



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**OCT
2020**

TABLE OF CONTENTS

03 | Summary Portfolio Statistics

04 | Cash Flow Analysis

05 | Participant Cash Balances

06 | Investment Fund Participants

07 | Asset Allocation

07 | Asset Credit Quality

08 | Appendix

09 - Investment Policy Compliance Report

10 - Investment Inventory Report

19 - Investment Transaction Report

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 October 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	730,768,193	733,548,836	740,805,686	7.21	101.374	1004	1.99	1,006,259	7,256,850
Commercial Paper	1,080,000,000	1,079,583,251	1,079,666,050	10.61	99.969	69	0.21	-	82,799
Federal Agency Securities	2,738,753,000	2,743,617,451	2,781,997,587	26.97	101.579	1155	1.20	8,845,100	38,380,136
Medium-Term Notes	977,391,000	982,473,464	998,257,331	9.66	102.135	504	2.05	4,616,234	15,783,867
Municipal Bonds	211,790,000	212,217,642	214,000,294	2.09	101.044	1259	1.04	371,853	1,782,652
Negotiable CDs	2,360,000,000	2,360,000,000	2,360,746,950	23.20	100.032	172	1.28	3,003,218	746,950
Supranational Securities	1,007,415,000	1,014,010,808	1,043,511,677	9.97	103.583	1044	1.97	4,004,524	29,500,869
U.S. Treasuries	500,000,000	502,628,584	517,187,560	4.94	103.459	926	1.50	2,207,001	14,558,976
Money Market / LGIPs	254,335,325	254,335,325	254,335,325	2.50	100.000	1	0.16	34,630	-
Bank Deposit	289,953,376	289,953,376	289,953,376	2.85	100.000	1	0.15	49,364	-
Totals for October 2020	10,150,405,894	10,172,368,737	10,280,461,837	100.00	98.441	656	1.06	24,138,183	108,093,100
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
Change from Prior Month	(44,549,710)	(45,167,218)	(57,883,801)		(2.976)	6	-0.02	668,420	(12,716,582)

Portfolio Effective Duration 1.24 years

Return Information	Fiscal Year To		Calendar Year	
	Monthly Return	Annualized	To Date Return	Annualized
Book Value	0.093%	1.090%	0.447%	1.328%
			1.386%	1.659%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of October 31, 2020

(\$000)

	Nov-20	Dec-20	Jan-21	Feb-21	Mar-21	Apr-21
Beginning Pool Book Balance	10,215,481	10,312,102	11,762,320	10,964,628	10,420,433	10,368,790
Inflows						
Investment Inflows	615,000	582,110	696,710	472,000	125,000	100,000
Projected Credits	1,370,311	3,228,450	935,698	827,385	1,228,255	2,889,548
	1,985,311	3,810,560	1,632,408	1,299,385	1,353,255	2,989,548
Outflows						
Investment Purchases	415,310	-	-	-	-	-
Projected Debits	1,273,690	1,778,232	1,733,390	1,371,580	1,279,898	1,404,171
	1,689,000	1,778,232	1,733,390	1,371,580	1,279,898	1,404,171
Net Cash Flows	96,621	1,450,218	(797,692)	(544,195)	(51,643)	1,485,377
MONTH END POOL BALANCE	10,312,102	11,762,320	10,964,628	10,420,433	10,368,790	11,854,167
PROJECTED MONTH END LIQUIDITY	\$ 651,875	\$ 2,684,203	\$ 2,583,221	\$ 2,511,026	\$ 2,584,383	\$ 4,169,760

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 October 31, 2020

(\$000)

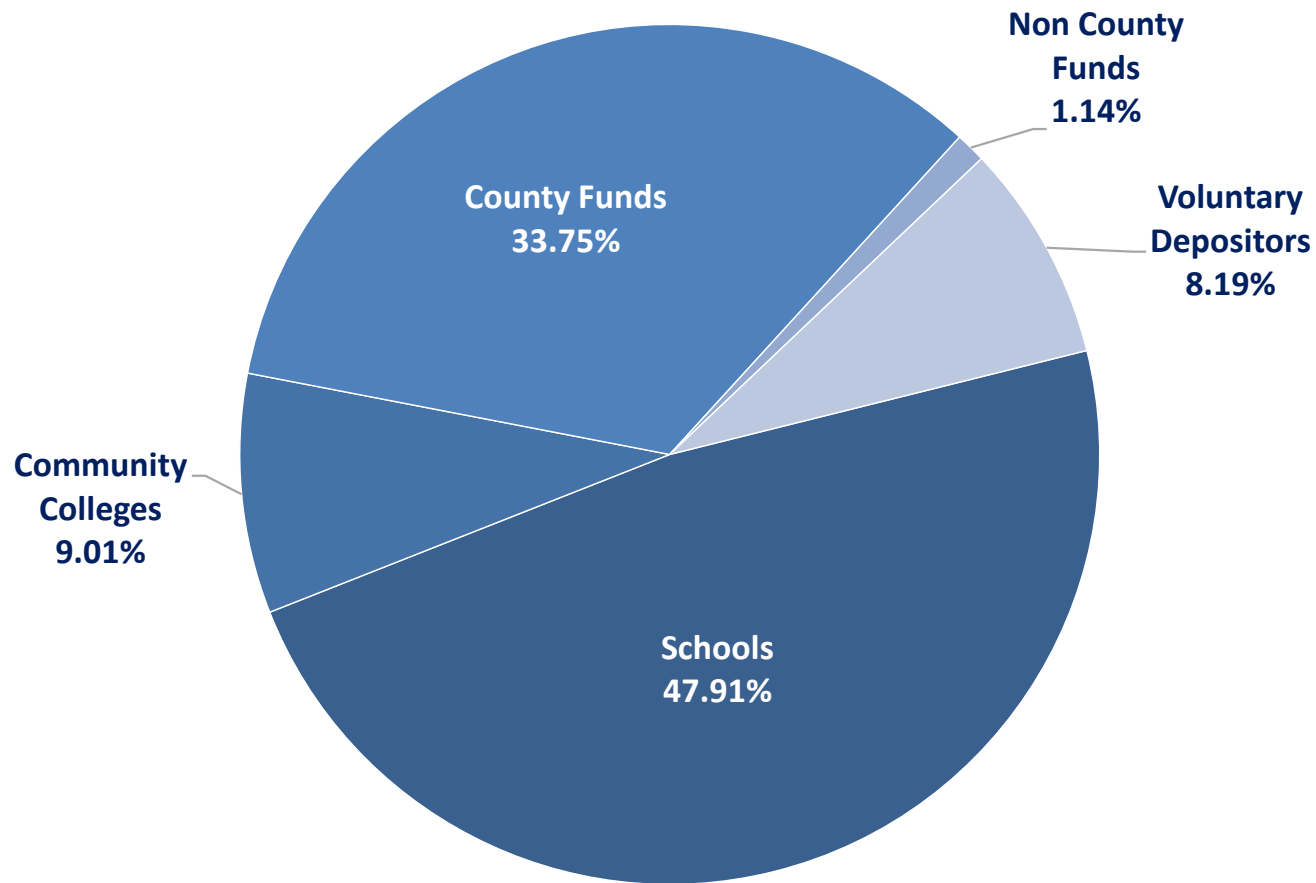
PARTICIPANT	FMV 08/31/20	FMV 09/30/20	FMV 10/31/20	% of Total	PARTICIPANT	FMV 08/31/20	FMV 09/30/20	FMV 10/31/20	% of Total
COUNTY	\$ 1,102,846	\$ 1,124,623	\$ 1,492,794	14.52%	Leucadia Wastewater District	6,022	6,019	6,005	
COUNTY - SPECIAL TRUST FUNDS	2,123,939	2,125,009	1,977,245	19.23%	Lower Sweetwater FPD	676	679	685	
NON-COUNTY INVESTMENT FUNDS	106,748	116,500	116,851	1.14%	Metropolitan Transit System	41,307	33,181	56,063	
SCHOOLS - (K THRU 12)	4,915,918	5,203,600	4,925,549	47.91%	Mission Resource Conservation District	101	101	102	
					North County Transit District	20,230	20,220	20,179	
COMMUNITY COLLEGES					North County Cemetery District	6,859	6,888	6,808	
San Diego	112,564	112,020	98,368	0.97%	North County Dispatch	4,241	5,237	4,819	
Grossmont-Cuyamaca	123,063	126,909	122,171	1.19%	North County FPD	2,793	2,394	2,991	
MiraCosta	81,584	358,531	346,403	3.37%	Otay Water District	15,664	15,657	36,448	
Palomar	216,106	212,955	203,641	1.98%	Palomar Health Care District*	0	0	0	
Southwestern	168,198	165,585	155,843	1.52%	Pomerado Cemetery District	1,991	1,972	1,887	
Total Community Colleges	701,515	976,000	926,425	9.01%	Public Agencies Self-Insurance System	3,543	3,542	3,534	
					Ramona Cemetery District	1,050	1,024	1,002	
FIRST 5 COMMISSION	38,911	39,366	39,608		Rancho Santa Fe FPD	8,640	7,548	6,462	
SANCAL	3,929	3,927	3,925		Resource Conservation District of Greater SD*	0	0	0	
SDCERA	2,176	2,174	7,874		Rincon del Diablo Municipal Water District	6,863	6,859	6,845	
					SANDAG	186,351	149,670	147,396	
CITIES					SD County Regional Airport Authority	268,472	268,145	269,412	
Chula Vista	34,481	34,465	40,258		San Diego Housing Commission	22,251	22,240	22,195	
Coronado	32,305	29,257	29,210		San Diego Geographic Information Source	933	920	831	
Del Mar	2,784	2,783	2,777		San Diego Law Library	3,956	4,798	4,723	
El Cajon	5,210	3,186	11		San Diego Local Agency Formation Comm	2,379	2,627	2,574	
Encinitas	4,222	4,220	4,211		San Diego Regional Training Center	977	724	576	
National City	36,526	36,509	36,435		San Dieguito River Park	1,394	1,385	1,280	
Oceanside*	0	0	0		San Marcos FPD	1	1	1	
Solana Beach*	0	0	0		San Miguel Consolidated FPD	13,453	11,678	14,651	
					Santa Fe Irrigation District	4,530	4,528	4,519	
INDEPENDENT AGENCIES					Serra Cooperative Library System*	0	0	0	
Alpine FPD	1,317	964	681		Upper San Luis Rey Resource Conserv Dist	71	71	71	
Bonita-Sunnyside FPD	5,620	5,658	4,940		Vallecitos Water District	5,564	5,561	5,550	
Borrego Springs FPD	1,305	1,160	1,072		Valley Center FPD	1,768	1,476	949	
Canebrake County Water District	55	55	55		Valley Center Cemetery District	493	392	393	
Deer Springs FPD	12,242	12,375	12,419		Valley Center Water District	20,405	19,806	19,142	
Fallbrook Public Utility District*	0	0	0		Vista FPD	3,582	3,580	3,594	
Grossmont Healthcare District	2	2	2		Whispering Palms Community Services Distr	0	0	0	
Julian-Cuyamaca FPD	517	516	517						
Lake Cuyamaca Rec & Park District	202	214	177		Total Voluntary Participants	845,651	792,613	841,599	8.19%
Lakeside FPD	7,288	6,853	5,741						
					Pooled Money Fund Total	\$ 9,796,617	\$ 10,338,346	\$ 10,280,462	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 October 31, 2020

