



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**NOV
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 November 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	705,792,077	708,537,851	714,839,573	6.80	101.282	986	1.98	1,059,144	6,301,721
Commercial Paper	1,155,000,000	1,154,630,112	1,154,703,350	11.08	99.974	59	0.19	-	73,238
Federal Agency Securities	2,848,203,000	2,852,710,184	2,891,661,987	27.38	101.526	1165	1.12	9,594,124	38,951,803
Medium-Term Notes	977,391,000	982,141,438	997,015,925	9.43	102.008	474	2.05	5,386,040	14,874,487
Municipal Bonds	222,650,000	223,065,497	225,569,947	2.14	101.311	1250	1.02	572,879	2,504,450
Negotiable CDs	2,485,000,000	2,485,000,000	2,485,331,400	23.85	100.013	158	1.28	3,193,487	331,400
Supranational Securities	1,007,415,000	1,013,797,766	1,042,910,329	9.73	103.523	1005	1.88	5,326,951	29,112,563
U.S. Treasuries	500,000,000	502,585,515	516,865,620	4.82	103.394	896	1.50	2,079,872	14,280,105
Money Market / LGIPs	254,367,458	254,367,458	254,367,458	2.44	100.000	1	0.14	27,463	-
Bank Deposit	241,145,369	241,145,369	241,145,369	2.31	100.000	1	0.15	36,823	-
Totals for November 2020	10,396,963,903	10,417,981,190	10,524,410,956	100.00	101.236	643	1.02	27,276,785	106,429,767
Totals for October 2020	10,150,405,894	10,172,368,737	10,280,461,837	100.00	101.292	656	1.06	24,138,183	108,093,100
Change from Prior Month	246,558,009	245,612,453	243,949,119		(0.056)	(13)	-0.04	3,138,602	(1,663,333)

Portfolio Effective Duration 1.22 years

Return Information	Fiscal Year To		Calendar Year	
	Monthly Return	Annualized	To Date Return	Annualized
Book Value	0.087%	1.062%	0.535%	1.277%
				1.474%
				1.606%

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

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of November 30, 2020

(\$000)

	Dec-20	Jan-21	Feb-21	Mar-21	Apr-21	May-21
Beginning Pool Book Balance	10,417,981	11,643,858	10,772,970	10,231,559	10,104,341	11,409,718
Inflows						
Investment Inflows	1,232,590	960,020	777,000	460,000	195,000	893,137
Projected Credits	3,069,398	964,698	820,543	1,152,680	2,709,548	585,516
	4,301,988	1,924,718	1,597,543	1,612,680	2,904,548	1,478,653
Outflows						
Investment Purchases	1,939,000	-	-	-	-	-
Projected Debits	1,843,789	1,835,586	1,361,954	1,279,898	1,404,171	1,796,367
	3,782,789	1,835,586	1,361,954	1,279,898	1,404,171	1,796,367
Net Cash Flows	1,225,609	(870,888)	(541,411)	(127,218)	1,305,377	(1,210,851)
MONTH END POOL BALANCE	11,643,858	10,772,970	10,231,559	10,104,341	11,409,718	10,198,867
PROJECTED MONTH END LIQUIDITY	\$ 673,430	\$ 762,562	\$ 998,151	\$ 1,330,933	\$ 2,831,310	\$ 2,513,596

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 November 30, 2020

(\$000)

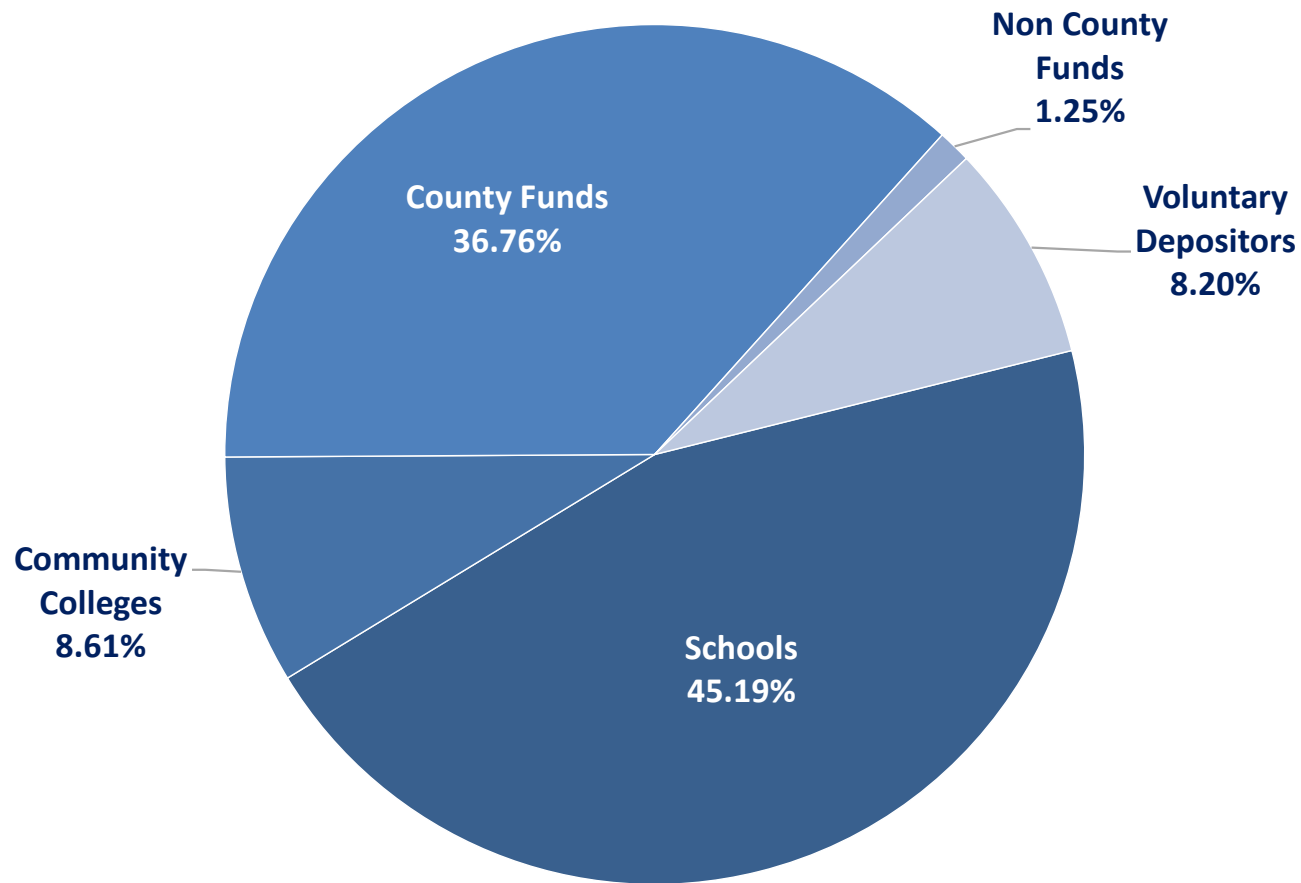
PARTICIPANT	FMV 09/30/20	FMV 10/31/20	FMV 11/30/20	% of Total	PARTICIPANT	FMV 09/30/20	FMV 10/31/20	FMV 11/30/20	% of Total
COUNTY	\$ 1,124,623	\$ 1,492,794	\$ 1,908,131	18.13%	Leucadia Wastewater District	6,019	6,005	6,005	
COUNTY - SPECIAL TRUST FUNDS	2,125,009	1,977,245	1,960,232	18.63%	Lower Sweetwater FPD	679	685	428	
NON-COUNTY INVESTMENT FUNDS	116,500	116,851	131,030	1.25%	Metropolitan Transit System	33,181	56,063	68,845	
SCHOOLS - (K THRU 12)	5,203,600	4,925,549	4,755,622	45.19%	Mission Resource Conservation District	101	102	104	
					North County Transit District	20,220	20,179	28,226	
COMMUNITY COLLEGES					North County Cemetery District	6,888	6,808	6,787	
San Diego	112,020	98,368	95,816	0.92%	North County Dispatch	5,237	4,819	5,375	
Grossmont-Cuyamaca	126,909	122,171	121,075	1.15%	North County FPD	2,394	2,991	2,790	
MiraCosta	358,531	346,403	333,640	3.17%	Otay Water District	15,657	36,448	41,454	
Palomar	212,955	203,641	202,814	1.93%	Palomar Health Care District*	0	0	0	
Southwestern	165,585	155,843	152,868	1.45%	Pomerado Cemetery District	1,972	1,887	1,870	
Total Community Colleges	976,000	926,425	906,212	8.61%	Public Agencies Self-Insurance System	3,542	3,534	3,535	
					Ramona Cemetery District	1,024	1,002	978	
FIRST 5 COMMISSION	39,366	39,608	40,929		Rancho Santa Fe FPD	7,548	6,462	6,145	
SANCAL	3,927	3,925	26		Resource Conservation District of Greater SD*	0	0	0	
SDCERA	2,174	7,874	7,760		Rincon del Diablo Municipal Water District	6,859	6,845	6,846	
					SANDAG	149,670	147,396	148,098	
CITIES					SD County Regional Airport Authority	268,145	269,412	271,219	
Chula Vista	34,465	40,258	40,255		San Diego Housing Commission	22,240	22,195	22,198	
Coronado	29,257	29,210	26,204		San Diego Geographic Information Source	920	831	937	
Del Mar	2,783	2,777	2,778		San Diego Law Library	4,798	4,723	4,738	
El Cajon	3,186	11	16		San Diego Local Agency Formation Comm	2,627	2,574	2,431	
Encinitas	4,220	4,211	4,212		San Diego Regional Training Center	724	576	348	
National City	36,509	36,435	36,440		San Dieguito River Park	1,385	1,280	1,205	
Oceanside*	0	0	0		San Marcos FPD	1	1	1	
Solana Beach*	0	0	0		San Miguel Consolidated FPD	11,678	14,651	14,838	
					Santa Fe Irrigation District	4,528	4,519	4,519	
INDEPENDENT AGENCIES					Serra Cooperative Library System	0	0	0	
Alpine FPD	964	681	685		Upper San Luis Rey Resource Conserv Dist	71	71	72	
Bonita-Sunnyside FPD	5,658	4,940	5,141		Vallecitos Water District	5,561	5,550	5,551	
Borrego Springs FPD	1,160	1,072	1,109		Valley Center FPD	1,476	949	968	
Canebrake County Water District	55	55	55		Valley Center Cemetery District	392	393	395	
Deer Springs FPD	12,375	12,419	12,772		Valley Center Water District	19,806	19,142	18,395	
Fallbrook Public Utility District	0	0	0		Vista FPD	3,580	3,594	3,594	
Grossmont Healthcare District	2	2	2		Whispering Palms Community Services Distr	0	0	0	
Julian-Cuyamaca FPD	516	517	517						
Lake Cuyamaca Rec & Park District	214	177	156		Total Voluntary Participants	792,613	841,599	863,183	8.20%
Lakeside FPD	6,853	5,741	5,230						
					Pooled Money Fund Total	\$ 10,338,346	\$ 10,280,462	\$ 10,524,411	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 November 30, 2020

