



COUNTY OF SAN DIEGO INVESTMENT POOL TREASURY INVESTMENT RESULTS

**Jun
2024**

TABLE OF CONTENTS

03	Summary Portfolio Statistics
04	Participant Cash Balances
05	Investment Fund Participants
06	Asset Allocation
06	Asset Credit Quality
08	Appendix
	08 - Investment Policy Compliance Report
	09 - Investment Inventory Report
	38 - Investment Transaction Report

Note: The Information provided, including all charts, tables, graphs and numerical representations, are provided to readers solely as a general overview of the economic and market conditions which the Treasurer utilizes in making investment decisions.

SUMMARY PORTFOLIO STATISTICS

County of San Diego Pooled Money Fund

As of June 30, 2024

Investment Type	Par Value	Book Value	Market Value	% of Portfolio	Market Price	Days To Maturity	YTM	Accrued Interest	Unrealized Gain/Loss
ABS	1,050,909,137	1,050,341,345	1,044,089,842	6.62%	99.35	1113	4.33%	1,908,368	(6,251,502)
Agency	4,093,748,000	4,064,313,730	3,937,797,146	24.98%	96.19	595	2.67%	14,181,515	(126,516,585)
Bank Deposit	361,902,175	361,902,175	361,902,175	2.30%	100.00	0	4.82%	-	-
Commercial Paper	2,886,000,000	2,868,041,671	2,866,438,816	18.18%	99.32	44	5.46%	-	(1,602,855)
Corporate	405,145,000	403,753,518	397,548,183	2.52%	98.12	252	2.25%	2,420,367	(6,205,335)
LAIF	2,192	2,192	2,192	0.00%	100.00	0	4.36%	-	-
Local Gov Investment Pool	256,271,036	256,271,036	256,271,036	1.63%	100.00	0	5.44%	-	-
Money Market Fund FI	386,000,000	386,000,000	386,000,000	2.45%	100.00	0	5.24%	-	-
Municipal Bonds	546,905,000	547,628,263	535,699,881	3.40%	97.95	686	2.80%	3,808,522	(11,928,383)
Negotiable CD	2,924,000,000	2,924,000,000	2,923,466,847	18.54%	99.98	120	5.47%	49,089,218	(533,153)
Supranationals	1,611,274,000	1,596,570,591	1,569,671,048	9.96%	97.42	1142	3.20%	12,976,852	(26,899,543)
US Treasury	1,558,000,000	1,548,925,425	1,487,552,199	9.43%	95.48	566	1.75%	5,206,417	(61,373,226)
Total for June 2024	16,080,156,540	16,007,749,945	15,766,439,364	100%	98.05	449	3.94%	89,591,259	(241,310,581)
Total for May 2024	16,573,129,627	16,499,440,489	16,230,659,960	100%	97.93	434	3.98%	104,818,537	(268,780,529)
Change from Prior Month	(492,973,087)	(491,690,544)	(464,220,596)		0.12	15	-0.04%	(15,227,278)	27,469,948

Portfolio Effective Duration 1.07

Return Information	Monthly Return	Annualized	Fiscal Year To Date Return	Annualized	Calendar YTD Return	Annualized
Book Value	0.31%	3.80%	3.75%	3.75%	1.90%	3.84%

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 Days to Maturity 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 June 2024 were in compliance with the Investment Policy dated January 1, 2023. The County Treasurer believes the Treasury Investment Pool contains sufficient cash flow from liquid and maturing securities, bank deposits, and incoming cash to meet the next six months of expected expenditures.

While Safety, Liquidity, and Yield remain the Fund's primary investment objectives, all else being equal and acting under statutory investment limitations, the County Treasurer affirms his/her commitment to the consideration of ESG criteria in evaluating securities. Sustainalytics, a Morningstar Company, provides high-quality, analytical environmental, social and governance (ESG) research, ratings and data to institutional investors and companies. Using Sustainalytics scoring, which is available on Bloomberg, the Pool had a weighted average MTN/CP/CD score of 19.98 as of 06/30/24, placing it in the "Medium Risk" category. Sustainalytics' ratings categories are: negligible (0-9.99), low (10-19.99), medium (20-29.99), high (30-39.99) and severe (40+).

PARTICIPANT CASH BALANCES

County of San Diego Pooled Money Fund

As of June 30, 2024

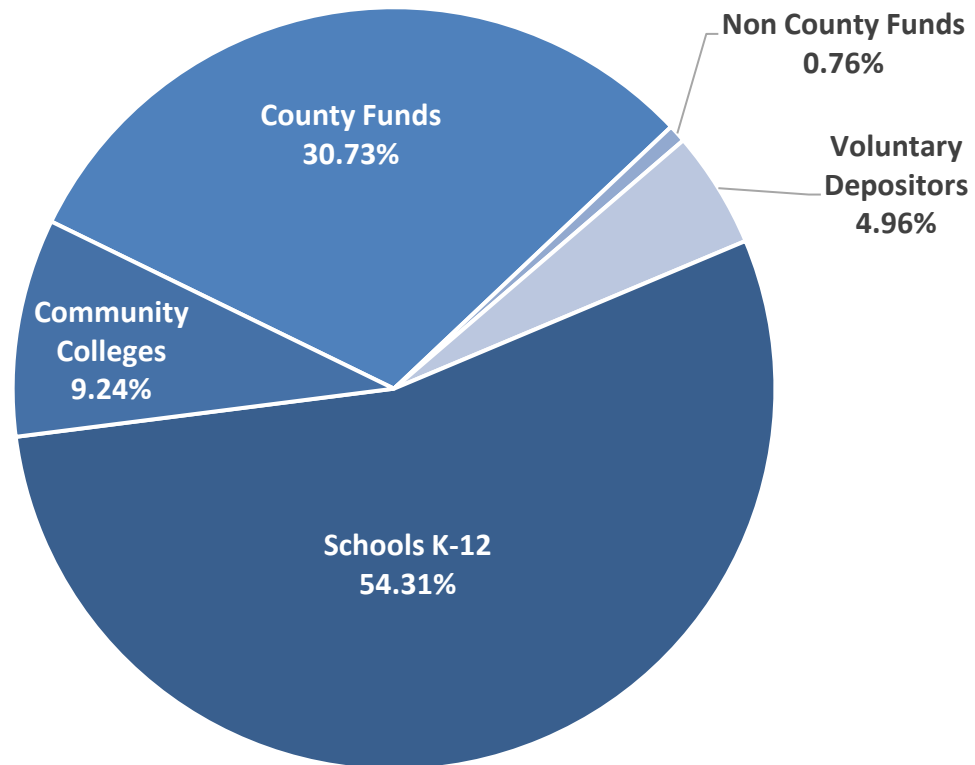
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PARTICIPANT	FMV 04/30/24	FMV 05/31/24	FMV 06/30/24	% of Total	PARTICIPANT	FMV 04/30/24	FMV 05/31/24	FMV 06/30/24	% of Total
COUNTY	2,210,708	2,184,414	1,547,091	9.81%	Lakeside FPD	3,366	1,731	1,195	0.01%
COUNTY - SPECIAL TRUST FUNDS	3,284,124	2,994,039	3,298,291	20.92%	Leucadia Wastewater District	11	0	0	0.00%
NON-COUNTY INVESTMENT FUNDS	131,568	126,590	119,312	0.76%	Lower Sweetwater FPD	755	686	714	0.00%
SCHOOLS - (K THRU 12)	9,101,433	8,718,532	8,563,619	54.32%	Metropolitan Transit System	188,345	190,021	195,254	1.24%
					Mission Resource Conservation District	74	75	78	0.00%
COMMUNITY COLLEGES					North County Transit District	41,711	41,770	42,919	0.27%
Grossmont-Cuyamaca	227,066	216,516	221,999	1.41%	North County Cemetery District	10,953	10,892	11,262	0.07%
MiraCosta	297,311	285,139	279,208	1.77%	North County Dispatch	5,758	6,156	6,575	0.04%
Palomar	300,359	286,035	304,791	1.93%	North County FPD	11,640	9,797	9,319	0.06%
San Diego	348,181	332,715	370,855	2.36%	Otay Water District	15,579	15,601	902	0.01%
Southwestern	296,435	284,419	279,369	1.77%	Palomar Health	1	0	1	0.00%
Total Community Colleges	1,469,352	1,404,824	1,456,222	9.24%	Pomerado Cemetery District	2,191	2,145	2,243	0.01%
FIRST 5 COMMISSION	34,398	33,830	32,325	0.21%	Public Agencies Self-Insurance System	2	0	0	0.00%
SDCERA	8,578	8,141	1,239	0.01%	Ramona Cemetery District	1,746	1,727	1,767	0.01%
CITIES					Rancho Santa Fe FPD	17,554	15,828	15,177	0.10%
Chula Vista	6,149	6,114	6,282	0.04%	Resource Conservation District of Greater SD*	0	0	0	0.00%
Coronado	25,620	22,395	21,449	0.14%	Rincon del Diablo Municipal Water District	4,052	4,057	4,169	0.03%
Del Mar	2,890	2,894	2,974	0.02%	SANDAG	10,603	10,618	10,619	0.07%
Encinitas	1,271	1,273	1,308	0.01%	SD County Regional Airport Authority	208,587	174,388	166,775	1.06%
National City	37,913	37,966	39,011	0.25%	San Diego Housing Commission	8,123	8,134	8,374	0.05%
Oceanside*	0	0	0	0.00%	San Diego Geographic Information Source	1,058	984	881	0.01%
Solana Beach*	0	0	0	0.00%	San Diego Law Library	7,295	7,563	7,788	0.05%
Vista	87	87	89	0.00%	San Diego Local Agency Formation Comm	1,828	1,872	1,766	0.01%
INDEPENDENT AGENCIES					San Diego Regional Training Center	1,245	1,279	1,307	0.01%
Air Pollution Control District	110,968	106,156	121,514	0.77%	San Dieguito River Park	1,122	1,015	880	0.01%
Alpine FPD	1,507	1,667	1,408	0.01%	San Marcos FPD	1	1	1	0.00%
Bonita-Sunnyside FPD	3,165	3,290	3,469	0.02%	San Miguel Consolidated FPD	24,070	22,560	20,823	0.13%
Borrego Springs FPD	2,446	2,495	3	0.00%	Santa Fe Irrigation District	4,702	4,709	4,838	0.03%
Canebrake County Water District	0	0	0	0.00%	Upper San Luis Rey Resource Conserv Dist	25	26	26	0.00%
Deer Springs FPD	21,349	20,199	20,751	0.13%	Vallecitos Water District	5,775	5,784	5,943	0.04%
Grossmont Healthcare District	2	2	2	0.00%	Valley Center FPD	3,140	2,630	2,365	0.02%
Julian-Cuyamaca FPD	0	0	0	0.00%	Valley Center Cemetery District	452	454	468	0.00%
Lake Cuyamaca Rec & Park District	95	96	98	0.00%	Valley Center Water District	10,189	10,042	2,536	0.02%
					Vista FPD	4,341	3,114	3,014	0.02%
					Whispering Palms Community Services District*	0	0	0	0.00%
					Total Voluntary Participants	852,734	802,262	781,904	4.96%
					Pooled Money Fund Total	\$ 17,049,918	\$ 16,230,660	\$ 15,766,439	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

County of San Diego Pooled Money Fund
As of June 30, 2024

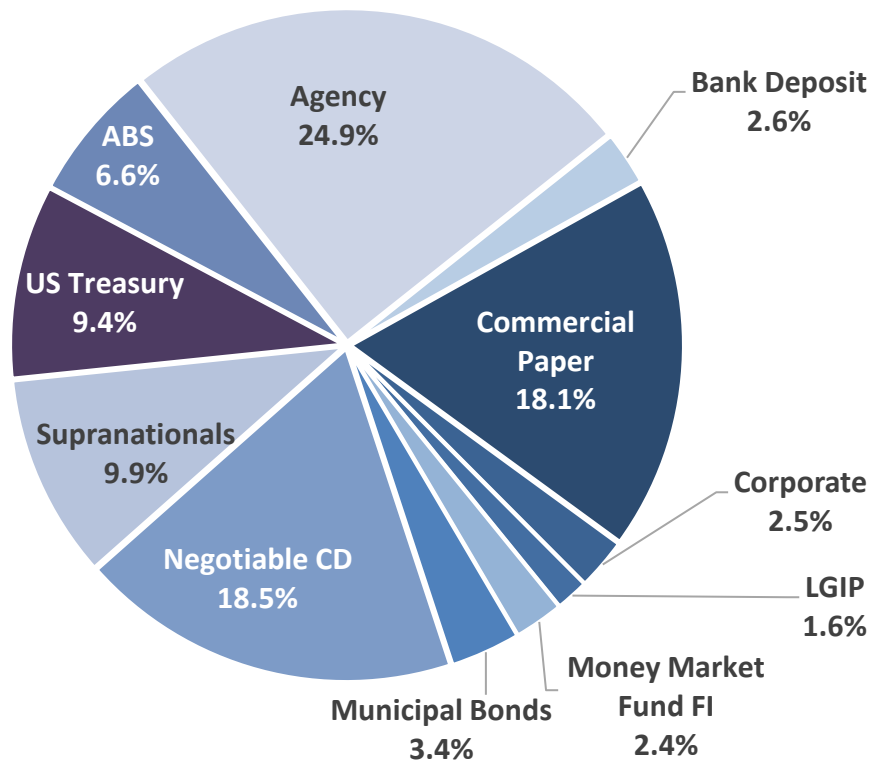


*Totals may not add to 100% due to rounding

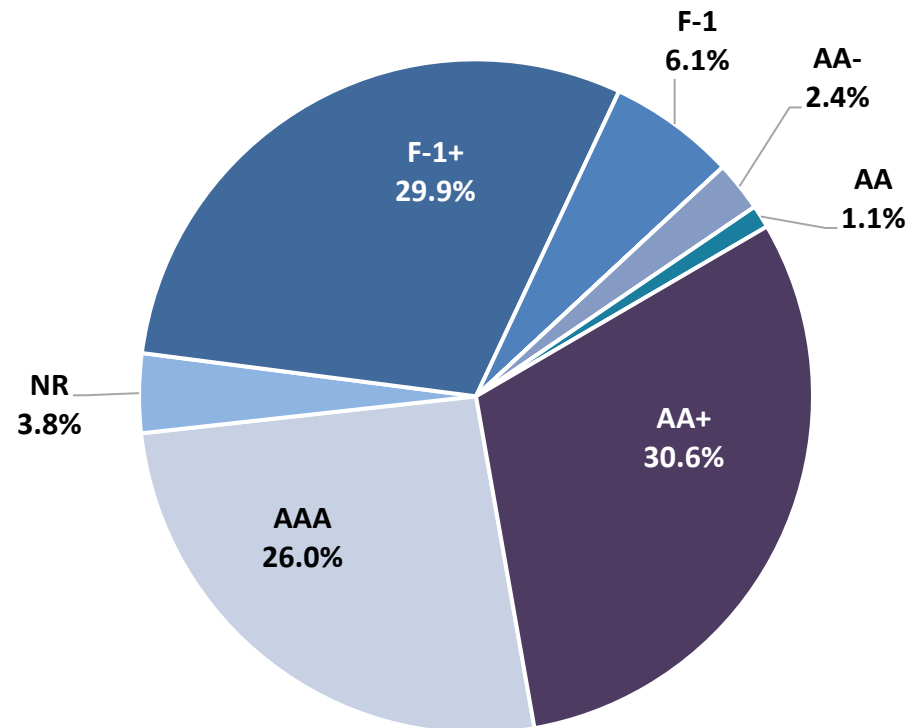
INVESTMENT FUND OVERVIEW

County of San Diego Pooled Money Fund As of June 30, 2024

ASSET ALLOCATION



CREDIT QUALITY**



Note: Totals in both charts may not add to 100% due to rounding.

**If a security is not rated by Fitch, the report uses the lowest rating provided by either Moody's or Standard and Poor's using the Fitch scale.



