



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

JAN
2021

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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 January 31, 2021

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	WAM Days	YTM	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities	624,612,101	627,320,486	631,987,074	5.47	101.181	959	1.95	632,703	4,666,589
Commercial Paper	1,665,000,000	1,664,284,265	1,664,462,583	14.50	98.767	76	0.19	-	178,318
Federal Agency Securities	3,091,348,000	3,095,606,210	3,132,199,702	26.97	101.321	1171	1.06	9,184,393	36,593,491
Medium-Term Notes	926,681,000	930,770,001	943,234,440	8.11	101.786	435	2.01	6,178,362	12,464,439
Municipal Bonds	247,650,000	248,041,208	251,273,226	2.16	101.463	1079	0.94	973,720	3,232,018
Negotiable CDs	2,955,000,000	2,955,000,000	2,955,840,000	25.75	100.028	124	1.28	3,317,971	840,000
Supranational Securities	957,415,000	963,371,681	990,326,894	8.39	103.438	918	1.88	5,012,351	26,955,213
U.S. Treasuries	500,000,000	502,468,034	515,614,530	4.38	103.143	951	1.39	2,553,178	13,146,496
Money Market / LGIPs	254,421,025	254,421,025	254,421,025	2.22	100.000	1	0.12	28,115	-
Bank Deposit	235,351,603	235,351,603	235,351,603	2.05	100.000	1	0.15	29,685	-
Totals for January 2021	11,457,478,728	11,476,634,513	11,574,711,077	100.00	100.857	589	0.89	27,910,478	98,076,564
Totals for December 2020	12,242,799,168	12,262,653,690	12,366,434,378	100.00	101.018	552	0.88	29,397,560	103,780,688
Change from Prior Month	(785,320,440)	(786,019,177)	(791,723,301)		(0.161)	37	0.01	(1,487,083)	(5,704,124)

Portfolio Effective Duration 1.08 years

Return Information	Fiscal Year To		Calendar Year	
	Monthly Return	Annualized	To Date Return	Annualized
Book Value	0.075%	0.885%	0.688%	1.168%
				1.629%
				1.497%

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 January 2021 were in compliance with the Investment Policy dated January 1, 2020.

PROJECTED LIQUIDITY

County of San Diego Pooled Money Fund

As of January 31, 2021

(\$000)

	Feb-21	Mar-21	Apr-21	May-21	Jun-21	Jul-21
Beginning Pool Book Balance	11,488,388	11,113,277	10,986,059	12,291,436	11,080,738	10,452,350
Inflows						
Investment Inflows	1,361,835	585,000	295,000	1,038,137	707,000	707,001
Projected Credits	974,985	1,152,680	2,709,548	585,669	1,036,152	1,036,151
	2,336,820	1,737,680	3,004,548	1,623,806	1,743,152	1,743,152
Outflows						
Investment Purchases	494,700	-	-	-	-	-
Projected Debits	1,350,096	1,279,898	1,404,171	1,796,367	1,664,540	1,664,540
	1,844,796	1,279,898	1,404,171	1,796,367	1,664,540	1,664,540
Net Cash Flows	(375,111)	(127,218)	1,305,377	(1,210,698)	(628,388)	(628,389)
MONTH END POOL BALANCE	11,113,277	10,986,059	12,291,436	11,080,738	10,452,350	9,823,961
PROJECTED MONTH END LIQUIDITY	\$ 427,622	\$ 885,404	\$ 2,485,781	\$ 2,313,220	\$ 2,391,832	\$ 2,470,444

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 January 31, 2021

(\$000)

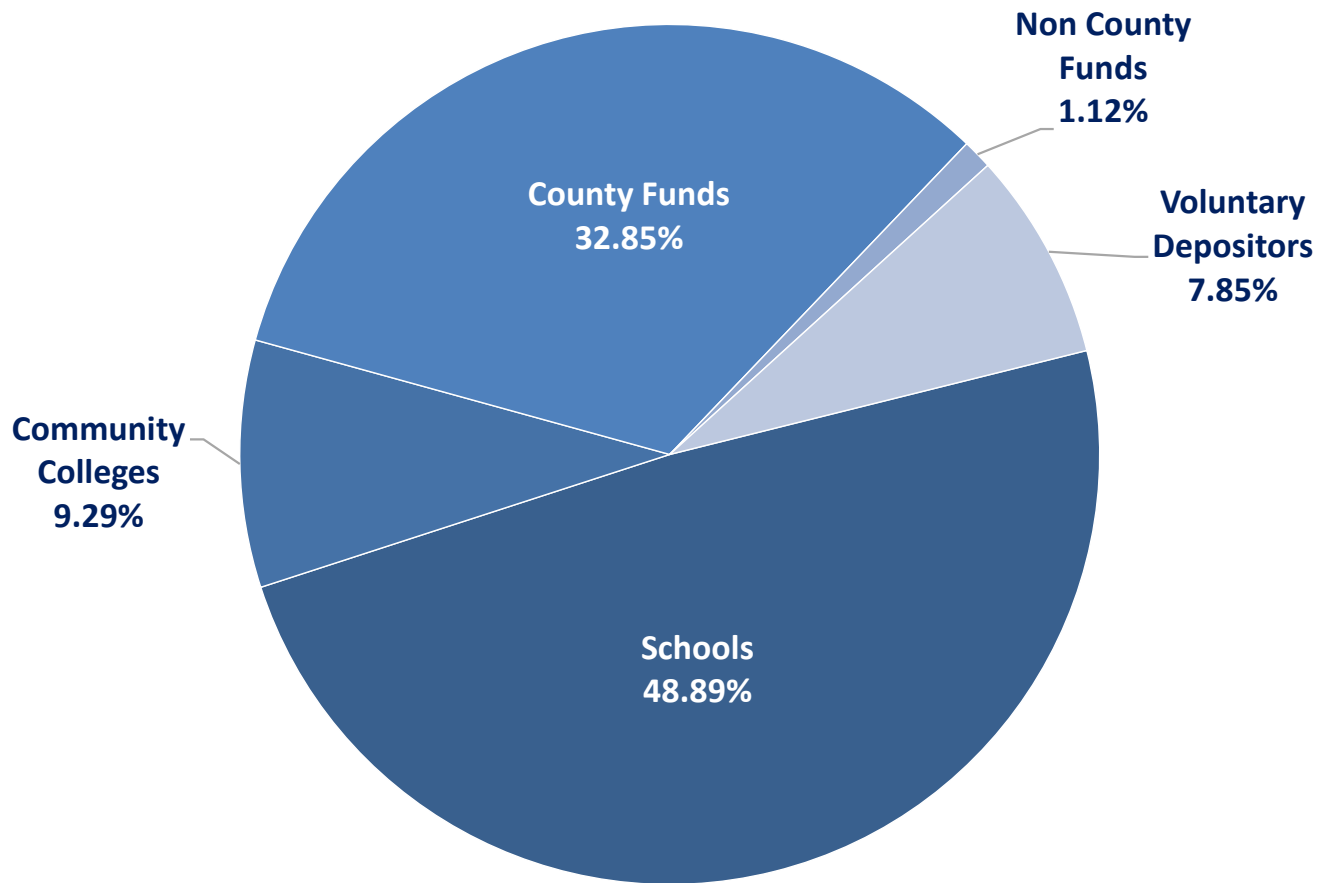
PARTICIPANT	FMV 11/30/20	FMV 12/31/20	FMV 01/31/21	% of Total	PARTICIPANT	FMV 11/30/20	FMV 12/31/20	FMV 01/31/21	% of Total
COUNTY	\$ 1,908,131	\$ 2,462,228	\$ 1,293,987	11.18%	Leucadia Wastewater District	6,005	7,010	7,998	
COUNTY - SPECIAL TRUST FUNDS	1,960,232	2,444,035	2,508,656	21.67%	Lower Sweetwater FPD	428	547	602	
NON-COUNTY INVESTMENT FUNDS	131,030	138,556	129,282	1.12%	Metropolitan Transit System	68,845	62,659	62,528	
SCHOOLS - (K THRU 12)	4,755,622	5,443,073	5,659,043	48.89%	Mission Resource Conservation District	104	115	103	
					North County Transit District	28,226	28,226	28,167	
COMMUNITY COLLEGES					North County Cemetery District	6,787	7,196	7,527	
San Diego	95,816	141,875	164,202	1.43%	North County Dispatch	5,375	4,981	5,232	
Grossmont-Cuyamaca	121,075	131,331	140,383	1.21%	North County FPD	2,790	2,799	3,787	
MiraCosta	333,640	359,696	365,751	3.16%	Otay Water District	41,454	41,455	41,367	
Palomar	202,814	230,071	246,110	2.13%	Palomar Health Care District*	0	0	0	
Southwestern	152,868	157,984	158,381	1.37%	Pomerado Cemetery District	1,870	2,045	2,175	
Total Community Colleges	906,212	1,020,957	1,074,827	9.29%	Public Agencies Self-Insurance System	3,535	3,507	3,500	
					Ramona Cemetery District	978	1,029	1,026	
FIRST 5 COMMISSION	40,929	41,919	47,084		Rancho Santa Fe FPD	6,145	8,317	9,762	
SANCAL	26	26	30		Resource Conservation District of Greater SD*	0	0	0	
SDCERA	7,760	2,166	2,140		Rincon del Diablo Municipal Water District	6,846	6,847	6,833	
					SANDAG	148,098	143,339	134,800	
CITIES					SD County Regional Airport Authority	271,219	271,227	262,638	
Chula Vista	40,255	40,256	81,275		San Diego Housing Commission	22,198	22,199	22,155	
Coronado	26,204	26,205	38,183		San Diego Geographic Information Source	937	1,066	1,191	
Del Mar	2,778	2,778	2,772		San Diego Law Library	4,738	4,734	4,719	
El Cajon	16	0	1		San Diego Local Agency Formation Comm	2,431	2,318	2,173	
Encinitas	4,212	4,212	4,204		San Diego Regional Training Center	348	297	617	
National City	36,440	36,441	36,369		San Dieguito River Park	1,205	1,093	1,070	
Oceanside*	0	0	0		San Marcos FPD	1	1	1	
Solana Beach*	0	0	0		San Miguel Consolidated FPD	14,838	13,394	16,291	
					Santa Fe Irrigation District	4,519	4,519	4,510	
INDEPENDENT AGENCIES					Serra Cooperative Library System	0	0	0	
Alpine FPD	685	1,610	2,003		Upper San Luis Rey Resource Conserv Dist	72	74	76	
Bonita-Sunnyside FPD	5,141	5,832	6,356		Vallecitos Water District	5,551	5,551	5,540	
Borrego Springs FPD	1,109	1,486	1,596		Valley Center FPD	968	1,218	1,750	
Canebrake County Water District	55	55	55		Valley Center Cemetery District	395	407	412	
Deer Springs FPD	12,772	13,568	14,209		Valley Center Water District	18,395	18,757	19,846	
Fallbrook Public Utility District	0	0	0		Vista FPD	3,594	4,721	4,717	
Grossmont Healthcare District	2	2	2		Whispering Palms Community Services Distr	0	0	0	
Julian-Cuyamaca FPD	517	517	516						
Lake Cuyamaca Rec & Park District	156	108	66		Total Voluntary Participants	863,183	857,586	908,916	7.85%
Lakeside FPD	5,230	8,754	8,943						
					Pooled Money Fund Total	\$ 10,524,411	\$ 12,366,435	\$ 11,574,711	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 January 31, 2021