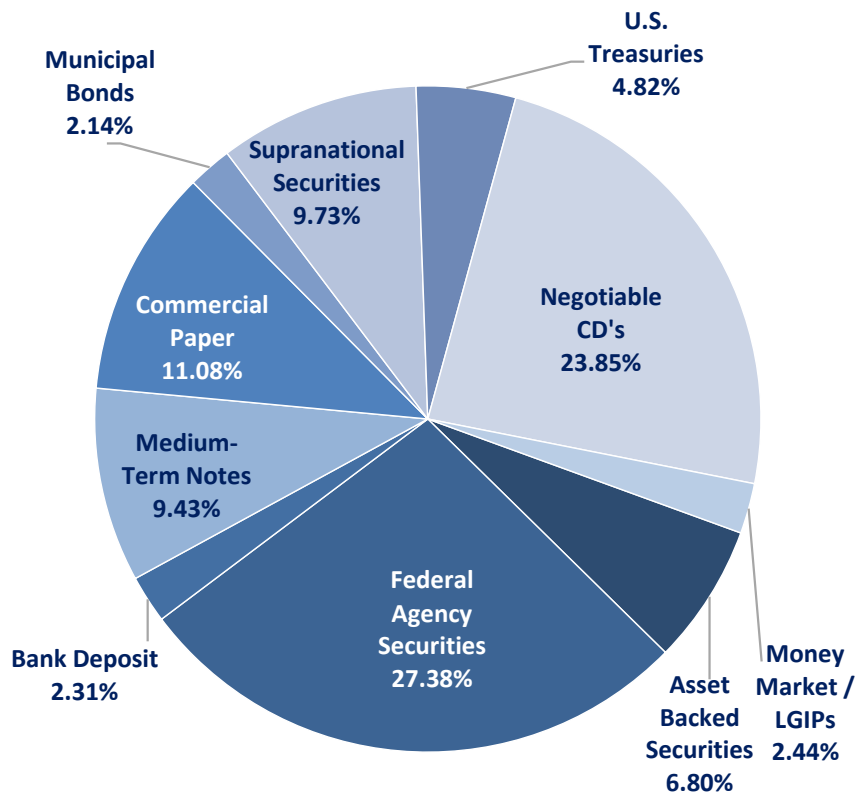


*Totals may not add to 100% due to rounding

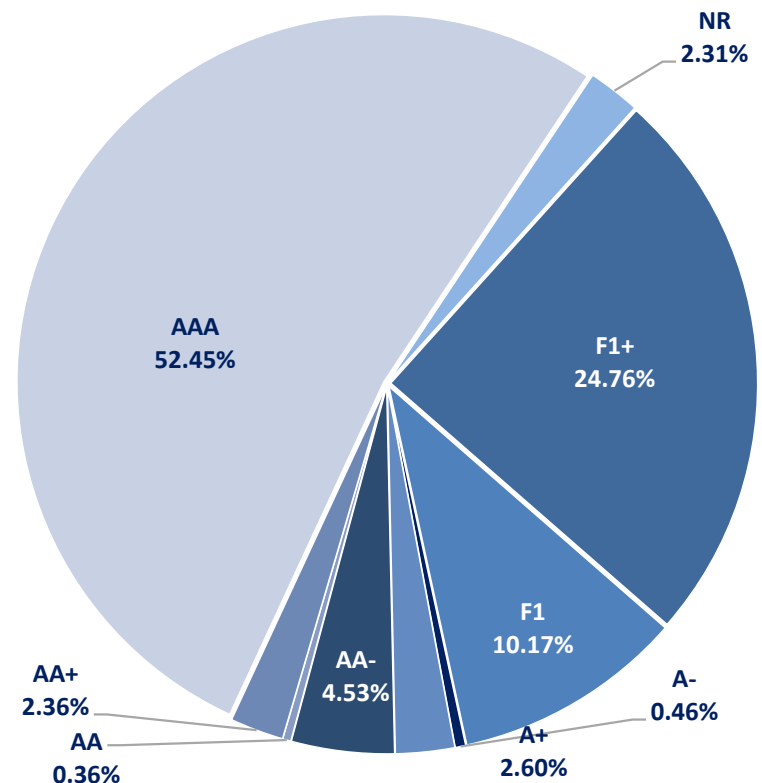
INVESTMENT FUND OVERVIEW

As of November 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 November 30, 2020

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 4.8%
Agency Issues	35% per issuer	Complies - 27.4%
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 - 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 - 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 - 9.4%
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 - 23.9%
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 - 2.3%
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 - 2.4%
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 - 6.8%
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 November 30, 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	66,999.99	66,999.99	67,026.52	1.20	1.20	05/17/2021	(352.39)	26.53
Honda Auto Rec Owner Trust	02/27/2019	189,205.23	189,193.05	189,427.75	3.10	3.12	09/20/2021	69,299.47	234.70
Toyota Auto Receivables	11/30/2018	898,763.48	883,737.28	901,152.66	1.93	2.97	01/18/2022	770.92	17,415.38
Ford Credit Auto Owner Trust	06/21/2019	1,495,997.30	1,495,950.33	1,498,491.13	2.35	2.36	02/15/2022	1,562.45	2,540.80
Honda Auto Rec Owner Trust	08/27/2019	10,001,108.55	10,000,408.47	10,043,712.27	1.90	1.91	04/15/2022	8,445.37	43,303.80
Toyota Auto Receivables	08/14/2019	3,650,826.83	3,650,657.07	3,665,430.87	2.00	2.01	04/15/2022	2,689.62	14,773.80
Harley-Davidson Motorcycle Tru	06/26/2019	503,549.88	503,543.59	503,974.22	2.37	2.38	05/15/2022	530.41	430.63
John Deere Owner Trust	07/24/2019	3,204,687.23	3,204,675.05	3,214,509.28	2.28	2.29	05/16/2022	3,247.44	9,834.23
BMW Vehicle Owner Trust	09/18/2019	2,156,877.14	2,156,831.63	2,163,123.89	2.05	2.06	05/25/2022	736.99	6,292.26
Hyundai Auto Receivables Trust	11/06/2019	2,532,816.35	2,532,659.57	2,542,859.22	1.93	1.94	07/15/2022	2,172.61	10,199.65
Toyota Auto Receivables	11/13/2019	11,752,883.80	11,752,015.26	11,809,057.88	1.92	1.93	07/15/2022	10,029.11	57,042.62
GM Financial Securitized Term	07/24/2019	2,846,492.28	2,846,382.69	2,852,788.15	2.23	2.24	08/16/2022	2,644.21	6,405.46
Honda Auto Rec Owner Trust	05/03/2019	10,008,517.63	10,079,671.94	10,128,005.32	2.95	2.48	08/22/2022	8,201.53	48,333.38
Nissan Auto Receivables Owner	06/30/2020	20,000,000.00	19,999,404.00	20,019,634.00	0.47	0.47	10/17/2022	4,177.76	20,230.00
Honda Auto Rec Owner Trust	02/26/2020	11,956,245.40	11,955,034.23	12,037,385.26	1.63	1.64	10/21/2022	5,413.58	82,351.03
Honda Auto Rec Owner Trust	05/27/2020	4,887,873.19	4,887,507.58	4,899,023.90	0.74	0.75	11/15/2022	1,607.52	11,516.32
Toyota Auto Receivables	02/12/2020	24,419,458.62	24,419,158.26	24,580,876.13	1.67	1.68	11/15/2022	18,124.62	161,717.87
GM Financial Securitized Term	03/25/2020	8,408,019.56	8,314,414.62	8,436,059.46	1.84	3.76	11/16/2022	6,445.73	121,644.84
Toyota Auto Receivables	05/03/2019	15,875,723.19	16,033,860.27	16,111,909.50	3.02	2.50	12/15/2022	21,308.57	78,049.23
Toyota Auto Receivables	08/01/2019	19,538,126.71	19,830,435.41	19,828,799.33	3.02	2.05	12/15/2022	26,224.38	(1,636.08)
Harley-Davidson Motorcycle Tru	01/29/2020	3,493,425.04	3,493,248.97	3,510,535.14	1.83	1.84	01/17/2023	2,841.32	17,286.17
Citibank Credit Card Issuance	04/16/2019	28,310,000.00	28,277,968.42	28,397,670.41	2.49	2.55	01/20/2023	256,512.19	119,701.99
Ford Credit Auto Owner Trust	06/19/2020	22,893,128.11	22,892,120.81	22,916,234.14	0.50	0.50	02/15/2023	5,087.33	24,113.33
Honda Auto Rec Owner Trust	09/29/2020	16,000,000.00	15,998,907.20	16,001,854.40	0.27	0.28	02/21/2023	1,560.00	2,947.20
BMW Vehicle Owner Trust	07/15/2020	7,250,000.00	7,249,485.25	7,255,913.83	0.39	0.40	02/27/2023	471.26	6,428.58
Hyundai Auto Receivables Trust	07/22/2020	6,000,000.00	5,999,419.20	6,004,729.80	0.38	0.39	03/15/2023	1,013.33	5,310.60
John Deere Owner Trust	07/22/2020	3,000,000.00	2,999,853.90	3,002,302.80	0.41	0.41	03/15/2023	546.67	2,448.90
Toyota Auto Receivables	11/07/2018	13,055,593.57	13,052,769.65	13,282,388.81	3.18	3.21	03/15/2023	18,451.89	229,619.16
Honda Auto Rec Owner Trust	02/27/2019	9,750,000.00	9,749,738.70	9,929,015.85	3.11	3.13	03/20/2023	58,724.81	179,277.15
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,995,107.27	7,088,217.50	2.68	2.71	06/07/2023	90,673.33	93,110.23
Nissan Auto Receivables Owner	12/06/2019	7,928,176.73	8,094,482.62	8,075,184.95	3.22	1.91	06/15/2023	11,346.10	(19,297.67)
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	29,072,251.50	2.52	2.54	06/21/2023	19,950.00	573,314.55
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	22,906,415.88	2.70	2.73	07/17/2023	27,348.00	134,220.57
Toyota Auto Receivables	02/13/2019	19,654,580.76	19,650,999.70	20,020,081.27	2.91	2.94	07/17/2023	25,419.92	369,081.57
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,413,366.40	1.78	1.79	08/15/2023	18,986.81	413,565.60
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,571,029.20	2.50	2.52	11/15/2023	33,362.71	577,360.00
GM Financial Securitized Term	10/14/2020	8,000,000.00	7,999,416.00	7,999,692.00	0.26	0.26	11/16/2023	866.66	276.00
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,474,802.40	2.99	3.14	12/15/2023	50,497.32	593,552.40
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,534,099.00	3.11	2.43	01/16/2024	41,466.47	73,552.12
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,769,025.30	1.92	1.93	01/16/2024	11,520.00	270,000.00
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	22,981,144.50	1.83	1.85	01/18/2024	14,868.76	485,154.00
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,665,909.45	1.92	1.93	01/25/2024	3,360.00	167,320.65