APPENDIX



INVESTMENT POLICY COMPLIANCE REPORT

County of San Diego Pooled Money Fund

As of June 30, 2024

Category	Standard	Comment
U.S. Treasury Issues	No limitations; Issued at the Federal level; Obligations are bills, notes, and bonds issued by the Treasury and are direct obligations of the Federal Government	Complies
Federal Agencies	35% max per Agency issuer; Issued at the Federal level; Agency obligations are notes and bonds of the federal agencies and government sponsored enterprise, including: FNMA, FHLB, FFCB, FHLMC, GNMA, TVA	Complies
Supranational Obligations	30% max; 10% max per issuer; "AA" rated or higher by at least one NRSRO; USD denominated senior unsecured unsubordinated obligations; Issued or unconditionally guaranteed by IBRD, IFC, or IADB	Complies
Municipal Securities (Local Agency & State Obligations)	30% max; 10% max per issuer; Minimum Credit Requirements: a) For securities with maturities 13 months or less, the rating must be in the highest short-term rating category by at least one NRSRO; b) For securities with maturities greater than 13 months, the rating must be "A" or higher by at least one NRSRO	Complies
Corporate Medium Term Notes	30% max; 10% max per issuer (inclusive of any other non-MTN investments with said issuer); Minimum Credit Requirements: a) For securities with maturities 13 months or less, the rating must be in the highest short-term rating category by at least one NRSRO; b) For securities with maturities greater than 13 months, the ratings must be "A" or higher by at least one NRSRO	Complies
Pass-Through Securities	20% max; 10% max per issuer; "AA" rated or higher by at least one NRSRO; Limited to equipment lease-backed certificates, consumer receivable pass-through certificates, or consumer receivable-backed bonds	Complies
Negotiable Certificates of Deposit (NCD)	30% max; 10% max per issuer (inclusive of any other non-NCD investments with said issuer); Minimum Credit Requirements: a) For securities with maturities 13 months or less, the rating must be in the highest short-term rating category by at least one NRSRO; b) For securities with maturities greater than 13 months, the ratings must be "A" or higher by at least one NRSRO; 5 years max maturity of an NCD Security; 13 months max maturity of any FDIC insured CDs	Complies
FDIC & NCUA Insured Deposits	5% max; 5 max per issuer; 13 months max maturity; There is no minimum credit requirement of FDIC or NCUA insured deposit accounts whether directly placed or placed through a private sector entity; The full amount of deposit and the interest that may accrue on each deposit shall at all times be insured by the FDIC or NCUA	Complies
Collateralized Certificates of Deposit	5% max; 5 max per issuer; 13 months max maturity; Deposit may not exceed the total of the paid-in capital and surplus of a depository; The depository must maintain securities with a market value of at least 10% in excess of the total amount of the Fund's deposits; The County Treasurer may waive the first \$250,000 of collateral for each depository, so long as the amount is insured by an agency of the Federal Government; Institutions at or above the highest short-term rating category by at least one NRSRO may pledge mortgage-based collateral for County deposits	Complies
Banker's Acceptances	40% max; 5% max per issuer; 180 days max maturity; Highest short-term rating category by at least one NRSRO	Complies
Commercial Paper	40% max; 10% max per issuer (inclusive of any other non-CP investments with said issuer); 270 days max maturity; Highest short-term rating category by at least one NRSRO	Complies
Money Market Mutual Funds	20% max; 10% max per fund; Highest rating category by at least two NRSROs; or Retained an investment adviser registered or exempt from SEC registration with > 5 years experience managing money market mutual funds with AUM >\$500 million; The purchase price of the mutual fund shall not include any commission	Complies
Local Government Investment Pool (LGIP)	5% max; Highest rating category by at least one NRSRO; Investments consist of (i) shares of beneficial interest issued by a joint powers authority (JPA) or (ii) the Local Agency Investment Fund (LAIF); Invest in LGIPs that comply with California Government Code and all relevant sections of the Investment Policy and are managed to maintain a stable NAV.	Complies
Repurchase Agreements	40% max; 10% max exposure per broker-dealer when the dollar-weighted average maturity is >5 days or 15% of the fund when the dollar-weighted average maturity is 5 days or less; 1 year max maturity; Collateral eligible for repurchase agreements maturing from 7 days to 1 year shall be Treasury and Agency Obligations	Complies
Reverse Repurchase Agreements	20% max; 10% max per broker/dealer; 92 days max maturity if a securities lending loan, unless the agreement includes a written guarantee of a minimum earning or spread for the entire period of the RFP	Complies
Securities Lending	20% max exposed to securities lending and/or Reverse Repurchase Agreements; 10% max per loan with a single counterparty at any one time; 92 days max maturity; Loans must be secured by cash collateral or securities and maintained at a value of at least equal to 102% of the market value of the securities loan	Complies
Covered Call Option/Put Option	10% max; 90 days max maturity	Complies
Prohibited	Inverse floaters; Ranges notes, Interest-only strips from pool of mortgages; Any security that could result in zero interest accrual	Complies
Credit Rating Policy	For securities with maturities 13 months or less, the rating must be in the highest short-term rating category by at least one NRSRO; For securities with maturities greater than 13 months, the ratings must be "A" or higher by at least one NRSRO	Complies
Duration	2 years maximum effective duration	Complies
Maturity	5 years maximum maturity with shorter limitations specified for certain types of securities; At least 35% of the Fund maturing within 1 year; At least 15% of the Fund maturing within 90 days	Complies

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
ABS									
34532NAC9	FORDO 2021-A A3 0.3 08/15/2025	615,916.45	02/17/2021 0.30%	615,864.53 615,907.66	99.75 4.52%	614,388.98 82.12	0.00% (1,518.68)	Aaa/AAA NA	1.13 0.06
44933LAC7	HART 2021-A A3 0.38 09/15/2025	353,889.46	04/28/2021 0.39%	353,852.23 353,882.23	99.76 4.84%	353,042.99 59.77	0.00% (839.24)	NA/AAA AAA	1.21 0.06
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	358,597.53	03/10/2021 0.37%	358,528.60 358,582.50	99.37 4.93%	356,341.77 57.38	0.00% (2,240.73)	Aaa/NA AAA	1.21 0.14
43815EAC8	HAROT 2021-3 A3 0.41 11/18/2025	2,600,274.26	08/25/2021 0.41%	2,600,236.30 2,600,263.83	98.51 4.36%	2,561,629.50 384.99	0.02% (38,634.33)	NA/AAA AAA	1.39 0.38
89239BAC5	TAOT 2021-C A3 0.43 01/15/2026	7,402,985.06	09/27/2021 0.43%	7,402,395.04 7,402,809.48	98.43 4.23%	7,287,112.06 1,414.79	0.05% (115,697.43)	Aaa/AAA NA	1.54 0.44
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	6,193,418.36	11/24/2021 0.89%	6,192,112.78 6,192,984.44	97.97 4.64%	6,067,401.49 1,513.95	0.04% (125,582.95)	Aaa/NA AAA	1.56 0.55
47789QAC4	JDOT 2021-B A3 0.52 03/16/2026	2,058,383.59	07/13/2021 0.52%	2,058,199.99 2,058,325.35	98.07 4.81%	2,018,744.68 475.72	0.01% (39,580.67)	Aaa/NA AAA	1.71 0.45
89238JAC9	TAOT 2021-D A3 0.71 04/15/2026	3,538,616.33	11/15/2021 0.71%	3,538,540.96 3,538,589.93	98.00 4.44%	3,467,806.85 1,116.63	0.02% (70,783.08)	NA/AAA AAA	1.79 0.57
44935FAD6	HART 2021-C A3 0.74 05/15/2026	4,158,113.47	11/17/2021 0.75%	4,157,185.38 4,157,786.65	98.36 4.11%	4,089,925.81 1,367.56	0.03% (67,860.84)	NA/AAA AAA	1.87 0.49
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	13,003,051.71	02/23/2022 1.89%	13,001,096.05 13,002,262.33	98.11 4.63%	12,756,922.14 10,864.77	0.08% (245,340.19)	Aaa/AAA NA	1.87 0.70
345286AC2	FORDO 2022-A A3 1.29 06/15/2026	1,579,862.74	01/20/2022 1.30%	1,579,675.05 1,579,790.14	98.09 4.03%	1,549,755.77 905.79	0.01% (30,034.37)	NA/AAA AAA	1.96 0.71
43815PAC3	HAROT 2022-2 A3 3.73 07/20/2026	5,439,947.66	08/24/2022 3.76%	5,439,623.44 5,439,783.26	98.78 5.26%	5,373,678.76 7,327.31	0.03% (66,104.50)	NA/AAA AAA	2.05 0.83
65479QAC1	NAROT 2022-A A3 1.86 08/17/2026	10,806,886.81	02/23/2022 1.88%	10,804,767.58 10,805,880.30	97.88 4.57%	10,577,446.87 8,933.69	0.07% (228,433.43)	Aaa/AAA NA	2.13 0.80
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	4,355,522.00	05/18/2022 3.23%	4,355,295.51 4,355,416.55	98.66 4.97%	4,297,284.31 2,330.20	0.03% (58,132.24)	Aaa/AAA NA	2.15 0.78
89238FAD5	TAOT 2022-B A3 2.93 09/15/2026	6,288,009.39	04/13/2022 2.95%	6,287,862.25 6,287,941.86	98.46 4.91%	6,191,200.46 8,188.39	0.04% (96,741.41)	Aaa/AAA NA	2.21 0.82

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	7,496,153.96	03/16/2022 2.34%	7,494,495.81 7,495,397.53	98.03 5.46%	7,348,694.87 7,729.37	0.05% (146,702.66)	Aaa/NA AAA	2.21 0.64
34534LAD9	FORDO 2022-B A3 3.74 09/15/2026	12,789,960.77	06/27/2022 3.77%	12,789,268.83 12,789,626.64	99.04 4.92%	12,667,177.14 21,259.76	0.08% (122,449.50)	Aaa/NA AAA	2.21 0.85
254683CP8	DCENT 2021-1 A 0.58 09/15/2024	17,000,000.00	09/27/2021 0.59%	16,996,360.30 16,999,744.37	98.94 5.69%	16,819,730.30 4,382.22	0.11% (180,014.07)	Aaa/AAA NA	0.21 0.28
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	2,683,602.27	10/21/2021 0.68%	2,683,533.84 2,683,576.26	97.67 4.17%	2,621,140.36 760.35	0.02% (62,435.90)	Aaa/AAA NA	2.21 0.69
448977AD0	HART 2022-A A3 2.22 10/15/2026	14,142,219.73	03/16/2022 2.23%	14,141,675.26 14,141,974.39	98.19 4.60%	13,885,887.76 13,953.66	0.09% (256,086.63)	NA/AAA AAA	2.29 0.78
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	2,813,029.25	01/19/2022 1.27%	2,812,784.80 2,812,923.72	97.78 4.27%	2,750,711.65 1,476.84	0.02% (62,212.06)	NA/AAA AAA	2.38 0.76
44918MAD2	HART 2022-B A3 3.72 11/16/2026	19,422,797.97	07/20/2022 4.31%	19,422,790.20 19,422,794.45	98.83 5.08%	19,195,545.41 32,112.36	0.12% (227,249.04)	NA/AAA AAA	2.38 0.90
90291UAC6	USAOT 2022-A A3 4.86 11/16/2026	26,279,151.02	10/11/2022 4.91%	26,277,905.39 26,278,457.38	99.66 5.35%	26,188,834.84 56,762.97	0.17% (89,622.54)	Aaa/AAA NA	2.38 0.81
02582JJR2	AMXCA 2021-1 A 0.9 11/15/2024	65,000,000.00	-- 2.04%	63,277,033.05 64,519,275.90	98.25 5.67%	63,860,829.50 26,000.00	0.41% (658,446.40)	Aaa/NA AAA	0.38 0.44
34535AAD2	FORDO 2022-C A3 4.48 12/15/2026	16,884,581.30	09/23/2022 4.52%	16,883,605.37 16,884,036.35	99.36 5.17%	16,776,781.69 33,619.08	0.11% (107,254.67)	Aaa/AAA NA	2.46 1.02
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	6,561,369.85	04/13/2022 3.13%	6,559,998.53 6,560,687.37	98.42 4.81%	6,457,706.77 8,475.10	0.04% (102,980.60)	Aaa/AAA NA	2.63 0.97
41284YAD8	HDMOT 2022-A A3 3.06 02/16/2027	8,305,477.63	04/20/2022 3.09%	8,304,094.77 8,304,796.60	98.66 4.59%	8,194,590.37 11,295.45	0.05% (110,206.23)	Aaa/AAA NA	2.63 0.90
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	15,182,700.44	07/20/2022 3.77%	15,181,250.50 15,181,898.92	98.59 5.33%	14,968,624.37 25,237.02	0.09% (213,274.55)	Aaa/NA AAA	2.63 0.88
89231CAD9	TAOT 2022-C A3 3.76 04/15/2027	10,000,000.00	08/16/2022 3.80%	9,998,329.00 9,999,045.08	98.56 5.20%	9,856,000.00 16,711.11	0.06% (143,045.08)	NA/AAA AAA	2.79 1.10
448979AD6	HART 2023-A A3 4.58 04/15/2027	17,500,000.00	04/04/2023 5.14%	17,498,292.00 17,498,812.33	99.12 5.24%	17,346,215.25 35,622.22	0.11% (152,597.08)	NA/AAA AAA	2.79 1.47
36265WAD5	GMCAR 2022-3 A3 3.64 04/16/2027	15,294,618.30	07/13/2022 3.67%	15,294,512.77 15,294,560.49	98.64 4.95%	15,086,327.02 23,196.84	0.10% (208,233.48)	Aaa/NA AAA	2.79 1.03

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
345295AD1	FORDO 2022-D A3 5.27 05/15/2027	14,500,000.00	11/22/2022 5.33%	14,497,948.25 14,498,707.82	99.83 5.49%	14,475,350.00 33,962.22	0.09% (23,357.82)	Aaa/NA AAA	2.87 1.28
254683CS2	DCENT 2022-2 A 3.32 05/15/2025	14,500,000.00	05/26/2022 3.35%	14,498,821.15 14,499,486.67	98.15 5.56%	14,231,942.85 21,395.56	0.09% (267,543.82)	Aaa/NA AAA	0.87 0.92
02582JJT8	AMXCA 2022-2 A 05/17/2027	16,000,000.00	05/24/2022 3.42%	15,996,460.80 15,998,531.24	98.21 5.54%	15,713,600.00 24,106.67	0.10% (284,931.24)	NA/AAA AAA	0.87 0.92
65480JAC4	NAROT 2022-B A3 4.46 05/17/2027	21,000,000.00	09/28/2022 4.51%	20,995,655.10 20,997,377.85	99.13 5.20%	20,816,798.10 41,626.67	0.13% (180,579.75)	Aaa/AAA NA	2.88 1.29
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	23,500,000.00	10/19/2022 5.15%	23,498,176.40 23,498,863.38	99.64 5.50%	23,416,083.85 53,162.22	0.15% (82,779.53)	Aaa/NA AAA	2.96 1.05
44933DAD3	HART 2022-C A3 5.39 06/15/2027	48,500,000.00	11/09/2022 5.45%	48,499,767.20 48,499,853.59	99.86 5.52%	48,432,100.00 116,184.44	0.31% (67,753.59)	NA/AAA AAA	2.96 1.32
254683CW3	DCENT 2022-3 A 3.56 07/15/2027	25,000,000.00	08/09/2022 3.59%	24,996,897.50 24,998,230.61	98.13 5.50%	24,532,635.00 39,555.56	0.16% (465,595.61)	Aaa/AAA NA	3.04 1.07
02582JJV3	AMXCA 2022-3 A 3.75 08/15/2025	26,000,000.00	08/16/2022 3.78%	25,999,584.00 25,999,778.25	98.20 5.48%	25,532,171.60 43,333.33	0.16% (467,606.65)	Aaa/NA AAA	1.13 1.15
36265QAD8	GMCAR 2022-4 A3 4.82 08/16/2027	35,500,000.00	10/12/2022 4.88%	35,494,181.55 35,496,369.91	99.41 5.33%	35,291,888.35 71,295.83	0.22% (204,481.56)	NA/AAA AAA	3.13 1.32
161571HS6	CHAIT 2022-1 A 3.97 09/15/2027	15,000,000.00	09/15/2022 4.01%	14,997,496.50 14,998,482.43	98.37 5.45%	14,755,200.00 26,466.67	0.09% (243,282.43)	NR/AAA AAA	3.21 1.23
89239HAD0	TAOT 2022-D A3 5.3 09/15/2027	47,000,000.00	11/01/2022 5.36%	46,995,361.10 46,996,993.15	99.85 5.42%	46,928,879.60 110,711.11	0.30% (68,113.55)	Aaa/NA AAA	3.21 1.52
02582JJX9	AMXCA 2022-4 A 4.95 10/15/2027	12,000,000.00	10/27/2022 5.00%	11,999,404.80 11,999,618.46	99.50 5.46%	11,939,886.00 26,400.00	0.08% (59,732.46)	NA/AAA AAA	3.29 1.29
254683CX1	DCENT 2022-4 A 5.03 10/15/2025	13,000,000.00	11/28/2022 5.09%	12,998,326.90 12,999,250.92	99.63 5.41%	12,951,621.80 29,062.22	0.08% (47,629.12)	NA/AAA AAA	1.29 1.21
437927AC0	HAROT 2023-2 A3 4.93 11/15/2027	12,500,000.00	05/23/2023 3.45%	12,497,975.00 12,498,469.45	99.43 5.30%	12,429,141.25 27,388.89	0.08% (69,328.20)	Aaa/AAA NA	3.38 1.90
362583AD8	GMCAR 2023-2 A3 4.47 02/16/2028	14,000,000.00	04/04/2023 4.51%	13,999,615.00 13,999,711.96	98.90 5.10%	13,845,508.60 26,075.00	0.09% (154,203.36)	Aaa/AAA NA	3.63 1.96
43815QAC1	HAROT 2023-3 A3 5.41 02/18/2028	19,000,000.00	08/15/2023 5.48%	18,996,082.20 18,996,831.86	100.26 5.36%	19,048,529.80 37,118.61	0.12% 51,697.94	NA/AAA AAA	3.64 1.97