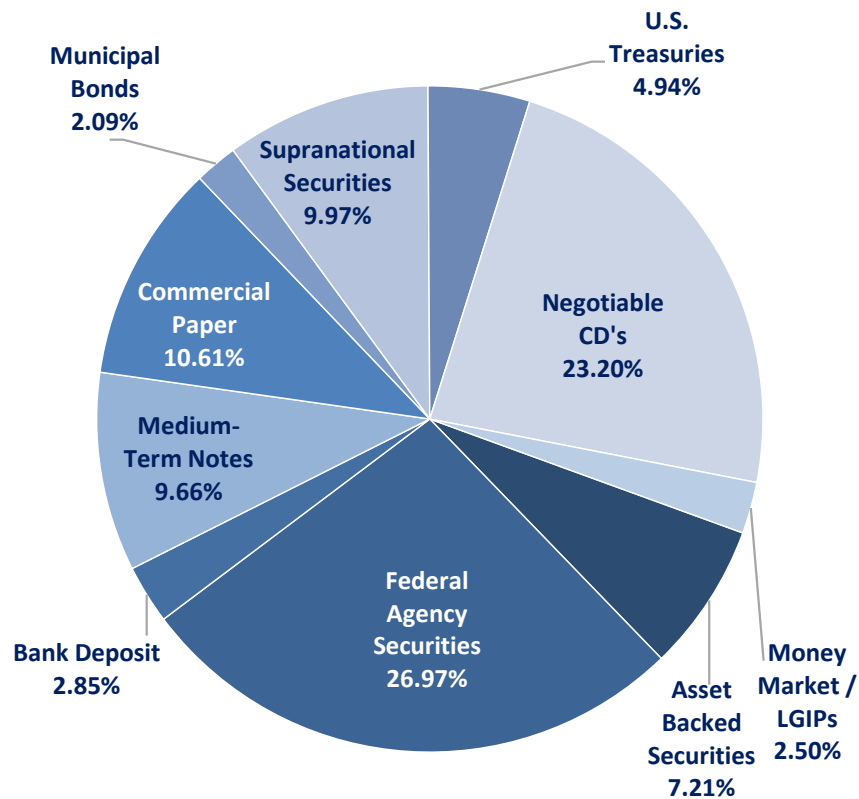


*Totals may not add to 100% due to rounding

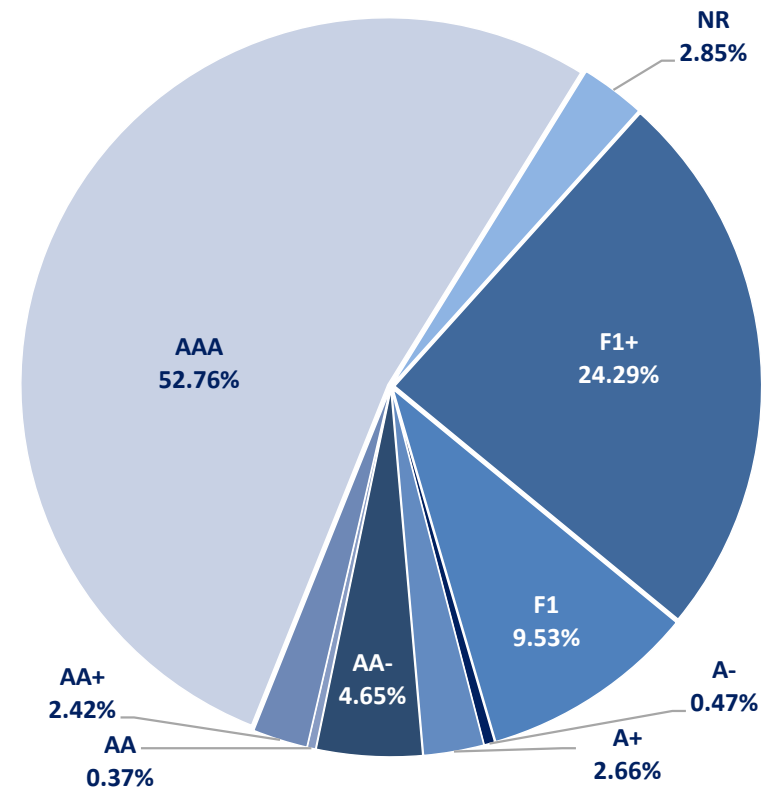
INVESTMENT FUND OVERVIEW

As of October 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 October 31, 2020

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 4.9%
Agency Issues	35% per issuer	Complies - 27.0%
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 - 2.1%
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 - 10.6%
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 - 23.2%
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 - 2.9%
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 - 0.0%
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 - 10.0%
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 - 7.2%
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 October 31, 2020

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
Hyundai Auto Receivables Trust	04/29/2020	731,879.89	731,879.89	732,176.08	1.20	1.20	05/17/2021	50.21	296.19
Honda Auto Rec Owner Trust	02/27/2019	1,362,375.92	1,362,288.18	1,364,461.17	3.10	3.12	09/20/2021	70,215.41	2,172.99
Toyota Auto Receivables	02/13/2019	438,693.90	438,654.07	439,135.71	2.83	2.85	10/15/2021	551.78	481.64
John Deere Owner Trust	03/13/2019	799,167.38	799,130.94	800,045.51	2.85	2.87	12/15/2021	1,012.35	914.57
Toyota Auto Receivables	11/30/2018	1,163,376.79	1,143,926.59	1,167,271.78	1.93	2.97	01/18/2022	997.90	23,345.19
Ford Credit Auto Owner Trust	06/21/2019	2,372,552.80	2,372,478.30	2,378,616.81	2.35	2.36	02/15/2022	2,477.96	6,138.51
Honda Auto Rec Owner Trust	08/27/2019	11,779,781.25	11,778,956.67	11,837,144.07	1.90	1.91	04/15/2022	9,947.35	58,187.40
Toyota Auto Receivables	08/14/2019	4,427,248.97	4,427,043.10	4,446,001.47	2.00	2.01	04/15/2022	3,379.77	18,958.37
Harley-Davidson Motorcycle Tru	06/26/2019	1,019,697.22	1,019,684.47	1,021,381.56	2.37	2.38	05/15/2022	1,074.08	1,697.09
John Deere Owner Trust	07/24/2019	4,258,191.49	4,258,175.31	4,274,823.99	2.28	2.29	05/16/2022	4,314.99	16,648.68
BMW Vehicle Owner Trust	09/18/2019	2,826,877.24	2,826,817.59	2,836,647.49	2.05	2.06	05/25/2022	965.91	9,829.90
Hyundai Auto Receivables Trust	11/06/2019	2,982,268.39	2,982,083.79	2,996,783.09	1.93	1.94	07/15/2022	2,558.14	14,699.30
Toyota Auto Receivables	11/13/2019	13,318,486.06	13,317,501.82	13,390,302.00	1.92	1.93	07/15/2022	11,365.09	72,800.18
GM Financial Securitized Term	07/24/2019	4,020,527.78	4,020,372.99	4,032,812.10	2.23	2.24	08/16/2022	3,735.10	12,439.11
Honda Auto Rec Owner Trust	05/03/2019	11,138,247.56	11,217,433.54	11,277,688.40	2.95	2.48	08/22/2022	9,127.29	60,254.86
Nissan Auto Receivables Owner	06/30/2020	20,000,000.00	19,999,404.00	20,024,140.00	0.47	0.47	10/17/2022	4,177.77	24,736.00
Honda Auto Rec Owner Trust	02/26/2020	13,184,254.27	13,182,918.71	13,277,929.72	1.63	1.64	10/21/2022	5,969.61	95,011.01
Honda Auto Rec Owner Trust	05/27/2020	5,000,000.00	4,999,626.00	5,013,786.50	0.74	0.75	11/15/2022	1,644.40	14,160.50
Toyota Auto Receivables	02/12/2020	26,937,893.01	26,937,561.67	27,131,746.17	1.67	1.68	11/15/2022	19,993.85	194,184.50
GM Financial Securitized Term	03/25/2020	10,248,289.69	10,134,197.36	10,288,835.00	1.84	3.76	11/16/2022	7,856.66	154,637.64
Toyota Auto Receivables	05/03/2019	17,354,943.85	17,527,815.35	17,593,458.05	3.02	2.50	12/15/2022	23,294.02	65,642.70
Toyota Auto Receivables	08/01/2019	21,358,591.87	21,678,136.43	21,652,129.41	3.02	2.05	12/15/2022	28,667.85	(26,007.02)
Harley-Davidson Motorcycle Tru	01/29/2020	4,024,395.58	4,024,192.75	4,046,916.50	1.83	1.84	01/17/2023	3,273.17	22,723.75
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,276,718.82	28,452,487.06	2.49	2.55	01/20/2023	197,768.94	175,768.24
Ford Credit Auto Owner Trust	06/19/2020	23,000,000.00	22,998,988.00	23,024,078.70	0.50	0.50	02/15/2023	5,111.09	25,090.70
Honda Auto Rec Owner Trust	09/29/2020	16,000,000.00	15,998,907.20	16,004,686.40	0.27	0.28	02/21/2023	1,560.00	5,779.20
BMW Vehicle Owner Trust	07/15/2020	7,250,000.00	7,249,485.25	7,255,515.08	0.39	0.40	02/27/2023	471.26	6,029.83
Hyundai Auto Receivables Trust	07/22/2020	6,000,000.00	5,999,419.20	6,003,370.80	0.38	0.39	03/15/2023	1,013.33	3,951.60
John Deere Owner Trust	07/22/2020	3,000,000.00	2,999,853.90	3,002,544.00	0.41	0.41	03/15/2023	546.67	2,690.10
Toyota Auto Receivables	11/07/2018	14,136,029.32	14,132,971.70	14,378,378.82	3.18	3.21	03/15/2023	19,978.91	245,407.12
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,948,372.53	3.11	3.13	03/20/2023	56,449.81	198,633.83
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,994,945.25	7,103,928.30	2.68	2.71	06/07/2023	75,040.00	108,983.05
Nissan Auto Receivables Owner	12/06/2019	8,511,422.82	8,689,963.21	8,680,072.41	3.22	1.91	06/15/2023	12,180.79	(9,890.80)
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	29,122,930.20	2.52	2.54	06/21/2023	19,950.00	623,993.25
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	22,952,590.70	2.70	2.73	07/17/2023	27,348.00	180,395.39
Toyota Auto Receivables	02/13/2019	20,000,000.00	19,996,356.00	20,391,390.00	2.91	2.94	07/17/2023	25,866.66	395,034.00
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,425,119.20	1.78	1.79	08/15/2023	18,986.80	425,318.40
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,643,664.00	2.50	2.52	11/15/2023	33,362.70	649,994.80
GM Financial Securitized Term	10/14/2020	8,000,000.00	7,999,416.00	7,999,968.00	0.26	0.26	11/16/2023	982.22	552.00
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,573,017.20	2.99	3.14	12/15/2023	50,497.34	691,767.20
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,612,240.00	3.11	2.43	01/16/2024	41,466.48	151,693.12
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,784,778.45	1.92	1.93	01/16/2024	11,520.00	285,753.15