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	40,960,084.20	3.06	2.42	02/15/2024	54,744.08	134,736.86
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,664,957.80	1.94	1.95	02/15/2024	7,328.89	165,349.65
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	8,961,965.25	3.32	2.20	03/15/2024	12,910.94	2,785.56
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,638,439.71	3.18	2.23	04/15/2024	31,262.93	53,574.08
GM Financial Securitized Term	07/10/2020	27,900,000.00	28,574,613.28	28,379,676.33	2.18	0.81	04/16/2024	25,342.15	(194,936.95)
Honda Auto Rec Owner Trust	02/26/2020	16,500,000.00	16,496,766.00	16,844,972.10	1.61	1.62	04/22/2024	7,379.09	348,206.10
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,252,718.80	1.93	1.94	07/15/2024	10,293.33	253,352.40
John Deere Owner Trust	03/11/2020	12,000,000.00	11,999,266.80	12,152,013.60	1.10	1.11	08/15/2024	5,866.67	152,746.80
GM Financial Securitized Term	01/15/2020	13,000,000.00	12,996,938.50	13,255,297.90	1.84	1.86	09/16/2024	8,637.77	258,359.40
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,998,691.40	6,099,082.80	1.87	1.89	10/15/2024	4,986.67	100,391.40
Toyota Auto Receivables	10/13/2020	7,000,000.00	6,998,695.90	7,009,167.20	0.35	0.36	01/15/2025	1,088.89	10,471.30
GM Financial Securitized Term	10/14/2020	7,250,000.00	7,248,450.68	7,256,085.65	0.38	0.39	08/18/2025	1,147.91	7,634.97
Asset Backed Securities Subtotal:		705,792,076.57	708,537,851.49	714,839,572.61	2.16	1.98		1,059,144.10	6,301,721.12

Bank Deposit

JP Morgan Bank Deposit	10/01/2020	241,145,368.65	241,145,368.65	241,145,368.65	0.15	0.15		36,823.13	0.00
Bank Deposit Subtotal:		241,145,368.65	241,145,368.65	241,145,368.65	0.15	0.15		36,823.13	0.00

Commercial Paper

Toyota Motor Credit Corp	09/09/2020	100,000,000.00	99,995,555.56	99,997,000.00	0.20	0.20	12/09/2020	0.00	1,444.44
BNP Paribas NY	09/17/2020	25,000,000.00	24,998,333.33	24,999,000.00	0.16	0.16	12/16/2020	0.00	666.67
Natixis US Finance Co.	09/14/2020	50,000,000.00	49,996,875.00	49,998,000.00	0.15	0.15	12/16/2020	0.00	1,125.00
Natixis US Finance Co.	09/15/2020	65,000,000.00	64,995,937.50	64,997,400.00	0.15	0.15	12/16/2020	0.00	1,462.50
Natixis US Finance Co.	09/25/2020	50,000,000.00	49,996,458.33	49,997,500.00	0.15	0.15	12/18/2020	0.00	1,041.67
Toyota Motor Credit Corp	07/22/2020	25,000,000.00	24,996,458.33	24,998,750.00	0.30	0.30	12/18/2020	0.00	2,291.67
Natixis US Finance Co.	09/23/2020	25,000,000.00	24,997,916.67	24,998,500.00	0.15	0.15	12/21/2020	0.00	583.33
Natixis US Finance Co.	09/25/2020	25,000,000.00	24,997,916.67	24,998,500.00	0.15	0.15	12/21/2020	0.00	583.33
Toyota Motor Credit Corp	07/08/2020	25,000,000.00	24,992,916.67	24,997,500.00	0.30	0.30	01/04/2021	0.00	4,583.33
Toyota Motor Credit Corp	07/07/2020	50,000,000.00	49,982,916.67	49,993,500.00	0.30	0.31	01/11/2021	0.00	10,583.33
Toyota Motor Credit Corp	07/27/2020	25,000,000.00	24,989,791.67	24,996,250.00	0.30	0.30	01/19/2021	0.00	6,458.33
Natixis US Finance Co.	10/26/2020	30,000,000.00	29,993,750.00	29,994,300.00	0.15	0.15	01/20/2021	0.00	550.00
Natixis US Finance Co.	10/27/2020	75,000,000.00	74,984,375.00	74,985,750.00	0.15	0.15	01/20/2021	0.00	1,375.00
Natixis US Finance Co.	11/12/2020	100,000,000.00	99,979,166.67	99,981,000.00	0.15	0.15	01/20/2021	0.00	1,833.33
Toyota Motor Credit Corp	07/01/2020	25,000,000.00	24,987,333.33	24,995,750.00	0.32	0.33	01/27/2021	0.00	8,416.67
Cooperatieve Rabo	09/04/2020	100,000,000.00	99,970,722.22	99,976,000.00	0.17	0.17	02/01/2021	0.00	5,277.78
Natixis US Finance Co.	11/13/2020	25,000,000.00	24,992,208.33	24,992,500.00	0.17	0.17	02/05/2021	0.00	291.67
Natixis US Finance Co.	11/13/2020	50,000,000.00	49,979,416.67	49,980,500.00	0.19	0.19	02/17/2021	0.00	1,083.33
Cooperatieve Rabo	08/25/2020	50,000,000.00	49,977,305.55	49,981,500.00	0.19	0.19	02/25/2021	0.00	4,194.45
Toyota Motor Credit Corp	11/24/2020	50,000,000.00	49,977,805.56	49,982,500.00	0.17	0.17	03/05/2021	0.00	4,694.44
Cooperatieve Rabo	09/14/2020	50,000,000.00	49,974,402.78	49,977,000.00	0.19	0.19	03/08/2021	0.00	2,597.22
Cooperatieve Rabo	09/23/2020	25,000,000.00	24,985,000.00	24,986,250.00	0.20	0.20	03/19/2021	0.00	1,250.00
Cooperatieve Rabo	11/09/2020	25,000,000.00	24,985,000.00	24,983,500.00	0.18	0.18	03/31/2021	0.00	(1,500.00)
Canadian Imperial Holding	08/14/2020	25,000,000.00	24,973,166.67	24,979,750.00	0.24	0.24	05/11/2021	0.00	6,583.33