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
477920AC6	JDOT 2023-B A3 5.18 03/15/2028	11,000,000.00	06/21/2023 5.51%	10,998,165.20 10,998,558.37	99.78 5.38%	10,975,674.60 25,324.44	0.07% (22,883.77)	Aaa/NA AAA	3.71 1.81
44933XAD9	HART 2023-B A3 5.48 04/17/2028	7,000,000.00	07/11/2023 5.77%	6,999,696.20 6,999,757.17	100.29 5.46%	7,019,990.60 17,048.89	0.04% 20,233.43	NA/AAA AAA	3.80 2.17
90291VAC4	USAOT 2023-A A3 5.58 05/15/2028	24,000,000.00	09/07/2023 5.58%	23,995,800.00 23,996,514.79	100.16 5.58%	24,038,760.00 59,520.00	0.15% 42,245.21	Aaa/AAA NA	3.88 2.06
438123AC5	HAROT 2023-4 A3 5.67 06/21/2028	5,500,000.00	11/01/2023 5.74%	5,499,031.45 5,499,166.94	100.88 5.37%	5,548,491.85 8,662.50	0.04% 49,324.91	Aaa/NA AAA	3.98 2.28
437918AC9	HAROT 2024-1 A3 5.21 08/15/2028	32,500,000.00	02/13/2024 5.27%	32,498,586.25 32,498,699.38	100.05 5.26%	32,516,159.00 75,255.56	0.21% 17,459.62	Aaa/AAA NA	4.13 2.44
379930AD2	GMCAR 2023-4 A3 5.78 08/16/2028	12,500,000.00	10/03/2023 5.86%	12,497,432.50 12,497,815.23	100.93 5.49%	12,616,826.25 30,104.17	0.08% 119,011.02	Aaa/AAA NA	4.13 2.52
44918CAD4	HART 2023-C A3 5.54 10/16/2028	7,000,000.00	11/03/2023 6.26%	6,999,079.50 6,999,197.72	100.60 5.39%	7,042,116.90 17,235.56	0.04% 42,919.18	NA/AAA AAA	4.30 2.60
89238DAD0	TAOT 2024-A A3 4.83 10/16/2028	24,000,000.00	01/23/2024 4.89%	23,995,197.60 23,995,624.54	99.36 5.13%	23,845,430.40 51,520.00	0.15% (150,194.14)	Aaa/AAA NA	4.30 2.62
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	7,300,000.00	03/11/2024 5.12%	7,299,591.20 7,299,616.18	99.61 5.22%	7,271,272.31 16,092.44	0.05% (28,343.87)	Aaa/NA AAA	4.38 2.07
437930AC4	HONDO-242-A3 5.27 11/20/2028	40,000,000.00	05/14/2024 5.27%	39,995,140.00 39,995,261.20	100.27 5.21%	40,107,964.00 76,122.22	0.25% 112,702.80	NA/AAA AAA	4.39 2.06
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	6,000,000.00	01/09/2024 4.91%	5,998,793.40 5,998,904.86	99.39 5.13%	5,963,574.00 12,125.00	0.04% (35,330.86)	Aaa/NA AAA	4.47 2.77
89237NAD9	TAOT 2024-B A3 5.33 01/16/2029	34,250,000.00	04/23/2024 5.33%	34,245,115.95 34,245,291.80	100.40 5.13%	34,385,496.43 81,134.44	0.22% 140,204.63	Aaa/AAA NA	4.55 2.13
161571HV9	CHAIT 241 A 4.6 01/16/2029	43,000,000.00	01/24/2024 4.61%	42,993,451.10 42,994,000.46	99.08 5.17%	42,604,597.80 87,911.11	0.27% (389,402.66)	NR/AAA AAA	4.55 2.41
448973AD9	HART 2024-A A3 4.99 02/15/2029	10,500,000.00	03/11/2024 5.05%	10,497,684.75 10,497,817.75	99.63 5.24%	10,461,390.45 23,286.67	0.07% (36,427.30)	NA/AAA AAA	4.63 2.05
096919AD7	BMWOT 2024-A A3 5.18 02/26/2029	17,750,000.00	06/04/2024 5.24%	17,747,303.75 17,747,335.08	100.10 5.21%	17,767,535.23 51,080.56	0.11% 20,200.14	Aaa/AAA NA	4.66 2.10
47786WAD2	JDOT 2024-B A3 5.2 03/15/2029	25,000,000.00	06/11/2024 5.27%	24,995,112.50 24,995,149.21	100.31 5.14%	25,077,237.50 46,944.44	0.16% 82,088.29	Aaa/NA AAA	4.71 2.32

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
379931AD0	GMCAR 2024-2 A3 5.1 03/16/2029	15,500,000.00	04/04/2024 5.10%	15,497,000.75 15,497,137.31	99.98 5.25%	15,497,290.60 32,937.50	0.10% 153.29	Aaa/AAA AAA	4.71 2.08
02582JKH2	AMXCA 2024-1 A 5.23 04/16/2029	45,000,000.00	04/16/2024 5.30%	44,990,775.00 44,991,124.93	100.94 4.99%	45,421,218.00 104,600.00	0.29% 430,093.07	NA/AAA AAA	4.79 2.53
Total ABS		1,050,909,137.32	4.33%	1,049,065,876.66 1,050,341,344.81	99.36 5.26%	1,044,089,842.45 1,908,367.89	6.62% (6,251,502.36)	Aaa/AAA AAA	3.05 1.49

AGENCY									
3130AQHT3	FEDERAL HOME LOAN BANKS 1.02 07/26/2024	10,000,000.00	01/26/2022 1.02%	10,000,000.00 10,000,000.00	99.68 5.39%	9,968,414.40 43,916.67	0.06% (31,585.60)	Aaa/AA+ AA+	0.07 0.07
313312A34	FEDERAL FARM CREDIT BANKS FUNDING CORP 07/31/2024	50,000,000.00	06/11/2024 5.38%	49,635,416.67 49,781,250.00	99.52 5.70%	49,759,604.00 0.00	0.32% (21,646.00)	P-1/A-1+ F1+	0.08 0.08
3136G4H22	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.41 08/12/2024	50,000,000.00	08/12/2020 0.42%	49,975,000.00 49,999,281.31	99.40 5.55%	49,701,318.00 79,152.78	0.32% (297,963.31)	Aaa/AA+ AA+	0.12 0.12
3133EL5S9	FEDERAL FARM CREDIT BANKS FUNDING CORP 0.48 09/03/2024	25,000,000.00	09/03/2020 0.48%	25,000,000.00 25,000,000.00	99.05 5.96%	24,762,110.50 39,333.33	0.16% (237,889.50)	Aaa/AA+ AA+	0.18 0.17
313384F53	FEDERAL HOME LOAN BANKS 09/11/2024	18,000,000.00	06/17/2024 5.30%	17,775,110.00 17,811,720.00	98.92 5.49%	17,805,000.06 0.00	0.11% (6,719.94)	P-1/A-1+ F1+	0.20 0.20
313384F61	FEDERAL HOME LOAN BANKS 09/12/2024	20,000,000.00	06/17/2024 5.30%	19,747,216.67 19,787,894.45	98.90 5.49%	19,780,444.40 0.00	0.13% (7,450.05)	P-1/A-1+ F1+	0.20 0.20
3130A2UW4	FEDERAL HOME LOAN BANKS 2.875 09/13/2024	66,555,000.00	-- 1.74%	70,171,868.25 66,705,876.46	99.48 5.41%	66,210,559.91 574,036.88	0.42% (495,316.56)	Aaa/AA+ AA+	0.21 0.20
3133EKP75	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.6 09/17/2024	25,000,000.00	09/17/2019 1.68%	24,906,620.00 24,996,013.33	99.16 5.57%	24,789,120.75 115,555.56	0.16% (206,892.58)	Aaa/AA+ AA+	0.22 0.21
3134GWY8	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/30/2024	25,000,000.00	09/30/2020 0.37%	25,000,000.00 25,000,000.00	98.68 5.71%	24,670,985.25 23,697.92	0.16% (329,014.75)	Aaa/AA+ AA+	0.25 0.25
3134GWVM5	FEDERAL HOME LOAN MORTGAGE CORP 0.35 09/30/2024	25,000,000.00	09/30/2020 0.35%	25,000,000.00 25,000,000.00	98.73 5.49%	24,683,105.50 22,118.06	0.16% (316,894.50)	Aaa/AA+ AA+	0.25 0.25
3130APPQ2	FEDERAL HOME LOAN BANKS 0.9 11/08/2024	25,000,000.00	11/08/2021 0.90%	25,000,000.00 25,000,000.00	98.31 5.73%	24,578,268.25 33,125.00	0.16% (421,731.75)	Aaa/AA+ AA+	0.36 0.35
3134GXDZ4	FEDERAL HOME LOAN MORTGAGE CORP 0.45 11/25/2024	50,000,000.00	11/25/2020 0.45%	50,000,000.00 50,000,000.00	97.89 5.81%	48,944,453.00 22,500.00	0.31% (1,055,547.00)	Aaa/AA+ AA+	0.41 0.39

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
3134GWC38	FEDERAL HOME LOAN MORTGAGE CORP 0.48 12/02/2024	50,000,000.00	09/02/2020 0.48%	50,000,000.00 50,000,000.00	97.85 5.70%	48,927,115.00 79,333.33	0.31% (1,072,885.00)	Aaa/AA+ AA+	0.42 0.41
3130APXJ9	FEDERAL HOME LOAN BANKS 1.1 12/10/2024	25,000,000.00	12/10/2021 1.10%	25,000,000.00 25,000,000.00	98.01 5.70%	24,501,263.25 16,041.67	0.16% (498,736.75)	Aaa/AA+ AA+	0.45 0.43
313384T58	FEDERAL HOME LOAN BANKS 12/16/2024	236,000,000.00	-- 5.23%	228,955,590.00 230,398,880.00	97.59 5.34%	230,322,135.00 0.00	1.46% (76,745.00)	P-1/A-1+ F1+	0.46 0.45
313384T74	FEDERAL HOME LOAN BANKS 12/18/2024	42,000,000.00	05/29/2024 5.27%	40,785,045.00 40,982,550.00	97.57 5.34%	40,977,714.12 0.00	0.26% (4,835.88)	P-1/A-1+ F1+	0.47 0.46
313384T90	FEDERAL HOME LOAN BANKS 12/20/2024	238,000,000.00	-- 5.23%	231,125,186.11 232,189,362.22	97.54 5.34%	232,140,075.86 0.00	1.47% (49,286.36)	P-1/A-1+ F1+	0.47 0.46
313385AF3	FEDERAL HOME LOAN BANKS 01/06/2025	20,000,000.00	06/27/2024 5.28%	19,457,991.67 19,469,225.00	97.33 5.20%	19,465,066.60 0.00	0.12% (4,158.40)	P-1/A-1+ F1+	0.52 0.50
3135G0X24	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 01/07/2025	50,000,000.00	01/10/2020 1.69%	49,840,500.00 49,983,385.42	98.13 5.31%	49,067,124.50 392,708.33	0.31% (916,260.92)	Aaa/AA+ AA+	0.52 0.50
313385AK2	FEDERAL HOME LOAN BANKS 01/10/2025	17,000,000.00	06/14/2024 5.23%	16,496,729.17 16,537,470.14	97.27 5.29%	16,535,833.87 0.00	0.10% (1,636.27)	P-1/A-1+ F1+	0.53 0.52
313385AP1	FEDERAL HOME LOAN BANKS 01/14/2025	25,000,000.00	06/27/2024 5.26%	24,297,197.92 24,311,184.03	97.21 5.21%	24,303,472.25 0.00	0.15% (7,711.78)	P-1/A-1+ F1+	0.54 0.52
313385AQ9	FEDERAL HOME LOAN BANKS 01/15/2025	189,000,000.00	-- 5.22%	183,167,233.89 183,751,157.50	97.20 5.29%	183,707,920.62 0.00	1.17% (43,236.88)	P-1/A-1+ F1+	0.54 0.53
313385BD7	FEDERAL HOME LOAN BANKS 01/28/2025	100,000,000.00	06/27/2024 5.24%	97,004,930.56 97,060,652.78	97.02 5.21%	97,018,861.00 0.00	0.62% (41,791.78)	P-1/A-1+ F1+	0.58 0.56
3130ARDS7	FEDERAL HOME LOAN BANKS 2.2 03/28/2025	25,000,000.00	03/28/2022 2.20%	25,000,000.00 25,000,000.00	97.76 5.31%	24,439,346.00 142,083.33	0.16% (560,654.00)	Aaa/AA+ AA+	0.74 0.72
3133ENTK6	FEDERAL FARM CREDIT BANKS FUNDING CORP 2.51 04/01/2025	25,000,000.00	04/01/2022 2.56%	24,964,750.00 24,991,187.50	98.00 5.25%	24,499,798.75 156,875.00	0.16% (491,388.75)	Aaa/AA+ AA+	0.75 0.73
3133EMVS8	FEDERAL FARM CREDIT BANKS FUNDING CORP 0.69 04/14/2025	25,000,000.00	04/14/2021 0.69%	25,000,000.00 25,000,000.00	96.37 5.46%	24,091,290.00 36,895.83	0.15% (908,710.00)	Aaa/AA+ AA+	0.79 0.77
3134GVUS5	FEDERAL HOME LOAN MORTGAGE CORP 0.75 05/19/2025	25,000,000.00	05/19/2020 0.75%	25,000,000.00 25,000,000.00	95.98 5.45%	23,995,645.00 21,875.00	0.15% (1,004,355.00)	Aaa/AA+ AA+	0.88 0.86
3130APVB8	FEDERAL HOME LOAN BANKS 1.0 05/22/2025	35,000,000.00	11/22/2021 1.00%	35,000,000.00 35,000,000.00	96.33 5.25%	33,715,984.05 37,916.67	0.21% (1,284,015.95)	Aaa/AA+ AA+	0.89 0.87