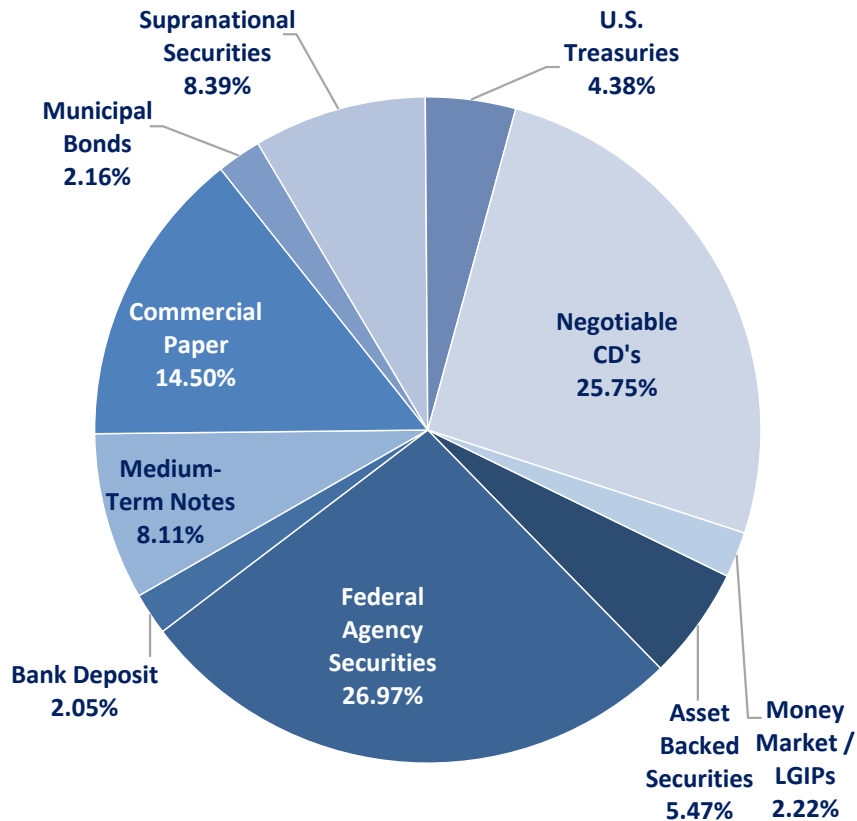


*Totals may not add to 100% due to rounding

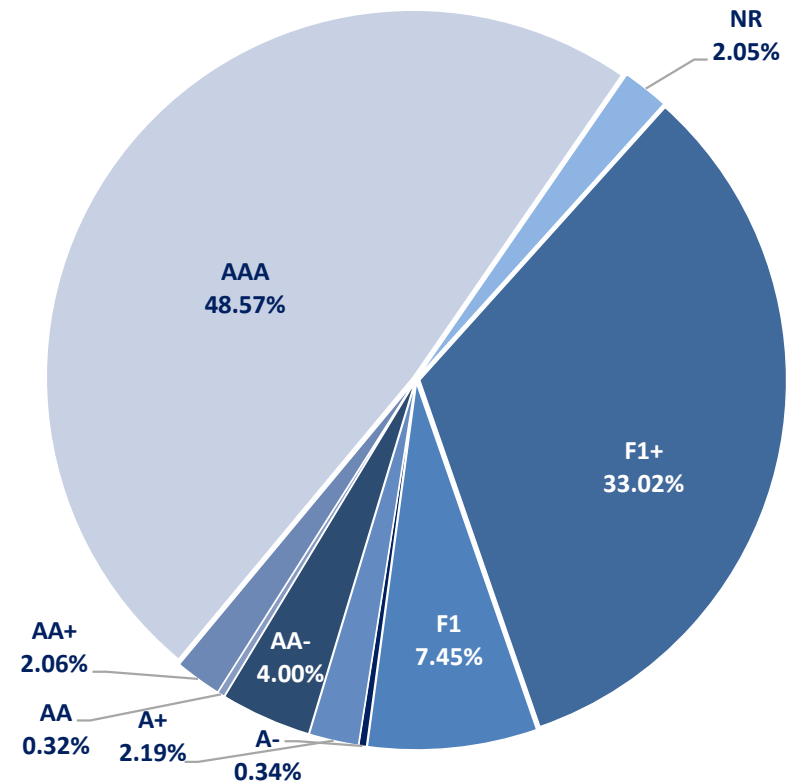
INVESTMENT FUND OVERVIEW

As of January 31, 2021

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 January 31, 2021

Category	Standard	Comment
Treasury Issues	No Limit	Complies - 4.4%
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 - 2.2%
Banker's Acceptance	A-1 by S&P or P-1 by Moody's or F-1 by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 5% per issuer; 180 days max maturity	Complies
Commercial Paper	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; 40% maximum; 10% per issuer; 270 days max maturity	Complies - 14.5%
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 - 8.1%
Negotiable Certificates of Deposit	A-1/"A" by S&P or P-1/"A" by Moody's or F-1/"A" by Fitch minimum rating by 1 of 3 NRSROs; (ST ratings for 1 year or less; LT ratings for over 1 year); 30% maximum; 10% per issuer; 5 years maximum maturity for NCDs; 13 months max maturity for FDIC insured	Complies - 25.7%
Repurchase Agreements	40% maximum; 10% per issuer if avg weighted maturity >5 days; 15% per issuer if avg weighted maturity <5 days; 1-year maximum maturity;	Complies
Reverse Repurchase Agreements	20% maximum combined with Securities Lending; 10% per issuer; 92-day maximum maturity	N/A
Collateralized Certificates of Deposit	A-1 by S&P or P-1 by Moody's, or F-1 by Fitch minimum rating; 5% maximum; 5% per issuer; 13 months maximum maturity; 110% collateral required	Complies
FDIC & NCUA Insured Deposit	5% maximum; 5% per issuer; 13 months maximum maturity; No minimum credit requirement for FDIC or NCUA insured deposit accounts	Complies - 2.1%
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 - 2.2%
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 - 8.4%
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 - 5.5%
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 January 31, 2021

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Asset Backed Securities									
Toyota Auto Receivables	11/30/2018	404,324.41	397,564.61	405,083.93	1.93	2.97	01/18/2022	346.80	7,519.32
Honda Auto Rec Owner Trust	08/27/2019	6,753,921.67	6,753,448.90	6,774,793.31	1.90	1.91	04/15/2022	5,703.29	21,344.41
Toyota Auto Receivables	08/14/2019	2,192,116.67	2,192,014.74	2,197,735.50	2.00	2.01	04/15/2022	1,392.99	5,720.76
John Deere Owner Trust	07/24/2019	1,687,793.19	1,687,786.78	1,691,423.13	2.28	2.29	05/16/2022	1,710.32	3,636.35
BMW Vehicle Owner Trust	09/18/2019	930,913.44	930,893.80	932,648.38	2.05	2.06	05/25/2022	318.13	1,754.58
Hyundai Auto Receivables Trust	11/06/2019	1,708,885.07	1,708,779.29	1,715,006.81	1.93	1.94	07/15/2022	1,465.87	6,227.52
Toyota Auto Receivables	11/13/2019	8,780,985.46	8,780,336.55	8,822,826.86	1.92	1.93	07/15/2022	7,493.08	42,490.31
GM Financial Securitized Term	07/24/2019	727,415.49	727,387.48	728,078.75	2.23	2.24	08/16/2022	675.14	691.27
Honda Auto Rec Owner Trust	05/03/2019	7,967,729.45	8,024,375.03	8,055,417.50	2.95	2.48	08/22/2022	6,529.22	31,042.47
Nissan Auto Receivables Owner	06/30/2020	16,285,307.08	16,284,821.78	16,303,061.32	0.47	0.47	10/17/2022	3,401.80	18,239.54
Honda Auto Rec Owner Trust	02/26/2020	9,711,318.88	9,710,335.12	9,768,325.29	1.63	1.64	10/21/2022	4,397.14	57,990.17
Honda Auto Rec Owner Trust	05/27/2020	4,041,626.49	4,041,324.18	4,051,160.28	0.74	0.75	11/15/2022	1,329.20	9,836.10
Toyota Auto Receivables	02/12/2020	19,573,841.64	19,573,600.88	19,684,198.96	1.67	1.68	11/15/2022	14,528.08	110,598.08
GM Financial Securitized Term	03/25/2020	5,083,932.71	5,027,334.22	5,096,727.44	1.84	3.76	11/16/2022	3,897.19	69,393.22
Toyota Auto Receivables	05/03/2019	13,061,720.33	13,191,827.30	13,232,409.59	3.02	2.50	12/15/2022	17,531.54	40,582.29
Toyota Auto Receivables	08/01/2019	16,074,955.67	16,315,452.08	16,285,021.58	3.02	2.05	12/15/2022	21,576.03	(30,430.50)
Harley-Davidson Motorcycle Tru	01/29/2020	2,589,061.69	2,588,931.20	2,598,831.26	1.83	1.84	01/17/2023	2,105.77	9,900.06
Ford Credit Auto Owner Trust	06/19/2020	18,426,263.54	18,425,452.78	18,448,563.00	0.50	0.50	02/15/2023	4,094.69	23,110.22
Honda Auto Rec Owner Trust	09/29/2020	16,000,000.00	15,998,907.20	16,012,328.00	0.27	0.28	02/21/2023	1,560.00	13,420.80
BMW Vehicle Owner Trust	07/15/2020	5,997,230.10	5,996,804.30	6,003,013.83	0.39	0.40	02/27/2023	389.83	6,209.53
Hyundai Auto Receivables Trust	07/22/2020	6,000,000.00	5,999,419.20	6,006,207.60	0.38	0.39	03/15/2023	1,013.33	6,788.40
John Deere Owner Trust	07/22/2020	3,000,000.00	2,999,853.90	3,003,511.50	0.41	0.41	03/15/2023	546.67	3,657.60
Toyota Auto Receivables	11/07/2018	11,060,496.35	11,058,103.96	11,223,591.11	3.18	3.21	03/15/2023	15,632.16	165,487.15
Honda Auto Rec Owner Trust	02/27/2019	8,512,183.83	8,511,955.70	8,653,543.11	3.11	3.13	03/20/2023	61,757.75	141,587.41
Citibank Credit Card Issuance	03/18/2019	7,000,000.00	6,995,431.29	7,061,631.50	2.68	2.71	06/07/2023	28,140.00	66,200.21
Nissan Auto Receivables Owner	12/06/2019	6,825,785.53	6,968,967.05	6,957,324.56	3.22	1.91	06/15/2023	9,768.46	(11,642.49)
Honda Auto Rec Owner Trust	05/29/2019	28,500,000.00	28,498,936.95	28,994,423.70	2.52	2.54	06/21/2023	19,950.00	495,486.75
Bank of America Corp	03/20/2019	22,790,000.00	22,772,195.31	22,813,202.50	2.70	2.73	07/17/2023	27,348.00	41,007.19
Toyota Auto Receivables	02/13/2019	17,151,291.86	17,148,166.89	17,438,226.11	2.91	2.94	07/17/2023	22,182.33	290,059.22
Honda Auto Rec Owner Trust	08/27/2019	24,000,000.00	23,999,800.80	24,369,818.40	1.78	1.79	08/15/2023	18,986.83	370,017.60
Nissan Auto Receivables Owner	05/28/2019	28,000,000.00	27,993,669.20	28,501,410.00	2.50	2.52	11/15/2023	33,362.73	507,740.80
GM Financial Securitized Term	10/14/2020	8,000,000.00	7,999,416.00	8,005,653.60	0.26	0.26	11/16/2023	866.64	6,237.60
American Express Credit Accoun	12/17/2018	38,000,000.00	37,881,250.00	38,311,459.40	2.99	3.14	12/15/2023	50,497.28	430,209.40
Discover Card Execution Note T	03/27/2019	30,000,000.00	30,460,546.88	30,403,383.00	3.11	2.43	01/16/2024	41,466.45	(57,163.88)
Toyota Auto Receivables	11/13/2019	13,500,000.00	13,499,025.30	13,762,784.25	1.92	1.93	01/16/2024	11,520.00	263,758.95
Honda Auto Rec Owner Trust	11/26/2019	22,500,000.00	22,495,990.50	22,947,201.00	1.83	1.85	01/18/2024	14,868.76	451,210.50
BMW Vehicle Owner Trust	09/18/2019	10,500,000.00	10,498,588.80	10,650,304.35	1.92	1.93	01/25/2024	3,360.00	151,715.55
American Express Credit Accoun	03/27/2019	40,253,000.00	40,825,347.34	40,785,961.80	3.06	2.42	02/15/2024	54,744.08	(39,385.54)
Hyundai Auto Receivables Trust	11/06/2019	8,500,000.00	8,499,608.15	8,647,147.75	1.94	1.95	02/15/2024	7,328.89	147,539.60
Discover Card Execution Note T	07/11/2019	8,750,000.00	8,959,179.69	8,922,019.75	3.32	2.20	03/15/2024	12,910.92	(37,159.94)
American Express Credit Accoun	06/13/2019	22,120,000.00	22,584,865.63	22,534,035.52	3.18	2.23	04/15/2024	31,262.93	(50,830.11)
GM Financial Securitized Term	07/10/2020	27,900,000.00	28,574,613.28	28,327,773.96	2.18	0.81	04/16/2024	25,342.01	(246,839.32)
Honda Auto Rec Owner Trust	02/26/2020	16,500,000.00	16,496,766.00	16,832,253.90	1.61	1.62	04/22/2024	7,379.07	335,487.90