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
BNP Paribas NY	11/16/2020	25,000,000.00	24,972,666.67	24,977,500.00	0.24	0.24	05/14/2021	0.00	4,833.33
Canadian Imperial Holding	10/23/2020	35,000,000.00	34,956,716.57	34,957,650.00	0.21	0.21	07/01/2021	0.00	933.43
Commercial Paper Subtotal:		1,155,000,000.00	1,154,630,112.42	1,154,703,350.00	0.19	0.19		0.00	73,237.58
Federal Agency									
Federal Home Loan Mtg Corp	12/18/2017	15,000,000.00	15,000,000.00	15,013,650.00	2.00	2.00	12/18/2020	135,833.33	13,650.00
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,005,855.06	25,062,750.00	1.38	1.26	02/18/2021	98,350.69	56,894.94
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,979,083.62	25,062,750.00	1.38	1.78	02/18/2021	98,350.69	83,666.38
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,128,750.00	1.82	1.82	03/17/2021	93,527.78	128,750.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,000,832.72	15,073,650.00	1.25	1.24	05/06/2021	13,020.83	72,817.28
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,993,530.03	25,122,750.00	1.25	1.31	05/06/2021	21,701.39	129,219.97
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,050,956.68	15,140,100.00	1.88	1.21	06/11/2021	132,812.50	89,143.32
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,981,496.01	35,215,600.00	1.13	1.21	07/14/2021	149,843.75	234,103.99
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,966,523.76	20,139,800.00	1.13	1.37	08/12/2021	68,125.00	173,276.24
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,974,327.52	35,266,700.00	1.25	1.36	08/17/2021	126,388.89	292,372.48
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,980,202.54	35,375,550.00	1.38	1.44	10/07/2021	72,187.50	395,347.46
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,068,974.22	25,652,250.00	2.25	2.02	03/11/2022	125,000.00	583,275.78
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,324,896.49	18,837,968.40	2.50	2.34	03/11/2022	101,611.11	513,071.91
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,925,440.74	51,463,000.00	2.25	2.36	04/12/2022	153,125.00	1,537,559.26
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,396,086.05	30,047,633.00	1.55	1.62	06/01/2022	228,043.75	651,546.95
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,984,191.71	25,529,000.00	1.55	1.59	06/01/2022	193,750.00	544,808.29
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,004,759.28	10,338,400.00	2.38	2.34	06/10/2022	112,812.50	333,640.72
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,767.52	40,887,200.00	1.63	1.63	06/15/2022	300,644.44	888,432.48
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,161,734.54	25,801,500.00	2.00	1.62	09/09/2022	113,888.89	639,765.46
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,992,989.81	10,222,300.00	1.38	1.41	10/11/2022	19,097.22	229,310.19
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,998,186.05	51,814,000.00	1.85	1.85	02/01/2023	308,333.33	1,815,813.95
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,011,385.09	20,725,600.00	1.85	1.82	02/01/2023	123,333.33	714,214.91
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,459,267.33	30,885,682.45	2.75	2.33	03/10/2023	180,644.06	1,426,415.12
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,090,518.01	10,579,100.00	2.75	2.33	03/10/2023	61,875.00	488,581.99
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,851,126.35	50,816,360.00	2.13	1.83	06/09/2023	492,409.72	1,965,233.65
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,196,136.63	11,654,389.76	2.52	1.82	06/15/2023	127,912.96	458,253.13
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,212,503.78	33,545,805.00	1.77	1.82	06/26/2023	245,771.88	1,333,301.22
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,419,782.43	3,562,616.50	1.77	1.83	06/26/2023	26,101.35	142,834.07
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,967,774.78	50,050,000.00	0.25	0.28	06/26/2023	32,638.88	82,225.22
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,950,981.35	50,050,000.00	0.25	0.29	06/26/2023	32,638.88	99,018.65
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,221,750.00	2.49	2.49	07/26/2023	60,520.83	221,750.00
Federal Home Loan Mtg Corp	08/21/2020	40,000,000.00	39,962,967.31	40,012,400.00	0.25	0.28	08/24/2023	27,777.78	49,432.69
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,954,363.97	50,015,500.00	0.25	0.28	08/24/2023	32,638.89	61,136.03
Federal National Mtg Assn	08/27/2020	24,465,000.00	24,465,000.00	24,470,871.60	0.34	0.34	08/25/2023	21,719.48	5,871.60
Federal Home Loan Mtg Corp	09/04/2020	65,000,000.00	64,980,271.54	65,042,250.00	0.25	0.26	09/08/2023	39,270.83	61,978.46
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,113,434.03	10,736,600.00	2.88	2.44	09/12/2023	63,090.28	623,165.97
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,695,579.37	26,841,500.00	2.88	1.83	09/12/2023	157,725.69	1,145,920.63
Federal Home Loan Mtg Corp	09/28/2020	25,000,000.00	25,000,000.00	24,997,500.00	0.30	0.30	09/28/2023	13,125.00	(2,500.00)

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal Farm Credit Bank	10/02/2020	25,000,000.00	24,970,457.18	24,965,500.00	0.20	0.24	10/02/2023	8,194.44	(4,957.18)
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,004,380.62	52,398,000.00	1.88	1.88	11/01/2023	78,333.33	2,393,619.38
Federal Home Loan Mtg Corp	11/25/2020	25,000,000.00	24,990,055.61	24,983,250.00	0.32	0.33	11/24/2023	1,333.34	(6,805.61)
Federal National Mtg Assn	11/25/2020	25,000,000.00	24,971,658.04	24,995,250.00	0.25	0.29	11/27/2023	1,041.67	23,591.96
Federal Home Loan Mtg Corp	12/04/2019	12,590,000.00	12,590,000.00	12,591,888.50	1.80	1.80	12/04/2023	111,421.50	1,888.50
Federal Home Loan Mtg Corp	12/18/2019	25,000,000.00	25,000,000.00	25,020,500.00	1.85	1.85	12/18/2023	209,409.72	20,500.00
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,965,978.20	16,082,550.00	2.50	2.58	02/13/2024	112,500.00	1,116,571.80
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,298,059.25	2.80	2.80	02/22/2024	178,447.50	123,059.25
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,439,326.73	53,183,000.00	2.23	1.94	02/23/2024	303,527.78	2,743,673.27
Federal National Mtg Assn	08/27/2020	15,455,000.00	15,455,000.00	15,427,644.65	0.38	0.37	02/26/2024	15,133.02	(27,355.35)
Federal Home Loan Mtg Corp	09/08/2020	50,000,000.00	50,000,000.00	49,863,500.00	0.38	0.38	03/08/2024	43,229.17	(136,500.00)
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,143,400.00	2.75	2.75	03/22/2024	105,416.67	143,400.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,962,052.00	15,882,450.00	1.95	2.03	06/13/2024	136,500.00	920,398.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,618,085.39	111,547,740.50	1.95	1.87	06/13/2024	958,685.00	5,929,655.11
Federal Home Loan Mtg Corp	06/17/2020	25,000,000.00	25,000,000.00	25,011,750.00	0.63	0.63	06/17/2024	71,750.00	11,750.00
Federal Farm Credit Bank	06/17/2020	25,000,000.00	25,000,000.00	25,005,750.00	0.68	0.68	06/17/2024	77,444.44	5,750.00
Federal Farm Credit Bank	06/17/2020	50,000,000.00	50,000,000.00	50,011,500.00	0.68	0.68	06/17/2024	154,888.89	11,500.00
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,477,900.00	2.04	2.04	07/19/2024	403,920.00	477,900.00
Federal National Mtg Assn	08/12/2020	50,000,000.00	49,976,892.36	49,937,000.00	0.41	0.42	08/12/2024	62,069.44	(39,892.36)
Federal Home Loan Mtg Corp	08/19/2020	25,000,000.00	25,000,000.00	25,000,750.00	0.50	0.50	08/19/2024	35,416.67	750.00
Federal Home Loan Mtg Corp	08/19/2020	25,000,000.00	25,000,000.00	25,000,750.00	0.50	0.50	08/19/2024	35,416.67	750.00
Federal Farm Credit Bank	09/03/2020	25,000,000.00	25,000,000.00	24,964,250.00	0.48	0.48	09/03/2024	29,333.33	(35,750.00)
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,504,521.54	23,660,492.40	2.88	1.66	09/13/2024	134,269.69	1,155,970.86
Federal Home Loan Bank	11/06/2019	25,000,000.00	26,007,271.89	27,442,000.00	2.88	1.76	09/13/2024	155,729.17	1,434,728.11
Federal Home Loan Bank	11/26/2019	20,000,000.00	20,861,995.37	21,953,600.00	2.88	1.68	09/13/2024	124,583.33	1,091,604.63
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,960,689.56	14,686,560.00	1.60	1.68	09/17/2024	46,044.44	725,870.44
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,968,445.40	11,539,440.00	1.60	1.68	09/17/2024	36,177.78	570,994.60
Federal Home Loan Mtg Corp	09/30/2020	25,000,000.00	25,000,000.00	24,933,750.00	0.38	0.38	09/30/2024	15,885.42	(66,250.00)
Federal Home Loan Mtg Corp	09/30/2020	25,000,000.00	25,000,000.00	24,955,250.00	0.35	0.35	09/30/2024	14,826.39	(44,750.00)
Federal Home Loan Mtg Corp	11/25/2020	25,000,000.00	25,000,000.00	24,986,500.00	0.45	0.45	11/25/2024	1,875.00	(13,500.00)
Federal Home Loan Mtg Corp	11/25/2020	25,000,000.00	25,000,000.00	24,986,500.00	0.45	0.45	11/25/2024	1,875.00	(13,500.00)
Federal Home Loan Mtg Corp	09/02/2020	50,000,000.00	50,000,000.00	50,011,000.00	0.48	0.48	12/02/2024	59,333.33	11,000.00
Federal National Mtg Assn	01/10/2020	50,000,000.00	49,868,991.65	52,580,500.00	1.63	1.69	01/07/2025	325,000.00	2,711,508.35
Federal Home Loan Bank	02/27/2020	25,405,000.00	25,405,000.00	25,459,874.80	1.80	1.80	02/19/2025	129,565.50	54,874.80
Federal Home Loan Mtg Corp	02/27/2020	11,000,000.00	11,000,000.00	11,023,760.00	1.75	1.75	02/24/2025	51,868.06	23,760.00
Federal Home Loan Mtg Corp	05/19/2020	25,000,000.00	25,000,000.00	25,001,250.00	0.75	0.75	05/19/2025	6,250.00	1,250.00
Federal Home Loan Mtg Corp	05/29/2020	50,000,000.00	50,000,000.00	50,036,500.00	0.75	0.75	05/28/2025	3,125.00	36,500.00
Federal Home Loan Mtg Corp	06/02/2020	25,000,000.00	24,995,498.33	25,018,250.00	0.75	0.75	05/28/2025	1,562.50	22,751.67
Federal National Mtg Assn	06/11/2020	25,000,000.00	25,000,000.00	25,024,000.00	0.80	0.80	06/11/2025	94,444.44	24,000.00
Federal National Mtg Assn	06/16/2020	50,000,000.00	50,000,000.00	50,022,000.00	0.75	0.75	06/16/2025	171,875.00	22,000.00
Federal Home Loan Mtg Corp	07/15/2020	5,265,000.00	5,265,000.00	5,231,251.35	0.75	0.75	07/08/2025	14,917.50	(33,748.65)
Federal Home Loan Mtg Corp	07/15/2020	25,000,000.00	25,000,000.00	25,003,000.00	0.77	0.77	07/15/2025	72,722.22	3,000.00
Federal National Mtg Assn	07/15/2020	30,000,000.00	30,000,000.00	30,000,300.00	0.73	0.73	07/15/2025	82,733.33	300.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of November 30, 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	19,969,400.00	0.67	0.67	07/28/2025	45,783.33	(30,600.00)
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	24,908,250.00	0.60	0.60	07/29/2025	50,833.33	(91,750.00)
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	24,908,250.00	0.60	0.60	07/29/2025	50,833.33	(91,750.00)
Federal National Mtg Assn	08/04/2020	25,000,000.00	25,000,000.00	24,977,250.00	0.70	0.70	08/04/2025	56,875.00	(22,750.00)
Federal National Mtg Assn	08/12/2020	25,000,000.00	25,000,000.00	24,899,750.00	0.57	0.57	08/12/2025	43,145.83	(100,250.00)
Federal National Mtg Assn	08/19/2020	25,000,000.00	25,000,000.00	24,918,250.00	0.55	0.55	08/19/2025	38,958.33	(81,750.00)
Federal National Mtg Assn	08/26/2020	25,000,000.00	25,000,000.00	24,956,750.00	0.55	0.55	08/26/2025	36,284.72	(43,250.00)
Federal National Mtg Assn	08/27/2020	25,000,000.00	25,000,000.00	25,002,250.00	0.65	0.65	08/27/2025	42,430.56	2,250.00
Federal Home Loan Bank	09/11/2020	5,000,000.00	4,985,669.27	4,991,750.00	0.38	0.44	09/04/2025	4,166.67	6,080.73
Federal Farm Credit Bank	09/24/2020	40,000,000.00	40,000,000.00	39,776,000.00	0.50	0.50	09/22/2025	37,222.22	(224,000.00)
Federal Home Loan Mtg Corp	11/04/2020	10,000,000.00	9,937,277.77	9,955,500.00	0.38	0.51	09/23/2025	2,812.50	18,222.23
Federal National Mtg Assn	09/30/2020	25,000,000.00	25,000,000.00	24,905,000.00	0.55	0.55	09/30/2025	23,298.61	(95,000.00)
Federal National Mtg Assn	09/30/2020	13,400,000.00	13,400,000.00	13,349,080.00	0.55	0.55	09/30/2025	12,488.06	(50,920.00)
Federal National Mtg Assn	10/20/2020	25,000,000.00	25,000,000.00	25,006,250.00	0.58	0.58	10/20/2025	16,513.89	6,250.00
Federal Home Loan Mtg Corp	10/28/2020	25,000,000.00	25,000,000.00	24,920,250.00	0.53	0.53	10/28/2025	12,145.83	(79,750.00)
Federal National Mtg Assn	10/29/2020	25,000,000.00	25,000,000.00	24,985,000.00	0.60	0.60	10/29/2025	13,333.33	(15,000.00)
Federal Farm Credit Bank	11/04/2020	16,450,000.00	16,392,478.95	16,435,688.50	0.46	0.53	11/03/2025	5,675.25	43,209.55
Federal National Mtg Assn	11/12/2020	23,000,000.00	22,918,531.57	23,009,430.00	0.50	0.57	11/07/2025	6,069.44	90,898.43
Federal National Mtg Assn	11/17/2020	50,000,000.00	50,000,000.00	50,035,500.00	0.57	0.57	11/17/2025	11,083.33	35,500.00
Federal Home Loan Mtg Corp	11/30/2020	25,000,000.00	25,000,000.00	25,001,000.00	0.65	0.65	11/26/2025	451.39	1,000.00
Federal Agency Subtotal:		2,848,203,000.00	2,852,710,183.75	2,891,661,986.66	1.17	1.12		9,594,124.06	38,951,802.91