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
3134GVB31	FEDERAL HOME LOAN MORTGAGE CORP 0.75 05/28/2025	75,000,000.00	-- 0.75%	74,995,000.00 74,999,091.16	95.87 5.45%	71,905,466.25 51,562.50	0.46% (3,093,624.91)	Aaa/AA+ AA+	0.91 0.89
3136G4WV1	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.75 06/16/2025	50,000,000.00	06/16/2020 0.75%	50,000,000.00 50,000,000.00	95.66 5.45%	47,828,155.50 15,625.00	0.30% (2,171,844.50)	Aaa/AA+ AA+	0.96 0.93
3136G4YU1	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.73 07/15/2025	30,000,000.00	07/15/2020 0.73%	30,000,000.00 30,000,000.00	95.29 5.45%	28,585,589.70 100,983.33	0.18% (1,414,410.30)	WR/AA+ AA+	1.04 1.01
3136G4A37	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.67 07/28/2025	20,000,000.00	07/28/2020 0.67%	20,000,000.00 20,000,000.00	95.46 5.05%	19,092,810.00 56,950.00	0.12% (907,190.00)	Aaa/AA+ AA+	1.08 1.05
3136G4D75	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.6 07/29/2025	50,000,000.00	07/29/2020 0.60%	50,000,000.00 50,000,000.00	95.38 5.05%	47,689,918.00 126,666.67	0.30% (2,310,082.00)	Aaa/AA+ AA+	1.08 1.05
3136G4B77	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.7 08/04/2025	25,000,000.00	08/04/2020 0.70%	25,000,000.00 25,000,000.00	95.43 5.05%	23,856,901.00 71,458.33	0.15% (1,143,099.00)	Aaa/AA+ AA+	1.10 1.06
3136G4J46	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.57 08/12/2025	25,000,000.00	08/12/2020 0.57%	25,000,000.00 25,000,000.00	95.20 5.05%	23,799,504.75 55,020.83	0.15% (1,200,495.25)	Aaa/AA+ AA+	1.12 1.08
3136G4H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.55 08/19/2025	25,000,000.00	08/19/2020 0.55%	25,000,000.00 25,000,000.00	95.10 5.05%	23,773,820.25 50,416.67	0.15% (1,226,179.75)	Aaa/AA+ AA+	1.14 1.10
3136G4V34	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.55 08/26/2025	25,000,000.00	08/26/2020 0.55%	25,000,000.00 25,000,000.00	95.00 5.05%	23,751,067.50 47,743.06	0.15% (1,248,932.50)	Aaa/AA+ AA+	1.16 1.12
3136G4S53	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.65 08/27/2025	25,000,000.00	08/27/2020 0.65%	25,000,000.00 25,000,000.00	95.11 5.05%	23,776,250.00 55,972.22	0.15% (1,223,750.00)	Aaa/AA+ AA+	1.16 1.12
3130AK5E2	FEDERAL HOME LOAN BANKS 0.375 09/04/2025	5,000,000.00	09/11/2020 0.44%	4,985,000.00 4,996,454.10	94.90 4.89%	4,744,868.95 6,093.75	0.03% (251,585.15)	Aaa/AA+ AA+	1.18 1.15
3133EMAU6	FEDERAL FARM CREDIT BANKS FUNDING CORP 0.5 09/22/2025	40,000,000.00	09/24/2020 0.50%	40,000,000.00 40,000,000.00	94.66 5.04%	37,862,922.40 55,000.00	0.24% (2,137,077.60)	Aaa/AA+ AA+	1.23 1.19
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	10,000,000.00	11/04/2020 0.51%	9,936,300.00 9,983,967.88	94.51 5.03%	9,451,190.10 10,208.33	0.06% (532,777.78)	Aaa/AA+ AA+	1.23 1.20
3136G43L5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.55 09/30/2025	38,400,000.00	09/30/2020 0.55%	38,400,000.00 38,400,000.00	94.63 5.04%	36,336,880.13 53,386.67	0.23% (2,063,119.87)	Aaa/AA+ AA+	1.25 1.22
3134GWYS9	FEDERAL HOME LOAN MORTGAGE CORP 0.6 10/15/2025	56,000,000.00	-- 0.82%	55,515,500.00 55,840,975.96	94.44 5.11%	52,883,738.32 70,933.33	0.34% (2,957,237.64)	Aaa/AA+ AA+	1.29 1.25
3135G06A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.58 10/20/2025	25,000,000.00	10/20/2020 0.58%	25,000,000.00 25,000,000.00	94.36 5.10%	23,589,964.75 28,597.22	0.15% (1,410,035.25)	Aaa/AA+ AA+	1.31 1.27

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
3134GW5H5	FEDERAL HOME LOAN MORTGAGE CORP 0.53 10/28/2025	25,000,000.00	10/28/2020 0.53%	25,000,000.00 25,000,000.00	94.26 5.02%	23,565,338.75 23,187.50	0.15% (1,434,661.25)	Aaa/AA+ AA+	1.33 1.31
3136G46N8	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.6 10/29/2025	25,000,000.00	10/29/2020 0.60%	25,000,000.00 25,000,000.00	94.38 5.02%	23,593,895.25 25,833.33	0.15% (1,406,104.75)	Aaa/AA+ AA+	1.33 1.29
3133EMFS6	FEDERAL FARM CREDIT BANKS FUNDING CORP 0.46 11/03/2025	16,450,000.00	11/04/2020 0.53%	16,391,602.50 16,434,320.67	94.26 4.93%	15,505,735.46 12,191.28	0.10% (928,585.22)	Aaa/AA+ AA+	1.34 1.31
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	23,000,000.00	11/12/2020 0.57%	22,917,660.00 22,977,662.85	94.22 4.97%	21,671,641.90 17,250.00	0.14% (1,306,020.95)	Aaa/AA+ AA+	1.36 1.32
3135GA3X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.57 11/17/2025	50,000,000.00	11/17/2020 0.57%	50,000,000.00 50,000,000.00	94.18 4.98%	47,090,598.50 34,833.33	0.30% (2,909,401.50)	Aaa/AA+ AA+	1.38 1.34
3134GXFA7	FEDERAL HOME LOAN MORTGAGE CORP 0.65 11/26/2025	25,000,000.00	11/30/2020 0.65%	25,000,000.00 25,000,000.00	94.11 5.04%	23,528,584.75 15,798.61	0.15% (1,471,415.25)	Aaa/AA+ AA+	1.41 1.37
3134GXDM3	FEDERAL HOME LOAN MORTGAGE CORP 0.62 12/01/2025	25,000,000.00	11/20/2020 0.62%	25,000,000.00 25,000,000.00	94.02 5.04%	23,504,297.50 12,916.67	0.15% (1,495,702.50)	Aaa/AA+ AA+	1.42 1.38
3135G06J7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.65 12/10/2025	25,000,000.00	12/09/2020 0.65%	25,000,000.00 25,000,000.00	93.96 5.04%	23,489,431.75 9,479.17	0.15% (1,510,568.25)	Aaa/AA+ AA+	1.45 1.40
3130AQ6B4	FEDERAL HOME LOAN BANKS 1.22 12/15/2025	25,000,000.00	12/15/2021 1.22%	25,000,000.00 25,000,000.00	94.70 5.03%	23,675,906.50 13,555.56	0.15% (1,324,093.50)	Aaa/AA+ AA+	1.46 1.41
3135G06K4	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.65 12/17/2025	75,000,000.00	12/02/2020 0.65%	75,000,000.00 75,000,000.00	93.88 5.04%	70,410,442.50 18,958.33	0.45% (4,589,557.50)	Aaa/AA+ AA+	1.47 1.42
3130AKMZ6	FEDERAL HOME LOAN BANKS 0.51 01/14/2026	25,000,000.00	01/06/2021 0.51%	25,000,000.00 25,000,000.00	93.35 5.06%	23,336,408.50 59,145.83	0.15% (1,663,591.50)	Aaa/AA+ AA+	1.54 1.49
3130AKMY9	FEDERAL HOME LOAN BANKS 0.55 01/15/2026	25,000,000.00	01/06/2021 0.55%	25,000,000.00 25,000,000.00	93.39 5.06%	23,348,515.50 63,402.78	0.15% (1,651,484.50)	Aaa/AA+ AA+	1.54 1.50
3130AKQ74	FEDERAL HOME LOAN BANKS 0.625 01/22/2026	25,000,000.00	01/22/2021 0.63%	25,000,000.00 25,000,000.00	93.43 5.06%	23,356,343.50 69,010.42	0.15% (1,643,656.50)	Aaa/AA+ AA+	1.56 1.51
3130AKQX7	FEDERAL HOME LOAN BANKS 0.7 01/28/2026	25,000,000.00	01/28/2021 0.70%	25,000,000.00 25,000,000.00	93.48 5.05%	23,369,690.50 74,375.00	0.15% (1,630,309.50)	WR/AA+ AA+	1.58 1.53
3130AKPL4	FEDERAL HOME LOAN BANKS 0.55 01/28/2026	50,000,000.00	01/28/2021 0.55%	50,000,000.00 50,000,000.00	93.56 4.84%	46,779,245.50 116,875.00	0.30% (3,220,754.50)	Aaa/AA+ AA+	1.58 1.53
3130AL7M0	FEDERAL HOME LOAN BANKS 0.625 02/24/2026	25,000,000.00	02/24/2021 0.63%	25,000,000.00 25,000,000.00	93.07 5.06%	23,267,105.00 55,121.53	0.15% (1,732,895.00)	Aaa/AA+ AA+	1.65 1.60

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
3130ALCV4	FEDERAL HOME LOAN BANKS 0.75 02/24/2026	50,000,000.00	02/24/2021 0.75%	50,000,000.00 50,000,000.00	93.34 5.00%	46,670,427.50 132,291.67	0.30% (3,329,572.50)	WR/AA+ AA+	1.65 1.60
3130ALB94	FEDERAL HOME LOAN BANKS 0.63 02/26/2026	50,000,000.00	02/26/2021 0.63%	50,000,000.00 50,000,000.00	93.16 4.98%	46,581,539.00 109,375.00	0.30% (3,418,461.00)	Aaa/AA+ AA+	1.66 1.61
3133EMSU7	FEDERAL FARM CREDIT BANKS FUNDING CORP 0.8 03/09/2026	25,000,000.00	03/09/2021 0.80%	25,000,000.00 25,000,000.00	93.52 4.83%	23,380,049.00 62,222.22	0.15% (1,619,951.00)	Aaa/AA+ AA+	1.69 1.64
3133ENS3	FEDERAL FARM CREDIT BANKS FUNDING CORP 2.15 03/18/2026	25,000,000.00	03/18/2022 2.15%	25,000,000.00 25,000,000.00	95.44 4.95%	23,858,944.25 153,784.72	0.15% (1,141,055.75)	Aaa/AA+ AA+	1.71 1.64
3130ALYT5	FEDERAL HOME LOAN BANKS 1.1 04/29/2026	25,000,000.00	04/29/2021 1.10%	25,000,000.00 25,000,000.00	93.46 4.88%	23,364,592.75 47,361.11	0.15% (1,635,407.25)	Aaa/AA+ AA+	1.83 1.77
3130AMME9	FEDERAL HOME LOAN BANKS 1.0 05/26/2026	4,600,000.00	05/26/2021 1.00%	4,600,000.00 4,600,000.00	93.03 4.87%	4,279,539.94 4,472.22	0.03% (320,460.06)	Aaa/AA+ AA+	1.90 1.85
3133EMB76	FEDERAL FARM CREDIT BANKS FUNDING CORP 0.95 05/26/2026	20,000,000.00	05/26/2021 0.97%	19,980,000.00 19,992,398.69	93.01 4.83%	18,602,729.20 18,472.22	0.12% (1,389,669.49)	Aaa/AA+ AA+	1.90 1.85
3130AMSA1	FEDERAL HOME LOAN BANKS 0.915 06/24/2026	25,000,000.00	06/24/2021 0.91%	25,000,000.00 25,000,000.00	92.61 4.87%	23,151,960.00 4,447.92	0.15% (1,848,040.00)	Aaa/AA+ AA+	1.98 1.92
3130AMU75	FEDERAL HOME LOAN BANKS 1.0 06/26/2026	50,000,000.00	06/30/2021 1.00%	50,000,000.00 50,000,000.00	92.74 4.87%	46,369,666.00 6,944.44	0.29% (3,630,334.00)	Aaa/AA+ AA+	1.99 1.93
3130AMYJ5	FEDERAL HOME LOAN BANKS 1.0 06/30/2026	25,000,000.00	06/30/2021 1.00%	25,000,000.00 25,000,000.00	92.71 4.87%	23,176,814.50 694.44	0.15% (1,823,185.50)	Aaa/AA+ AA+	2.00 1.94
3130AN4U1	FEDERAL HOME LOAN BANKS 1.0 07/22/2026	25,000,000.00	07/22/2021 1.00%	25,000,000.00 25,000,000.00	92.47 4.88%	23,117,847.00 110,416.67	0.15% (1,882,153.00)	Aaa/AA+ AA+	2.06 1.99
3130ANCM0	FEDERAL HOME LOAN BANKS 0.95 07/29/2026	25,000,000.00	07/14/2021 0.95%	25,000,000.00 25,000,000.00	92.38 4.84%	23,095,319.00 100,277.78	0.15% (1,904,681.00)	Aaa/AA+ AA+	2.08 2.01
3130ANLZ1	FEDERAL HOME LOAN BANKS 0.9 08/26/2026	25,000,000.00	08/26/2021 0.90%	25,000,000.00 25,000,000.00	92.01 4.85%	23,003,013.50 78,125.00	0.15% (1,996,986.50)	Aaa/AA+ AA+	2.16 2.08
3130ANV64	FEDERAL HOME LOAN BANKS 0.96 09/16/2026	25,000,000.00	09/16/2021 0.96%	25,000,000.00 25,000,000.00	91.95 4.84%	22,988,033.25 70,000.00	0.15% (2,011,966.75)	Aaa/AA+ AA+	2.21 2.13
3133EM6E7	FEDERAL FARM CREDIT BANKS FUNDING CORP 0.94 09/28/2026	50,000,000.00	09/28/2021 0.94%	50,000,000.00 50,000,000.00	91.81 4.83%	45,904,994.50 121,416.67	0.29% (4,095,005.50)	Aaa/AA+ AA+	2.25 2.17
3130APM28	FEDERAL HOME LOAN BANKS 1.32 10/28/2026	25,000,000.00	10/28/2021 1.32%	25,000,000.00 25,000,000.00	92.33 4.84%	23,082,126.50 57,750.00	0.15% (1,917,873.50)	Aaa/AA+ AA+	2.33 2.24

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
3133ENCQ1	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.27 11/02/2026	25,000,000.00	11/02/2021 1.27%	25,000,000.00 25,000,000.00	92.16 4.86%	23,040,045.50 52,034.72	0.15% (1,959,954.50)	Aaa/AA+ AA+	2.34 2.25
3130APN92	FEDERAL HOME LOAN BANKS 1.34 11/09/2026	25,000,000.00	11/09/2021 1.34%	25,000,000.00 25,000,000.00	92.28 4.84%	23,068,971.25 48,388.89	0.15% (1,931,028.75)	Aaa/AA+ AA+	2.36 2.27
3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.43 11/23/2026	25,000,000.00	11/23/2021 1.43%	25,000,000.00 25,000,000.00	92.33 4.86%	23,082,386.75 37,736.11	0.15% (1,917,613.25)	Aaa/AA+ AA+	2.40 2.30
3133ENHA1	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.5 12/14/2026	25,000,000.00	12/14/2021 1.50%	25,000,000.00 25,000,000.00	92.33 4.85%	23,081,475.75 17,708.33	0.15% (1,918,524.25)	Aaa/AA+ AA+	2.46 2.36
3130AQUT8	FEDERAL HOME LOAN BANKS 2.01 02/17/2027	39,580,000.00	12/28/2023 4.23%	37,023,923.60 37,436,553.73	93.28 4.76%	36,920,587.34 296,124.37	0.23% (515,966.39)	Aaa/AA+ AA+	2.64 2.49
3130AL5A8	FEDERAL HOME LOAN BANKS 0.9 02/26/2027	25,000,000.00	06/24/2022 3.38%	22,312,675.00 23,473,825.96	90.65 4.69%	22,662,062.25 78,125.00	0.14% (811,763.71)	Aaa/AA+ AA+	2.66 2.56
3133ENQD5	FEDERAL FARM CREDIT BANKS FUNDING CORP 2.17 03/01/2027	25,000,000.00	03/01/2022 2.17%	25,000,000.00 25,000,000.00	93.67 4.72%	23,418,547.25 180,833.33	0.15% (1,581,452.75)	Aaa/AA+ AA+	2.67 2.53
3130ARGC9	FEDERAL HOME LOAN BANKS 2.55 03/25/2027	25,000,000.00	03/25/2022 2.55%	25,000,000.00 25,000,000.00	94.82 4.59%	23,703,979.00 170,000.00	0.15% (1,296,021.00)	Aaa/AA+ AA+	2.73 2.58
3130ARJZ5	FEDERAL HOME LOAN BANKS 2.95 04/19/2027	25,000,000.00	04/19/2022 2.95%	25,000,000.00 25,000,000.00	95.65 4.62%	23,912,344.25 147,500.00	0.15% (1,087,655.75)	Aaa/AA+ AA+	2.80 2.63
3130ARQV6	FEDERAL HOME LOAN BANKS 3.15 04/26/2027	25,000,000.00	04/26/2022 3.15%	25,000,000.00 25,000,000.00	95.93 4.71%	23,981,581.00 142,187.50	0.15% (1,018,419.00)	Aaa/AA+ AA+	2.82 2.64
3133ENXL9	FEDERAL FARM CREDIT BANKS FUNDING CORP 3.53 05/24/2027	25,000,000.00	05/24/2022 3.53%	25,000,000.00 25,000,000.00	96.83 4.71%	24,206,608.00 90,701.39	0.15% (793,392.00)	Aaa/AA+ AA+	2.90 2.71
3130ASER6	FEDERAL HOME LOAN BANKS 3.64 06/16/2027	40,000,000.00	06/16/2022 3.64%	40,000,000.00 40,000,000.00	97.32 4.62%	38,929,820.00 60,666.67	0.25% (1,070,180.00)	Aaa/AA+ AA+	2.96 2.76
3130ASES4	FEDERAL HOME LOAN BANKS 3.39 06/28/2027	45,000,000.00	06/28/2022 3.39%	45,000,000.00 45,000,000.00	96.55 4.64%	43,446,738.15 12,712.50	0.28% (1,553,261.85)	Aaa/AA+ AA+	2.99 2.80
3133EPES0	FEDERAL FARM CREDIT BANKS FUNDING CORP 3.65 06/30/2027	50,000,000.00	03/24/2023 3.68%	49,943,500.00 49,960,198.97	97.42 4.58%	48,707,980.00 5,069.44	0.31% (1,252,218.97)	Aaa/AA+ AA+	3.00 2.80
31422X2T8	FEDERAL AGRICULTURAL MORTGAGE CORP 3.865 07/30/2027	25,000,000.00	04/21/2023 3.87%	25,000,000.00 25,000,000.00	97.91 4.60%	24,476,508.75 161,041.67	0.15% (523,491.25)	Aaa/AA+ AA+	3.08 2.85
31422XV90	FEDERAL AGRICULTURAL MORTGAGE CORP 3.77 07/30/2027	100,000,000.00	01/25/2023 3.77%	100,000,000.00 100,000,000.00	97.63 4.60%	97,633,829.00 1,560,361.11	0.62% (2,366,171.00)	Aaa/AA+ AA+	3.08 2.83