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2021

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Nissan Auto Receivables Owner	10/23/2019	12,000,000.00	11,999,366.40	12,245,131.20	1.93	1.94	07/15/2024	10,293.33	245,764.80
John Deere Owner Trust	03/11/2020	12,000,000.00	11,999,266.80	12,155,425.20	1.10	1.11	08/15/2024	5,866.67	156,158.40
GM Financial Securitized Term	01/15/2020	13,000,000.00	12,996,938.50	13,241,672.60	1.84	1.86	09/16/2024	8,637.77	244,734.10
Harley-Davidson Motorcycle Tru	01/29/2020	6,000,000.00	5,998,691.40	6,101,396.40	1.87	1.89	10/15/2024	4,986.67	102,705.00
Toyota Auto Receivables	10/13/2020	7,000,000.00	6,998,695.90	7,020,314.00	0.35	0.36	01/15/2025	1,088.89	21,618.10
GM Financial Securitized Term	10/14/2020	7,250,000.00	7,248,450.68	7,263,611.88	0.38	0.39	08/18/2025	1,147.89	15,161.20
Asset Backed Securities Subtotal:		624,612,100.55	627,320,485.72	631,987,074.37	2.16	1.95		632,702.62	4,666,588.65
Bank Deposit									
JP Morgan Bank Deposit	10/01/2020	235,351,602.62	235,351,602.62	235,351,602.62	0.15	0.15		29,685.46	0.00
Bank Deposit Subtotal:		235,351,602.62	235,351,602.62	235,351,602.62	0.15	0.15		29,685.46	0.00
Commercial Paper									
Cooperatieve Rabo	09/04/2020	100,000,000.00	100,000,000.00	99,999,000.00	0.17	0.17	02/01/2021	0.00	(1,000.00)
Credit Agricole CIB	01/27/2021	75,000,000.00	74,999,562.50	74,998,500.00	0.07	0.07	02/04/2021	0.00	(1,062.50)
Natixis US Finance Co.	11/13/2020	25,000,000.00	24,999,527.78	24,999,500.00	0.17	0.17	02/05/2021	0.00	(27.78)
Natixis US Finance Co.	11/13/2020	50,000,000.00	49,995,777.78	49,997,500.00	0.19	0.19	02/17/2021	0.00	1,722.22
Cooperatieve Rabo	08/25/2020	50,000,000.00	49,993,666.67	49,997,000.00	0.19	0.19	02/25/2021	0.00	3,333.33
Natixis US Finance Co.	12/04/2020	75,000,000.00	74,988,916.67	74,993,250.00	0.19	0.19	03/01/2021	0.00	4,333.33
Natixis US Finance Co.	12/04/2020	50,000,000.00	49,992,347.22	49,995,500.00	0.19	0.19	03/02/2021	0.00	3,152.78
Natixis US Finance Co.	12/09/2020	60,000,000.00	59,989,866.67	59,994,000.00	0.19	0.19	03/05/2021	0.00	4,133.33
Toyota Motor Credit Corp	11/24/2020	50,000,000.00	49,992,444.45	49,995,500.00	0.17	0.17	03/05/2021	0.00	3,055.55
Cooperatieve Rabo	09/14/2020	50,000,000.00	49,990,763.89	49,995,000.00	0.19	0.19	03/08/2021	0.00	4,236.11
Cooperatieve Rabo	09/23/2020	25,000,000.00	24,993,611.11	24,996,000.00	0.20	0.20	03/19/2021	0.00	2,388.89
Cooperatieve Rabo	11/09/2020	25,000,000.00	24,992,750.00	24,994,250.00	0.18	0.18	03/31/2021	0.00	1,500.00
Toyota Motor Credit Corp	12/08/2020	100,000,000.00	99,971,000.00	99,980,000.00	0.18	0.18	03/31/2021	0.00	9,000.00
BNP Paribas NY	01/25/2021	25,000,000.00	24,990,833.34	24,990,000.00	0.15	0.15	04/30/2021	0.00	(833.34)
BNP Paribas NY	01/26/2021	25,000,000.00	24,990,833.33	24,990,000.00	0.15	0.15	04/30/2021	0.00	(833.33)
Toyota Motor Credit Corp	12/08/2020	95,000,000.00	94,955,877.78	94,966,750.00	0.19	0.19	04/30/2021	0.00	10,872.22
Cooperatieve Rabo	12/07/2020	125,000,000.00	124,934,027.78	124,952,500.00	0.20	0.20	05/07/2021	0.00	18,472.22
Canadian Imperial Holding	08/14/2020	25,000,000.00	24,983,500.00	24,990,750.00	0.24	0.24	05/11/2021	0.00	7,250.00
Cooperatieve Rabo	12/07/2020	75,000,000.00	74,958,333.33	74,970,000.00	0.20	0.20	05/12/2021	0.00	11,666.67
Cooperatieve Rabo	12/09/2020	100,000,000.00	99,941,666.67	99,960,000.00	0.21	0.21	05/12/2021	0.00	18,333.33
Toyota Motor Credit Corp	12/14/2020	50,000,000.00	49,973,611.11	49,979,000.00	0.19	0.19	05/12/2021	0.00	5,388.89
BNP Paribas NY	11/16/2020	25,000,000.00	24,983,000.00	24,988,500.00	0.24	0.24	05/14/2021	0.00	5,500.00
BNP Paribas NY	01/13/2021	30,000,000.00	29,985,550.00	29,986,200.00	0.17	0.17	05/14/2021	0.00	650.00
BNP Paribas NY	01/13/2021	20,000,000.00	19,990,083.33	19,990,083.33	0.17	0.17	05/17/2021	0.00	0.00
BNP Paribas NY	01/13/2021	20,000,000.00	19,989,988.89	19,990,600.00	0.17	0.17	05/18/2021	0.00	611.11
Toyota Motor Credit Corp	12/14/2020	50,000,000.00	49,968,333.33	49,973,000.00	0.19	0.19	06/01/2021	0.00	4,666.67
BNP Paribas NY	01/13/2021	30,000,000.00	29,980,500.00	29,981,700.00	0.18	0.18	06/11/2021	0.00	1,200.00
BNP Paribas NY	01/04/2021	50,000,000.00	49,954,166.67	49,962,500.00	0.22	0.22	07/01/2021	0.00	8,333.33
BNP Paribas NY	01/05/2021	30,000,000.00	29,972,500.00	29,977,500.00	0.22	0.22	07/01/2021	0.00	5,000.00
Canadian Imperial Holding	10/23/2020	35,000,000.00	34,969,374.93	34,979,700.00	0.21	0.21	07/01/2021	0.00	10,325.07
BNP Paribas NY	01/04/2021	50,000,000.00	49,953,861.11	49,962,500.00	0.22	0.22	07/02/2021	0.00	8,638.89

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2021

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
JP Morgan	12/01/2020	70,000,000.00	69,907,988.89	69,936,300.00	0.26	0.26	08/02/2021	0.00	28,311.11
Commercial Paper Subtotal:		1,665,000,000.00	1,664,284,265.23	1,664,462,583.33	0.19	0.19		0.00	178,318.10
Federal Agency									
Federal Home Loan Bank	09/21/2016	25,000,000.00	25,001,292.67	25,014,750.00	1.38	1.26	02/18/2021	155,642.36	13,457.33
Federal Home Loan Bank	02/14/2017	25,000,000.00	24,995,382.10	25,014,750.00	1.38	1.78	02/18/2021	155,642.36	19,367.90
Federal Home Loan Bank	02/17/2017	25,000,000.00	25,000,000.00	25,057,000.00	1.82	1.82	03/17/2021	169,361.11	57,000.00
Federal National Mtg Assn	06/17/2016	15,000,000.00	15,000,510.38	15,046,050.00	1.25	1.24	05/06/2021	44,270.83	45,539.62
Federal National Mtg Assn	09/21/2016	25,000,000.00	24,996,034.53	25,076,750.00	1.25	1.31	05/06/2021	73,784.72	80,715.47
Federal Home Loan Bank	07/14/2016	15,000,000.00	15,034,865.10	15,095,100.00	1.88	1.21	06/11/2021	39,062.50	60,234.90
Federal Home Loan Bank	08/04/2016	35,000,000.00	34,986,474.66	35,164,150.00	1.13	1.21	07/14/2021	18,593.75	177,675.34
Federal Home Loan Mtg Corp	10/05/2016	20,000,000.00	19,974,526.04	20,110,000.00	1.13	1.37	08/12/2021	105,625.00	135,473.96
Federal National Mtg Assn	09/21/2016	35,000,000.00	34,980,344.51	35,223,300.00	1.25	1.36	08/17/2021	199,305.56	242,955.49
Federal National Mtg Assn	11/08/2016	35,000,000.00	34,984,084.40	35,307,650.00	1.38	1.44	10/07/2021	152,395.83	323,565.60
Federal Home Loan Bank	03/27/2017	25,000,000.00	25,059,977.58	25,598,250.00	2.25	2.02	03/11/2022	218,750.00	538,272.42
Federal Home Loan Bank	04/05/2019	18,290,000.00	18,320,344.77	18,772,673.10	2.50	2.34	03/11/2022	177,819.44	452,328.33
Federal National Mtg Assn	04/12/2019	50,000,000.00	49,934,551.85	51,326,500.00	2.25	2.36	04/12/2022	340,625.00	1,391,948.15
Federal Farm Credit Bank	09/26/2019	29,425,000.00	29,399,298.71	29,998,199.00	1.55	1.62	06/01/2022	76,014.58	598,900.29
Federal Farm Credit Bank	09/26/2019	25,000,000.00	24,985,948.19	25,487,000.00	1.55	1.59	06/01/2022	64,583.33	501,051.81
Federal Home Loan Bank	04/08/2019	10,000,000.00	10,004,239.14	10,311,500.00	2.38	2.34	06/10/2022	33,645.83	307,260.86
Federal Farm Credit Bank	12/16/2019	40,000,000.00	39,998,901.00	40,816,000.00	1.63	1.63	06/15/2022	83,311.11	817,099.00
Federal Home Loan Bank	10/24/2019	25,000,000.00	25,146,524.40	25,758,000.00	2.00	1.62	09/09/2022	197,222.22	611,475.60
Federal Farm Credit Bank	10/11/2019	10,000,000.00	9,993,617.59	10,211,200.00	1.38	1.41	10/11/2022	42,013.89	217,582.41
Federal Farm Credit Bank	07/01/2019	50,000,000.00	49,998,325.58	51,700,500.00	1.85	1.85	02/01/2023	462,500.00	1,702,174.42
Federal Farm Credit Bank	07/03/2019	20,000,000.00	20,010,509.32	20,680,200.00	1.85	1.82	02/01/2023	185,000.00	669,690.68
Federal Home Loan Bank	04/04/2019	29,195,000.00	29,439,907.08	30,828,168.30	2.75	2.33	03/10/2023	314,454.48	1,388,261.22
Federal Home Loan Bank	04/04/2019	10,000,000.00	10,083,886.65	10,559,400.00	2.75	2.33	03/10/2023	107,708.33	475,513.35
Federal Home Loan Bank	06/28/2019	48,500,000.00	48,827,924.17	50,772,225.00	2.13	1.83	06/09/2023	148,868.06	1,944,300.83
Federal Farm Credit Bank	07/03/2019	11,008,000.00	11,183,786.30	11,617,733.12	2.52	1.82	06/15/2023	35,445.76	433,946.82
Federal Farm Credit Bank	06/26/2019	32,250,000.00	32,214,935.96	33,475,177.50	1.77	1.82	06/26/2023	55,496.88	1,260,241.54
Federal Farm Credit Bank	07/03/2019	3,425,000.00	3,420,120.87	3,555,115.75	1.77	1.83	06/26/2023	5,893.85	134,994.88
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,969,865.06	50,106,500.00	0.25	0.28	06/26/2023	12,152.78	136,634.94
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,954,160.94	50,106,500.00	0.25	0.29	06/26/2023	12,152.78	152,339.06
Federal Home Loan Mtg Corp	04/26/2019	25,000,000.00	25,000,000.00	25,135,000.00	2.49	2.49	07/26/2023	164,270.83	135,000.00
Federal Home Loan Mtg Corp	08/21/2020	40,000,000.00	39,965,227.70	40,090,000.00	0.25	0.28	08/24/2023	44,444.44	124,772.30
Federal Home Loan Mtg Corp	08/27/2020	50,000,000.00	49,957,149.49	50,112,500.00	0.25	0.28	08/24/2023	53,472.23	155,350.51
Federal National Mtg Assn	08/27/2020	24,465,000.00	24,465,000.00	24,465,733.95	0.34	0.34	08/25/2023	35,582.98	733.95
Federal Home Loan Mtg Corp	09/04/2020	65,000,000.00	64,981,458.81	65,144,300.00	0.25	0.26	09/08/2023	66,354.17	162,841.19
Federal National Mtg Assn	04/18/2019	10,000,000.00	10,106,634.79	10,707,700.00	2.88	2.44	09/12/2023	111,006.94	601,065.21
Federal National Mtg Assn	06/27/2019	25,000,000.00	25,653,886.30	26,769,250.00	2.88	1.83	09/12/2023	277,517.36	1,115,363.70
Federal Home Loan Mtg Corp	09/28/2020	25,000,000.00	25,000,000.00	25,019,000.00	0.30	0.30	09/28/2023	25,625.00	19,000.00
Federal Farm Credit Bank	10/02/2020	25,000,000.00	24,972,193.29	24,996,750.00	0.20	0.24	10/02/2023	16,527.78	24,556.71
Federal Farm Credit Bank	07/03/2019	50,000,000.00	50,004,130.30	52,282,500.00	1.88	1.88	11/01/2023	235,000.00	2,278,369.70
Federal Home Loan Mtg Corp	11/25/2020	25,000,000.00	24,990,611.68	25,002,500.00	0.32	0.33	11/24/2023	14,666.67	11,888.32