Medium-Term Notes

American Honda Finance	03/04/2019	8,710,000.00	8,712,582.04	8,735,259.00	3.15	2.85	01/08/2021	108,983.88	22,676.96
Toyota Motor Credit Corp	01/08/2019	20,000,000.00	19,999,383.33	20,059,000.00	3.05	3.08	01/08/2021	242,305.56	59,616.67
US Bank NA Cincinnati	04/01/2019	12,000,000.00	12,008,859.91	12,029,760.00	3.00	2.54	02/04/2021	117,000.00	20,900.09
Apple Inc	05/06/2019	10,000,000.00	9,993,232.15	10,028,600.00	2.25	2.55	02/23/2021	61,250.00	35,367.85
JP Morgan	09/01/2020	23,640,000.00	23,754,417.60	23,728,413.60	2.55	0.61	03/01/2021	150,705.00	(26,004.00)
Apple Inc	05/03/2019	8,137,000.00	8,149,298.35	8,227,564.81	2.85	2.49	05/06/2021	16,104.48	78,266.46
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	49,070,000.00	0.50	1.09	06/01/2021	65,060.08	(930,000.00)
American Honda Finance	04/05/2019	14,338,000.00	14,251,781.94	14,458,869.34	1.65	2.67	07/12/2021	91,345.01	207,087.40
JP Morgan	09/02/2020	25,000,000.00	25,724,973.76	25,694,750.00	4.35	0.23	08/15/2021	268,854.16	(30,223.76)
American Honda Finance	09/09/2019	25,000,000.00	24,946,523.61	25,267,000.00	1.70	1.98	09/09/2021	96,805.56	320,476.39
Procter & Gamble	07/02/2019	5,000,000.00	4,987,604.28	5,068,950.00	1.70	1.98	11/03/2021	6,611.11	81,345.72
JP Morgan	01/22/2020	10,554,000.00	10,856,882.40	11,057,636.88	4.50	1.94	01/24/2022	167,544.75	200,754.48
JP Morgan	08/31/2020	5,406,000.00	5,661,004.67	5,663,974.32	4.50	0.37	01/24/2022	60,817.50	2,969.65
JP Morgan	09/11/2020	9,947,000.00	10,419,474.43	10,421,670.84	4.50	0.35	01/24/2022	99,470.00	2,196.41
US BANKCORP	04/04/2019	25,000,000.00	24,998,977.72	25,629,000.00	2.63	2.63	01/24/2022	231,510.42	630,022.28
US BANKCORP	04/05/2019	5,000,000.00	4,999,447.42	5,125,800.00	2.63	2.63	01/24/2022	46,302.08	126,352.58
Microsoft Corp	04/05/2019	50,000,000.00	49,947,010.28	51,208,000.00	2.40	2.49	02/06/2022	383,333.33	1,260,989.72
Procter & Gamble	07/02/2019	16,857,000.00	16,922,429.16	17,271,176.49	2.30	1.96	02/06/2022	123,852.13	348,747.33
Apple Inc	04/12/2019	25,000,000.00	24,984,428.71	25,624,500.00	2.50	2.55	02/09/2022	194,444.44	640,071.29
Apple Inc	04/22/2019	20,000,000.00	19,893,233.76	20,454,000.00	2.15	2.62	02/09/2022	133,777.78	560,766.24

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Apple Inc	04/25/2019	8,355,000.00	8,350,583.50	8,563,707.90	2.50	2.55	02/09/2022	64,983.33	213,124.40
Apple Inc	04/29/2019	4,950,000.00	4,947,415.31	5,073,651.00	2.50	2.55	02/09/2022	38,500.00	126,235.69
Apple Inc	06/07/2019	15,100,000.00	15,153,946.24	15,477,198.00	2.50	2.18	02/09/2022	117,444.44	323,251.76
Apple Inc	06/13/2019	13,876,000.00	13,914,516.06	14,222,622.48	2.50	2.25	02/09/2022	107,924.44	308,106.42
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,366,000.00	2.85	2.85	02/18/2022	288,958.33	366,000.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,992,839.58	25,794,000.00	2.65	2.67	04/12/2022	90,173.61	801,160.42
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	50,443,000.00	2.70	2.70	04/29/2022	120,000.00	443,000.00
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,392,000.00	2.75	2.75	04/30/2022	118,402.78	392,000.00
Apple Inc	09/04/2019	10,157,000.00	10,232,319.35	10,449,623.17	2.30	1.77	05/11/2022	12,978.39	217,303.82
US Bank NA OH	05/23/2019	35,000,000.00	34,981,724.81	36,147,300.00	2.65	2.69	05/23/2022	20,611.11	1,165,575.19
US Bank NA OH	09/01/2020	44,463,000.00	45,949,571.08	45,920,497.14	2.65	0.38	05/23/2022	26,183.77	(29,073.94)
JP Morgan	09/01/2020	8,040,000.00	8,213,317.05	8,175,474.00	3.51	2.09	06/18/2022	70,631.40	(37,843.05)
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,957,642.27	25,976,750.00	2.80	2.52	07/13/2022	268,333.33	1,019,107.73
Procter & Gamble	07/16/2019	20,000,000.00	20,018,548.42	20,644,200.00	2.15	2.09	08/11/2022	131,388.89	625,651.58
Procter & Gamble	08/21/2019	10,000,000.00	10,070,235.51	10,322,100.00	2.15	1.72	08/11/2022	65,694.44	251,864.49
Procter & Gamble	08/21/2019	20,000,000.00	20,140,471.03	20,644,200.00	2.15	1.72	08/11/2022	131,388.89	503,728.97
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,145,350.00	1.90	1.90	08/16/2022	27,737.50	145,350.00
Toyota Motor Credit Corp	01/15/2020	32,538,000.00	32,726,780.49	33,596,786.52	2.15	1.81	09/08/2022	161,289.06	870,006.03
Apple Inc	09/11/2019	20,000,000.00	19,997,985.19	20,521,200.00	1.70	1.71	09/11/2022	75,555.56	523,214.81
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,804,229.25	2.10	2.10	09/12/2022	48,272.29	329,229.25
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,351,000.00	2.10	2.10	09/23/2022	99,166.67	351,000.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,187,250.00	2.00	2.00	10/24/2022	51,388.89	187,250.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,187,250.00	2.00	2.00	10/24/2022	51,388.89	187,250.00
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,979,923.24	36,159,200.00	1.95	1.98	01/09/2023	269,208.33	1,179,276.76
Toyota Motor Credit Corp	01/21/2020	13,000,000.00	13,207,585.43	13,598,130.00	2.63	1.84	01/10/2023	133,656.25	390,544.57
JP Morgan	03/17/2020	10,000,000.00	10,125,256.97	10,291,200.00	2.97	2.36	01/15/2023	112,275.56	165,943.03
JP Morgan	05/28/2020	16,848,000.00	17,494,230.86	17,738,079.84	2.70	1.11	05/18/2023	16,426.80	243,848.98
Medium-Term Notes Subtotal:		977,391,000.00	982,141,437.91	997,015,924.58	2.45	2.05		5,386,040.22	14,874,486.67
Money Market / LGIPs									
BlackRock CalTrust	02/07/2019	1,000,000.00	1,000,000.00	1,000,000.00	0.04	0.04		178.89	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.04	0.04		28.98	0.00
CAMP	01/24/2020	249,567,457.56	249,567,457.56	249,567,457.56	0.14	0.14		27,211.46	0.00
Fidelity Government Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	0.01	0.01		13.62	0.00
Federated Government Fund	07/01/2017	800,000.00	800,000.00	800,000.00	0.01	0.01		13.82	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:		254,367,457.56	254,367,457.56	254,367,457.56	0.14	0.14		27,463.23	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,051,000.00	1.84	1.84	02/15/2021	108,355.56	51,000.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,256,600.00	1.95	1.95	02/15/2023	57,416.67	256,600.00
State of Maryland	08/05/2020	15,000,000.00	15,000,000.00	15,030,450.00	0.41	0.41	08/01/2023	19,816.67	30,450.00
State of California	10/24/2019	26,535,000.00	26,939,170.93	28,002,385.50	2.40	1.84	10/01/2023	106,140.02	1,063,214.57