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of October 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	11/26/2019	22,500,000.00	22,495,990.50	22,981,970.25	1.83	1.85	01/18/2024	14,868.76	485,979.75
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,685,041.50	1.92	1.93	01/25/2024	3,360.00	186,452.70
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	41,055,632.74	3.06	2.42	02/15/2024	54,744.08	230,285.40
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,682,396.40	1.94	1.95	02/15/2024	7,328.89	182,788.25
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	8,984,675.88	3.32	2.20	03/15/2024	12,910.95	25,496.19
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,686,194.58	3.18	2.23	04/15/2024	31,262.93	101,328.95
GM Financial Securitized Term	07/10/2020	27,900,000.00	28,574,613.28	28,420,946.01	2.18	0.81	04/16/2024	25,342.22	(153,667.27)
Honda Auto Rec Owner Trust	02/26/2020	16,500,000.00	16,496,766.00	16,871,264.85	1.61	1.62	04/22/2024	7,379.10	374,498.85
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,279,362.40	1.93	1.94	07/15/2024	10,293.33	279,996.00
John Deere Owner Trust	03/11/2020	12,000,000.00	11,999,266.80	12,149,666.40	1.10	1.11	08/15/2024	5,866.67	150,399.60
GM Financial Securitized Term	01/15/2020	13,000,000.00	12,996,938.50	13,269,584.90	1.84	1.86	09/16/2024	8,637.77	272,646.40
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,998,691.40	6,095,501.40	1.87	1.89	10/15/2024	4,986.67	96,810.00
Toyota Auto Receivables	10/13/2020	7,000,000.00	6,998,695.90	7,009,809.10	0.35	0.36	01/15/2025	1,225.00	11,113.20
GM Financial Securitized Term	10/14/2020	7,250,000.00	7,248,450.68	7,250,275.50	0.38	0.39	08/18/2025	1,300.97	1,824.82
Asset Backed Securities Subtotal:		730,768,193.05	733,548,836.26	740,805,686.34	2.16	1.99		1,006,259.00	7,256,850.08

Bank Deposit

JP Morgan Bank Deposit	10/30/2020	289,953,376.36	289,953,376.36	289,953,376.36	0.15	0.15		49,363.78	0.00
Bank Deposit Subtotal:		289,953,376.36	289,953,376.36	289,953,376.36	0.15	0.15		49,363.78	0.00

Commercial Paper

BNP Paribas NY	08/06/2020	50,000,000.00	49,999,763.89	49,999,500.00	0.17	0.17	11/02/2020	0.00	(263.89)
JP Morgan	05/06/2020	50,000,000.00	49,999,513.89	49,999,500.00	0.35	0.35	11/02/2020	0.00	(13.89)
Cooperatieve Rabo	06/03/2020	50,000,000.00	49,993,000.00	49,997,000.00	0.21	0.21	11/25/2020	0.00	4,000.00
Toyota Motor Credit Corp	06/29/2020	50,000,000.00	49,990,333.33	49,996,000.00	0.29	0.29	11/25/2020	0.00	5,666.67
Toyota Motor Credit Corp	09/09/2020	100,000,000.00	99,978,888.89	99,987,000.00	0.20	0.20	12/09/2020	0.00	8,111.11
BNP Paribas NY	09/17/2020	25,000,000.00	24,995,000.00	24,996,750.00	0.00	0.16	12/16/2020	0.00	1,750.00
Natixis US Finance Co.	09/14/2020	50,000,000.00	49,990,625.00	49,991,500.00	0.15	0.15	12/16/2020	0.00	875.00
Natixis US Finance Co.	09/15/2020	65,000,000.00	64,987,812.50	64,988,950.00	0.15	0.15	12/16/2020	0.00	1,137.50
Natixis US Finance Co.	09/25/2020	50,000,000.00	49,990,208.33	49,991,000.00	0.15	0.15	12/18/2020	0.00	791.67
Toyota Motor Credit Corp	07/22/2020	25,000,000.00	24,990,208.33	24,995,750.00	0.30	0.30	12/18/2020	0.00	5,541.67
Natixis US Finance Co.	09/23/2020	25,000,000.00	24,994,791.67	24,995,000.00	0.15	0.15	12/21/2020	0.00	208.33
Natixis US Finance Co.	09/25/2020	25,000,000.00	24,994,791.67	24,995,000.00	0.15	0.15	12/21/2020	0.00	208.33
Toyota Motor Credit Corp	07/08/2020	25,000,000.00	24,986,666.67	24,993,750.00	0.30	0.30	01/04/2021	0.00	7,083.33
Toyota Motor Credit Corp	07/07/2020	50,000,000.00	49,970,416.67	49,986,000.00	0.30	0.31	01/11/2021	0.00	15,583.33
Toyota Motor Credit Corp	07/27/2020	25,000,000.00	24,983,541.67	24,991,750.00	0.30	0.30	01/19/2021	0.00	8,208.33
Natixis US Finance Co.	10/26/2020	30,000,000.00	29,990,000.00	29,988,900.00	0.15	0.15	01/20/2021	0.00	(1,100.00)
Natixis US Finance Co.	10/27/2020	75,000,000.00	74,975,000.00	74,972,250.00	0.15	0.15	01/20/2021	0.00	(2,750.00)
Toyota Motor Credit Corp	07/01/2020	25,000,000.00	24,980,666.67	24,990,250.00	0.32	0.33	01/27/2021	0.00	9,583.33
Cooperatieve Rabo	09/04/2020	100,000,000.00	99,956,555.56	99,959,000.00	0.17	0.17	02/01/2021	0.00	2,444.44
Cooperatieve Rabo	08/25/2020	50,000,000.00	49,969,388.89	49,973,000.00	0.19	0.19	02/25/2021	0.00	3,611.11
Cooperatieve Rabo	09/14/2020	50,000,000.00	49,966,486.11	49,969,500.00	0.19	0.19	03/08/2021	0.00	3,013.89
Cooperatieve Rabo	09/23/2020	25,000,000.00	24,980,833.34	24,983,250.00	0.20	0.20	03/19/2021	0.00	2,416.66
Canadian Imperial Holding	08/14/2020	25,000,000.00	24,968,166.67	24,975,500.00	0.24	0.24	05/11/2021	0.00	7,333.33