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
31422XK92	FEDERAL AGRICULTURAL MORTGAGE CORP 5.125 10/12/2027	25,000,000.00	10/12/2022 5.13%	25,000,000.00 25,000,000.00	99.09 5.43%	24,772,208.75 281,163.19	0.16% (227,791.25)	Aaa/AA+ AA+	3.28 2.95
3133EPGF6	FEDERAL FARM CREDIT BANKS FUNDING CORP 3.64 01/28/2028	50,000,000.00	04/13/2023 3.64%	50,000,000.00 50,000,000.00	97.19 4.50%	48,596,812.00 773,500.00	0.31% (1,403,188.00)	Aaa/AA+ AA+	3.58 3.26
31422XZ88	FEDERAL AGRICULTURAL MORTGAGE CORP 3.87 01/28/2028	50,000,000.00	03/28/2023 3.87%	50,000,000.00 50,000,000.00	97.95 4.50%	48,972,849.00 822,375.00	0.31% (1,027,151.00)	Aaa/AA+ AA+	3.58 3.25
880591EZ1	TENNESSEE VALLEY AUTHORITY 3.875 03/15/2028	25,000,000.00	03/27/2023 4.06%	24,796,750.00 24,848,235.51	97.82 4.52%	24,455,018.50 285,243.06	0.16% (393,217.01)	Aaa/AA+ AA+	3.71 3.37
31422X3J9	FEDERAL AGRICULTURAL MORTGAGE CORP 4.04 05/26/2028	25,000,000.00	05/25/2023 4.04%	25,000,000.00 25,000,000.00	98.42 4.48%	24,605,350.00 98,194.44	0.16% (394,650.00)	Aaa/AA+ AA+	3.91 3.56
3133EPLD5	FEDERAL FARM CREDIT BANKS FUNDING CORP 3.875 05/30/2028	25,000,000.00	05/23/2023 3.94%	24,932,500.00 24,947,204.43	98.09 4.41%	24,521,893.00 83,420.14	0.16% (425,311.43)	Aaa/AA+ AA+	3.92 3.58
31422X4T6	FEDERAL AGRICULTURAL MORTGAGE CORP 4.34 06/30/2028	25,000,000.00	07/05/2023 4.34%	25,000,000.00 25,000,000.00	99.48 4.48%	24,869,062.75 3,013.89	0.16% (130,937.25)	Aaa/AA+ AA+	4.00 3.63
31422X6E7	FEDERAL AGRICULTURAL MORTGAGE CORP 4.475 07/28/2028	50,000,000.00	08/15/2023 4.48%	50,000,000.00 50,000,000.00	99.96 4.49%	49,979,710.00 950,937.50	0.32% (20,290.00)	Aaa/AA+ AA+	4.08 3.62
31422X5V0	FEDERAL AGRICULTURAL MORTGAGE CORP 4.43 08/07/2028	25,000,000.00	08/03/2023 4.43%	25,000,000.00 25,000,000.00	99.79 4.49%	24,947,704.75 443,000.00	0.16% (52,295.25)	Aaa/AA+ AA+	4.10 3.65
3130B0LA5	FEDERAL HOME LOAN BANKS 4.0 09/22/2028	25,000,000.00	03/19/2024 4.57%	24,430,000.00 24,464,996.96	97.50 4.66%	24,375,684.75 275,000.00	0.15% (89,312.21)	Aaa/AA+ AA+	4.23 3.80
3134H1CM3	FEDERAL HOME LOAN MORTGAGE CORP 4.5 09/25/2028	21,268,000.00	01/25/2024 4.67%	21,116,146.48 21,130,137.68	98.70 4.84%	20,991,600.43 255,216.00	0.13% (138,537.24)	Aaa/AA+ AA+	4.24 3.77
3133EPK46	FEDERAL FARM CREDIT BANKS FUNDING CORP 5.73 12/06/2028	25,395,000.00	12/19/2023 5.73%	25,395,000.00 25,395,000.00	99.90 5.76%	25,368,882.00 101,050.94	0.16% (26,118.00)	Aaa/AA+ AA+	4.44 3.85
3130AYF43	FEDERAL HOME LOAN BANKS 4.48 01/09/2029	25,000,000.00	01/09/2024 4.48%	25,000,000.00 25,000,000.00	99.10 4.70%	24,774,013.50 535,111.11	0.16% (225,986.50)	Aaa/AA+ AA+	4.53 3.96
3130AYHF6	FEDERAL HOME LOAN BANKS 4.3 01/12/2029	25,000,000.00	01/11/2024 4.30%	25,000,000.00 25,000,000.00	98.31 4.72%	24,578,135.00 504,652.78	0.16% (421,865.00)	Aaa/AA+ AA+	4.54 3.99
3130AYUQ7	FEDERAL HOME LOAN BANKS 4.75 02/06/2029	25,000,000.00	02/05/2024 4.75%	25,000,000.00 25,000,000.00	99.39 4.90%	24,847,571.25 478,298.61	0.16% (152,428.75)	Aaa/AA+ AA+	4.61 4.01
3133EP6R1	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.97 03/27/2029	20,000,000.00	04/18/2024 5.19%	19,806,000.00 19,813,854.69	99.48 5.09%	19,896,829.20 259,544.44	0.13% 82,974.51	Aaa/AA+ AA+	4.74 2.20

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
3130ARBZ3	FEDERAL HOME LOAN BANKS 2.7 03/28/2029	22,500,000.00	06/24/2024 4.42%	20,856,082.50 20,861,760.97	92.36 4.51%	20,780,160.75 156,937.50	0.13% (81,600.22)	Aaa/AA+ AA+	4.74 4.34
3130B0YH6	FEDERAL HOME LOAN BANKS 5.01 04/19/2029	25,000,000.00	04/16/2024 5.01%	25,000,000.00 25,000,000.00	99.55 5.11%	24,888,575.50 250,500.00	0.16% (111,424.50)	Aaa/AA+ AA+	4.80 4.18
31424WJC7	FEDERAL AGRICULTURAL MORTGAGE CORP 5.19 05/14/2029	25,000,000.00	05/07/2024 5.19%	25,000,000.00 25,000,000.00	99.56 5.29%	24,889,765.50 169,395.83	0.16% (110,234.50)	Aaa/AA+ AA+	4.87 4.23
Total Agency		4,093,748,000.00	2.67%	4,061,640,025.99 4,064,313,730.36	96.25 5.09%	3,937,797,145.61 14,181,515.15	24.98% (126,516,584.75)	Aaa/AA+ AA+	1.63 1.52

CASH

CCYUSD	Payable	(49,753,000.00)	-- 0.00%	(49,753,000.00) (49,753,000.00)	1.00 0.00%	(49,753,000.00) 0.00	(0.32%) 0.00	Aaa/AAA AAA	0.00 0.00
CCYUSD	Receivable	4,222,500.00	-- 0.00%	4,222,500.00 4,222,500.00	1.00 0.00%	4,222,500.00 0.00	0.03% 0.00	Aaa/AAA AAA	0.00 0.00
90JPMC\$03	JP Morgan Chase Bank Deposit	9,994,043.62	06/26/2024 3.90%	9,994,043.62 9,994,043.62	1.00 3.90%	9,994,043.62 0.00	0.06% 0.00	NA/NA NA	0.00 0.00
90USB\$000	US Bank	397,438,631.18	06/24/2024 4.90%	397,438,631.18 397,438,631.18	1.00 4.90%	397,438,631.18 0.00	2.52% 0.00	NA/NA NA	0.00 0.00
Total Cash		361,902,174.80	4.82%	361,902,174.80 361,902,174.80	1.00 4.82%	361,902,174.80 0.00	2.30% 0.00	Aaa/AAA AAA	0.00 0.00

COMMERCIAL PAPER

09659JG15	BNPP Fortis (USA branch) 07/01/2024	50,000,000.00	10/05/2023 5.85%	47,885,000.00 50,000,000.00	99.96 5.30%	49,977,900.00 0.00	0.32% (22,100.00)	P-1/A-1 F1+	0.00 0.08
21687AG15	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 07/01/2024	95,000,000.00	12/08/2023 5.54%	92,117,963.89 95,000,000.00	99.96 5.31%	94,958,105.00 0.00	0.60% (41,895.00)	P-1/A-1 F1+	0.00 0.01
06054NG13	BofA Securities, Inc. 07/01/2024	250,000,000.00	11/27/2023 5.67%	241,711,805.55 250,000,000.00	99.96 5.53%	249,888,000.00 0.00	1.58% (112,000.00)	P-1/A-1 F1+	0.00 0.01

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
21687AG23	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 07/02/2024	100,000,000.00	12/04/2023 5.51%	96,879,166.67 99,985,138.89	99.94 5.39%	99,941,200.00 0.00	0.63% (43,938.89)	P-1/A-1 F1+	0.01 0.01
06054NG21	BofA Securities, Inc. 07/02/2024	191,000,000.00	-- 5.63%	184,902,527.78 190,971,027.78	99.94 5.53%	190,885,782.00 0.00	1.21% (85,245.78)	P-1/A-1 F1+	0.01 0.01
21687AG80	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 07/08/2024	120,000,000.00	12/08/2023 5.53%	116,241,000.00 119,874,700.00	99.85 5.40%	119,823,840.00 0.00	0.76% (50,860.00)	P-1/A-1 F1+	0.02 0.02
63873JG95	Natixis, New York Branch 07/09/2024	35,000,000.00	01/04/2024 5.43%	34,040,066.67 34,958,933.33	99.84 5.35%	34,943,265.00 0.00	0.22% (15,668.33)	P-1/A-1 F1	0.02 0.11
63873JGA2	Natixis, New York Branch 07/10/2024	35,000,000.00	01/04/2024 5.43%	34,034,933.33 34,953,800.00	99.82 5.35%	34,938,085.00 0.00	0.22% (15,715.00)	P-1/A-1 F1	0.03 0.11
63873JGB0	Natixis, New York Branch 07/11/2024	35,000,000.00	01/04/2024 5.42%	34,031,637.50 34,948,763.89	99.81 5.35%	34,932,940.00 0.00	0.22% (15,823.89)	P-1/A-1 F1	0.03 0.11
89233GGF7	Toyota Motor Credit Corporation 07/15/2024	49,000,000.00	03/15/2024 5.42%	48,119,905.56 48,899,005.56	99.75 5.42%	48,877,255.00 0.00	0.31% (21,750.56)	P-1/A-1+ F1	0.04 0.04
06366GGN3	Bank of Montreal - Chicago Branch 07/22/2024	35,000,000.00	01/05/2024 5.34%	33,995,879.17 34,894,037.50	99.65 5.41%	34,875,750.00 0.00	0.22% (18,287.50)	P-1/A-1 F1+	0.06 0.06
06366GGP8	Bank of Montreal - Chicago Branch 07/23/2024	35,000,000.00	01/05/2024 5.34%	33,990,833.33 34,888,991.67	99.63 5.41%	34,870,535.00 0.00	0.22% (18,456.67)	P-1/A-1 F1+	0.06 0.06
06366GGQ6	Bank of Montreal - Chicago Branch 07/24/2024	35,000,000.00	01/05/2024 5.34%	33,985,787.50 34,883,945.83	99.62 5.41%	34,865,355.00 0.00	0.22% (18,590.83)	P-1/A-1 F1+	0.07 0.06
22533TGX8	Credit Agricole Corporate And Investment Bank, New 07/31/2024	200,000,000.00	12/13/2023 5.41%	193,291,666.60 199,124,999.99	99.52 5.33%	199,032,400.00 0.00	1.26% (92,599.99)	P-1/A-1 F1+	0.08 0.17
78015CGX4	Royal Bank of Canada New York Branch 07/31/2024	320,000,000.00	12/11/2023 5.52%	308,919,555.56 318,573,333.33	99.51 5.38%	318,432,960.00 0.00	2.02% (140,373.33)	P-1/A-1+ F1+	0.08 0.08
78015CH21	Royal Bank of Canada New York Branch 08/02/2024	90,000,000.00	12/12/2023 5.46%	86,905,350.00 89,576,800.00	99.48 5.38%	89,532,450.00 0.00	0.57% (44,350.00)	P-1/A-1+ F1+	0.09 0.09
22533TH66	Credit Agricole Corporate And Investment Bank, New 08/06/2024	100,000,000.00	12/12/2023 5.47%	96,496,111.11 99,470,000.00	99.43 5.34%	99,428,100.00 0.00	0.63% (41,900.00)	P-1/A-1 F1+	0.10 0.18
63873JH78	Natixis, New York Branch 08/07/2024	50,000,000.00	03/01/2024 5.38%	48,840,625.00 49,730,208.33	99.41 5.43%	49,704,150.00 0.00	0.32% (26,058.33)	P-1/A-1 F1	0.10 0.10
89233GH82	Toyota Motor Credit Corporation 08/08/2024	25,000,000.00	03/01/2024 5.38%	24,416,666.67 24,861,458.33	99.39 5.42%	24,848,400.00 0.00	0.16% (13,058.33)	P-1/A-1+ F1	0.11 0.10