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,735,000.00	2.01	2.01	02/15/2024	118,366.67	735,000.00
State of Louisiana	10/14/2020	5,000,000.00	5,000,000.00	5,013,150.00	0.65	0.65	06/01/2024	4,243.06	13,150.00
State of Maryland	08/05/2020	25,000,000.00	25,000,000.00	25,076,000.00	0.51	0.51	08/01/2024	41,083.33	76,000.00
State of Minnesota	08/25/2020	15,000,000.00	15,011,326.27	15,034,650.00	0.50	0.48	08/01/2024	20,000.00	23,323.73
State of Florida	10/22/2020	15,000,000.00	15,000,000.00	15,013,650.00	0.55	0.55	06/01/2025	8,937.50	13,650.00
State of Florida	10/22/2020	25,000,000.00	25,000,000.00	25,022,750.00	0.55	0.55	06/01/2025	14,895.83	22,750.00
State of Louisiana	10/14/2020	5,000,000.00	5,000,000.00	5,031,050.00	0.84	0.84	06/01/2025	5,483.33	31,050.00
Commonwealth of Virginia	11/05/2020	10,860,000.00	10,860,000.00	10,889,104.80	0.55	0.55	06/01/2025	4,313.83	29,104.80
State of Hawaii	08/12/2020	5,255,000.00	5,255,000.00	5,272,656.80	0.67	0.67	08/01/2025	10,660.35	17,656.80
State of Maryland	08/05/2020	25,000,000.00	25,000,000.00	25,141,500.00	0.66	0.66	08/01/2025	53,166.67	141,500.00
Municipal Bonds Subtotal:		222,650,000.00	223,065,497.20	225,569,947.10	1.09	1.02		572,879.49	2,504,449.90
Negotiable CDs									
Credit Agricole CIB	05/28/2020	100,000,000.00	100,000,000.00	100,000,000.00	0.25	0.25	12/01/2020	129,861.11	0.00
Credit Agricole CIB	05/29/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.25	0.25	12/01/2020	64,583.33	0.00
Credit Agricole CIB	06/02/2020	50,000,000.00	50,000,000.00	50,000,000.00	0.26	0.26	12/01/2020	65,722.22	0.00
Canadian Imp Bk Comm NY	11/30/2020	25,000,000.00	25,000,000.00	25,000,000.00	0.11	0.11	12/18/2020	76.39	0.00
Royal Bk of Canada/Dain Rausch	03/16/2020	80,000,000.00	80,000,000.00	80,117,600.00	1.29	1.29	01/15/2021	745,333.33	117,600.00
Canadian Imp Bk Comm NY	06/24/2020	25,000,000.00	25,000,000.00	25,004,000.00	0.27	0.27	01/19/2021	30,000.00	4,000.00
Toronto Dominion NY	07/20/2020	25,000,000.00	25,000,000.00	25,002,500.00	0.24	0.24	01/19/2021	22,333.33	2,500.00
Credit Agricole CIB	07/29/2020	25,000,000.00	25,000,000.00	25,003,750.00	0.21	0.21	01/22/2021	18,229.17	3,750.00
Bank of Montreal	10/29/2020	100,000,000.00	100,000,000.00	100,003,000.00	0.19	0.19	01/27/2021	17,416.67	3,000.00
Toronto Dominion NY	08/05/2020	50,000,000.00	50,000,000.00	50,001,000.00	0.20	0.20	01/29/2021	31,958.33	1,000.00
Toronto Dominion NY	08/06/2020	50,000,000.00	50,000,000.00	50,000,500.00	0.19	0.19	02/01/2021	30,875.00	500.00
Toronto Dominion NY	10/29/2020	25,000,000.00	25,000,000.00	24,999,000.00	0.16	0.16	02/01/2021	3,666.67	(1,000.00)
Toronto Dominion NY	11/20/2020	50,000,000.00	50,000,000.00	50,000,500.00	0.19	0.19	02/01/2021	2,902.78	500.00
Sumitomo Mitsui Bank NY	11/23/2020	40,000,000.00	40,000,000.00	39,998,800.00	0.15	0.15	02/05/2021	1,333.33	(1,200.00)
Toronto Dominion NY	11/23/2020	35,000,000.00	35,000,000.00	35,000,000.00	0.19	0.19	02/05/2021	1,477.78	0.00
UBS AG Stamford	02/18/2020	80,000,000.00	80,000,000.00	80,233,600.00	1.62	1.62	02/11/2021	1,033,200.00	233,600.00
Toronto Dominion NY	09/01/2020	150,000,000.00	150,000,000.00	149,980,500.00	0.20	0.20	05/03/2021	75,833.33	(19,500.00)
Royal Bk of Canada/Dain Rausch	11/24/2020	50,000,000.00	50,000,000.00	49,998,500.00	0.23	0.23	05/25/2021	2,236.11	(1,500.00)
Royal Bk of Canada/Dain Rausch	11/25/2020	100,000,000.00	100,000,000.00	99,996,000.00	0.23	0.23	05/26/2021	3,833.33	(4,000.00)
Bank of Montreal	11/17/2020	50,000,000.00	50,000,000.00	49,995,000.00	0.24	0.24	05/28/2021	4,666.67	(5,000.00)
Canadian Imp Bk Comm NY	06/25/2020	35,000,000.00	35,000,000.00	35,032,900.00	0.39	0.39	05/28/2021	60,287.50	32,900.00
Royal Bk of Canada/Dain Rausch	11/27/2020	50,000,000.00	50,000,000.00	49,998,000.00	0.23	0.23	05/28/2021	1,277.78	(2,000.00)
Toronto Dominion NY	06/01/2020	25,000,000.00	25,000,000.00	25,018,500.00	0.39	0.39	05/28/2021	49,562.50	18,500.00
Toronto Dominion NY	06/08/2020	25,000,000.00	25,000,000.00	25,021,000.00	0.40	0.40	06/08/2021	48,888.89	21,000.00
Toronto Dominion NY	06/10/2020	25,000,000.00	25,000,000.00	25,025,000.00	0.43	0.43	06/08/2021	51,958.33	25,000.00
Bank of Montreal	08/26/2020	50,000,000.00	50,000,000.00	49,990,500.00	0.23	0.23	06/30/2021	30,986.11	(9,500.00)
Toronto Dominion NY	06/26/2020	50,000,000.00	50,000,000.00	50,047,000.00	0.40	0.40	06/30/2021	87,777.78	47,000.00
Bank of Montreal	08/26/2020	50,000,000.00	50,000,000.00	49,990,000.00	0.23	0.23	07/01/2021	30,986.11	(10,000.00)
Canadian Imp Bk Comm NY	10/19/2020	55,000,000.00	55,000,000.00	55,000,550.00	0.22	0.22	07/01/2021	14,452.78	550.00
Royal Bk of Canada/Dain Rausch	09/28/2020	50,000,000.00	50,000,000.00	49,988,000.00	0.21	0.21	07/01/2021	18,666.67	(12,000.00)

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
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	31,305.55	0.00
Bank of Montreal	08/31/2020	200,000,000.00	200,000,000.00	199,926,000.00	0.20	0.20	07/02/2021	102,222.22	(74,000.00)
Royal Bk of Canada/Dain Rausch	09/28/2020	50,000,000.00	50,000,000.00	49,988,000.00	0.21	0.21	07/02/2021	18,666.67	(12,000.00)
Toronto Dominion NY	08/27/2020	100,000,000.00	100,000,000.00	99,982,000.00	0.21	0.21	07/02/2021	56,000.00	(18,000.00)
Canadian Imp Bk Comm NY	10/13/2020	25,000,000.00	25,000,000.00	25,001,000.00	0.23	0.23	07/09/2021	7,826.39	1,000.00
Canadian Imp Bk Comm NY	08/10/2020	100,000,000.00	100,000,000.00	100,016,000.00	0.26	0.26	08/02/2021	81,611.11	16,000.00
Canadian Imp Bk Comm NY	09/03/2020	50,000,000.00	50,000,000.00	50,001,500.00	0.24	0.24	08/02/2021	29,666.67	1,500.00
Royal Bk of Canada/Dain Rausch	09/28/2020	75,000,000.00	75,000,000.00	74,983,500.00	0.22	0.22	08/02/2021	29,333.33	(16,500.00)
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	49,500.00	13,200.00
Canadian Imp Bk Comm NY	08/17/2020	50,000,000.00	50,000,000.00	50,005,000.00	0.26	0.26	08/20/2021	38,277.78	5,000.00
Canadian Imp Bk Comm NY	09/03/2020	25,000,000.00	25,000,000.00	24,999,750.00	0.25	0.25	08/31/2021	15,451.39	(250.00)
Royal Bk of Canada/Dain Rausch	09/30/2020	25,000,000.00	25,000,000.00	24,990,000.00	0.22	0.22	09/01/2021	9,472.22	(10,000.00)
Canadian Imp Bk Comm NY	09/22/2020	50,000,000.00	50,000,000.00	49,998,500.00	0.25	0.25	09/17/2021	24,305.56	(1,500.00)
Royal Bk of Canada/Dain Rausch	09/25/2020	25,000,000.00	25,000,000.00	24,993,750.00	0.25	0.25	09/20/2021	11,631.94	(6,250.00)
Royal Bk of Canada/Dain Rausch	10/15/2020	25,000,000.00	25,000,000.00	24,987,500.00	0.24	0.24	10/15/2021	7,833.33	(12,500.00)
Negotiable CDs Subtotal:		2,485,000,000.00	2,485,000,000.00	2,485,331,400.00	0.31	0.31		3,193,487.49	331,400.00