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Canadian Imperial Holding	10/23/2020	35,000,000.00	34,950,591.55	34,949,950.00	0.21	0.21	07/01/2021	0.00	(641.55)
Commercial Paper Subtotal:		1,080,000,000.00	1,079,583,251.30	1,079,666,050.00	0.20	0.21		0.00	82,798.70
Federal Agency									
Federal Home Loan Mtg Corp	11/27/2017	15,000,000.00	15,000,000.00	15,018,450.00	1.88	1.88	11/27/2020	120,312.50	18,450.00
Federal Home Loan Mtg Corp	11/27/2017	25,000,000.00	25,000,000.00	25,030,750.00	1.88	1.88	11/27/2020	200,520.83	30,750.00
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,036,600.00	2.00	2.00	12/18/2020	110,833.33	36,600.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,008,136.25	25,092,000.00	1.38	1.26	02/18/2021	69,704.86	83,863.75
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,970,934.38	25,092,000.00	1.38	1.78	02/18/2021	69,704.86	121,065.62
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,164,000.00	1.82	1.82	03/17/2021	55,611.11	164,000.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,000,993.89	15,086,100.00	1.25	1.24	05/06/2021	91,145.83	85,106.11
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,992,277.78	25,143,500.00	1.25	1.31	05/06/2021	151,909.72	151,222.22
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,059,002.47	15,160,350.00	1.88	1.21	06/11/2021	109,375.00	101,347.53
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,979,006.69	35,244,300.00	1.13	1.21	07/14/2021	117,031.25	265,293.31
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,962,522.61	20,154,200.00	1.13	1.37	08/12/2021	49,375.00	191,677.39
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,971,319.03	35,316,750.00	1.25	1.36	08/17/2021	89,930.56	345,430.97
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,978,261.62	35,401,450.00	1.38	1.44	10/07/2021	32,083.33	423,188.38
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,073,472.53	25,706,500.00	2.25	2.02	03/11/2022	78,125.00	633,027.47
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,327,172.35	18,870,707.50	2.50	2.34	03/11/2022	63,506.94	543,535.15
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,920,885.19	51,522,000.00	2.25	2.36	04/12/2022	59,375.00	1,601,114.81
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,394,479.72	30,054,400.75	1.55	1.62	06/01/2022	190,036.46	659,921.03
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,983,313.47	25,534,750.00	1.55	1.59	06/01/2022	161,458.33	551,436.53
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,005,019.35	10,352,700.00	2.38	2.34	06/10/2022	93,020.83	347,680.65
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,700.78	40,928,800.00	1.63	1.63	06/15/2022	246,311.11	930,099.22
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,169,339.61	25,833,000.00	2.00	1.62	09/09/2022	72,222.22	663,660.39
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,992,675.93	10,230,700.00	1.38	1.41	10/11/2022	7,638.89	238,024.07
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,998,116.28	51,859,500.00	1.85	1.85	02/01/2023	231,250.00	1,861,383.72
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,011,822.98	20,743,800.00	1.85	1.82	02/01/2023	92,500.00	731,977.02
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,468,947.45	30,939,693.20	2.75	2.33	03/10/2023	113,738.85	1,470,745.75
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,093,833.69	10,597,600.00	2.75	2.33	03/10/2023	38,958.33	503,766.31
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,862,727.44	50,901,720.00	2.13	1.83	06/09/2023	406,524.31	2,038,992.56
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,202,311.79	11,669,030.40	2.52	1.82	06/15/2023	104,796.16	466,718.61
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,211,287.68	33,568,380.00	1.77	1.82	06/26/2023	198,203.13	1,357,092.32
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,419,613.21	3,565,014.00	1.77	1.83	06/26/2023	21,049.48	145,400.79
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,966,729.64	50,018,500.00	0.25	0.28	06/26/2023	22,222.22	51,770.36
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,949,391.56	50,018,500.00	0.25	0.29	06/26/2023	22,222.22	69,108.44
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,261,250.00	2.49	2.49	07/26/2023	8,645.83	261,250.00
Federal Home Loan Mtg Corp	08/21/2020	40,000,000.00	39,961,837.12	39,996,000.00	0.25	0.28	08/24/2023	19,444.44	34,162.88
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,952,971.22	49,995,000.00	0.25	0.28	08/24/2023	22,222.23	42,028.78
Federal National Mtg Assn	08/27/2020	24,465,000.00	24,465,000.00	24,442,247.55	0.34	0.34	08/25/2023	14,787.73	(22,752.45)
Federal Home Loan Mtg Corp	09/04/2020	65,000,000.00	64,979,677.91	65,015,600.00	0.25	0.26	09/08/2023	25,729.17	35,922.09
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,116,833.65	10,751,800.00	2.88	2.44	09/12/2023	39,131.94	634,966.35
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,716,425.91	26,879,500.00	2.88	1.83	09/12/2023	97,829.86	1,163,074.09

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of October 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	09/28/2020	25,000,000.00	25,000,000.00	24,986,500.00	0.30	0.30	09/28/2023	6,875.00	(13,500.00)
Federal Farm Credit Bank	10/02/2020	25,000,000.00	24,969,589.12	24,968,500.00	0.20	0.24	10/02/2023	4,027.78	(1,089.12)
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,004,505.78	52,432,500.00	1.88	1.88	11/01/2023	470,000.00	2,427,994.22
Federal Home Loan Mtg Corp	12/04/2019	12,590,000.00	12,590,000.00	12,607,751.90	1.80	1.80	12/04/2023	92,536.50	17,751.90
Federal Home Loan Mtg Corp	12/18/2019	25,000,000.00	25,000,000.00	25,052,000.00	1.85	1.85	12/18/2023	170,868.06	52,000.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,965,092.21	16,099,800.00	2.50	2.58	02/13/2024	81,250.00	1,134,707.79
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,338,615.50	2.80	2.80	02/22/2024	124,372.50	163,615.50
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,450,669.07	53,219,500.00	2.23	1.94	02/23/2024	210,611.11	2,768,830.93
Federal National Mtg Assn	08/27/2020	15,455,000.00	15,455,000.00	15,412,653.30	0.38	0.37	02/26/2024	10,303.33	(42,346.70)
Federal Home Loan Mtg Corp	09/08/2020	50,000,000.00	50,000,000.00	49,821,000.00	0.38	0.38	03/08/2024	27,604.17	(179,000.00)
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,177,200.00	2.75	2.75	03/22/2024	59,583.33	177,200.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,961,157.00	15,888,750.00	1.95	2.03	06/13/2024	112,125.00	927,593.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,624,408.16	111,591,987.50	1.95	1.87	06/13/2024	787,491.25	5,967,579.34
Federal Home Loan Mtg Corp	06/17/2020	25,000,000.00	25,000,000.00	25,009,750.00	0.63	0.63	06/17/2024	58,625.00	9,750.00
Federal Farm Credit Bank	06/17/2020	25,000,000.00	25,000,000.00	25,002,500.00	0.68	0.68	06/17/2024	63,277.78	2,500.00
Federal Farm Credit Bank	06/17/2020	50,000,000.00	50,000,000.00	50,005,000.00	0.68	0.68	06/17/2024	126,555.56	5,000.00
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,321,840.00	2.04	2.04	07/19/2024	312,120.00	321,840.00
Federal National Mtg Assn	08/12/2020	50,000,000.00	49,976,371.53	49,883,000.00	0.41	0.42	08/12/2024	44,986.11	(93,371.53)
Federal Home Loan Mtg Corp	08/19/2020	25,000,000.00	25,000,000.00	24,924,750.00	0.50	0.50	08/19/2024	25,000.00	(75,250.00)
Federal Home Loan Mtg Corp	08/19/2020	25,000,000.00	25,000,000.00	24,924,750.00	0.50	0.50	08/19/2024	25,000.00	(75,250.00)
Federal Farm Credit Bank	09/03/2020	25,000,000.00	25,000,000.00	24,900,750.00	0.48	0.48	09/03/2024	19,333.33	(99,250.00)
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,525,436.11	23,715,026.55	2.88	1.66	09/13/2024	82,627.50	1,189,590.44
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,029,458.50	27,505,250.00	2.88	1.76	09/13/2024	95,833.33	1,475,791.50
Federal Home Loan Bank	11/26/2019	20,000,000.00	20,880,982.05	22,004,200.00	2.88	1.68	09/13/2024	76,666.67	1,123,217.95
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,959,826.22	14,687,540.00	1.60	1.68	09/17/2024	27,377.78	727,713.78
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,967,752.40	11,540,210.00	1.60	1.68	09/17/2024	21,511.11	572,457.60
Federal Home Loan Mtg Corp	09/30/2020	25,000,000.00	25,000,000.00	24,908,250.00	0.38	0.38	09/30/2024	8,072.92	(91,750.00)
Federal Home Loan Mtg Corp	09/30/2020	25,000,000.00	25,000,000.00	24,932,250.00	0.35	0.35	09/30/2024	7,534.72	(67,750.00)
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,009,000.00	2.03	2.03	11/12/2024	238,243.06	9,000.00
Federal Home Loan Mtg Corp	11/12/2019	25,000,000.00	25,000,000.00	25,009,000.00	2.03	2.03	11/12/2024	238,243.06	9,000.00
Federal Home Loan Mtg Corp	09/02/2020	50,000,000.00	50,000,000.00	49,695,500.00	0.48	0.48	12/02/2024	39,333.33	(304,500.00)
Federal National Mtg Assn	01/10/2020	50,000,000.00	49,866,328.88	52,455,500.00	1.63	1.69	01/07/2025	257,291.67	2,589,171.12
Federal Home Loan Bank	02/27/2020	25,405,000.00	25,405,000.00	25,477,658.30	1.80	1.80	02/19/2025	91,458.00	72,658.30
Federal Home Loan Mtg Corp	02/27/2020	11,000,000.00	11,000,000.00	11,030,910.00	1.75	1.75	02/24/2025	35,826.39	30,910.00
Federal Home Loan Mtg Corp	05/19/2020	25,000,000.00	25,000,000.00	24,986,250.00	0.75	0.75	05/19/2025	84,375.00	(13,750.00)
Federal Home Loan Mtg Corp	05/27/2020	25,000,000.00	25,000,000.00	25,001,250.00	0.83	0.83	05/27/2025	88,763.89	1,250.00
Federal Home Loan Mtg Corp	05/29/2020	50,000,000.00	50,000,000.00	50,035,500.00	0.75	0.75	05/28/2025	158,333.33	35,500.00
Federal Home Loan Mtg Corp	06/02/2020	25,000,000.00	24,995,414.81	25,017,750.00	0.75	0.75	05/28/2025	77,604.17	22,335.19
Federal National Mtg Assn	06/11/2020	25,000,000.00	25,000,000.00	25,023,250.00	0.80	0.80	06/11/2025	77,777.78	23,250.00
Federal National Mtg Assn	06/16/2020	50,000,000.00	50,000,000.00	50,000,500.00	0.75	0.75	06/16/2025	140,625.00	500.00
Federal Home Loan Mtg Corp	07/15/2020	5,265,000.00	5,265,000.00	5,225,038.65	0.75	0.75	07/08/2025	11,626.88	(39,961.35)
Federal Home Loan Mtg Corp	07/15/2020	25,000,000.00	25,000,000.00	25,003,750.00	0.77	0.77	07/15/2025	56,680.56	3,750.00
Federal National Mtg Assn	07/15/2020	30,000,000.00	30,000,000.00	29,963,400.00	0.73	0.73	07/15/2025	64,483.33	(36,600.00)