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
89233GH90	Toyota Motor Credit Corporation 08/09/2024	25,000,000.00	03/01/2024 5.38%	24,413,020.83 24,857,812.50	99.38 5.42%	24,844,700.00 0.00	0.16% (13,112.50)	P-1/A-1+ F1	0.11 0.11
89233GHD1	Toyota Motor Credit Corporation 08/13/2024	25,000,000.00	03/27/2024 5.36%	24,494,194.44 24,843,527.78	99.32 5.32%	24,829,875.00 0.00	0.16% (13,652.78)	P-1/A-1+ F1	0.12 0.29
06366GHK8	Bank of Montreal - Chicago Branch 08/19/2024	35,000,000.00	01/02/2024 5.28%	33,852,875.00 34,755,612.50	99.23 5.43%	34,731,200.00 0.00	0.22% (24,412.50)	P-1/A-1 F1+	0.14 0.13
06366GHL6	Bank of Montreal - Chicago Branch 08/20/2024	30,000,000.00	01/02/2024 5.28%	29,012,475.00 29,786,250.00	99.22 5.43%	29,765,220.00 0.00	0.19% (21,030.00)	P-1/A-1 F1+	0.14 0.14
06366GHM4	Bank of Montreal - Chicago Branch 08/21/2024	30,000,000.00	01/02/2024 5.29%	29,008,200.00 29,781,975.00	99.20 5.43%	29,760,810.00 0.00	0.19% (21,165.00)	P-1/A-1 F1+	0.14 0.14
22533THW9	Credit Agricole Corporate And Investment Bank, New 08/30/2024	50,000,000.00	12/15/2023 5.25%	48,169,013.89 49,575,833.33	99.07 5.39%	49,537,350.00 0.00	0.31% (38,483.33)	P-1/A-1 F1+	0.17 0.25
78015CHW5	Royal Bank of Canada New York Branch 08/30/2024	50,000,000.00	12/15/2023 5.26%	48,165,416.67 49,575,000.00	99.06 5.39%	49,531,800.00 0.00	0.31% (43,200.00)	P-1/A-1+ F1+	0.17 0.16
22533TJ31	Credit Agricole Corporate And Investment Bank, New 09/03/2024	75,000,000.00	01/03/2024 5.27%	72,402,416.63 74,318,666.66	99.01 5.39%	74,260,950.00 0.00	0.47% (57,716.66)	P-1/A-1 F1+	0.18 0.26
78015CJ45	Royal Bank of Canada New York Branch 09/04/2024	54,000,000.00	12/18/2023 5.31%	51,987,690.00 53,498,850.00	98.99 5.39%	53,454,978.00 0.00	0.34% (43,872.00)	P-1/A-1+ F1+	0.18 0.18
78015CJ94	Royal Bank of Canada New York Branch 09/09/2024	50,000,000.00	12/15/2023 5.27%	48,094,583.33 49,504,166.67	98.92 5.39%	49,459,000.00 0.00	0.31% (45,166.67)	P-1/A-1+ F1+	0.19 0.19
09659BJ92	BNP Paribas New York Branch 09/09/2024	50,000,000.00	12/15/2023 5.30%	48,083,375.00 49,501,250.00	98.92 5.43%	49,461,200.00 0.00	0.31% (40,050.00)	P-1/A-1 F1+	0.19 0.19
89233GJA5	Toyota Motor Credit Corporation 09/10/2024	25,000,000.00	03/27/2024 5.34%	24,395,784.72 24,743,118.05	98.90 5.29%	24,725,600.00 0.00	0.16% (17,518.05)	P-1/A-1+ F1	0.20 0.36
89233GJC1	Toyota Motor Credit Corporation 09/12/2024	25,000,000.00	03/27/2024 5.34%	24,388,548.61 24,735,881.94	98.87 5.29%	24,718,125.00 0.00	0.16% (17,756.94)	P-1/A-1+ F1	0.20 0.37
06054NJW2	BofA Securities, Inc. 09/30/2024	87,000,000.00	02/27/2024 5.39%	84,269,940.00 85,849,835.83	98.58 5.56%	85,764,861.00 0.00	0.54% (84,974.83)	P-1/A-1 F1+	0.25 0.25
63873JK17	Natixis, New York Branch 10/01/2024	30,000,000.00	03/27/2024 5.38%	29,179,066.67 29,598,266.67	98.59 5.28%	29,576,820.00 0.00	0.19% (21,446.67)	P-1/A-1 F1	0.25 0.42
63873JK74	Natixis, New York Branch 10/07/2024	75,000,000.00	04/03/2024 5.45%	72,935,208.33 73,917,916.66	98.50 5.29%	73,875,375.00 0.00	0.47% (42,541.66)	P-1/A-1 F1	0.27 0.43

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
63873JKB5	Natixis, New York Branch 10/11/2024	55,000,000.00	04/04/2024 5.43%	53,467,333.33 54,177,200.00	98.44 5.30%	54,142,715.00 0.00	0.34% (34,485.00)	P-1/A-1 F1	0.28 0.44
63873JKR0	Natixis, New York Branch 10/25/2024	40,000,000.00	04/04/2024 5.43%	38,803,200.00 39,319,466.67	98.23 5.34%	39,293,640.00 0.00	0.25% (25,826.67)	P-1/A-1 F1	0.32 0.48
63873JLL2	Natixis, New York Branch 11/20/2024	50,000,000.00	05/06/2024 5.50%	48,528,750.00 48,944,861.11	97.85 5.33%	48,925,000.00 0.00	0.31% (19,861.11)	P-1/A-1 F1	0.39 0.47
09659BLV0	BNP Paribas New York Branch 11/29/2024	175,000,000.00	04/01/2024 5.40%	168,847,486.11 171,161,034.72	97.73 5.32%	171,023,125.00 0.00	1.08% (137,909.72)	P-1/A-1 F1+	0.42 0.57
Total Commercial Paper		2,886,000,000.00	5.46%	2,793,305,060.45 2,868,041,670.53	99.33 5.40%	2,866,438,816.00 0.00	18.18% (1,602,854.53)	P-1/AA- AA+	0.12 0.16

CORPORATE									
48130UXY6	JPMORGAN CHASE FINANCIAL COMPANY LLC 0.7 08/16/2024	50,000,000.00	08/17/2021 0.70%	50,000,000.00 50,000,000.00	99.26 6.50%	49,632,452.50 42,777.78	0.31% (367,547.50)	A1/A- AA-	0.13 0.13
48130UYC3	JPMORGAN CHASE FINANCIAL COMPANY LLC 0.73 08/30/2024	50,000,000.00	09/01/2021 0.73%	50,000,000.00 50,000,000.00	99.06 6.69%	49,530,807.50 30,416.67	0.31% (469,192.50)	A1/A- AA-	0.17 0.16
48130UZB4	JPMORGAN CHASE FINANCIAL COMPANY LLC 0.95 11/15/2024	50,000,000.00	11/15/2021 0.95%	50,000,000.00 50,000,000.00	97.81 6.94%	48,903,059.50 60,694.44	0.31% (1,096,940.50)	A1/A- AA-	0.38 0.37
46625HKC3	JPMORGAN CHASE & CO 3.125 01/23/2025	40,145,000.00	01/28/2022 1.74%	41,641,204.15 40,315,738.01	98.63 5.61%	39,597,018.74 550,599.83	0.25% (718,719.27)	A1/A- AA-	0.57 0.54
48130UZW8	JPMORGAN CHASE FINANCIAL COMPANY LLC 1.53 01/24/2025	50,000,000.00	01/20/2022 1.53%	50,000,000.00 50,000,000.00	97.44 6.20%	48,719,692.50 333,625.00	0.31% (1,280,307.50)	A1/A- AA-	0.57 0.55
48130UB61	JPMORGAN CHASE FINANCIAL COMPANY LLC 1.8625 02/10/2025	50,000,000.00	02/10/2022 1.86%	50,000,000.00 50,000,000.00	97.42 6.22%	48,711,692.00 364,739.58	0.31% (1,288,308.00)	A1/A- AA-	0.62 0.59
023135CE4	AMAZON.COM INC 3.0 04/13/2025	10,000,000.00	04/13/2022 3.05%	9,984,100.00 9,995,850.91	98.21 5.35%	9,820,992.20 65,000.00	0.06% (174,858.71)	A1/AA AA-	0.79 0.76
931142EW9	WALMART INC 3.9 09/09/2025	30,000,000.00	09/09/2022 3.92%	29,979,000.00 29,991,665.14	98.56 5.15%	29,569,398.90 364,000.00	0.19% (422,266.24)	Aa2/AA AA	1.19 1.13
48133PAU7	JPMORGAN CHASE FINANCIAL COMPANY LLC 5.61 11/03/2025	25,000,000.00	11/01/2022 5.61%	25,000,000.00 25,000,000.00	99.45 6.03%	24,862,863.25 225,958.33	0.16% (137,136.75)	A1/A- AA-	1.34 1.26
06048W2B5	BANK OF AMERICA CORP 5.61 11/03/2025	25,000,000.00	11/01/2022 5.61%	25,000,000.00 25,000,000.00	98.79 6.56%	24,697,898.25 225,958.33	0.16% (302,101.75)	A1/A- AA-	1.34 1.26

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
037833DN7	APPLE INC 2.05 09/11/2026	25,000,000.00	04/18/2024 5.08%	23,315,000.00 23,450,263.76	94.01 4.96%	23,502,307.25 156,597.22	0.15% 52,043.49	Aaa/AA+ NA	2.20 2.09
Total Corporate		405,145,000.00	2.25%	404,919,304.15 403,753,517.83	98.14 6.17%	397,548,182.59 2,420,367.19	2.52% (6,205,335.24)	A1/A- AA-	0.69 0.66
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	2,191.67	-- 4.56%	2,191.67 2,191.67	1.00 4.56%	2,191.67 0.00	0.00% 0.00	NA/NA NA	0.00 0.00
Total LAIF		2,191.67	4.56%	2,191.67 2,191.67	1.00 4.56%	2,191.67 0.00	0.00% 0.00	NA/NA NA	0.00 0.00
LOCAL GOV INVESTMENT POOL									
90CAMP\$00	CAMP	256,271,036.08	-- 5.44%	256,271,036.08 256,271,036.08	1.00 5.44%	256,271,036.08 0.00	1.63% 0.00	NA/AAAm AAA	0.00 0.00
Total Local Gov Investment Pool		256,271,036.08	5.44%	256,271,036.08 256,271,036.08	1.00 5.44%	256,271,036.08 0.00	1.63% 0.00	NA/ AAAm AAA	0.00 0.00
MONEY MARKET FUND									
09248U700	BLKRK LQ:FEDFUND INSTL	8,500,000.00	04/30/2024 5.19%	8,500,000.00 8,500,000.00	1.00 5.19%	8,500,000.00 0.00	0.05% 0.00	Aaa/ AAAm AAA	0.00 0.00
61747C707	MORG STAN I LQ:GV I	117,500,000.00	-- 5.21%	117,500,000.00 117,500,000.00	1.00 5.21%	117,500,000.00 0.00	0.75% 0.00	Aaa/ AAAm AAA	0.00 0.00
31607A703	FIDELITY IMM:GOVT INSTL	260,000,000.00	-- 5.25%	260,000,000.00 260,000,000.00	1.00 5.25%	260,000,000.00 0.00	1.65% 0.00	Aaa/ AAAm NA	0.00 0.00

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
Total Money Market Fund		386,000,000.00	5.24%	386,000,000.00 386,000,000.00	1.00 5.24%	386,000,000.00 0.00	2.45% 0.00	Aaa/ AAAm AAA	0.00 0.00
MUNICIPAL BONDS									
419792F84	HAWAII ST 0.713 08/01/2024	15,000,000.00	10/12/2021 0.71%	15,000,000.00 15,000,000.00	99.60 5.33%	14,940,450.00 44,562.50	0.09% (59,550.00)	Aa2/AA+ AA	0.09 0.08
60412AVT7	MINNESOTA ST 0.5 08/01/2024	15,000,000.00	08/25/2020 0.48%	15,012,150.00 15,000,262.11	99.59 5.31%	14,938,050.00 31,250.00	0.09% (62,212.11)	Aaa/AAA AAA	0.09 0.08
574193TQ1	MARYLAND ST 0.51 08/01/2024	25,000,000.00	08/05/2020 0.51%	25,000,000.00 25,000,000.00	99.59 5.24%	24,898,500.00 53,125.00	0.16% (101,500.00)	Aaa/AAA AAA	0.09 0.08
64990FD43	NEW YORK ST DORM AUTH ST PERS INCOME TAX REV 0.887 03/15/2025	5,000,000.00	06/23/2021 0.89%	5,000,000.00 5,000,000.00	96.88 5.44%	4,843,850.00 13,058.61	0.03% (156,150.00)	NA/AA+ AA+	0.71 0.68
64990FM84	NEW YORK ST DORM AUTH ST PERS INCOME TAX REV 1.36 03/15/2025	30,495,000.00	12/17/2021 1.36%	30,495,000.00 30,495,000.00	97.20 5.44%	29,641,140.00 122,115.53	0.19% (853,860.00)	NA/AA+ AA+	0.71 0.68
68609T7E2	OREGON 3.062 05/01/2025	1,000,000.00	05/17/2022 3.06%	1,000,000.00 1,000,000.00	98.23 5.24%	982,340.00 5,103.33	0.01% (17,660.00)	Aa1/AA+ AA+	0.84 0.80
641462NY8	NEVADA ST 2.94 05/01/2025	6,975,000.00	05/10/2022 2.94%	6,975,000.00 6,975,000.00	98.10 5.29%	6,842,196.00 34,177.50	0.04% (132,804.00)	Aa1/AA+ AA+	0.84 0.80
641462NT9	NEVADA ST 2.94 05/01/2025	7,970,000.00	05/10/2022 2.94%	7,970,000.00 7,970,000.00	98.15 5.22%	7,822,634.70 39,053.00	0.05% (147,365.30)	Aa1/AA+ AA+	0.84 0.80
20772KNW5	CONNECTICUT ST 0.923 06/01/2025	5,000,000.00	06/04/2021 0.92%	5,000,000.00 5,000,000.00	96.12 5.30%	4,806,200.00 3,845.83	0.03% (193,800.00)	Aa3/AA- AA-	0.92 0.89
546417DQ6	LOUISIANA ST 0.84 06/01/2025	5,000,000.00	10/14/2020 0.84%	5,000,000.00 5,000,000.00	96.16 5.17%	4,808,050.00 3,500.00	0.03% (191,950.00)	Aa2/AA NA	0.92 0.89
9281094C8	COMMONWEALTH VIRGINIA 0.55 06/01/2025	10,860,000.00	11/05/2020 0.55%	10,860,000.00 10,860,000.00	95.91 5.17%	10,415,500.20 4,977.50	0.07% (444,499.80)	Aaa/AAA AAA	0.92 0.89
34153QUD6	FLORIDA ST BRD ED PUB ED 0.55 06/01/2025	40,000,000.00	10/22/2020 0.55%	40,000,000.00 40,000,000.00	95.81 5.28%	38,322,000.00 18,333.33	0.24% (1,678,000.00)	Aaa/AAA AAA	0.92 0.89
20772KQH5	CONNECTICUT ST 3.292 06/15/2025	2,500,000.00	06/22/2022 3.29%	2,500,000.00 2,500,000.00	98.14 5.30%	2,453,575.00 3,657.78	0.02% (46,425.00)	Aa3/AA- AA-	0.96 0.92