Supranationals

Inter-American Development Bk	04/19/2018	100,000,000.00	99,971,888.89	100,901,000.00	2.63	2.70	04/19/2021	306,250.00	929,111.11
International Finance Corp	07/20/2016	25,000,000.00	24,984,001.81	25,147,250.00	1.13	1.23	07/20/2021	100,890.00	163,248.19
International Finance Corp	10/07/2016	12,500,000.00	12,481,957.78	12,573,625.00	1.13	1.36	07/20/2021	51,125.63	91,667.22
Inter-American Development Bk	08/27/2020	50,000,000.00	51,350,561.74	51,353,000.00	1.75	0.23	09/14/2022	187,152.78	2,438.26
Inter-American Development Bk	04/04/2019	15,000,000.00	15,051,873.72	15,721,350.00	2.50	2.33	01/18/2023	138,541.67	669,476.28
Inter-American Development Bk	04/04/2019	10,000,000.00	10,035,088.56	10,480,900.00	2.50	2.33	01/18/2023	92,361.11	445,811.44
Inter-American Development Bk	10/30/2019	54,650,000.00	55,494,484.55	57,278,118.50	2.50	1.75	01/18/2023	504,753.47	1,783,633.95
Inter-American Development Bk	12/16/2019	15,050,000.00	15,284,085.02	15,773,754.50	2.50	1.75	01/18/2023	139,003.47	489,669.48
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,805,280.52	15,360,797.50	1.88	1.72	06/19/2023	124,379.38	555,516.98
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,662,500.00	2.53	2.53	07/06/2023	193,375.00	662,500.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,331,250.00	2.53	2.53	07/06/2023	96,687.50	331,250.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,282,250.00	1.95	1.95	09/27/2023	96,145.84	282,250.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,144,023.57	10,773,200.00	3.00	2.46	09/27/2023	53,333.33	629,176.43
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,091,593.17	6,463,920.00	3.00	2.43	09/27/2023	32,000.00	372,326.83
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	25,917,232.44	26,933,000.00	3.00	1.65	09/27/2023	133,333.33	1,015,767.56
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,662,054.44	24,612,452.72	3.00	1.69	09/27/2023	121,845.33	950,398.28
Inter-American Development Bk	03/21/2019	25,000,000.00	25,300,698.10	26,915,250.00	3.00	2.55	10/04/2023	118,750.00	1,614,551.90
Inter-American Development Bk	10/31/2019	7,883,000.00	8,158,658.97	8,486,916.63	3.00	1.72	10/04/2023	37,444.25	328,257.66
Inter-American Development Bk	10/31/2019	17,117,000.00	17,714,321.52	18,428,333.37	3.00	1.72	10/04/2023	81,305.75	714,011.85
International Finance Corp	11/06/2020	25,000,000.00	25,000,000.00	24,986,750.00	0.29	0.29	11/06/2023	5,034.72	(13,250.00)
Inter-American Development Bk	04/25/2019	25,000,000.00	25,132,440.48	26,791,750.00	2.63	2.44	01/16/2024	246,093.75	1,659,309.52
Inter-American Development Bk	04/29/2019	25,000,000.00	25,164,904.98	26,791,750.00	2.63	2.40	01/16/2024	246,093.75	1,626,845.02
Inter-American Development Bk	05/06/2019	34,750,000.00	34,953,565.09	37,240,532.50	2.63	2.45	01/16/2024	342,070.31	2,286,967.41
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	52,765,000.00	2.29	2.29	01/31/2024	384,833.33	2,765,000.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,326,631.88	12,888,428.41	3.00	1.75	02/21/2024	98,908.33	561,796.53

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	52,862,000.00	2.33	2.33	02/29/2024	294,992.94	2,862,000.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,156,000.00	2.89	2.89	03/11/2024	159,902.78	156,000.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,973,105.00	26,808,250.00	2.50	2.53	03/19/2024	125,000.00	1,835,145.00
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	26,977,500.00	2.77	2.77	03/26/2024	125,034.72	1,977,500.00
International Finance Corp	10/16/2019	25,000,000.00	24,943,231.25	25,985,250.00	1.38	1.44	10/16/2024	42,718.75	1,042,018.75
International Finance Corp	11/04/2020	25,000,000.00	25,000,000.00	24,942,750.00	0.39	0.39	11/04/2024	7,218.75	(57,250.00)
Intl Bank For Recon and Dev	12/12/2019	50,000,000.00	50,000,000.00	50,028,000.00	2.00	2.00	12/12/2024	469,444.44	28,000.00
Intl Bank For Recon and Dev	03/03/2020	25,000,000.00	25,000,000.00	25,009,250.00	1.80	1.80	03/03/2025	110,635.36	9,250.00
Intl Bank For Recon and Dev	04/22/2020	25,000,000.00	24,915,021.25	25,218,500.00	0.63	0.70	04/22/2025	16,802.08	303,478.75
Intl Bank For Recon and Dev	07/28/2020	25,000,000.00	24,968,792.99	24,934,000.00	0.38	0.40	07/25/2025	32,031.25	(34,792.99)
Intl Bank For Recon and Dev	10/28/2020	25,000,000.00	24,972,267.92	25,045,750.00	0.50	0.52	10/28/2025	11,458.33	73,482.08
Supranationals Subtotal:		1,007,415,000.00	1,013,797,765.64	1,042,910,329.13	2.15	1.88		5,326,951.43	29,112,563.49

Treasury Coupon Securities

U.S. Treasury	01/06/2017	20,000,000.00	19,987,941.62	20,041,000.00	1.38	1.75	01/31/2021	91,915.76	53,058.38
U.S. Treasury	02/01/2019	13,000,000.00	13,000,297.04	13,050,830.00	2.50	2.49	01/31/2021	108,627.72	50,532.96
U.S. Treasury	06/17/2016	35,000,000.00	35,049,245.96	35,226,800.00	1.38	1.08	05/31/2021	1,322.12	177,554.04
U.S. Treasury	09/07/2016	5,000,000.00	4,999,624.72	5,030,100.00	1.13	1.14	06/30/2021	23,539.40	30,475.28
U.S. Treasury	09/07/2016	5,000,000.00	5,035,237.74	5,071,700.00	2.25	1.15	07/31/2021	37,601.90	36,462.26
U.S. Treasury	10/06/2016	25,000,000.00	24,974,312.11	25,213,000.00	1.13	1.25	09/30/2021	47,905.22	238,687.89
U.S. Treasury	12/09/2016	15,000,000.00	14,988,848.81	15,246,150.00	1.75	1.83	11/30/2021	721.15	257,301.19
U.S. Treasury	11/21/2019	20,000,000.00	20,057,297.05	20,519,600.00	1.75	1.57	07/15/2022	132,201.09	462,302.95
U.S. Treasury	09/11/2019	10,000,000.00	10,007,350.23	10,258,200.00	1.63	1.58	08/31/2022	41,298.34	250,849.77
U.S. Treasury	04/30/2019	50,000,000.00	49,465,132.72	51,722,500.00	1.75	2.27	01/31/2023	292,459.24	2,257,367.28
U.S. Treasury	01/07/2020	15,000,000.00	15,058,348.39	15,516,750.00	1.75	1.57	01/31/2023	87,737.77	458,401.61
U.S. Treasury	09/16/2019	12,000,000.00	11,931,229.44	12,374,040.00	1.50	1.75	03/31/2023	30,659.34	442,810.56
U.S. Treasury	12/17/2019	15,000,000.00	14,882,551.53	15,466,350.00	1.38	1.69	06/30/2023	86,311.14	583,798.47
U.S. Treasury	02/05/2020	5,000,000.00	4,994,076.10	5,155,450.00	1.38	1.42	06/30/2023	28,770.38	161,373.90
U.S. Treasury	09/06/2019	10,000,000.00	9,948,272.91	10,286,300.00	1.25	1.45	07/31/2023	41,779.89	338,027.09
U.S. Treasury	10/10/2019	10,000,000.00	9,942,363.99	10,286,300.00	1.25	1.47	07/31/2023	41,779.89	343,936.01
U.S. Treasury	10/11/2019	5,000,000.00	5,150,070.85	5,342,800.00	2.75	1.58	07/31/2023	45,957.88	192,729.15
U.S. Treasury	05/31/2019	40,000,000.00	39,384,427.32	41,309,200.00	1.38	1.96	08/31/2023	139,779.01	1,924,772.68
U.S. Treasury	09/03/2019	15,000,000.00	15,119,023.62	15,631,050.00	1.63	1.34	10/31/2023	20,873.62	512,026.38
U.S. Treasury	09/05/2019	10,000,000.00	10,045,206.41	10,420,700.00	1.63	1.46	10/31/2023	13,915.75	375,493.59
U.S. Treasury	02/01/2019	10,000,000.00	10,010,392.12	10,726,200.00	2.50	2.46	01/31/2024	83,559.78	715,807.88
U.S. Treasury	04/02/2019	15,000,000.00	14,942,219.18	15,950,400.00	2.13	2.25	03/31/2024	54,292.58	1,008,180.82
U.S. Treasury	06/11/2019	15,000,000.00	15,292,263.02	16,172,400.00	2.50	1.91	05/15/2024	16,574.59	880,136.98
U.S. Treasury	07/15/2019	25,000,000.00	25,118,338.68	26,576,250.00	2.00	1.86	06/30/2024	209,239.13	1,457,911.32
U.S. Treasury	05/04/2020	10,000,000.00	10,513,883.46	10,550,000.00	1.75	0.34	07/31/2024	58,491.85	36,116.54
U.S. Treasury	08/29/2019	10,000,000.00	10,351,857.90	10,785,900.00	2.38	1.39	08/15/2024	69,701.09	434,042.10
U.S. Treasury	03/10/2020	15,000,000.00	15,487,794.94	15,671,550.00	1.38	0.58	01/31/2025	68,936.82	183,755.06
U.S. Treasury	03/13/2020	15,000,000.00	15,408,178.18	15,671,550.00	1.38	0.71	01/31/2025	68,936.82	263,371.82
U.S. Treasury	04/28/2020	20,000,000.00	21,355,499.93	21,425,000.00	2.00	0.37	02/15/2025	117,391.30	69,500.07