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	07/28/2020	20,000,000.00	20,000,000.00	19,945,600.00	0.67	0.67	07/28/2025	34,616.67	(54,400.00)
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	24,843,250.00	0.60	0.60	07/29/2025	38,333.33	(156,750.00)
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	24,843,250.00	0.60	0.60	07/29/2025	38,333.33	(156,750.00)
Federal National Mtg Assn	08/04/2020	25,000,000.00	25,000,000.00	24,943,750.00	0.70	0.70	08/04/2025	42,291.67	(56,250.00)
Federal National Mtg Assn	08/12/2020	25,000,000.00	25,000,000.00	24,868,500.00	0.57	0.57	08/12/2025	31,270.83	(131,500.00)
Federal National Mtg Assn	08/19/2020	25,000,000.00	25,000,000.00	24,887,500.00	0.55	0.55	08/19/2025	27,500.00	(112,500.00)
Federal National Mtg Assn	08/26/2020	25,000,000.00	25,000,000.00	24,922,500.00	0.55	0.55	08/26/2025	24,826.39	(77,500.00)
Federal National Mtg Assn	08/27/2020	25,000,000.00	25,000,000.00	24,980,500.00	0.65	0.65	08/27/2025	28,888.89	(19,500.00)
Federal Home Loan Bank	09/11/2020	5,000,000.00	4,985,418.29	4,984,050.00	0.38	0.44	09/04/2025	2,604.17	(1,368.29)
Federal Farm Credit Bank	09/24/2020	40,000,000.00	40,000,000.00	39,752,400.00	0.50	0.50	09/22/2025	20,555.56	(247,600.00)
Federal National Mtg Assn	09/30/2020	25,000,000.00	25,000,000.00	24,873,250.00	0.55	0.55	09/30/2025	11,840.28	(126,750.00)
Federal National Mtg Assn	09/30/2020	13,400,000.00	13,400,000.00	13,332,062.00	0.55	0.55	09/30/2025	6,346.39	(67,938.00)
Federal National Mtg Assn	10/20/2020	25,000,000.00	25,000,000.00	24,969,000.00	0.58	0.58	10/20/2025	4,430.56	(31,000.00)
Federal Home Loan Mtg Corp	10/28/2020	25,000,000.00	25,000,000.00	24,890,250.00	0.53	0.53	10/28/2025	1,104.17	(109,750.00)
Federal National Mtg Assn	10/29/2020	25,000,000.00	25,000,000.00	24,968,500.00	0.60	0.60	10/29/2025	833.33	(31,500.00)
Federal Agency Subtotal:		2,738,753,000.00	2,743,617,451.31	2,781,997,587.10	1.26	1.20		8,845,099.72	38,380,135.79

Medium-Term Notes

American Honda Finance	03/04/2019	8,710,000.00	8,714,675.59	8,753,637.10	3.15	2.85	01/08/2021	86,120.13	38,961.51
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,998,883.33	20,102,800.00	3.05	3.08	01/08/2021	191,472.22	103,916.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,013,078.91	12,057,240.00	3.00	2.54	02/04/2021	87,000.00	44,161.09
Apple Inc	05/06/2019	10,000,000.00	9,990,756.11	10,038,800.00	2.25	2.55	02/23/2021	42,500.00	48,043.89
JP Morgan	09/01/2020	23,640,000.00	23,792,556.80	23,772,147.60	2.55	0.61	03/01/2021	100,470.00	(20,409.20)
Apple Inc	05/03/2019	8,137,000.00	8,151,678.68	8,247,093.61	2.85	2.49	05/06/2021	112,731.35	95,414.93
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	49,070,000.00	0.50	1.09	06/01/2021	44,393.41	(930,000.00)
American Honda Finance	04/05/2019	14,338,000.00	14,240,078.13	14,460,303.14	1.65	2.67	07/12/2021	71,630.26	220,225.01
JP Morgan	09/02/2020	25,000,000.00	25,810,600.58	25,792,250.00	4.35	0.23	08/15/2021	178,229.16	(18,350.58)
American Honda Finance	09/09/2019	25,000,000.00	24,940,752.78	25,299,000.00	1.70	1.98	09/09/2021	61,388.89	358,247.22
Procter & Gamble	07/02/2019	5,000,000.00	4,986,484.19	5,068,550.00	1.70	1.98	11/03/2021	42,027.78	82,065.81
JP Morgan	01/22/2020	10,554,000.00	10,878,883.55	11,096,053.44	4.50	1.94	01/24/2022	127,967.25	217,169.89
JP Morgan	08/31/2020	5,406,000.00	5,679,528.02	5,683,652.16	4.50	0.37	01/24/2022	40,545.00	4,124.14
JP Morgan	09/11/2020	9,947,000.00	10,453,794.61	10,457,877.92	4.50	0.35	01/24/2022	62,168.74	4,083.31
US BANKCORP	04/04/2019	25,000,000.00	24,998,903.47	25,657,750.00	2.63	2.63	01/24/2022	176,822.92	658,846.53
US BANKCORP	04/05/2019	5,000,000.00	4,999,407.28	5,131,550.00	2.63	2.63	01/24/2022	35,364.58	132,142.72
Microsoft Corp	04/05/2019	50,000,000.00	49,943,269.83	51,256,000.00	2.40	2.49	02/06/2022	283,333.33	1,312,730.17
Procter & Gamble	07/02/2019	16,857,000.00	16,927,047.69	17,281,122.12	2.30	1.96	02/06/2022	91,542.88	354,074.43
Apple Inc	04/12/2019	25,000,000.00	24,983,337.27	25,653,750.00	2.50	2.55	02/09/2022	142,361.11	670,412.73
Apple Inc	04/22/2019	20,000,000.00	19,885,750.15	20,471,800.00	2.15	2.62	02/09/2022	97,944.44	586,049.85
Apple Inc	04/25/2019	8,355,000.00	8,350,273.93	8,573,483.25	2.50	2.55	02/09/2022	47,577.08	223,209.32
Apple Inc	04/29/2019	4,950,000.00	4,947,234.14	5,079,442.50	2.50	2.55	02/09/2022	28,187.50	132,208.36
Apple Inc	06/07/2019	15,100,000.00	15,157,727.52	15,494,865.00	2.50	2.18	02/09/2022	85,986.11	337,137.48
Apple Inc	06/13/2019	13,876,000.00	13,917,215.78	14,238,857.40	2.50	2.25	02/09/2022	79,016.11	321,641.62
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,457,000.00	2.85	2.85	02/18/2022	170,208.33	457,000.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,992,402.08	25,831,750.00	2.65	2.67	04/12/2022	34,965.28	839,347.92
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	50,528,000.00	2.70	2.70	04/29/2022	7,500.00	528,000.00
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,461,000.00	2.75	2.75	04/30/2022	3,819.44	461,000.00
Apple Inc	09/04/2019	10,157,000.00	10,236,664.70	10,446,372.93	2.30	1.77	05/11/2022	110,316.31	209,708.23
US Bank NA OH	05/23/2019	35,000,000.00	34,980,694.26	36,214,150.00	2.65	2.69	05/23/2022	407,069.44	1,233,455.74
US Bank NA OH	09/01/2020	44,463,000.00	46,033,400.28	46,005,421.47	2.65	0.38	05/23/2022	196,378.25	(27,978.81)
JP Morgan	09/01/2020	8,040,000.00	8,222,651.90	8,192,036.40	3.51	2.09	06/18/2022	47,087.60	(30,615.50)
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,955,458.88	26,018,000.00	2.80	2.52	07/13/2022	210,000.00	1,062,541.12
Procter & Gamble	07/16/2019	20,000,000.00	20,019,460.63	20,662,400.00	2.15	2.09	08/11/2022	95,555.56	642,939.37
Procter & Gamble	08/21/2019	10,000,000.00	10,073,689.72	10,331,200.00	2.15	1.72	08/11/2022	47,777.78	257,510.28
Procter & Gamble	08/21/2019	20,000,000.00	20,147,379.44	20,662,400.00	2.15	1.72	08/11/2022	95,555.56	515,020.56
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,137,600.00	1.90	1.90	08/16/2022	19,812.50	137,600.00
Toyota Motor Credit Corp	01/15/2020	32,538,000.00	32,735,671.25	33,618,586.98	2.15	1.81	09/08/2022	102,991.81	882,915.73
Apple Inc	09/11/2019	20,000,000.00	19,997,890.74	20,523,200.00	1.70	1.71	09/11/2022	47,222.22	525,309.26
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,812,923.50	2.10	2.10	09/12/2022	29,941.04	337,923.50
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,347,250.00	2.10	2.10	09/23/2022	55,416.67	347,250.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,208,000.00	2.00	2.00	10/24/2022	9,722.22	208,000.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,208,000.00	2.00	2.00	10/24/2022	9,722.22	208,000.00
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,979,128.65	36,164,450.00	1.95	1.98	01/09/2023	212,333.33	1,185,321.35
Toyota Motor Credit Corp	01/21/2020	13,000,000.00	13,215,790.39	13,625,690.00	2.63	1.84	01/10/2023	105,218.75	409,899.61
JP Morgan	03/17/2020	10,000,000.00	10,130,175.44	10,310,800.00	2.97	2.36	01/15/2023	87,508.89	180,624.56
JP Morgan	05/28/2020	16,848,000.00	17,516,087.60	17,753,074.56	2.70	1.11	05/18/2023	193,330.80	236,986.96
Medium-Term Notes Subtotal:		977,391,000.00	982,473,464.30	998,257,331.08	2.45	2.05		4,616,234.25	15,783,866.78
Money Market / LGIPs									
BlackRock CalTrust	02/07/2019	50,000,000.00	50,000,000.00	50,000,000.00	0.04	0.04		1,903.60	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.04	0.04		37.98	0.00
CAMP	01/24/2020	200,535,324.60	200,535,324.60	200,535,324.60	0.19	0.19		32,132.96	0.00
Fidelity Government Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	0.02	0.02		516.09	0.00
Federated Government Fund	07/01/2017	800,000.00	800,000.00	800,000.00	0.03	0.03		22.41	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		17.01	0.00
Money Market / LGIPs Subtotal:		254,335,324.60	254,335,324.60	254,335,324.60	0.16	0.16		34,630.05	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,069,800.00	1.84	1.84	02/15/2021	77,688.89	69,800.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,253,400.00	1.95	1.95	02/15/2023	41,166.67	253,400.00
State of Maryland	08/05/2020	15,000,000.00	15,000,000.00	14,995,950.00	0.41	0.41	08/01/2023	14,691.67	(4,050.00)
State of California	10/24/2019	26,535,000.00	26,951,058.31	28,101,361.05	2.40	1.84	10/01/2023	53,070.02	1,150,302.74
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,693,800.00	2.01	2.01	02/15/2024	84,866.67	693,800.00
State of Louisiana	10/14/2020	5,000,000.00	5,000,000.00	4,995,450.00	0.65	0.65	06/01/2024	1,534.72	(4,550.00)
State of Maryland	08/05/2020	25,000,000.00	25,000,000.00	24,963,500.00	0.51	0.51	08/01/2024	30,458.33	(36,500.00)
State of Minnesota	08/25/2020	15,000,000.00	15,011,583.69	14,967,000.00	0.50	0.48	08/01/2024	13,750.00	(44,583.69)
State of Florida	10/22/2020	15,000,000.00	15,000,000.00	14,933,250.00	0.55	0.55	06/01/2025	2,062.50	(66,750.00)