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2021

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	11/25/2020	25,000,000.00	24,973,238.45	25,048,250.00	0.25	0.29	11/27/2023	11,458.33	75,011.55
Federal Home Loan Mtg Corp	12/04/2020	25,000,000.00	24,976,556.25	25,030,250.00	0.25	0.28	12/04/2023	9,895.83	53,693.75
Federal Home Loan Bank	02/15/2019	15,000,000.00	14,967,750.17	16,061,250.00	2.50	2.58	02/13/2024	175,000.00	1,093,499.83
Federal Home Loan Bank	02/22/2019	23,175,000.00	23,175,000.00	23,209,067.25	2.80	2.80	02/22/2024	286,597.50	34,067.25
Federal Farm Credit Bank	07/08/2019	50,000,000.00	50,416,642.04	53,035,500.00	2.23	1.94	02/23/2024	489,361.11	2,618,857.96
Federal National Mtg Assn	08/27/2020	15,455,000.00	15,455,000.00	15,425,326.40	0.38	0.37	02/26/2024	24,792.40	(29,673.60)
Federal Home Loan Mtg Corp	09/08/2020	50,000,000.00	50,000,000.00	49,874,000.00	0.38	0.38	03/08/2024	74,479.17	(126,000.00)
Federal Home Loan Mtg Corp	03/22/2019	20,000,000.00	20,000,000.00	20,067,600.00	2.75	2.75	03/22/2024	197,083.33	67,600.00
Federal Farm Credit Bank	06/13/2019	15,000,000.00	14,963,842.00	15,841,500.00	1.95	2.03	06/13/2024	39,000.00	877,658.00
Federal Farm Credit Bank	06/26/2019	105,350,000.00	105,605,439.85	111,260,135.00	1.95	1.87	06/13/2024	273,910.00	5,654,695.15
Federal Home Loan Mtg Corp	06/17/2020	25,000,000.00	25,000,000.00	25,008,500.00	0.63	0.63	06/17/2024	19,250.00	8,500.00
Federal Farm Credit Bank	06/17/2020	25,000,000.00	25,000,000.00	25,045,500.00	0.68	0.68	06/17/2024	20,777.78	45,500.00
Federal Farm Credit Bank	06/17/2020	50,000,000.00	50,000,000.00	50,091,000.00	0.68	0.68	06/17/2024	41,555.56	91,000.00
Federal Farm Credit Bank	07/23/2019	54,000,000.00	54,000,000.00	54,358,560.00	2.04	2.04	07/19/2024	36,720.00	358,560.00
Federal National Mtg Assn	08/12/2020	50,000,000.00	49,977,934.03	49,926,000.00	0.41	0.42	08/12/2024	96,236.11	(51,934.03)
Federal Home Loan Mtg Corp	08/19/2020	25,000,000.00	25,000,000.00	25,004,750.00	0.50	0.50	08/19/2024	56,250.00	4,750.00
Federal Home Loan Mtg Corp	08/19/2020	25,000,000.00	25,000,000.00	25,004,750.00	0.50	0.50	08/19/2024	56,250.00	4,750.00
Federal Farm Credit Bank	09/03/2020	25,000,000.00	25,000,000.00	24,969,500.00	0.48	0.48	09/03/2024	49,333.33	(30,500.00)
Federal Home Loan Bank	10/16/2019	21,555,000.00	22,462,692.39	23,573,625.75	2.88	1.66	09/13/2024	237,554.06	1,110,933.36
Federal Home Loan Bank	11/06/2019	25,000,000.00	25,962,898.68	27,341,250.00	2.88	1.76	09/13/2024	275,520.83	1,378,351.32
Federal Home Loan Bank	11/26/2019	20,000,000.00	20,824,022.00	21,873,000.00	2.88	1.68	09/13/2024	220,416.67	1,048,978.00
Federal Farm Credit Bank	09/17/2019	14,000,000.00	13,962,416.22	14,652,960.00	1.60	1.68	09/17/2024	83,377.78	690,543.78
Federal Farm Credit Bank	09/17/2019	11,000,000.00	10,969,831.40	11,513,040.00	1.60	1.68	09/17/2024	65,511.11	543,208.60
Federal Home Loan Mtg Corp	09/30/2020	25,000,000.00	25,000,000.00	24,938,750.00	0.38	0.38	09/30/2024	31,510.42	(61,250.00)
Federal Home Loan Mtg Corp	09/30/2020	25,000,000.00	25,000,000.00	24,969,250.00	0.35	0.35	09/30/2024	29,409.72	(30,750.00)
Federal Home Loan Mtg Corp	11/25/2020	25,000,000.00	25,000,000.00	24,999,000.00	0.45	0.45	11/25/2024	20,625.00	(1,000.00)
Federal Home Loan Mtg Corp	11/25/2020	25,000,000.00	25,000,000.00	24,999,000.00	0.45	0.45	11/25/2024	20,625.00	(1,000.00)
Federal Home Loan Mtg Corp	09/02/2020	50,000,000.00	50,000,000.00	50,021,000.00	0.48	0.48	12/02/2024	99,333.33	21,000.00
Federal National Mtg Assn	01/10/2020	50,000,000.00	49,874,317.20	52,499,500.00	1.63	1.69	01/07/2025	54,166.67	2,625,182.80
Federal Home Loan Bank	02/27/2020	25,405,000.00	25,405,000.00	25,417,702.50	1.80	1.80	02/19/2025	205,780.50	12,702.50
Federal Home Loan Mtg Corp	02/27/2020	11,000,000.00	11,000,000.00	11,006,490.00	1.75	1.75	02/24/2025	83,951.39	6,490.00
Federal Home Loan Mtg Corp	05/19/2020	25,000,000.00	25,000,000.00	24,949,750.00	0.75	0.75	05/19/2025	37,500.00	(50,250.00)
Federal Home Loan Mtg Corp	05/29/2020	50,000,000.00	50,000,000.00	50,110,000.00	0.75	0.75	05/28/2025	65,625.00	110,000.00
Federal Home Loan Mtg Corp	06/02/2020	25,000,000.00	24,995,665.37	25,055,000.00	0.75	0.75	05/28/2025	32,812.50	59,334.63
Federal National Mtg Assn	06/11/2020	25,000,000.00	25,000,000.00	25,043,250.00	0.80	0.80	06/11/2025	27,777.78	43,250.00
Federal National Mtg Assn	06/16/2020	50,000,000.00	50,000,000.00	49,938,500.00	0.75	0.75	06/16/2025	46,875.00	(61,500.00)
Federal National Mtg Assn	07/15/2020	30,000,000.00	30,000,000.00	29,928,300.00	0.73	0.73	07/15/2025	9,733.33	(71,700.00)
Federal National Mtg Assn	07/28/2020	20,000,000.00	20,000,000.00	19,965,600.00	0.67	0.67	07/28/2025	1,116.67	(34,400.00)
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	24,998,750.00	0.60	0.60	07/29/2025	833.33	(1,250.00)
Federal National Mtg Assn	07/29/2020	25,000,000.00	25,000,000.00	24,998,750.00	0.60	0.60	07/29/2025	833.33	(1,250.00)
Federal National Mtg Assn	08/04/2020	25,000,000.00	25,000,000.00	25,012,500.00	0.70	0.70	08/04/2025	86,041.67	12,500.00
Federal National Mtg Assn	08/12/2020	25,000,000.00	25,000,000.00	24,840,250.00	0.57	0.57	08/12/2025	66,895.83	(159,750.00)
Federal National Mtg Assn	08/19/2020	25,000,000.00	25,000,000.00	24,858,000.00	0.55	0.55	08/19/2025	61,875.00	(142,000.00)
Federal National Mtg Assn	08/26/2020	25,000,000.00	25,000,000.00	24,894,500.00	0.55	0.55	08/26/2025	59,201.39	(105,500.00)