INVESTMENT INVENTORY - MARKET VALUE

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

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	04/13/2020	15,000,000.00	15,051,606.78	15,126,000.00	0.50	0.42	03/31/2025	12,774.73	74,393.22
U.S. Treasury	06/01/2020	15,000,000.00	15,032,622.42	15,041,550.00	0.38	0.33	04/30/2025	4,816.99	8,927.58
Treasury Coupon Securities Subtotal:		500,000,000.00	502,585,515.17	516,865,620.00	1.61	1.50		2,079,872.29	14,280,104.83
Grand Total		10,396,963,902.78	10,417,981,189.79	10,524,410,956.29	1.11	1.02		27,276,785.44	106,429,766.50

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6322	Commercial Paper	JP Morgan	0.35	Redemption	50,000,000.00	11/02/20
6395	Commercial Paper	BNP Paribas NY	0.17	Redemption	50,000,000.00	11/02/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-13,194,222.44	11/02/20
6179	Money Market Funds	CAMP	0.19	Purchase	-32,132.96	11/03/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-12,664,448.71	11/03/20
5372	Money Market Funds	BlackRock CalTrust	0.04	Redemption	49,000,000.00	11/04/20
6179	Money Market Funds	CAMP	0.14	Purchase	-49,000,000.00	11/04/20
6302	Negotiable CD	UBS AG Stamford	1.20	Redemption	25,000,000.00	11/04/20
6565	Supranational	International Financ	0.39	Purchase	-25,000,000.00	11/04/20
6566	Federal Agencies	Federal Home Loan Mt	0.38	Purchase	-9,940,362.50	11/04/20
6567	Federal Agencies	Federal Farm Credit	0.46	Purchase	-16,391,812.69	11/04/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	22,804,770.07	11/04/20
6568	Municipal Bonds	Commonwealth of Virg	0.55	Purchase	-10,860,000.00	11/05/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-1,468,788.86	11/05/20
6569	Supranational	International Financ	0.29	Purchase	-25,000,000.00	11/06/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	79,171,236.34	11/06/20
6301	Negotiable CD	UBS AG Stamford	1.20	Redemption	25,000,000.00	11/09/20
6487	Negotiable CD	Sumitomo Mitsui Bank	0.13	Redemption	50,000,000.00	11/09/20
6570	Commercial Paper	Cooperatieve Rabo	0.18	Purchase	-24,982,250.00	11/09/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-84,675,447.03	11/09/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	2,844,572.16	11/10/20
6066	Federal Agencies	Federal Home Loan Mt	2.03	Redemption	25,000,000.00	11/12/20
6067	Federal Agencies	Federal Home Loan Mt	2.03	Redemption	25,000,000.00	11/12/20
6571	Commercial Paper	Natixis US Finance C	0.15	Purchase	-99,971,250.00	11/12/20
6572	Federal Agencies	Federal National Mtg	0.50	Purchase	-22,917,660.00	11/12/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	30,985,185.71	11/12/20
6069	Supranational	Intl Bank For Recon	2.05	Redemption	50,000,000.00	11/13/20
6486	Negotiable CD	Sumitomo Mitsui Bank	0.13	Redemption	50,000,000.00	11/13/20
6573	Commercial Paper	Natixis US Finance C	0.19	Purchase	-49,974,666.67	11/13/20
6574	Commercial Paper	Natixis US Finance C	0.17	Purchase	-24,990,083.33	11/13/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	7,696,329.62	11/13/20
5142	Asset Backed Securities	Toyota Auto Receivab	3.18	Redemption	1,080,435.75	11/16/20
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	264,613.31	11/16/20
5260	Asset Backed Securities	American Express Cre	2.99	Redemption	1,096,305.21	11/16/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5371	Asset Backed Securities	Toyota Auto Receivab	2.91	Redemption	345,419.24	11/16/20
5374	Asset Backed Securities	Toyota Auto Receivab	2.83	Redemption	438,693.93	11/16/20
5465	Asset Backed Securities	John Deere Owner Tru	2.85	Redemption	799,167.38	11/16/20
5493	Asset Backed Securities	Bank of America Corp	2.70	Redemption	720,375.53	11/16/20
5670	Asset Backed Securities	Toyota Auto Receivab	3.02	Redemption	1,479,220.66	11/16/20
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	876,555.50	11/16/20
5769	Asset Backed Securities	Harley-Davidson Moto	2.37	Redemption	516,147.34	11/16/20
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	1,174,035.50	11/16/20
5833	Asset Backed Securities	John Deere Owner Tru	2.28	Redemption	1,053,504.26	11/16/20
5898	Asset Backed Securities	Toyota Auto Receivab	3.02	Redemption	1,820,465.16	11/16/20
5920	Asset Backed Securities	Toyota Auto Receivab	2.00	Redemption	776,422.14	11/16/20
5939	Asset Backed Securities	Honda Auto Rec Owner	1.90	Redemption	1,778,672.70	11/16/20
6063	Asset Backed Securities	Hyundai Auto Receive	1.93	Redemption	449,452.04	11/16/20
6071	Asset Backed Securities	Toyota Auto Receivab	1.92	Redemption	1,565,602.26	11/16/20
6107	Asset Backed Securities	Nissan Auto Receivab	3.22	Redemption	583,246.09	11/16/20
6188	Asset Backed Securities	Harley-Davidson Moto	1.83	Redemption	530,970.54	11/16/20
6217	Asset Backed Securities	Toyota Auto Receivab	1.67	Redemption	2,518,434.39	11/16/20
6262	Asset Backed Securities	GM Financial Securit	1.84	Redemption	1,840,270.13	11/16/20
6318	Asset Backed Securities	Hyundai Auto Receive	1.20	Redemption	664,879.90	11/16/20
6328	Asset Backed Securities	Honda Auto Rec Owner	0.74	Redemption	112,126.81	11/16/20
6356	Asset Backed Securities	Ford Credit Auto Own	0.50	Redemption	106,871.89	11/16/20
6374	Asset Backed Securities	John Deere Owner Tru	0.41	Redemption	104,401.74	11/16/20
6550	Asset Backed Securities	GM Financial Securit	0.26	Redemption	216,656.94	11/16/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-28,689,003.37	11/16/20
6576	Commercial Paper	BNP Paribas NY	0.24	Purchase	-24,970,166.67	11/16/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	44,862,975.66	11/17/20
6577	Federal Agencies	Federal National Mtg	0.57	Purchase	-50,000,000.00	11/17/20
6578	Negotiable CD	Bank of Montreal	0.24	Purchase	-50,000,000.00	11/17/20
5409	Asset Backed Securities	Honda Auto Rec Owner	3.10	Redemption	1,173,170.69	11/18/20
6085	Asset Backed Securities	Honda Auto Rec Owner	1.83	Redemption	604,638.22	11/18/20
6450	Negotiable CD	Bank of Montreal	0.15	Redemption	50,000,000.00	11/18/20
6532	Asset Backed Securities	Honda Auto Rec Owner	0.27	Redemption	555,109.71	11/18/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	9,288,123.32	11/18/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-28,356,401.42	11/19/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	23,523,962.77	11/20/20

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6579	Negotiable CD	Toronto Dominion NY	0.19	Purchase	-50,000,000.00	11/20/20
5671	Asset Backed Securities	Honda Auto Rec Owner	2.95	Redemption	1,129,729.93	11/23/20
6232	Asset Backed Securities	Honda Auto Rec Owner	1.63	Redemption	1,228,008.87	11/23/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	5,117,145.07	11/23/20
6580	Negotiable CD	Sumitomo Mitsui Bank	0.15	Purchase	-40,000,000.00	11/23/20
6581	Negotiable CD	Toronto Dominion NY	0.19	Purchase	-35,000,000.00	11/23/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-133,232,985.82	11/24/20
6582	Negotiable CD	Royal Bk of Canada/D	0.23	Purchase	-50,000,000.00	11/24/20
6583	Commercial Paper	Toyota Motor Credit	0.17	Purchase	-49,976,152.78	11/24/20
5981	Asset Backed Securities	BMW Vehicle Owner Tr	2.05	Redemption	670,000.10	11/25/20
6344	Commercial Paper	Cooperatieve Rabo	0.21	Redemption	50,000,000.00	11/25/20
6346	Negotiable CD	Credit Agricole CIB	0.23	Redemption	25,000,000.00	11/25/20
6360	Commercial Paper	Toyota Motor Credit	0.29	Redemption	50,000,000.00	11/25/20
6451	Negotiable CD	Bank of Montreal	0.16	Redemption	50,000,000.00	11/25/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-67,829,119.62	11/25/20
6584	Negotiable CD	Royal Bk of Canada/D	0.23	Purchase	-100,000,000.00	11/25/20
6585	Federal Agencies	Federal Home Loan Mt	0.32	Purchase	-24,990,222.22	11/25/20
6586	Federal Agencies	Federal Home Loan Mt	0.45	Purchase	-25,000,000.00	11/25/20
6587	Federal Agencies	Federal Home Loan Mt	0.45	Purchase	-25,000,000.00	11/25/20
6588	Federal Agencies	Federal National Mtg	0.25	Purchase	-24,971,500.00	11/25/20
4539	Federal Agencies	Federal Home Loan Mt	1.88	Redemption	15,000,000.00	11/27/20
4540	Federal Agencies	Federal Home Loan Mt	1.88	Redemption	25,000,000.00	11/27/20
6329	Federal Agencies	Federal Home Loan Mt	0.83	Redemption	25,000,000.00	11/27/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-45,447,267.28	11/27/20
6589	Negotiable CD	Royal Bk of Canada/D	0.23	Purchase	-50,000,000.00	11/27/20
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	238,071,391.54	11/30/20
6590	Negotiable CD	Canadian Imp Bk Comm	0.11	Purchase	-25,000,000.00	11/30/20
6591	Federal Agencies	Federal Home Loan Mt	0.65	Purchase	-25,000,000.00	11/30/20
Grand Total					-232,762,058.37	

CONTACT US



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