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
State of Florida	10/22/2020	25,000,000.00	25,000,000.00	24,888,750.00	0.55	0.55	06/01/2025	3,437.50	(111,250.00)
State of Louisiana	10/14/2020	5,000,000.00	5,000,000.00	5,000,250.00	0.84	0.84	06/01/2025	1,983.33	250.00
State of Hawaii	08/12/2020	5,255,000.00	5,255,000.00	5,216,533.40	0.67	0.67	08/01/2025	7,726.31	(38,466.60)
State of Maryland	08/05/2020	25,000,000.00	25,000,000.00	24,921,250.00	0.66	0.66	08/01/2025	39,416.67	(78,750.00)
Municipal Bonds Subtotal:		211,790,000.00	212,217,642.00	214,000,294.45	1.12	1.04		371,853.28	1,782,652.45
Negotiable CDs									
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,003,750.00	1.20	1.20	11/04/2020	166,666.67	3,750.00
Sumitomo Mitsui Bank NY	09/08/2020	50,000,000.00	50,000,000.00	50,000,500.00	0.13	0.13	11/09/2020	9,750.00	500.00
UBS AG Stamford	04/15/2020	25,000,000.00	25,000,000.00	25,007,750.00	1.20	1.20	11/09/2020	166,666.66	7,750.00
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	9,750.00	500.00
Bank of Montreal	08/27/2020	50,000,000.00	50,000,000.00	50,001,000.00	0.15	0.15	11/18/2020	13,750.00	1,000.00
Bank of Montreal	08/27/2020	50,000,000.00	50,000,000.00	50,001,000.00	0.16	0.16	11/25/2020	14,666.67	1,000.00
Credit Agricole CIB	06/09/2020	25,000,000.00	25,000,000.00	25,002,250.00	0.23	0.23	11/25/2020	23,159.73	2,250.00
Credit Agricole CIB	05/28/2020	100,000,000.00	100,000,000.00	100,013,000.00	0.25	0.25	12/01/2020	109,027.78	13,000.00
Credit Agricole CIB	05/29/2020	50,000,000.00	50,000,000.00	50,006,500.00	0.25	0.25	12/01/2020	54,166.66	6,500.00
Credit Agricole CIB	06/02/2020	50,000,000.00	50,000,000.00	50,007,000.00	0.26	0.26	12/01/2020	54,888.89	7,000.00
Royal Bk of Canada/Dain Rausch	03/16/2020	80,000,000.00	80,000,000.00	80,202,400.00	1.29	1.29	01/15/2021	659,333.33	202,400.00
Canadian Imp Bk Comm NY	06/24/2020	25,000,000.00	25,000,000.00	25,006,000.00	0.27	0.27	01/19/2021	24,375.00	6,000.00
Toronto Dominion NY	07/20/2020	25,000,000.00	25,000,000.00	25,003,750.00	0.24	0.24	01/19/2021	17,333.33	3,750.00
Credit Agricole CIB	07/29/2020	25,000,000.00	25,000,000.00	25,005,250.00	0.21	0.21	01/22/2021	13,854.17	5,250.00
Bank of Montreal	10/29/2020	100,000,000.00	100,000,000.00	100,001,000.00	0.19	0.19	01/27/2021	1,583.33	1,000.00
Toronto Dominion NY	08/05/2020	50,000,000.00	50,000,000.00	50,002,000.00	0.20	0.20	01/29/2021	23,833.33	2,000.00
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	22,958.33	1,000.00
Toronto Dominion NY	10/29/2020	25,000,000.00	25,000,000.00	24,998,750.00	0.16	0.16	02/01/2021	333.33	(1,250.00)
UBS AG Stamford	02/18/2020	80,000,000.00	80,000,000.00	80,326,400.00	1.62	1.62	02/11/2021	925,200.00	326,400.00
Toronto Dominion NY	09/01/2020	150,000,000.00	150,000,000.00	149,991,000.00	0.20	0.20	05/03/2021	50,833.33	(9,000.00)
Canadian Imp Bk Comm NY	06/25/2020	35,000,000.00	35,000,000.00	35,037,100.00	0.39	0.39	05/28/2021	48,912.50	37,100.00
Toronto Dominion NY	06/01/2020	25,000,000.00	25,000,000.00	25,025,750.00	0.39	0.39	05/28/2021	41,437.50	25,750.00
Toronto Dominion NY	06/08/2020	25,000,000.00	25,000,000.00	25,028,500.00	0.40	0.40	06/08/2021	40,555.56	28,500.00
Toronto Dominion NY	06/10/2020	25,000,000.00	25,000,000.00	25,033,000.00	0.43	0.43	06/08/2021	43,000.00	33,000.00
Bank of Montreal	08/26/2020	50,000,000.00	50,000,000.00	50,002,000.00	0.23	0.23	06/30/2021	21,402.78	2,000.00
Toronto Dominion NY	06/26/2020	50,000,000.00	50,000,000.00	50,062,000.00	0.40	0.40	06/30/2021	71,111.11	62,000.00
Bank of Montreal	08/26/2020	50,000,000.00	50,000,000.00	50,001,500.00	0.23	0.23	07/01/2021	21,402.78	1,500.00
Canadian Imp Bk Comm NY	10/19/2020	55,000,000.00	55,000,000.00	54,998,350.00	0.22	0.22	07/01/2021	4,369.44	(1,650.00)
Royal Bk of Canada/Dain Rausch	09/28/2020	50,000,000.00	50,000,000.00	49,997,500.00	0.21	0.21	07/01/2021	9,916.67	(2,500.00)
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	21,722.22	0.00
Bank of Montreal	08/31/2020	200,000,000.00	200,000,000.00	199,966,000.00	0.20	0.20	07/02/2021	68,888.89	(34,000.00)
Royal Bk of Canada/Dain Rausch	09/28/2020	50,000,000.00	50,000,000.00	49,997,500.00	0.21	0.21	07/02/2021	9,916.67	(2,500.00)
Toronto Dominion NY	08/27/2020	100,000,000.00	100,000,000.00	99,995,000.00	0.21	0.21	07/02/2021	38,500.00	(5,000.00)
Canadian Imp Bk Comm NY	10/13/2020	25,000,000.00	25,000,000.00	25,000,000.00	0.23	0.23	07/09/2021	3,034.72	0.00
Canadian Imp Bk Comm NY	08/10/2020	100,000,000.00	100,000,000.00	100,014,000.00	0.26	0.26	08/02/2021	59,944.44	14,000.00
Canadian Imp Bk Comm NY	09/03/2020	50,000,000.00	50,000,000.00	49,999,500.00	0.24	0.24	08/02/2021	19,666.67	(500.00)