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2021

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Federal National Mtg Assn	08/27/2020	25,000,000.00	25,000,000.00	24,950,000.00	0.65	0.65	08/27/2025	69,513.89	(50,000.00)
Federal Home Loan Bank	09/11/2020	5,000,000.00	4,986,171.22	4,989,200.00	0.38	0.44	09/04/2025	7,291.67	3,028.78
Federal Farm Credit Bank	09/24/2020	40,000,000.00	40,000,000.00	39,718,000.00	0.50	0.50	09/22/2025	70,555.56	(282,000.00)
Federal Home Loan Mtg Corp	11/04/2020	10,000,000.00	9,939,450.60	9,956,600.00	0.38	0.51	09/23/2025	9,062.50	17,149.40
Federal National Mtg Assn	09/30/2020	25,000,000.00	25,000,000.00	24,843,500.00	0.55	0.55	09/30/2025	46,215.28	(156,500.00)
Federal National Mtg Assn	09/30/2020	13,400,000.00	13,400,000.00	13,316,116.00	0.55	0.55	09/30/2025	24,771.39	(83,884.00)
Federal Home Loan Mtg Corp	01/21/2021	26,000,000.00	26,000,000.00	25,980,240.00	0.60	0.60	10/15/2025	4,333.33	(19,760.00)
Federal National Mtg Assn	10/20/2020	25,000,000.00	25,000,000.00	25,013,000.00	0.58	0.58	10/20/2025	40,680.56	13,000.00
Federal Home Loan Mtg Corp	10/28/2020	25,000,000.00	25,000,000.00	24,854,250.00	0.53	0.53	10/28/2025	1,104.17	(145,750.00)
Federal National Mtg Assn	10/29/2020	25,000,000.00	25,000,000.00	24,998,750.00	0.60	0.60	10/29/2025	38,333.33	(1,250.00)
Federal Farm Credit Bank	11/04/2020	16,450,000.00	16,394,426.61	16,389,793.00	0.46	0.53	11/03/2025	18,286.92	(4,633.61)
Federal National Mtg Assn	11/12/2020	23,000,000.00	22,921,283.88	23,040,020.00	0.50	0.57	11/07/2025	25,236.11	118,736.12
Federal National Mtg Assn	11/17/2020	50,000,000.00	50,000,000.00	49,955,000.00	0.57	0.57	11/17/2025	58,583.33	(45,000.00)
Federal Home Loan Mtg Corp	11/30/2020	25,000,000.00	25,000,000.00	25,059,500.00	0.65	0.65	11/26/2025	27,534.72	59,500.00
Federal Home Loan Mtg Corp	12/01/2020	25,000,000.00	25,000,000.00	25,054,250.00	0.62	0.62	12/01/2025	25,833.33	54,250.00
Federal National Mtg Assn	12/10/2020	25,000,000.00	25,000,000.00	25,029,250.00	0.65	0.65	12/10/2025	23,020.83	29,250.00
Federal National Mtg Assn	12/17/2020	25,000,000.00	25,000,000.00	24,944,750.00	0.65	0.65	12/17/2025	19,861.11	(55,250.00)
Federal National Mtg Assn	12/17/2020	25,000,000.00	25,000,000.00	24,944,750.00	0.65	0.65	12/17/2025	19,861.11	(55,250.00)
Federal National Mtg Assn	12/17/2020	25,000,000.00	25,000,000.00	24,944,750.00	0.65	0.65	12/17/2025	19,861.11	(55,250.00)
Federal Home Loan Bank	01/14/2021	25,000,000.00	25,000,000.00	25,003,250.00	0.51	0.51	01/14/2026	6,020.83	3,250.00
Federal Home Loan Bank	01/15/2021	25,000,000.00	25,000,000.00	25,000,500.00	0.55	0.55	01/15/2026	6,111.11	500.00
Federal Home Loan Bank	01/22/2021	25,000,000.00	25,000,000.00	25,006,000.00	0.63	0.63	01/22/2026	3,906.25	6,000.00
Federal Home Loan Bank	01/28/2021	25,000,000.00	25,000,000.00	25,015,750.00	0.55	0.55	01/28/2026	1,145.83	15,750.00
Federal Home Loan Bank	01/28/2021	25,000,000.00	25,000,000.00	25,015,750.00	0.55	0.55	01/28/2026	1,145.83	15,750.00
Federal Home Loan Bank	01/28/2021	25,000,000.00	25,000,000.00	25,002,000.00	0.70	0.70	01/28/2026	1,458.33	2,000.00
Federal Agency Subtotal:		3,091,348,000.00	3,095,606,210.27	3,132,199,701.62	1.10	1.06		9,184,392.93	36,593,491.35

Medium-Term Notes

JP Morgan	09/01/2020	23,640,000.00	23,678,139.20	23,663,640.00	2.55	0.61	03/01/2021	251,175.00	(14,499.20)
Apple Inc	05/03/2019	8,137,000.00	8,144,537.70	8,195,016.81	2.85	2.49	05/06/2021	54,755.23	50,479.11
JP Morgan	10/22/2019	50,000,000.00	50,000,000.00	49,070,000.00	0.50	1.09	06/01/2021	45,082.29	(930,000.00)
American Honda Finance	04/05/2019	14,338,000.00	14,275,189.56	14,430,910.24	1.65	2.67	07/12/2021	12,486.01	155,720.68
JP Morgan	09/02/2020	25,000,000.00	25,553,720.12	25,557,000.00	4.35	0.23	08/15/2021	450,104.16	3,279.88
American Honda Finance	09/09/2019	25,000,000.00	24,958,065.28	25,216,500.00	1.70	1.98	09/09/2021	167,638.89	258,434.72
Procter & Gamble	07/02/2019	5,000,000.00	4,989,844.47	5,056,550.00	1.70	1.98	11/03/2021	20,777.78	66,705.53
JP Morgan	01/22/2020	10,554,000.00	10,812,880.12	10,994,946.12	4.50	1.94	01/24/2022	9,234.75	182,066.00
JP Morgan	08/31/2020	5,406,000.00	5,623,957.99	5,631,862.68	4.50	0.37	01/24/2022	4,730.25	7,904.69
JP Morgan	09/11/2020	9,947,000.00	10,350,834.08	10,362,585.66	4.50	0.35	01/24/2022	8,703.63	11,751.58
US BANKCORP	04/04/2019	25,000,000.00	24,999,126.24	25,527,500.00	2.63	2.63	01/24/2022	12,760.42	528,373.76
US BANKCORP	04/05/2019	5,000,000.00	4,999,527.70	5,105,500.00	2.63	2.63	01/24/2022	2,552.08	105,972.30
Microsoft Corp	04/05/2019	50,000,000.00	49,954,491.19	51,013,500.00	2.40	2.49	02/06/2022	583,333.33	1,059,008.81
Procter & Gamble	07/02/2019	16,857,000.00	16,913,192.11	17,212,176.99	2.30	1.96	02/06/2022	188,470.63	298,984.88
Apple Inc	04/12/2019	25,000,000.00	24,986,611.60	25,537,000.00	2.50	2.55	02/09/2022	298,611.11	550,388.40
Apple Inc	04/22/2019	20,000,000.00	19,908,200.99	20,396,800.00	2.15	2.62	02/09/2022	205,444.44	488,599.01

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2021

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	8,351,202.64	8,534,465.40	2.50	2.55	02/09/2022	99,795.83	183,262.76
Apple Inc	04/29/2019	4,950,000.00	4,947,777.65	5,056,326.00	2.50	2.55	02/09/2022	59,125.00	108,548.35
Apple Inc	06/07/2019	15,100,000.00	15,146,383.68	15,424,348.00	2.50	2.18	02/09/2022	180,361.11	277,964.32
Apple Inc	06/13/2019	13,876,000.00	13,909,116.61	14,174,056.48	2.50	2.25	02/09/2022	165,741.11	264,939.87
Toyota Motor Credit Corp	03/18/2019	50,000,000.00	50,000,000.00	50,165,000.00	2.85	2.85	02/18/2022	526,458.33	165,000.00
Toyota Motor Credit Corp	04/12/2019	25,000,000.00	24,993,714.58	25,701,500.00	2.65	2.67	04/12/2022	200,590.28	707,785.42
Toyota Motor Credit Corp	04/29/2019	50,000,000.00	50,000,000.00	50,252,500.00	2.70	2.70	04/29/2022	345,000.00	252,500.00
JP Morgan	04/30/2019	50,000,000.00	50,000,000.00	50,236,500.00	2.75	2.75	04/30/2022	347,569.44	236,500.00
Apple Inc	09/04/2019	10,157,000.00	10,223,628.66	10,400,869.57	2.30	1.77	05/11/2022	51,913.56	177,240.91
US Bank NA OH	05/23/2019	35,000,000.00	34,983,785.93	36,037,750.00	2.65	2.69	05/23/2022	175,194.44	1,053,964.07
US Bank NA OH	09/01/2020	44,463,000.00	45,781,912.69	45,781,327.95	2.65	0.38	05/23/2022	222,562.02	(584.74)
JP Morgan	09/01/2020	8,040,000.00	8,194,647.35	8,138,409.60	3.51	2.09	06/18/2022	33,746.11	(56,237.75)
Toyota Motor Credit Corp	02/27/2019	25,000,000.00	24,962,009.05	25,892,250.00	2.80	2.52	07/13/2022	35,000.00	930,240.95
Procter & Gamble	07/16/2019	20,000,000.00	20,016,723.98	20,587,800.00	2.15	2.09	08/11/2022	203,055.56	571,076.02
Procter & Gamble	08/21/2019	10,000,000.00	10,063,327.10	10,293,900.00	2.15	1.72	08/11/2022	101,527.78	230,572.90
Procter & Gamble	08/21/2019	20,000,000.00	20,126,654.21	20,587,800.00	2.15	1.72	08/11/2022	203,055.56	461,145.79
Exxon Mobil	08/16/2019	5,000,000.00	5,000,000.00	5,129,900.00	1.90	1.90	08/16/2022	43,587.50	129,900.00
Toyota Motor Credit Corp	01/15/2020	32,538,000.00	32,708,998.97	33,508,608.54	2.15	1.81	09/08/2022	277,883.56	799,609.57
Apple Inc	09/11/2019	20,000,000.00	19,998,174.07	20,462,200.00	1.70	1.71	09/11/2022	132,222.22	464,025.93
Apple Inc	07/12/2019	10,475,000.00	10,475,000.00	10,779,089.25	2.10	2.10	09/12/2022	84,934.79	304,089.25
Toyota Motor Credit Corp	09/23/2019	25,000,000.00	25,000,000.00	25,283,500.00	2.10	2.10	09/23/2022	186,666.67	283,500.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,142,500.00	2.00	2.00	10/24/2022	9,722.22	142,500.00
JP Morgan	01/24/2020	25,000,000.00	25,000,000.00	25,142,500.00	2.00	2.00	10/24/2022	9,722.22	142,500.00
US Bank NA Cincinnati	12/09/2019	35,000,000.00	34,981,512.43	36,066,100.00	1.95	1.98	01/09/2023	41,708.33	1,084,587.57
Toyota Motor Credit Corp	01/21/2020	13,000,000.00	13,191,175.52	13,559,520.00	2.63	1.84	01/10/2023	19,906.25	368,344.48
JP Morgan	03/17/2020	10,000,000.00	10,115,420.04	10,252,700.00	2.97	2.36	01/15/2023	13,208.89	137,279.96
JP Morgan	05/28/2020	16,848,000.00	17,450,517.39	17,671,530.24	2.70	1.11	05/18/2023	92,242.80	221,012.85
Medium-Term Notes Subtotal:		926,681,000.00	930,770,000.90	943,234,439.53	2.42	2.01		6,178,361.58	12,464,438.63
Money Market / LGIPs									
BlackRock CalTrust	02/07/2019	1,000,000.00	1,000,000.00	1,000,000.00	0.03	0.03		15.09	0.00
BlackRock FedFund	07/06/2018	1,000,000.00	1,000,000.00	1,000,000.00	0.03	0.03		15.06	0.00
CAMP	01/24/2020	249,621,025.17	249,621,025.17	249,621,025.17	0.12	0.12		28,043.88	0.00
Fidelity Government Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	0.01	0.01		8.49	0.00
Federated Government Fund	07/01/2017	800,000.00	800,000.00	800,000.00	0.01	0.01		6.82	0.00
Morgan Stanley Govnt Fund	07/01/2017	1,000,000.00	1,000,000.00	1,000,000.00	0.03	0.03		25.47	0.00
Money Market / LGIPs Subtotal:		254,421,025.17	254,421,025.17	254,421,025.17	0.12	0.12		28,114.81	0.00
Municipal Bonds									
New York State	10/30/2019	20,000,000.00	20,000,000.00	20,011,600.00	1.84	1.84	02/15/2021	169,688.89	11,600.00
Massachusetts St	12/16/2020	25,000,000.00	25,000,000.00	25,002,000.00	0.23	0.23	05/20/2021	7,187.50	2,000.00
New York State	10/30/2019	10,000,000.00	10,000,000.00	10,328,400.00	1.95	1.95	02/15/2023	89,916.67	328,400.00
State of Maryland	08/05/2020	15,000,000.00	15,000,000.00	15,069,750.00	0.41	0.41	08/01/2023	30,066.67	69,750.00
State of California	10/24/2019	26,535,000.00	26,915,396.17	27,966,032.55	2.40	1.84	10/01/2023	212,280.02	1,050,636.38