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
797646NC6	SAN FRANCISCO CALIF CITY & CNTY 5.45 06/15/2025	4,605,000.00	03/19/2021 0.99%	5,464,154.85 4,798,573.30	100.01 5.44%	4,605,276.30 11,154.33	0.03% (193,297.00)	Aaa/AAA AAA	0.96 0.92
419792YQ3	HAWAII ST 0.67 08/01/2025	5,255,000.00	08/12/2020 0.67%	5,255,000.00 5,255,000.00	95.23 5.24%	5,004,546.70 14,670.21	0.03% (250,453.30)	Aa2/AA+ AA	1.09 1.05
419792F92	HAWAII ST 1.033 08/01/2025	10,000,000.00	10/12/2021 1.03%	10,000,000.00 10,000,000.00	95.61 5.24%	9,561,200.00 43,041.67	0.06% (438,800.00)	Aa2/AA+ AA	1.09 1.05
574193TR9	MARYLAND ST 0.66 08/01/2025	25,000,000.00	08/05/2020 0.66%	25,000,000.00 25,000,000.00	95.36 5.11%	23,838,750.00 68,750.00	0.15% (1,161,250.00)	Aaa/AAA AAA	1.09 1.05
64990FD50	NEW YORK ST DORM AUTH ST PERS INCOME TAX REV 1.187 03/15/2026	5,000,000.00	06/23/2021 1.19%	5,000,000.00 5,000,000.00	93.61 5.14%	4,680,550.00 17,475.28	0.03% (319,450.00)	NA/AA+ AA+	1.71 1.64
650028ZF3	NEW YORK ST TWY AUTH ST PERS INCOME TAX REV 3.55 03/15/2026	21,800,000.00	07/28/2022 3.55%	21,800,000.00 21,800,000.00	97.34 5.19%	21,220,120.00 227,870.56	0.13% (579,880.00)	NA/AA+ AA+	1.71 1.61
64990FM92	NEW YORK ST DORM AUTH ST PERS INCOME TAX REV 1.55 03/15/2026	31,180,000.00	12/17/2021 1.55%	31,180,000.00 31,180,000.00	94.20 5.14%	29,370,312.80 142,302.06	0.19% (1,809,687.20)	NA/AA+ AA+	1.71 1.64
68609T7F9	OREGON 3.215 05/01/2026	1,400,000.00	05/17/2022 3.22%	1,400,000.00 1,400,000.00	96.92 4.99%	1,356,852.00 7,501.67	0.01% (43,148.00)	Aa1/AA+ AA+	1.84 1.74
641462NZ5	NEVADA ST 3.08 05/01/2026	7,180,000.00	05/10/2022 3.08%	7,180,000.00 7,180,000.00	96.46 5.12%	6,925,612.60 36,857.33	0.04% (254,387.40)	Aa1/AA+ AA+	1.84 1.74
641462NU6	NEVADA ST 3.08 05/01/2026	8,205,000.00	05/10/2022 3.08%	8,205,000.00 8,205,000.00	96.71 4.97%	7,935,383.70 42,119.00	0.05% (269,616.30)	Aa1/AA+ AA+	1.84 1.74
20772KNX3	CONNECTICUT ST 1.123 06/01/2026	5,600,000.00	06/04/2021 1.12%	5,600,000.00 5,600,000.00	92.93 5.03%	5,204,080.00 5,240.67	0.03% (395,920.00)	Aa3/AA- AA-	1.92 1.85
20772KQJ1	CONNECTICUT ST 3.531 06/15/2026	5,000,000.00	06/22/2022 3.53%	5,000,000.00 5,000,000.00	97.25 5.02%	4,862,300.00 7,846.67	0.03% (137,700.00)	Aa3/AA- AA-	1.96 1.86
25477GUX1	DISTRICT COLUMBIA INCOME TAX REV 3.419 07/01/2026	4,500,000.00	07/27/2022 3.42%	4,500,000.00 4,500,000.00	97.08 4.97%	4,368,465.00 76,927.50	0.03% (131,535.00)	Aa1/AAA AA+	2.00 1.90
419792G26	HAWAII ST 1.283 08/01/2026	7,500,000.00	10/12/2021 1.28%	7,500,000.00 7,500,000.00	92.81 4.95%	6,960,525.00 40,093.75	0.04% (539,475.00)	Aa2/AA+ AA	2.09 2.00
798189TL0	SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST 4.796 09/01/2026	2,500,000.00	03/01/2023 4.80%	2,500,000.00 2,500,000.00	99.98 4.80%	2,499,375.00 39,966.67	0.02% (625.00)	Aa1/AA+ NA	2.17 2.00
798135E96	SAN JOSE CALIF 2.5 09/01/2026	10,000,000.00	04/28/2022 3.16%	9,730,500.00 9,865,504.73	95.11 4.91%	9,510,900.00 83,333.33	0.06% (354,604.73)	Aa1/AA+ AAA	2.17 2.06

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
13063EBN5	CALIFORNIA STATE 5.5 09/01/2026	45,955,000.00	04/12/2024 5.10%	46,367,216.35 46,331,992.32	100.85 5.08%	46,346,996.15 512,525.90	0.29% 15,003.83	Aa2/AA- AA	2.17 1.99
419792J56	HAWAII ST 4.818 10/01/2026	8,450,000.00	10/20/2022 4.82%	8,450,000.00 8,450,000.00	99.91 4.86%	8,442,141.50 101,780.25	0.05% (7,858.50)	Aa2/AA+ NA	2.25 2.08
880558QT1	TENNESSEE ST SCH BD AUTH 4.73 11/01/2026	3,650,000.00	10/26/2022 4.71%	3,652,774.00 3,651,635.26	99.51 4.95%	3,632,115.00 28,774.17	0.02% (19,520.26)	Aa1/AA+ AA+	2.34 2.17
57582RK96	MASSACHUSETTS (COMMONWEALTH OF) 0.986 11/01/2026	6,710,000.00	10/27/2022 4.62%	5,823,541.90 6,192,798.39	91.50 4.88%	6,139,717.10 11,026.77	0.04% (53,081.29)	Aa1/AA+ AA+	2.34 2.25
13063D3N6	CALIFORNIA STATE 4.846 03/01/2027	18,500,000.00	03/09/2023 4.85%	18,500,000.00 18,500,000.00	99.65 4.99%	18,435,435.00 298,836.67	0.12% (64,565.00)	Aa2/AA- AA	2.67 2.43
68609T7G7	OREGON 3.315 05/01/2027	1,000,000.00	05/17/2022 3.32%	1,000,000.00 1,000,000.00	96.17 4.77%	961,670.00 5,525.00	0.01% (38,330.00)	Aa1/AA+ AA+	2.84 2.65
68609UBF1	OREGON 4.112 05/01/2027	5,625,000.00	03/16/2023 4.11%	5,625,000.00 5,625,000.00	98.26 4.77%	5,527,293.75 38,550.00	0.04% (97,706.25)	Aa1/AA+ AA+	2.84 2.62
641462PA8	NEVADA ST 3.18 05/01/2027	7,400,000.00	05/10/2022 3.18%	7,400,000.00 7,400,000.00	95.43 4.92%	7,061,894.00 39,220.00	0.04% (338,106.00)	Aa1/AA+ AA+	2.84 2.65
641462NV4	NEVADA ST 3.18 05/01/2027	8,460,000.00	05/10/2022 3.18%	8,460,000.00 8,460,000.00	95.82 4.77%	8,106,118.20 44,838.00	0.05% (353,881.80)	Aa1/AA+ AA+	2.84 2.65
20772KTJ8	CONNECTICUT ST 5.05 05/15/2027	8,670,000.00	06/01/2023 4.51%	8,836,464.00 8,792,596.12	100.51 4.86%	8,714,217.00 55,945.58	0.06% (78,379.12)	Aa3/AA- AA-	2.87 2.63
20772KQK8	CONNECTICUT ST 3.631 06/15/2027	5,000,000.00	06/22/2022 3.63%	5,000,000.00 5,000,000.00	96.71 4.84%	4,835,250.00 8,068.89	0.03% (164,750.00)	Aa3/AA- AA-	2.96 2.76
25477GUY9	DISTRICT COLUMBIA INCOME TAX REV 3.499 07/01/2027	5,000,000.00	07/27/2022 3.50%	5,000,000.00 5,000,000.00	96.48 4.77%	4,823,900.00 87,475.00	0.03% (176,100.00)	Aa1/AAA AA+	3.00 2.80
373385KW2	GEORGIA ST 3.43 07/01/2027	8,210,000.00	07/07/2022 3.43%	8,210,000.00 8,210,000.00	96.32 4.76%	7,907,707.80 140,801.50	0.05% (302,292.20)	Aaa/AAA AAA	3.00 2.81
576004HD0	MASSACHUSETTS (COMMONWEALTH OF) 3.68 07/15/2027	5,000,000.00	08/30/2022 3.68%	5,000,000.00 5,000,000.00	96.79 4.83%	4,839,350.00 84,844.44	0.03% (160,650.00)	Aa1/NA AAA	3.04 2.78
46247SEC4	IOWA FIN AUTH REV 4.34 08/01/2027	2,000,000.00	06/02/2023 4.34%	2,000,000.00 2,000,000.00	98.88 4.73%	1,977,560.00 36,166.67	0.01% (22,440.00)	Aaa/NA AAA	3.09 2.80

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

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798189TM8	SAN JOSE EVERGREEN CALIF CMNTY COLLEGE DIST 4.718 09/01/2027	2,000,000.00	03/01/2023 4.72%	2,000,000.00 2,000,000.00	100.23 4.64%	2,004,620.00 31,453.33	0.01% 4,620.00	Aa1/AA+ NA	3.17 2.87
882724T64	TEXAS ST 4.528 10/01/2027	5,000,000.00	08/10/2023 4.53%	5,000,000.00 5,000,000.00	99.34 4.75%	4,966,950.00 56,600.00	0.03% (33,050.00)	NA/AAA AAA	3.25 2.96
419792M29	HAWAII ST 5.0 10/01/2027	5,000,000.00	12/07/2023 4.51%	5,084,150.00 5,072,276.45	100.90 4.70%	5,044,950.00 62,500.00	0.03% (27,326.45)	Aa2/AA+ AA	3.25 2.94
419792J64	HAWAII ST 4.838 10/01/2027	6,750,000.00	10/20/2022 4.84%	6,750,000.00 6,750,000.00	100.42 4.70%	6,778,080.00 81,641.25	0.04% 28,080.00	Aa2/AA+ NA	3.25 2.94
57582R4H6	MASSACHUSETTS (COMMONWEALTH OF) 5.5 10/01/2027	20,000,000.00	10/17/2023 5.20%	20,210,000.00 20,173,465.55	102.27 4.74%	20,453,800.00 275,000.00	0.13% 280,334.45	Aa1/AA+ AA+	3.25 2.92
20772KTK5	CONNECTICUT ST 4.506 05/15/2028	5,000,000.00	06/01/2023 4.51%	5,000,000.00 5,000,000.00	99.19 4.74%	4,959,600.00 28,788.33	0.03% (40,400.00)	Aa3/AA- AA-	3.88 3.49
57582R4J2	MASSACHUSETTS (COMMONWEALTH OF) 5.5 10/01/2028	14,000,000.00	10/17/2023 5.25%	14,149,800.00 14,129,029.06	103.35 4.62%	14,469,280.00 192,500.00	0.09% 340,250.94	Aa1/AA+ AA+	4.25 3.72
13063D7D4	CALIFORNIA STATE 5.5 10/01/2028	25,000,000.00	10/04/2023 5.17%	25,357,000.00 25,305,129.88	102.61 4.81%	25,652,500.00 343,750.00	0.16% 347,370.12	Aa2/AA- AA	4.25 3.72
Total Municipal Bonds		546,905,000.00	2.80%	548,002,751.10 547,628,263.17	98.03 5.06%	535,699,880.50 3,808,522.36	3.40% (11,928,382.67)	Aa1/AA+ AA+	1.88 1.73
NEGOTIABLE CD									
06051WGF5	Bank of America, National Association 5.73 07/01/2024	55,000,000.00	11/20/2023 5.73%	55,000,000.00 55,000,000.00	100.00 5.36%	55,000,990.00 1,960,933.33	0.35% 990.00	P-1/A-1 F1+	0.00 0.01
87019WSD8	Swedbank Sparbanken Svenge Ab 5.66 07/01/2024	82,000,000.00	11/16/2023 5.66%	82,000,000.00 82,000,000.00	100.00 5.24%	82,001,230.00 2,939,426.67	0.52% 1,230.00	P-1/A-1 NA	0.00 0.01
13606KYW0	Canadian Imperial Bank of Commerce (New York) 6.0 07/01/2024	100,000,000.00	07/03/2023 6.00%	100,000,000.00 100,000,000.00	100.00 5.27%	100,002,800.00 6,066,666.67	0.63% 2,800.00	P-1/A-1 F1+	0.00 0.01
87019WSL0	Swedbank Sparbanken Svenge Ab 5.48 07/02/2024	115,000,000.00	12/04/2023 5.48%	115,000,000.00 115,000,000.00	100.00 5.29%	115,000,345.00 3,676,166.67	0.73% 345.00	P-1/A-1 F1+	0.01 0.01

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
13606KN69	Canadian Imperial Bank of Commerce (New York) 5.54 07/03/2024	50,000,000.00	12/11/2023 5.54%	50,000,000.00 50,000,000.00	100.00 5.35%	50,000,200.00 1,561,972.22	0.32% 200.00	P-1/A-1 F1+	0.01 0.01
13606KN77	Canadian Imperial Bank of Commerce (New York) 5.54 07/05/2024	60,000,000.00	12/11/2023 5.54%	60,000,000.00 60,000,000.00	100.00 5.35%	60,000,240.00 1,874,366.67	0.38% 240.00	P-1/A-1 F1+	0.01 0.01
65603AWP2	Norinchukin Bank - New York Branch 5.42 07/16/2024	30,000,000.00	04/11/2024 5.42%	30,000,000.00 30,000,000.00	100.00 5.43%	29,999,820.00 365,850.00	0.19% (180.00)	P-1/A-1 NA	0.04 0.21
65603AWQ0	Norinchukin Bank - New York Branch 5.42 07/17/2024	20,000,000.00	04/11/2024 5.42%	20,000,000.00 20,000,000.00	100.00 5.43%	19,999,840.00 243,900.00	0.13% (160.00)	P-1/A-1 NA	0.05 0.21
65603AWR8	Norinchukin Bank - New York Branch 5.42 07/18/2024	20,000,000.00	04/11/2024 5.42%	20,000,000.00 20,000,000.00	100.00 5.43%	19,999,780.00 243,900.00	0.13% (220.00)	P-1/A-1 NA	0.05 0.22
13606KN85	Canadian Imperial Bank of Commerce (New York) 5.52 07/19/2024	60,000,000.00	12/11/2023 5.52%	60,000,000.00 60,000,000.00	100.00 5.35%	60,000,180.00 1,867,600.00	0.38% 180.00	P-1/A-1 F1+	0.05 0.05
13606K4T0	Canadian Imperial Bank of Commerce (New York) 5.375 07/31/2024	100,000,000.00	06/26/2024 5.37%	100,000,000.00 100,000,000.00	100.00 5.35%	100,001,900.00 74,652.78	0.63% 1,900.00	P-1/A-1 F1+	0.08 0.09
87019WUJ2	Swedbank Sparbanken Svenge Ab 5.38 08/07/2024	54,000,000.00	02/28/2024 5.38%	54,000,000.00 54,000,000.00	100.00 5.32%	53,997,624.00 1,000,680.00	0.34% (2,376.00)	P-1/A-1 F1+	0.10 0.10
87019WVA0	Swedbank Sparbanken Svenge Ab 5.39 08/16/2024	40,000,000.00	03/27/2024 5.39%	40,000,000.00 40,000,000.00	100.00 5.39%	39,999,400.00 574,933.33	0.25% (600.00)	P-1/A-1 F1+	0.13 0.13
06417M6N0	Bank of Nova Scotia, Houston Branch 5.58 08/30/2024	100,000,000.00	12/12/2023 5.58%	100,000,000.00 100,000,000.00	100.01 5.38%	100,006,200.00 3,131,000.00	0.63% 6,200.00	P-1/A-1 F1+	0.17 0.17
87019WVB8	Swedbank Sparbanken Svenge Ab 5.39 09/27/2024	50,000,000.00	03/27/2024 5.39%	50,000,000.00 50,000,000.00	99.98 5.44%	49,991,600.00 718,666.67	0.32% (8,400.00)	P-1/A-1 F1+	0.24 0.24
86959TFG6	Svenska Handels AB Publ - New York Branch 5.4 09/30/2024	25,000,000.00	06/27/2024 5.40%	25,000,000.00 25,000,000.00	100.00 5.42%	24,998,775.00 15,000.00	0.16% (1,225.00)	P-1/A-1+ F1+	0.25 0.26
89115DFW1	Toronto-Dominion Bank - New York Branch 5.41 09/30/2024	50,000,000.00	03/26/2024 5.41%	50,000,000.00 50,000,000.00	99.97 5.46%	49,985,100.00 728,847.22	0.32% (14,900.00)	P-1/A-1+ F1+	0.25 0.25
87019WVC6	Swedbank Sparbanken Svenge Ab 5.39 09/30/2024	129,000,000.00	03/27/2024 5.39%	129,000,000.00 129,000,000.00	99.98 5.44%	128,975,232.00 1,854,160.00	0.82% (24,768.00)	P-1/A-1 F1+	0.25 0.25