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Royal Bk of Canada/Dain Rausch	09/28/2020	75,000,000.00	75,000,000.00	74,994,000.00	0.22	0.22	08/02/2021	15,583.33	(6,000.00)
Canadian Imp Bk Comm NY	08/13/2020	60,000,000.00	60,000,000.00	60,013,200.00	0.27	0.27	08/06/2021	36,000.00	13,200.00
Canadian Imp Bk Comm NY	08/17/2020	50,000,000.00	50,000,000.00	50,006,000.00	0.26	0.26	08/20/2021	27,444.44	6,000.00
Canadian Imp Bk Comm NY	09/03/2020	25,000,000.00	25,000,000.00	25,000,500.00	0.25	0.25	08/31/2021	10,243.06	500.00
Royal Bk of Canada/Dain Rausch	09/30/2020	25,000,000.00	25,000,000.00	24,996,750.00	0.22	0.22	09/01/2021	4,888.89	(3,250.00)
Canadian Imp Bk Comm NY	09/22/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.25	0.25	09/17/2021	13,888.89	0.00
Royal Bk of Canada/Dain Rausch	09/25/2020	25,000,000.00	25,000,000.00	25,001,500.00	0.25	0.25	09/20/2021	6,423.61	1,500.00
Royal Bk of Canada/Dain Rausch	10/15/2020	25,000,000.00	25,000,000.00	24,996,500.00	0.24	0.24	10/15/2021	2,833.33	(3,500.00)
Negotiable CDs Subtotal:		2,360,000,000.00	2,360,000,000.00	2,360,746,950.00	0.33	0.33		3,003,218.04	746,950.00
Supranationals									
Inter-American Development Bk	04/19/2018	100,000,000.00	99,965,777.78	101,100,000.00	2.63	2.70	04/19/2021	87,500.00	1,134,222.22
International Finance Corp	07/20/2016	25,000,000.00	24,981,905.97	25,165,000.00	1.13	1.23	07/20/2021	77,452.50	183,094.03
International Finance Corp	10/07/2016	12,500,000.00	12,479,594.17	12,582,500.00	1.13	1.36	07/20/2021	39,406.88	102,905.83
Inter-American Development Bk	08/27/2020	50,000,000.00	51,413,573.95	51,387,000.00	1.75	0.23	09/14/2022	114,236.11	(26,573.95)
Inter-American Development Bk	04/04/2019	15,000,000.00	15,053,902.68	15,735,000.00	2.50	2.33	01/18/2023	107,291.67	681,097.32
Inter-American Development Bk	04/04/2019	10,000,000.00	10,036,461.00	10,490,000.00	2.50	2.33	01/18/2023	71,527.78	453,539.00
Inter-American Development Bk	10/30/2019	54,650,000.00	55,527,515.24	57,327,850.00	2.50	1.75	01/18/2023	390,899.31	1,800,334.76
Inter-American Development Bk	12/16/2019	15,050,000.00	15,293,240.89	15,787,450.00	2.50	1.75	01/18/2023	107,649.31	494,209.11
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,807,087.07	15,359,470.00	1.88	1.72	06/19/2023	101,332.50	552,382.93
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,740,500.00	2.53	2.53	07/06/2023	87,958.33	740,500.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,370,250.00	2.53	2.53	07/06/2023	43,979.17	370,250.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,304,000.00	1.95	1.95	09/27/2023	55,520.83	304,000.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,148,276.24	10,777,800.00	3.00	2.46	09/27/2023	28,333.33	629,523.76
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,094,297.69	6,466,680.00	3.00	2.43	09/27/2023	17,000.00	372,382.31
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	25,944,316.08	26,944,500.00	3.00	1.65	09/27/2023	70,833.33	1,000,183.92
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,686,150.54	24,622,961.88	3.00	1.69	09/27/2023	64,730.33	936,811.34
Inter-American Development Bk	03/21/2019	25,000,000.00	25,309,516.23	26,952,000.00	3.00	2.55	10/04/2023	56,250.00	1,642,483.77
Inter-American Development Bk	10/31/2019	7,883,000.00	8,166,742.81	8,498,504.64	3.00	1.72	10/04/2023	17,736.75	331,761.83
Inter-American Development Bk	10/31/2019	17,117,000.00	17,731,838.28	18,453,495.36	3.00	1.72	10/04/2023	38,513.25	721,657.08
Inter-American Development Bk	04/25/2019	25,000,000.00	25,135,972.22	26,822,750.00	2.63	2.44	01/16/2024	191,406.25	1,686,777.78
Inter-American Development Bk	04/29/2019	25,000,000.00	25,169,302.45	26,822,750.00	2.63	2.40	01/16/2024	191,406.25	1,653,447.55
Inter-American Development Bk	05/06/2019	34,750,000.00	34,958,993.49	37,283,622.50	2.63	2.45	01/16/2024	266,054.69	2,324,629.01
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	52,791,500.00	2.29	2.29	01/31/2024	289,416.67	2,791,500.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,338,467.19	12,897,092.78	3.00	1.75	02/21/2024	69,235.83	558,625.59
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	52,883,500.00	2.33	2.33	02/29/2024	197,909.61	2,883,500.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,197,000.00	2.89	2.89	03/11/2024	99,798.61	197,000.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,972,425.83	26,714,250.00	2.50	2.53	03/19/2024	72,916.67	1,741,824.17
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	26,998,500.00	2.77	2.77	03/26/2024	67,326.39	1,998,500.00
International Finance Corp	10/16/2019	25,000,000.00	24,942,010.42	25,976,500.00	1.38	1.44	10/16/2024	14,072.92	1,034,489.58
Intl Bank For Recon and Dev	11/13/2019	50,000,000.00	50,000,000.00	50,022,500.00	2.05	2.05	11/13/2024	478,333.33	22,500.00
Intl Bank For Recon and Dev	12/12/2019	50,000,000.00	50,000,000.00	50,084,500.00	2.00	2.00	12/12/2024	386,111.11	84,500.00
Intl Bank For Recon and Dev	03/03/2020	25,000,000.00	25,000,000.00	25,009,750.00	1.80	1.80	03/03/2025	73,342.54	9,750.00

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Intl Bank For Recon and Dev	04/22/2020	25,000,000.00	24,913,408.75	25,156,250.00	0.63	0.70	04/22/2025	3,781.25	242,841.25
Intl Bank For Recon and Dev	07/28/2020	25,000,000.00	24,968,233.72	24,840,250.00	0.38	0.40	07/25/2025	24,218.75	(127,983.72)
Intl Bank For Recon and Dev	10/28/2020	25,000,000.00	24,971,797.08	24,946,000.00	0.50	0.52	10/28/2025	1,041.67	(25,797.08)
Supranationals Subtotal:		1,007,415,000.00	1,014,010,807.77	1,043,511,677.16	2.24	1.97		4,004,523.92	29,500,869.39
Treasury Coupon Securities									
U.S. Treasury	01/06/2017	20,000,000.00	19,982,011.27	20,059,400.00	1.38	1.75	01/31/2021	69,497.28	77,388.73
U.S. Treasury	02/01/2019	13,000,000.00	13,000,443.12	13,074,360.00	2.50	2.49	01/31/2021	82,133.15	73,916.88
U.S. Treasury	06/17/2016	35,000,000.00	35,057,408.27	35,254,450.00	1.38	1.08	05/31/2021	202,493.17	197,041.73
U.S. Treasury	09/07/2016	5,000,000.00	4,999,571.36	5,033,200.00	1.13	1.14	06/30/2021	18,953.80	33,628.64
U.S. Treasury	09/07/2016	5,000,000.00	5,039,606.05	5,078,300.00	2.25	1.15	07/31/2021	28,430.71	38,693.95
U.S. Treasury	10/06/2016	25,000,000.00	24,971,768.76	25,224,500.00	1.13	1.25	09/30/2021	24,725.27	252,731.24
U.S. Treasury	12/09/2016	15,000,000.00	14,987,929.75	15,259,050.00	1.75	1.83	11/30/2021	110,450.82	271,120.25
U.S. Treasury	11/21/2019	20,000,000.00	20,060,205.53	20,543,000.00	1.75	1.57	07/15/2022	103,668.48	482,794.47
U.S. Treasury	09/11/2019	10,000,000.00	10,007,695.85	10,268,000.00	1.63	1.58	08/31/2022	27,831.49	260,304.15
U.S. Treasury	04/30/2019	50,000,000.00	49,444,846.98	51,773,500.00	1.75	2.27	01/31/2023	221,127.72	2,328,653.02
U.S. Treasury	01/07/2020	15,000,000.00	15,060,561.35	15,532,050.00	1.75	1.57	01/31/2023	66,338.32	471,488.65
U.S. Treasury	09/16/2019	12,000,000.00	11,928,802.24	12,383,400.00	1.50	1.75	03/31/2023	15,824.18	454,597.76
U.S. Treasury	12/17/2019	15,000,000.00	14,878,807.16	15,475,800.00	1.38	1.69	06/30/2023	69,497.28	596,992.84
U.S. Treasury	02/05/2020	5,000,000.00	4,993,887.24	5,158,600.00	1.38	1.42	06/30/2023	23,165.76	164,712.76
U.S. Treasury	09/06/2019	10,000,000.00	9,946,676.40	10,289,800.00	1.25	1.45	07/31/2023	31,589.67	343,123.60
U.S. Treasury	10/10/2019	10,000,000.00	9,940,585.10	10,289,800.00	1.25	1.47	07/31/2023	31,589.67	349,214.90
U.S. Treasury	10/11/2019	5,000,000.00	5,154,702.67	5,350,000.00	2.75	1.58	07/31/2023	34,748.64	195,297.33
U.S. Treasury	05/31/2019	40,000,000.00	39,366,015.37	41,337,600.00	1.38	1.96	08/31/2023	94,198.90	1,971,584.63
U.S. Treasury	09/03/2019	15,000,000.00	15,122,379.55	15,640,950.00	1.63	1.34	10/31/2023	122,548.34	518,570.45
U.S. Treasury	09/05/2019	10,000,000.00	10,046,481.03	10,427,300.00	1.63	1.46	10/31/2023	81,698.90	380,818.97
U.S. Treasury	02/01/2019	10,000,000.00	10,010,661.82	10,737,500.00	2.50	2.46	01/31/2024	63,179.35	726,838.18
U.S. Treasury	04/02/2019	15,000,000.00	14,940,793.66	15,962,700.00	2.13	2.25	03/31/2024	28,021.98	1,021,906.34
U.S. Treasury	06/11/2019	15,000,000.00	15,299,216.15	16,188,300.00	2.50	1.91	05/15/2024	173,233.70	889,083.85
U.S. Treasury	07/15/2019	25,000,000.00	25,121,054.95	26,586,000.00	2.00	1.86	06/30/2024	168,478.26	1,464,945.05
U.S. Treasury	05/04/2020	10,000,000.00	10,525,405.51	10,551,600.00	1.75	0.34	07/31/2024	44,225.54	26,194.49
U.S. Treasury	08/29/2019	10,000,000.00	10,359,659.62	10,793,400.00	2.38	1.39	08/15/2024	50,339.67	433,740.38
U.S. Treasury	03/10/2020	15,000,000.00	15,497,409.82	15,672,150.00	1.38	0.58	01/31/2025	52,122.96	174,740.18
U.S. Treasury	03/13/2020	15,000,000.00	15,416,223.74	15,672,150.00	1.38	0.71	01/31/2025	52,122.96	255,926.26
U.S. Treasury	04/28/2020	20,000,000.00	21,381,957.31	21,431,200.00	2.00	0.37	02/15/2025	84,782.61	49,242.69
U.S. Treasury	04/13/2020	15,000,000.00	15,052,586.03	15,113,100.00	0.50	0.42	03/31/2025	6,593.41	60,513.97
U.S. Treasury	06/01/2020	15,000,000.00	15,033,229.91	15,026,400.00	0.38	0.33	04/30/2025	23,389.09	(6,829.91)
Treasury Coupon Securities Subtotal:		500,000,000.00	502,628,583.57	517,187,560.00	1.61	1.50		2,207,001.08	14,558,976.43
Grand Total		10,150,405,894.01	10,172,368,737.47	10,280,461,837.09	1.16	1.06		24,138,183.12	108,093,099.62