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2021

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	20,969,000.00	2.01	2.01	02/15/2024	185,366.67	969,000.00
State of Louisiana	10/14/2020	5,000,000.00	5,000,000.00	5,036,350.00	0.65	0.65	06/01/2024	5,416.67	36,350.00
State of Maryland	08/05/2020	25,000,000.00	25,000,000.00	25,141,250.00	0.51	0.51	08/01/2024	62,333.33	141,250.00
State of Minnesota	08/25/2020	15,000,000.00	15,010,811.44	15,105,750.00	0.50	0.48	08/01/2024	32,500.00	94,938.56
State of Florida	10/22/2020	15,000,000.00	15,000,000.00	15,056,700.00	0.55	0.55	06/01/2025	22,687.50	56,700.00
State of Florida	10/22/2020	25,000,000.00	25,000,000.00	25,094,500.00	0.55	0.55	06/01/2025	37,812.50	94,500.00
State of Louisiana	10/14/2020	5,000,000.00	5,000,000.00	5,057,250.00	0.84	0.84	06/01/2025	7,000.00	57,250.00
Commonwealth of Virginia	11/05/2020	10,860,000.00	10,860,000.00	10,919,730.00	0.55	0.55	06/01/2025	14,268.83	59,730.00
State of Hawaii	08/12/2020	5,255,000.00	5,255,000.00	5,276,913.35	0.67	0.67	08/01/2025	16,528.43	21,913.35
State of Maryland	08/05/2020	25,000,000.00	25,000,000.00	25,238,000.00	0.66	0.66	08/01/2025	80,666.67	238,000.00
Municipal Bonds Subtotal:		247,650,000.00	248,041,207.61	251,273,225.90	1.00	0.94		973,720.35	3,232,018.29
Negotiable CDs									
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	47,236.11	500.00
Toronto Dominion NY	10/29/2020	25,000,000.00	25,000,000.00	25,000,250.00	0.16	0.16	02/01/2021	10,555.56	250.00
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	19,263.89	500.00
Westpac Banking	12/09/2020	60,000,000.00	60,000,000.00	60,069,000.00	0.16	0.16	02/02/2021	14,400.00	69,000.00
Sumitomo Mitsui Bank NY	11/23/2020	40,000,000.00	40,000,000.00	40,000,400.00	0.15	0.15	02/05/2021	11,666.66	400.00
Toronto Dominion NY	11/23/2020	35,000,000.00	35,000,000.00	35,000,700.00	0.19	0.19	02/05/2021	12,930.55	700.00
Sumitomo Mitsui Bank NY	12/14/2020	25,000,000.00	25,000,000.00	24,999,750.00	0.12	0.12	02/08/2021	4,083.34	(250.00)
UBS AG Stamford	02/18/2020	80,000,000.00	80,000,000.00	80,044,000.00	1.62	1.62	02/11/2021	1,256,400.00	44,000.00
Sumitomo Mitsui Bank NY	12/14/2020	25,000,000.00	25,000,000.00	25,000,500.00	0.12	0.12	02/12/2021	4,083.33	500.00
Bank of Montreal	12/08/2020	60,000,000.00	60,000,000.00	60,010,200.00	0.17	0.17	02/26/2021	15,583.34	10,200.00
Toronto Dominion NY	12/08/2020	60,000,000.00	60,000,000.00	60,003,600.00	0.20	0.20	02/26/2021	18,333.34	3,600.00
Westpac Banking	12/15/2020	25,000,000.00	25,000,000.00	25,001,500.00	0.19	0.19	03/15/2021	6,333.33	1,500.00
Westpac Banking	12/15/2020	25,000,000.00	25,000,000.00	25,001,750.00	0.19	0.19	03/31/2021	6,333.33	1,750.00
Westpac Banking	12/22/2020	50,000,000.00	50,000,000.00	50,004,000.00	0.20	0.20	03/31/2021	11,388.89	4,000.00
Bank of Montreal	01/27/2021	50,000,000.00	50,000,000.00	50,000,000.00	0.15	0.15	04/30/2021	1,041.67	0.00
Toronto Dominion NY	09/01/2020	150,000,000.00	150,000,000.00	150,030,000.00	0.20	0.20	05/03/2021	127,500.00	30,000.00
Royal Bk of Canada/Dain Rausch	11/24/2020	50,000,000.00	50,000,000.00	50,010,000.00	0.23	0.23	05/25/2021	22,041.67	10,000.00
Royal Bk of Canada/Dain Rausch	11/25/2020	100,000,000.00	100,000,000.00	100,020,000.00	0.23	0.23	05/26/2021	43,444.45	20,000.00
Bank of Montreal	11/17/2020	50,000,000.00	50,000,000.00	50,011,500.00	0.24	0.24	05/28/2021	25,333.33	11,500.00
Canadian Imp Bk Comm NY	06/25/2020	35,000,000.00	35,000,000.00	35,027,650.00	0.39	0.39	05/28/2021	83,795.84	27,650.00
Royal Bk of Canada/Dain Rausch	11/27/2020	50,000,000.00	50,000,000.00	50,010,000.00	0.23	0.23	05/28/2021	21,083.33	10,000.00
Toronto Dominion NY	06/01/2020	25,000,000.00	25,000,000.00	25,020,750.00	0.39	0.39	05/28/2021	66,354.16	20,750.00
Royal Bk of Canada/Dain Rausch	12/09/2020	150,000,000.00	150,000,000.00	150,022,500.00	0.21	0.21	06/01/2021	47,250.00	22,500.00
Royal Bk of Canada/Dain Rausch	12/11/2020	60,000,000.00	60,000,000.00	60,009,600.00	0.21	0.21	06/04/2021	18,200.00	9,600.00
Toronto Dominion NY	06/08/2020	25,000,000.00	25,000,000.00	25,022,750.00	0.40	0.40	06/08/2021	66,111.11	22,750.00
Toronto Dominion NY	06/10/2020	25,000,000.00	25,000,000.00	25,025,500.00	0.43	0.43	06/08/2021	70,472.22	25,500.00
Bank of Montreal	08/26/2020	50,000,000.00	50,000,000.00	50,010,500.00	0.23	0.23	06/30/2021	50,791.67	10,500.00
Canadian Imp Bk Comm NY	12/09/2020	120,000,000.00	120,000,000.00	120,039,600.00	0.23	0.23	06/30/2021	41,400.00	39,600.00
Rabobank Nederland	12/24/2020	100,000,000.00	100,000,000.00	100,016,000.00	0.21	0.21	06/30/2021	22,750.00	16,000.00
Toronto Dominion NY	06/26/2020	50,000,000.00	50,000,000.00	50,050,500.00	0.40	0.40	06/30/2021	122,222.22	50,500.00
Bank of Montreal	08/26/2020	50,000,000.00	50,000,000.00	50,010,500.00	0.23	0.23	07/01/2021	50,791.66	10,500.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2021

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Bank of Montreal	01/19/2021	25,000,000.00	25,000,000.00	24,999,000.00	0.17	0.17	07/01/2021	1,534.72	(1,000.00)
Canadian Imp Bk Comm NY	10/19/2020	55,000,000.00	55,000,000.00	55,015,950.00	0.22	0.22	07/01/2021	35,291.67	15,950.00
Royal Bk of Canada/Dain Rausch	09/28/2020	50,000,000.00	50,000,000.00	50,014,500.00	0.21	0.21	07/01/2021	36,750.00	14,500.00
Bank of Montreal	08/25/2020	50,000,000.00	50,000,000.00	50,011,500.00	0.23	0.23	07/02/2021	51,111.11	11,500.00
Bank of Montreal	08/31/2020	200,000,000.00	200,000,000.00	200,016,000.00	0.20	0.20	07/02/2021	171,111.11	16,000.00
Royal Bk of Canada/Dain Rausch	09/28/2020	50,000,000.00	50,000,000.00	50,014,500.00	0.21	0.21	07/02/2021	36,750.00	14,500.00
Toronto Dominion NY	08/27/2020	100,000,000.00	100,000,000.00	100,021,000.00	0.21	0.21	07/02/2021	92,166.67	21,000.00
Canadian Imp Bk Comm NY	10/13/2020	25,000,000.00	25,000,000.00	25,008,500.00	0.23	0.23	07/09/2021	17,729.17	8,500.00
Canadian Imp Bk Comm NY	08/10/2020	100,000,000.00	100,000,000.00	100,051,000.00	0.26	0.26	08/02/2021	126,388.89	51,000.00
Canadian Imp Bk Comm NY	09/03/2020	50,000,000.00	50,000,000.00	50,020,000.00	0.24	0.24	08/02/2021	50,333.33	20,000.00
Royal Bk of Canada/Dain Rausch	09/28/2020	75,000,000.00	75,000,000.00	75,025,500.00	0.22	0.22	08/02/2021	57,750.00	25,500.00
Canadian Imp Bk Comm NY	08/13/2020	60,000,000.00	60,000,000.00	60,034,200.00	0.27	0.27	08/06/2021	77,400.00	34,200.00
Canadian Imp Bk Comm NY	08/17/2020	50,000,000.00	50,000,000.00	50,026,500.00	0.26	0.26	08/20/2021	60,666.67	26,500.00
Canadian Imp Bk Comm NY	09/03/2020	25,000,000.00	25,000,000.00	25,012,250.00	0.25	0.25	08/31/2021	26,215.28	12,250.00
Royal Bk of Canada/Dain Rausch	09/30/2020	25,000,000.00	25,000,000.00	25,007,250.00	0.22	0.22	09/01/2021	18,944.44	7,250.00
Bank of Nova Scotia	12/10/2020	65,000,000.00	65,000,000.00	65,018,850.00	0.25	0.25	09/03/2021	23,923.61	18,850.00
Bank of Nova Scotia	12/17/2020	50,000,000.00	50,000,000.00	50,011,000.00	0.24	0.24	09/08/2021	15,333.33	11,000.00
Canadian Imp Bk Comm NY	09/22/2020	50,000,000.00	50,000,000.00	50,025,000.00	0.25	0.25	09/17/2021	45,833.33	25,000.00
Royal Bk of Canada/Dain Rausch	09/25/2020	25,000,000.00	25,000,000.00	25,011,750.00	0.25	0.25	09/20/2021	22,395.83	11,750.00
Rabobank Nederland	12/24/2020	50,000,000.00	50,000,000.00	50,011,000.00	0.24	0.24	09/30/2021	13,000.00	11,000.00
Royal Bk of Canada/Dain Rausch	10/15/2020	25,000,000.00	25,000,000.00	25,010,750.00	0.24	0.24	10/15/2021	18,166.67	10,750.00
Negotiable CDs Subtotal:		2,955,000,000.00	2,955,000,000.00	2,955,840,000.00	0.26	0.26		3,317,970.83	840,000.00

Supranationals

Inter-American Development Bk	04/19/2018	100,000,000.00	99,984,111.11	100,511,000.00	2.63	2.70	04/19/2021	743,750.00	526,888.89
International Finance Corp	07/20/2016	25,000,000.00	24,988,193.47	25,112,250.00	1.13	1.23	07/20/2021	6,952.50	124,056.53
International Finance Corp	10/07/2016	12,500,000.00	12,486,685.00	12,556,125.00	1.13	1.36	07/20/2021	4,250.63	69,440.00
Inter-American Development Bk	08/27/2020	50,000,000.00	51,224,537.31	51,277,000.00	1.75	0.23	09/14/2022	332,986.11	52,462.69
Inter-American Development Bk	04/04/2019	15,000,000.00	15,047,815.80	15,682,650.00	2.50	2.33	01/18/2023	13,541.67	634,834.20
Inter-American Development Bk	04/04/2019	10,000,000.00	10,032,343.70	10,455,100.00	2.50	2.33	01/18/2023	9,027.78	422,756.30
Inter-American Development Bk	10/30/2019	54,650,000.00	55,428,423.18	57,137,121.50	2.50	1.75	01/18/2023	49,336.81	1,708,698.32
Inter-American Development Bk	12/16/2019	15,050,000.00	15,265,773.28	15,734,925.50	2.50	1.75	01/18/2023	13,586.81	469,152.22
Intl Bank For Recon and Dev	12/20/2019	14,750,000.00	14,801,667.41	15,327,315.00	1.88	1.72	06/19/2023	32,118.13	525,647.59
Inter-American Development Bk	04/16/2019	50,000,000.00	50,000,000.00	50,492,000.00	2.53	2.53	07/06/2023	87,958.33	492,000.00
Inter-American Development Bk	04/16/2019	25,000,000.00	25,000,000.00	25,246,000.00	2.53	2.53	07/06/2023	43,979.17	246,000.00
Inter-American Development Bk	09/27/2019	25,000,000.00	25,000,000.00	25,232,250.00	1.95	1.95	09/27/2023	58,229.17	232,250.00
Intl Bank For Recon and Dev	04/22/2019	10,000,000.00	10,135,518.24	10,730,600.00	3.00	2.46	09/27/2023	103,333.33	595,081.76
Intl Bank For Recon and Dev	04/25/2019	6,000,000.00	6,086,184.12	6,438,360.00	3.00	2.43	09/27/2023	62,000.00	352,175.88
Intl Bank For Recon and Dev	11/26/2019	25,000,000.00	25,863,065.17	26,826,500.00	3.00	1.65	09/27/2023	258,333.33	963,434.83
Intl Bank For Recon and Dev	12/10/2019	22,846,000.00	23,613,862.25	24,515,128.76	3.00	1.69	09/27/2023	236,075.33	901,266.51
Inter-American Development Bk	03/21/2019	25,000,000.00	25,283,061.85	26,837,250.00	3.00	2.55	10/04/2023	243,750.00	1,554,188.15
Inter-American Development Bk	10/31/2019	7,883,000.00	8,142,491.29	8,462,321.67	3.00	1.72	10/04/2023	76,859.25	319,830.38
Inter-American Development Bk	10/31/2019	17,117,000.00	17,679,288.00	18,374,928.33	3.00	1.72	10/04/2023	166,890.75	695,640.33
International Finance Corp	11/06/2020	25,000,000.00	25,000,000.00	25,004,500.00	0.29	0.29	11/06/2023	17,118.06	4,500.00

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2021

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
Inter-American Development Bk	04/25/2019	25,000,000.00	25,125,376.98	26,721,250.00	2.63	2.44	01/16/2024	27,343.75	1,595,873.02
Inter-American Development Bk	04/29/2019	25,000,000.00	25,156,110.05	26,721,250.00	2.63	2.40	01/16/2024	27,343.75	1,565,139.95
Inter-American Development Bk	05/06/2019	34,750,000.00	34,942,708.28	37,142,537.50	2.63	2.45	01/16/2024	38,007.81	2,199,829.22
Inter-American Development Bk	04/02/2019	50,000,000.00	50,000,000.00	52,666,500.00	2.29	2.29	01/31/2024	575,666.67	2,666,500.00
Inter-American Development Bk	10/31/2019	11,869,000.00	12,302,961.27	12,846,530.84	3.00	1.75	02/21/2024	158,253.33	543,569.57
Inter-American Development Bk	04/08/2019	50,000,000.00	50,000,000.00	52,757,000.00	2.33	2.33	02/29/2024	489,159.61	2,757,000.00
Intl Bank For Recon and Dev	03/11/2019	25,000,000.00	25,000,000.00	25,065,250.00	2.89	2.89	03/11/2024	280,111.11	65,250.00
Intl Bank For Recon and Dev	03/19/2019	25,000,000.00	24,974,463.33	26,721,000.00	2.50	2.53	03/19/2024	229,166.67	1,746,536.67
Intl Bank For Recon and Dev	03/26/2019	25,000,000.00	25,000,000.00	26,883,500.00	2.77	2.77	03/26/2024	240,451.39	1,883,500.00
International Finance Corp	10/16/2019	25,000,000.00	24,945,672.92	25,923,250.00	1.38	1.44	10/16/2024	100,010.42	977,577.08
International Finance Corp	11/04/2020	25,000,000.00	25,000,000.00	24,942,250.00	0.39	0.39	11/04/2024	23,260.42	(57,750.00)
Intl Bank For Recon and Dev	03/03/2020	25,000,000.00	25,000,000.00	25,002,000.00	1.80	1.80	03/03/2025	187,707.18	2,000.00
Intl Bank For Recon and Dev	04/22/2020	25,000,000.00	24,918,246.25	25,153,250.00	0.63	0.70	04/22/2025	42,843.75	235,003.75
Intl Bank For Recon and Dev	07/28/2020	25,000,000.00	24,969,911.52	24,856,500.00	0.38	0.40	07/25/2025	656.25	(113,411.52)
Intl Bank For Recon and Dev	10/28/2020	25,000,000.00	24,973,209.58	24,971,500.00	0.50	0.52	10/28/2025	32,291.67	(1,709.58)
Supranationals Subtotal:		957,415,000.00	963,371,681.36	990,326,894.10	2.16	1.88		5,012,350.94	26,955,212.74

Treasury Coupon Securities

U.S. Treasury	06/17/2016	35,000,000.00	35,032,377.18	35,144,900.00	1.38	1.08	05/31/2021	83,293.27	112,522.82
U.S. Treasury	09/07/2016	5,000,000.00	4,999,734.99	5,020,700.00	1.13	1.14	06/30/2021	4,972.38	20,965.01
U.S. Treasury	09/07/2016	5,000,000.00	5,026,209.89	5,053,500.00	2.25	1.15	07/31/2021	56,560.77	27,290.11
U.S. Treasury	10/06/2016	25,000,000.00	24,979,568.38	25,170,000.00	1.13	1.25	09/30/2021	95,810.44	190,431.62
U.S. Treasury	12/09/2016	15,000,000.00	14,990,748.19	15,203,850.00	1.75	1.83	11/30/2021	45,432.69	213,101.81
U.S. Treasury	11/21/2019	20,000,000.00	20,051,286.19	20,475,000.00	1.75	1.57	07/15/2022	16,436.46	423,713.81
U.S. Treasury	09/11/2019	10,000,000.00	10,006,635.94	10,237,100.00	1.63	1.58	08/31/2022	69,129.83	230,464.06
U.S. Treasury	04/30/2019	50,000,000.00	49,507,056.58	51,617,000.00	1.75	2.27	01/31/2023	439,917.13	2,109,943.42
U.S. Treasury	01/07/2020	15,000,000.00	15,053,774.94	15,485,100.00	1.75	1.57	01/31/2023	131,975.14	431,325.06
U.S. Treasury	09/16/2019	12,000,000.00	11,936,245.65	12,352,560.00	1.50	1.75	03/31/2023	61,318.68	416,314.35
U.S. Treasury	12/17/2019	15,000,000.00	14,890,289.90	15,441,750.00	1.38	1.69	06/30/2023	18,232.04	551,460.10
U.S. Treasury	02/05/2020	5,000,000.00	4,994,466.41	5,147,250.00	1.38	1.42	06/30/2023	6,077.35	152,783.59
U.S. Treasury	09/06/2019	10,000,000.00	9,951,572.38	10,272,700.00	1.25	1.45	07/31/2023	62,845.30	321,127.62
U.S. Treasury	10/10/2019	10,000,000.00	9,946,040.36	10,272,700.00	1.25	1.47	07/31/2023	62,845.30	326,659.64
U.S. Treasury	10/11/2019	5,000,000.00	5,140,498.43	5,323,650.00	2.75	1.58	07/31/2023	69,129.83	183,151.57
U.S. Treasury	05/31/2019	40,000,000.00	39,422,478.67	41,256,400.00	1.38	1.96	08/31/2023	233,977.90	1,833,921.33
U.S. Treasury	09/03/2019	15,000,000.00	15,112,088.03	15,601,800.00	1.63	1.34	10/31/2023	62,620.86	489,711.97
U.S. Treasury	09/05/2019	10,000,000.00	10,042,572.21	10,401,200.00	1.63	1.46	10/31/2023	41,747.24	358,627.79
U.S. Treasury	02/01/2019	10,000,000.00	10,009,834.76	10,689,500.00	2.50	2.46	01/31/2024	125,690.61	679,665.24
U.S. Treasury	04/02/2019	15,000,000.00	14,945,165.24	15,903,450.00	2.13	2.25	03/31/2024	108,585.16	958,284.76
U.S. Treasury	06/11/2019	15,000,000.00	15,277,893.23	16,121,550.00	2.50	1.91	05/15/2024	80,801.10	843,656.77
U.S. Treasury	07/15/2019	25,000,000.00	25,112,725.06	26,497,000.00	2.00	1.86	06/30/2024	44,198.90	1,384,274.94
U.S. Treasury	05/04/2020	10,000,000.00	10,490,071.22	10,523,100.00	1.75	0.34	07/31/2024	87,983.43	33,028.78
U.S. Treasury	08/29/2019	10,000,000.00	10,335,734.33	10,751,600.00	2.38	1.39	08/15/2024	109,714.67	415,865.67
U.S. Treasury	03/10/2020	15,000,000.00	15,467,924.19	15,632,250.00	1.38	0.58	01/31/2025	103,694.75	164,325.81
U.S. Treasury	03/13/2020	15,000,000.00	15,391,550.68	15,632,250.00	1.38	0.71	01/31/2025	103,694.75	240,699.32

INVESTMENT INVENTORY - MARKET VALUE

County of San Diego Pooled Money Fund As of January 31, 2021

Issuer	Purchase Date	Par Value	Book Value	Market Value	Coupon	YTM	Maturity Date	Accrued Interest	Unrealized Gain/Loss
U.S. Treasury	04/28/2020	20,000,000.00	21,300,821.34	21,354,000.00	2.00	0.37	02/15/2025	184,782.61	53,178.66
U.S. Treasury	04/13/2020	15,000,000.00	15,049,582.98	15,104,850.00	0.50	0.42	03/31/2025	25,549.45	55,267.02
U.S. Treasury	06/01/2020	15,000,000.00	15,031,366.93	15,020,550.00	0.38	0.33	04/30/2025	14,450.97	(10,816.93)
U.S. Treasury	01/27/2021	33,000,000.00	32,971,719.45	32,907,270.00	0.38	0.39	12/31/2025	1,709.26	(64,449.45)
Treasury Coupon Securities Subtotal:		500,000,000.00	502,468,033.73	515,614,530.00	1.52	1.39		2,553,178.27	13,146,496.27
Grand Total		11,457,478,728.34	11,476,634,512.61	11,574,711,076.64	0.98	0.89		27,910,477.79	98,076,564.03