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
3608	Money Market Funds	Fidelity Government	0.03	Redemption	257,000,000.00	10/01/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	344,950.65	10/01/20
6254	Negotiable CD	Canadian Imp Bk Comm	1.25	Redemption	50,000,000.00	10/01/20
6538	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-247,999,448.89	10/01/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Purchase	-225.00	10/01/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-3,033,786.47	10/02/20
6179	Money Market Funds	CAMP	0.27	Purchase	-45,047.90	10/02/20
6342	Negotiable CD	Credit Agricole CIB	0.20	Redemption	25,000,000.00	10/02/20
6538	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	248,000,000.00	10/02/20
6539	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-192,998,713.33	10/02/20
6540	Federal Agencies	Federal Farm Credit	0.20	Purchase	-24,968,750.00	10/02/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	2,980,202.09	10/05/20
6341	Negotiable CD	Credit Agricole CIB	0.20	Redemption	25,000,000.00	10/05/20
6539	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	193,000,000.00	10/05/20
6541	Commercial Paper	Natixis US Finance C	0.08	Purchase	-169,999,622.22	10/05/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-433,950.81	10/06/20
6340	Negotiable CD	Credit Agricole CIB	0.20	Redemption	25,000,000.00	10/06/20
6541	Commercial Paper	Natixis US Finance C	0.08	Redemption	170,000,000.00	10/06/20
6542	Commercial Paper	Natixis US Finance C	0.08	Purchase	-180,999,597.78	10/06/20
5309	Sweep Fund	JP Morgan	0.01	Purchase	-7,791,139.28	10/07/20
6542	Commercial Paper	Natixis US Finance C	0.08	Redemption	181,000,000.00	10/07/20
6543	Commercial Paper	Natixis US Finance C	0.08	Purchase	-160,999,642.22	10/07/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Purchase	-8,126,914.33	10/07/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	7,900,694.19	10/08/20
6253	Negotiable CD	Canadian Imp Bk Comm	1.25	Redemption	50,000,000.00	10/08/20
6485	Negotiable CD	Toronto Dominion NY	0.12	Redemption	50,000,000.00	10/08/20
6543	Commercial Paper	Natixis US Finance C	0.08	Redemption	161,000,000.00	10/08/20
6544	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-160,999,642.22	10/08/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Redemption	8,126,914.33	10/08/20
3608	Money Market Funds	Fidelity Government	0.03	Redemption	74,000,000.00	10/09/20
5309	Sweep Fund	JP Morgan	0.01	Redemption	1,099,305.81	10/09/20
5532	Federal Agencies	Federal Home Loan Mt	2.73	Redemption	25,000,000.00	10/09/20
6490	Negotiable CD	Toronto Dominion NY	0.11	Redemption	50,000,000.00	10/09/20
6544	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	161,000,000.00	10/09/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Purchase	-305,408,908.91	10/09/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6545	Negotiable CD	Canadian Imp Bk Comm	0.23	Purchase	-25,000,000.00	10/13/20
6546	Asset Backed Securities	Toyota Auto Receivab	0.35	Purchase	-6,998,695.90	10/13/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Redemption	24,437,045.43	10/13/20
6025	Corporate Notes	JP Morgan	2.40	Redemption	10,630,777.50	10/14/20
6547	Municipal Bonds	State of Louisiana	0.84	Purchase	-5,000,000.00	10/14/20
6548	Municipal Bonds	State of Louisiana	0.65	Purchase	-5,000,000.00	10/14/20
6549	Asset Backed Securities	GM Financial Securit	0.38	Purchase	-7,248,450.68	10/14/20
6550	Asset Backed Securities	GM Financial Securit	0.26	Purchase	-7,999,416.00	10/14/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Purchase	-40,293,284.10	10/14/20
5142	Asset Backed Securities	Toyota Auto Receivab	3.18	Redemption	863,970.68	10/15/20
5143	Asset Backed Securities	Toyota Auto Receivab	2.98	Redemption	272,509.24	10/15/20
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	286,185.98	10/15/20
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	634,187.72	10/15/20
5449	Asset Backed Securities	Toyota Auto Receivab	1.76	Redemption	53,618.91	10/15/20
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	904,974.83	10/15/20
5548	Asset Backed Securities	American Express Cre	2.04	Redemption	11,738,000.00	10/15/20
5670	Asset Backed Securities	Toyota Auto Receivab	3.02	Redemption	1,552,551.05	10/15/20
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	939,021.95	10/15/20
5769	Asset Backed Securities	Harley-Davidson Moto	2.37	Redemption	553,109.54	10/15/20
5833	Asset Backed Securities	John Deere Owner Tru	2.28	Redemption	734,118.65	10/15/20
5898	Asset Backed Securities	Toyota Auto Receivab	3.02	Redemption	1,910,712.28	10/15/20
5920	Asset Backed Securities	Toyota Auto Receivab	2.00	Redemption	814,893.81	10/15/20
5939	Asset Backed Securities	Honda Auto Rec Owner	1.90	Redemption	1,820,075.31	10/15/20
6063	Asset Backed Securities	Hyundai Auto Receiva	1.93	Redemption	457,127.73	10/15/20
6071	Asset Backed Securities	Toyota Auto Receivab	1.92	Redemption	1,671,057.18	10/15/20
6107	Asset Backed Securities	Nissan Auto Receivab	3.22	Redemption	494,577.18	10/15/20
6188	Asset Backed Securities	Harley-Davidson Moto	1.83	Redemption	539,862.96	10/15/20
6217	Asset Backed Securities	Toyota Auto Receivab	1.67	Redemption	2,667,748.95	10/15/20
6317	Asset Backed Securities	Nissan Auto Receivab	0.98	Redemption	719,417.72	10/15/20
6318	Asset Backed Securities	Hyundai Auto Receiva	1.20	Redemption	645,664.64	10/15/20
6319	Asset Backed Securities	Toyota Auto Receivab	1.14	Redemption	1,159,588.78	10/15/20
6551	Negotiable CD	Royal Bk of Canada/D	0.24	Purchase	-25,000,000.00	10/15/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Purchase	-12,994,969.09	10/15/20
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	1,181,561.15	10/16/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6262	Asset Backed Securities	GM Financial Securit	1.84	Redemption	1,860,852.80	10/16/20
6272	Asset Backed Securities	GM Financial Securit	2.66	Redemption	847,799.12	10/16/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Redemption	26,147,299.15	10/16/20
5409	Asset Backed Securities	Honda Auto Rec Owner	3.10	Redemption	1,211,000.21	10/19/20
6552	Negotiable CD	Canadian Imp Bk Comm	0.22	Purchase	-55,000,000.00	10/19/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Redemption	18,734,057.76	10/19/20
6553	Federal Agencies	Federal National Mtg	0.58	Purchase	-25,000,000.00	10/20/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Redemption	13,061,740.53	10/20/20
5671	Asset Backed Securities	Honda Auto Rec Owner	2.95	Redemption	1,135,433.67	10/21/20
6232	Asset Backed Securities	Honda Auto Rec Owner	1.63	Redemption	815,745.73	10/21/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Redemption	18,276,508.23	10/21/20
6554	Municipal Bonds	State of Florida	0.55	Purchase	-15,000,000.00	10/22/20
6555	Municipal Bonds	State of Florida	0.55	Purchase	-25,000,000.00	10/22/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Redemption	34,609,062.15	10/22/20
6556	Commercial Paper	Canadian Imperial Ho	0.21	Purchase	-34,948,754.05	10/23/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Purchase	-7,255,427.61	10/23/20
5981	Asset Backed Securities	BMW Vehicle Owner Tr	2.05	Redemption	676,490.66	10/26/20
6557	Commercial Paper	Natixis US Finance C	0.15	Purchase	-29,989,250.00	10/26/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Redemption	1,030,921.95	10/26/20
6558	Commercial Paper	Natixis US Finance C	0.15	Purchase	-74,973,437.50	10/27/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Purchase	-1,827,610.12	10/27/20
6559	Commercial Paper	Natixis US Finance C	0.07	Purchase	-244,999,523.61	10/28/20
6560	Supranational	Intl Bank For Recon	0.50	Purchase	-24,971,750.00	10/28/20
6561	Federal Agencies	Federal Home Loan Mt	0.53	Purchase	-25,000,000.00	10/28/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Redemption	4,884,514.46	10/28/20
6559	Commercial Paper	Natixis US Finance C	0.07	Redemption	245,000,000.00	10/29/20
6562	Negotiable CD	Toronto Dominion NY	0.16	Purchase	-25,000,000.00	10/29/20
6563	Negotiable CD	Bank of Montreal	0.19	Purchase	-100,000,000.00	10/29/20
6564	Federal Agencies	Federal National Mtg	0.60	Purchase	-25,000,000.00	10/29/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Purchase	-128,437,521.96	10/29/20
4508	Federal Agencies	Federal National Mtg	1.85	Redemption	25,000,000.00	10/30/20
6314	Commercial Paper	JP Morgan	0.50	Redemption	70,000,000.00	10/30/20
6343	Commercial Paper	JP Morgan	0.24	Redemption	100,000,000.00	10/30/20
6363	Commercial Paper	Toyota Motor Credit	0.27	Redemption	25,000,000.00	10/30/20
6575	Bank Deposit	JP Morgan Bank Deposit	0.15	Redemption	65,083,420.77	10/30/20
Grand Total					44,765,793.45	

CONTACT US



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