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
5538	Corporate Notes	US Bank NA Cincinnat	3.00	Redemption	12,093,240.00	01/04/21
6179	Money Market Funds	CAMP	0.12	Redemption	250,000,000.00	01/04/21
6179	Money Market Funds	CAMP	0.12	Purchase	-26,356.15	01/04/21
6365	Commercial Paper	Toyota Motor Credit	0.30	Redemption	25,000,000.00	01/04/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-3,937,485.92	01/04/21
6596	Negotiable CD	Bank of Montreal	0.18	Redemption	55,000,000.00	01/04/21
6601	Negotiable CD	Bank of Montreal	0.18	Redemption	120,000,000.00	01/04/21
6650	Commercial Paper	Natixis US Finance C	0.08	Purchase	-79,999,822.22	01/04/21
6651	Commercial Paper	BNP Paribas NY	0.22	Purchase	-49,945,611.11	01/04/21
6652	Commercial Paper	BNP Paribas NY	0.22	Purchase	-49,945,305.56	01/04/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	2,462,679.82	01/05/21
6650	Commercial Paper	Natixis US Finance C	0.08	Redemption	80,000,000.00	01/05/21
6653	Commercial Paper	Natixis US Finance C	0.08	Purchase	-39,999,911.11	01/05/21
6654	Commercial Paper	BNP Paribas NY	0.22	Purchase	-29,967,550.00	01/05/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	6,098,682.02	01/06/21
6653	Commercial Paper	Natixis US Finance C	0.08	Redemption	40,000,000.00	01/06/21
6655	Commercial Paper	Natixis US Finance C	0.08	Purchase	-39,999,911.11	01/06/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	3,461,567.81	01/07/21
6655	Commercial Paper	Natixis US Finance C	0.08	Redemption	40,000,000.00	01/07/21
6656	Commercial Paper	Natixis US Finance C	0.08	Purchase	-39,999,911.11	01/07/21
5299	Corporate Notes	Toyota Motor Credit	3.05	Redemption	20,000,000.00	01/08/21
5426	Corporate Notes	American Honda Finan	3.15	Redemption	8,710,000.00	01/08/21
6370	Federal Agencies	Federal Home Loan Mt	0.75	Redemption	5,265,000.00	01/08/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	56,337,492.47	01/08/21
6656	Commercial Paper	Natixis US Finance C	0.08	Redemption	40,000,000.00	01/08/21
6364	Commercial Paper	Toyota Motor Credit	0.30	Redemption	50,000,000.00	01/11/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	175,833,979.92	01/11/21
6657	Commercial Paper	Natixis US Finance C	0.08	Purchase	-199,999,555.56	01/11/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	21,551,366.27	01/12/21
6657	Commercial Paper	Natixis US Finance C	0.08	Redemption	200,000,000.00	01/12/21
6658	Commercial Paper	Natixis US Finance C	0.08	Purchase	-199,999,555.56	01/12/21
6659	Commercial Paper	Prudential Funding L	0.10	Purchase	-49,999,861.11	01/12/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	35,029,173.88	01/13/21
6658	Commercial Paper	Natixis US Finance C	0.08	Redemption	200,000,000.00	01/13/21

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6659	Commercial Paper	Prudential Funding L	0.10	Redemption	50,000,000.00	01/13/21
6660	Commercial Paper	Natixis US Finance C	0.07	Purchase	-74,999,854.17	01/13/21
6661	Commercial Paper	Prudential Funding L	0.09	Purchase	-99,999,750.00	01/13/21
6662	Commercial Paper	BNP Paribas NY	0.17	Purchase	-19,988,194.44	01/13/21
6663	Commercial Paper	BNP Paribas NY	0.17	Purchase	-19,988,288.89	01/13/21
6664	Commercial Paper	BNP Paribas NY	0.18	Purchase	-29,977,650.00	01/13/21
6665	Commercial Paper	BNP Paribas NY	0.17	Purchase	-29,982,858.33	01/13/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-156,622,229.06	01/14/21
6660	Commercial Paper	Natixis US Finance C	0.07	Redemption	75,000,000.00	01/14/21
6661	Commercial Paper	Prudential Funding L	0.09	Redemption	100,000,000.00	01/14/21
6666	Federal Agencies	Federal Home Loan Ba	0.51	Purchase	-25,000,000.00	01/14/21
5142	Asset Backed Securities	Toyota Auto Receivab	3.18	Redemption	1,015,295.96	01/15/21
5209	Asset Backed Securities	Toyota Auto Receivab	1.93	Redemption	248,578.82	01/15/21
5371	Asset Backed Securities	Toyota Auto Receivab	2.91	Redemption	1,282,680.44	01/15/21
5670	Asset Backed Securities	Toyota Auto Receivab	3.02	Redemption	1,439,903.67	01/15/21
5758	Asset Backed Securities	Ford Credit Auto Own	2.35	Redemption	732,630.49	01/15/21
5769	Asset Backed Securities	Harley-Davidson Moto	2.37	Redemption	40,477.04	01/15/21
5833	Asset Backed Securities	John Deere Owner Tru	2.28	Redemption	909,841.26	01/15/21
5898	Asset Backed Securities	Toyota Auto Receivab	3.02	Redemption	1,772,078.04	01/15/21
5920	Asset Backed Securities	Toyota Auto Receivab	2.00	Redemption	729,172.53	01/15/21
5939	Asset Backed Securities	Honda Auto Rec Owner	1.90	Redemption	1,643,150.23	01/15/21
6063	Asset Backed Securities	Hyundai Auto Receiva	1.93	Redemption	426,305.66	01/15/21
6071	Asset Backed Securities	Toyota Auto Receivab	1.92	Redemption	1,519,574.56	01/15/21
6107	Asset Backed Securities	Nissan Auto Receivab	3.22	Redemption	556,567.22	01/15/21
6188	Asset Backed Securities	Harley-Davidson Moto	1.83	Redemption	454,671.04	01/15/21
6217	Asset Backed Securities	Toyota Auto Receivab	1.67	Redemption	2,461,733.67	01/15/21
6256	Negotiable CD	Royal Bk of Canada/D	1.29	Redemption	80,000,000.00	01/15/21
6328	Asset Backed Securities	Honda Auto Rec Owner	0.74	Redemption	428,468.94	01/15/21
6356	Asset Backed Securities	Ford Credit Auto Own	0.50	Redemption	2,312,041.70	01/15/21
6361	Asset Backed Securities	Nissan Auto Receivab	0.47	Redemption	1,940,976.96	01/15/21
6367	Federal Agencies	Federal Home Loan Mt	0.77	Redemption	25,000,000.00	01/15/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-50,930,379.71	01/15/21
6642	Negotiable CD	Natixis US Finance C	1.83	Redemption	21,250,000.00	01/15/21

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6667	Federal Agencies	Federal Home Loan Ba	0.55	Purchase	-25,000,000.00	01/15/21
6668	Commercial Paper	Credit Agricole CIB	0.08	Purchase	-49,998,444.44	01/15/21
5410	Asset Backed Securities	Honda Auto Rec Owner	3.11	Redemption	693,869.68	01/19/21
5829	Asset Backed Securities	GM Financial Securit	2.23	Redemption	1,035,030.38	01/19/21
6262	Asset Backed Securities	GM Financial Securit	1.84	Redemption	1,685,016.25	01/19/21
6357	Negotiable CD	Canadian Imp Bk Comm	0.27	Redemption	25,000,000.00	01/19/21
6371	Negotiable CD	Toronto Dominion NY	0.24	Redemption	25,000,000.00	01/19/21
6375	Commercial Paper	Toyota Motor Credit	0.30	Redemption	25,000,000.00	01/19/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-56,938,631.63	01/19/21
6669	Negotiable CD	Bank of Montreal	0.17	Purchase	-25,000,000.00	01/19/21
6670	Commercial Paper	Natixis US Finance C	0.07	Purchase	-74,999,854.17	01/19/21
5617	Asset Backed Securities	Citibank Credit Card	2.49	Redemption	28,253,601.10	01/20/21
6557	Commercial Paper	Natixis US Finance C	0.15	Redemption	30,000,000.00	01/20/21
6558	Commercial Paper	Natixis US Finance C	0.15	Redemption	75,000,000.00	01/20/21
6571	Commercial Paper	Natixis US Finance C	0.15	Redemption	100,000,000.00	01/20/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	94,275,764.88	01/20/21
6670	Commercial Paper	Natixis US Finance C	0.07	Redemption	75,000,000.00	01/20/21
6671	Commercial Paper	Natixis US Finance C	0.07	Purchase	-99,999,805.56	01/20/21
5671	Asset Backed Securities	Honda Auto Rec Owner	2.95	Redemption	1,023,472.32	01/21/21
6232	Asset Backed Securities	Honda Auto Rec Owner	1.63	Redemption	1,146,549.87	01/21/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	20,932,411.04	01/21/21
6671	Commercial Paper	Natixis US Finance C	0.07	Redemption	100,000,000.00	01/21/21
6672	Commercial Paper	Natixis US Finance C	0.07	Purchase	-79,999,844.44	01/21/21
6673	Federal Agencies	Federal Home Loan Mt	0.60	Purchase	-26,041,600.00	01/21/21
6379	Negotiable CD	Credit Agricole CIB	0.21	Redemption	25,000,000.00	01/22/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	47,568,498.29	01/22/21
6672	Commercial Paper	Natixis US Finance C	0.07	Redemption	80,000,000.00	01/22/21
6674	Commercial Paper	Natixis US Finance C	0.07	Purchase	-99,999,416.67	01/22/21
6675	Federal Agencies	Federal Home Loan Ba	0.63	Purchase	-25,000,000.00	01/22/21
5981	Asset Backed Securities	BMW Vehicle Owner Tr	2.05	Redemption	626,071.22	01/25/21
6369	Asset Backed Securities	BMW Vehicle Owner Tr	0.39	Redemption	712,076.99	01/25/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	15,740,339.69	01/25/21
6674	Commercial Paper	Natixis US Finance C	0.07	Redemption	100,000,000.00	01/25/21

TRANSACTION ACTIVITY REPORT

Investment #	Instrument Type	Issuer	Coupon	Transaction Type	Total Cash	Transaction Date
6676	Commercial Paper	BNP Paribas NY	0.15	Purchase	-24,990,104.17	01/25/21
6677	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-99,999,777.78	01/25/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	6,900,660.30	01/26/21
6677	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	100,000,000.00	01/26/21
6678	Commercial Paper	BNP Paribas NY	0.15	Purchase	-24,990,208.33	01/26/21
6679	Commercial Paper	Cooperatieve Rabo	0.08	Purchase	-99,999,777.78	01/26/21
6362	Commercial Paper	Toyota Motor Credit	0.32	Redemption	25,000,000.00	01/27/21
6563	Negotiable CD	Bank of Montreal	0.19	Redemption	100,000,000.00	01/27/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	5,441,644.01	01/27/21
6679	Commercial Paper	Cooperatieve Rabo	0.08	Redemption	100,000,000.00	01/27/21
6680	Commercial Paper	Credit Agricole CIB	0.07	Purchase	-74,998,833.33	01/27/21
6681	Commercial Paper	Natixis US Finance C	0.06	Purchase	-249,999,583.33	01/27/21
6682	Commercial Paper	Cooperatieve Rabo	0.07	Purchase	-124,999,756.94	01/27/21
6683	Negotiable CD	Bank of Montreal	0.15	Purchase	-50,000,000.00	01/27/21
6684	U.S. Treasury Notes	U.S. Treasury	0.38	Purchase	-32,980,870.60	01/27/21
5680	Corporate Notes	Apple Inc	2.25	Redemption	9,946,600.00	01/28/21
6179	Money Market Funds	CAMP	0.11	Purchase	-90,000,000.00	01/28/21
6179	Money Market Funds	CAMP	0.11	Purchase	-35,000,000.00	01/28/21
6681	Commercial Paper	Natixis US Finance C	0.06	Redemption	250,000,000.00	01/28/21
6682	Commercial Paper	Cooperatieve Rabo	0.07	Redemption	125,000,000.00	01/28/21
6685	Federal Agencies	Federal Home Loan Ba	0.55	Purchase	-25,000,000.00	01/28/21
6686	Federal Agencies	Federal Home Loan Ba	0.55	Purchase	-25,000,000.00	01/28/21
6687	Federal Agencies	Federal Home Loan Ba	0.70	Purchase	-25,000,000.00	01/28/21
6179	Money Market Funds	CAMP	0.11	Redemption	80,000,000.00	01/29/21
6179	Money Market Funds	CAMP	0.11	Redemption	45,000,000.00	01/29/21
6390	Negotiable CD	Toronto Dominion NY	0.20	Redemption	50,000,000.00	01/29/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Purchase	-223,367,428.35	01/29/21
6575	Bank Deposit	JP Morgan Bank Depos	0.15	Redemption	114,137,454.91	01/29/21
6610	Negotiable CD	Toronto Dominion NY	0.17	Redemption	60,000,000.00	01/29/21
6668	Commercial Paper	Credit Agricole CIB	0.08	Redemption	50,000,000.00	01/29/21
3981	U.S. Treasury Notes	U.S. Treasury	1.38	Redemption	20,000,000.00	02/01/21
5348	U.S. Treasury Notes	U.S. Treasury	2.50	Redemption	13,000,000.00	02/01/21
Grand Total					785,512,412.71	

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