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
22536D3K2	Credit Agricole Corporate And Investment Bank, New 5.47 10/09/2024	25,000,000.00	04/18/2024 5.47%	25,000,000.00 25,000,000.00	99.99 5.48%	24,996,825.00 281,097.22	0.16% (3,175.00)	P-1/A-1 NA	0.28 0.44
21684XR81	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.39 10/31/2024	80,000,000.00	04/09/2024 5.39%	80,000,000.00 80,000,000.00	99.96 5.48%	79,970,880.00 994,155.56	0.51% (29,120.00)	P-1/A-1 F1+	0.34 0.50
06051WKL7	Bank of America, National Association 5.43 10/31/2024	200,000,000.00	03/28/2024 5.43%	200,000,000.00 200,000,000.00	99.97 5.19%	199,938,200.00 2,865,833.33	1.27% (61,800.00)	P-1/A-1 F1+	0.34 0.33
22536DX86	Credit Agricole Corporate And Investment Bank, New 5.44 11/01/2024	80,000,000.00	04/08/2024 5.44%	80,000,000.00 80,000,000.00	99.96 5.52%	79,967,200.00 1,015,466.67	0.51% (32,800.00)	P-1/A-1 NA	0.34 0.50
21684XQ74	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.42 11/07/2024	60,000,000.00	04/01/2024 5.42%	60,000,000.00 60,000,000.00	99.97 5.48%	59,981,400.00 822,033.33	0.38% (18,600.00)	P-1/A-1 F1+	0.36 0.52
21684XQ82	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.42 11/08/2024	30,000,000.00	04/01/2024 5.42%	30,000,000.00 30,000,000.00	99.97 5.48%	29,990,610.00 411,016.67	0.19% (9,390.00)	P-1/A-1 F1+	0.36 0.52
87019WXA8	Swedbank Sparbanken Svenge Ab 5.44 11/27/2024	100,000,000.00	06/27/2024 5.44%	100,000,000.00 100,000,000.00	99.99 5.46%	99,991,400.00 60,444.44	0.63% (8,600.00)	P-1/A-1 NA	0.41 0.41
21684XR99	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.39 11/29/2024	50,000,000.00	04/09/2024 5.39%	50,000,000.00 50,000,000.00	99.95 5.49%	49,977,300.00 621,347.22	0.32% (22,700.00)	P-1/A-1 F1+	0.42 0.57
87019WVW2	Swedbank Sparbanken Svenge Ab 5.5 12/16/2024	50,000,000.00	04/29/2024 5.50%	50,000,000.00 50,000,000.00	100.00 5.53%	49,997,650.00 481,250.00	0.32% (2,350.00)	P-1/A-1 F1+	0.46 0.62
21684XS98	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.52 12/16/2024	64,000,000.00	05/01/2024 5.52%	64,000,000.00 64,000,000.00	100.03 5.46%	64,019,776.00 598,613.33	0.41% 19,776.00	P-1/A-1 F1+	0.46 0.54
13606K2T2	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK) 5.47 12/16/2024	100,000,000.00	05/06/2024 5.47%	100,000,000.00 100,000,000.00	100.00 5.45%	100,004,300.00 850,888.89	0.63% 4,300.00	P-1/A-1 F1+	0.46 0.54
13606KZ82	Canadian Imperial Bank of Commerce (New York) 5.41 12/20/2024	65,000,000.00	04/05/2024 5.41%	65,000,000.00 65,000,000.00	99.97 5.46%	64,980,500.00 849,820.83	0.41% (19,500.00)	P-1/A-1 F1+	0.47 0.47

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
06418NAU6	Bank of Nova Scotia, Houston Branch 5.48 12/23/2024	35,000,000.00	04/10/2024 5.48%	35,000,000.00 35,000,000.00	99.99 5.48%	34,997,060.00 436,877.78	0.22% (2,940.00)	P-1/A-1 F1+	0.48 0.64
21684XV29	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.4 12/31/2024	40,000,000.00	06/27/2024 5.40%	40,000,000.00 40,000,000.00	100.01 5.39%	40,002,120.00 24,000.00	0.25% 2,120.00	P-1/A-1 F1+	0.50 0.50
06418NAV4	Bank of Nova Scotia, Houston Branch 5.48 12/31/2024	50,000,000.00	04/10/2024 5.48%	50,000,000.00 50,000,000.00	99.99 5.48%	49,996,500.00 624,111.11	0.32% (3,500.00)	P-1/A-1 F1+	0.50 0.66
89115DL20	Toronto-Dominion Bank - New York Branch 5.4 01/02/2025	105,000,000.00	04/09/2024 5.40%	105,000,000.00 105,000,000.00	99.95 5.52%	104,950,230.00 1,307,250.00	0.67% (49,770.00)	P-1/A-1+ F1+	0.51 0.66
89115DL61	Toronto-Dominion Bank - New York Branch 5.4 01/03/2025	50,000,000.00	04/09/2024 5.40%	50,000,000.00 50,000,000.00	99.95 5.52%	49,976,250.00 622,500.00	0.32% (23,750.00)	P-1/A-1+ F1+	0.51 0.66
89115BRH5	Toronto-Dominion Bank - New York Branch 5.4 01/08/2025	85,000,000.00	04/09/2024 5.40%	85,000,000.00 85,000,000.00	99.95 5.52%	84,959,115.00 1,058,250.00	0.54% (40,885.00)	P-1/A-1+ F1+	0.53 0.68
06367DJ30	Bank of Montreal - Chicago Branch 5.4 01/17/2025	50,000,000.00	04/09/2024 5.40%	50,000,000.00 50,000,000.00	99.95 5.50%	49,975,400.00 622,500.00	0.32% (24,600.00)	P-1/A-1 F1+	0.55 0.70
06367DJ48	Bank of Montreal - Chicago Branch 5.4 01/21/2025	40,000,000.00	04/09/2024 5.40%	40,000,000.00 40,000,000.00	99.95 5.50%	39,980,560.00 498,000.00	0.25% (19,440.00)	P-1/A-1 F1+	0.56 0.71
06367DJ55	Bank of Montreal - Chicago Branch 5.4 01/31/2025	270,000,000.00	04/09/2024 5.40%	270,000,000.00 270,000,000.00	99.95 5.50%	269,871,480.00 3,361,500.00	1.71% (128,520.00)	P-1/A-1 F1+	0.59 0.74
06418NAY8	Bank of Nova Scotia, Houston Branch 5.45 02/07/2025	100,000,000.00	04/12/2024 5.45%	100,000,000.00 100,000,000.00	99.98 5.50%	99,979,900.00 1,211,111.11	0.63% (20,100.00)	P-1/A-1 F1+	0.61 0.75
22536D4F2	Credit Agricole Corporate And Investment Bank, New 5.51 02/14/2025	55,000,000.00	04/24/2024 5.51%	55,000,000.00 55,000,000.00	100.00 5.57%	55,000,935.00 572,427.78	0.35% 935.00	P-1/A-1 NA	0.63 0.77
Total Negotiable CD		2,924,000,000.00	5.47%	2,924,000,000.00 2,924,000,000.00	99.98 5.42%	2,923,466,847.00 49,089,217.50	18.54% (533,153.00)	P-1/A+ AAA	0.33 0.40
SUPRANATIONAL									
459056HV2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 1.5 08/28/2024	25,000,000.00	03/19/2021 0.52%	25,832,500.00 25,038,382.35	99.37 5.42%	24,842,246.75 128,125.00	0.16% (196,135.60)	Aaa/AAA NA	0.16 0.16
4581X0DZ8	INTER-AMERICAN DEVELOPMENT BANK 0.5 09/23/2024	50,000,000.00	09/23/2021 0.52%	49,963,000.00 49,997,164.23	98.88 5.40%	49,440,802.50 68,055.56	0.31% (556,361.73)	Aaa/AAA NA	0.23 0.23

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
45950KCR9	INTERNATIONAL FINANCE CORP 1.375 10/16/2024	25,000,000.00	10/16/2019 1.43%	24,926,750.00 24,995,710.04	98.83 5.41%	24,706,502.50 71,614.58	0.16% (289,207.54)	Aaa/AAA NA	0.30 0.29
45950VTV8	INTERNATIONAL FINANCE CORP 0.385 11/04/2024	25,000,000.00	11/04/2020 0.39%	25,000,000.00 25,000,000.00	98.22 5.64%	24,555,679.75 15,239.58	0.16% (444,320.25)	Aaa/AAA NA	0.35 0.34
4581X0CM8	INTER-AMERICAN DEVELOPMENT BANK 2.125 01/15/2025	23,093,000.00	02/25/2021 0.55%	24,491,743.01 23,288,586.95	98.25 5.44%	22,689,553.28 226,279.33	0.14% (599,033.66)	Aaa/AAA AAA	0.54 0.52
459053AQ7	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 01/15/2025	25,000,000.00	06/12/2024 5.21%	24,238,993.06 24,305,625.00	97.20 5.29%	24,299,989.50 0.00	0.15% (5,635.50)	NA/NA NA	0.54 0.53
45950VPR1	INTERNATIONAL FINANCE CORP 0.35 02/26/2025	25,000,000.00	02/26/2021 0.05%	24,946,250.00 24,991,170.43	96.53 5.82%	24,132,220.75 30,381.94	0.15% (858,949.68)	Aaa/AAA NA	0.66 0.64
459058JB0	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025	50,000,000.00	-- 0.69%	49,857,250.00 49,975,256.03	96.39 5.23%	48,196,298.50 59,991.67	0.31% (1,778,957.53)	Aaa/AAA NA	0.81 0.79
45818WDC7	INTER-AMERICAN DEVELOPMENT BANK 0.775 07/09/2025	50,000,000.00	04/09/2021 0.78%	50,000,000.00 50,000,000.00	95.67 5.16%	47,836,535.00 185,138.89	0.30% (2,163,465.00)	NA/NA NA	1.02 0.99
459058JE4	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.375 07/28/2025	25,000,000.00	07/28/2020 0.40%	24,966,500.00 24,992,808.32	95.09 5.11%	23,773,649.25 39,843.75	0.15% (1,219,159.07)	Aaa/AAA NA	1.08 1.05
45818WDP8	INTER-AMERICAN DEVELOPMENT BANK 3.03 08/01/2025	25,000,000.00	05/02/2022 3.03%	25,000,000.00 25,000,000.00	97.78 5.15%	24,445,713.00 315,625.00	0.16% (554,287.00)	NA/NA NA	1.09 1.04
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	44,000,000.00	-- 0.62%	43,762,370.00 43,933,075.15	94.26 5.02%	41,473,224.32 38,500.00	0.26% (2,459,850.83)	Aaa/AAA NA	1.33 1.29
45950VPJ9	INTERNATIONAL FINANCE CORP 0.58 01/15/2026	19,700,000.00	02/12/2021 0.53%	19,748,068.00 19,715,051.33	93.42 5.07%	18,403,638.15 52,686.56	0.12% (1,311,413.18)	Aaa/AAA NA	1.54 1.49
45950VPK6	INTERNATIONAL FINANCE CORP 0.45 02/05/2026	25,000,000.00	02/05/2021 0.52%	24,907,500.00 24,970,416.21	92.99 5.08%	23,246,771.50 45,625.00	0.15% (1,723,644.71)	NA/NA NA	1.60 1.55
45905U5Y6	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.6 02/18/2026	75,000,000.00	02/18/2021 0.60%	74,987,500.00 74,995,913.20	93.39 4.86%	70,045,377.75 166,250.00	0.44% (4,950,535.45)	Aaa/AAA NA	1.64 1.59

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
45906M2P5	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.875 06/30/2026	25,000,000.00	06/30/2021 0.88%	25,000,000.00 25,000,000.00	91.81 5.24%	22,952,153.00 607.64	0.15% (2,047,847.00)	Aaa/AAA NA	2.00 1.94
4581X0EM6	INTER-AMERICAN DEVELOPMENT BANK 4.375 02/01/2027	50,000,000.00	04/16/2024 4.92%	49,289,000.00 49,340,632.97	99.28 4.67%	49,641,188.50 911,458.33	0.31% 300,555.53	Aaa/AAA NA	2.59 2.37
45950VRW8	International Finance Corporation 3.81 06/30/2027	25,000,000.00	02/07/2023 3.81%	25,000,000.00 25,000,000.00	97.48 4.72%	24,369,807.75 2,645.83	0.15% (630,192.25)	NA/AAA NA	3.00 2.80
45818WEH5	Inter-American Development Bank 3.96 06/30/2027	50,000,000.00	02/07/2023 3.96%	50,000,000.00 50,000,000.00	97.74 4.78%	48,869,927.50 5,424.66	0.31% (1,130,072.50)	Aaa/AAA NA	3.00 2.79
45906M4E8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 4.5 06/26/2028	35,000,000.00	01/23/2024 4.54%	34,947,500.00 34,952,639.41	97.77 5.12%	34,220,583.95 21,875.00	0.22% (732,055.46)	Aaa/AAA NA	3.99 3.60
45818WFB7	INTER-AMERICAN DEVELOPMENT BANK 4.16 06/30/2028	50,000,000.00	01/19/2024 4.16%	50,000,000.00 50,000,000.00	98.82 4.49%	49,410,705.00 901,333.33	0.31% (589,295.00)	Aaa/AAA NA	4.00 3.64
45818WFM3	INTER-AMERICAN DEVELOPMENT BANK 4.76 07/03/2028	50,000,000.00	04/11/2024 4.76%	50,000,000.00 50,000,000.00	101.02 4.48%	50,509,005.50 482,611.11	0.32% 509,005.50	Aaa/AAA NA	4.01 3.58
45818WFP6	INTER-AMERICAN DEVELOPMENT BANK 4.82 07/05/2028	50,000,000.00	05/03/2024 4.82%	50,000,000.00 50,000,000.00	101.14 4.51%	50,568,458.00 388,277.78	0.32% 568,458.00	Aaa/AAA NA	4.01 3.59
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	50,835,000.00	-- 4.10%	49,596,943.80 49,726,819.07	96.35 4.50%	48,981,604.19 835,247.29	0.31% (745,214.88)	Aaa/AAA NA	4.03 3.65
4581X0DX3	INTER-AMERICAN DEVELOPMENT BANK 1.125 07/20/2028	50,801,000.00	01/22/2024 4.17%	44,531,140.58 45,139,381.98	87.57 4.51%	44,485,807.80 255,592.53	0.28% (653,574.18)	Aaa/AAA AAA	4.05 3.86
45950VST4	INTERNATIONAL FINANCE CORP 4.07 07/31/2028	50,000,000.00	01/08/2024 4.07%	50,000,000.00 50,000,000.00	98.27 4.54%	49,132,505.00 938,361.11	0.31% (867,495.00)	Aaa/AAA NA	4.08 3.65
459058KW2	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 4.625 08/01/2028	75,000,000.00	-- 4.46%	75,490,750.00 75,467,763.97	100.45 4.50%	75,336,854.25 1,445,312.50	0.48% (130,909.72)	Aaa/AAA NA	4.09 3.62
459058JZ7	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 1.125 09/13/2028	35,000,000.00	12/28/2023 3.95%	30,794,750.00 31,247,058.87	87.22 4.50%	30,527,481.60 118,125.00	0.19% (719,577.27)	Aaa/AAA NA	4.21 4.00
45818WEY8	INTER-AMERICAN DEVELOPMENT BANK 4.05 09/29/2028	50,000,000.00	01/10/2024 4.05%	50,000,000.00 50,000,000.00	98.27 4.50%	49,135,062.50 911,250.00	0.31% (864,937.50)	Aaa/AAA NA	4.25 3.78

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
45818WFAQ4	INTER-AMERICAN DEVELOPMENT BANK 4.815 11/07/2028	50,000,000.00	04/30/2024 4.82%	50,000,000.00 50,000,000.00	100.35 4.72%	50,174,000.00 341,062.50	0.32% 174,000.00	Aaa/AAA NA	4.36 3.86
45906M4P3	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 4.875 01/12/2029	25,000,000.00	01/03/2024 4.87%	25,000,000.00 25,000,000.00	101.44 4.52%	25,359,491.25 572,135.42	0.16% 359,491.25	Aaa/NA NA	4.54 0.98
45818WEZ5	INTER-AMERICAN DEVELOPMENT BANK 4.125 01/29/2029	28,405,000.00	02/13/2024 4.39%	28,075,786.05 28,100,704.45	98.52 4.48%	27,984,935.78 494,720.42	0.18% (115,768.67)	Aaa/AAA NA	4.58 4.05
45818WFJ0	INTER-AMERICAN DEVELOPMENT BANK 4.46 01/31/2029	50,000,000.00	04/05/2024 4.47%	49,987,500.00 49,988,069.80	99.95 4.47%	49,972,517.50 489,361.11	0.32% (15,552.30)	Aaa/AAA NA	4.59 4.07
45818WFH4	INTER-AMERICAN DEVELOPMENT BANK 4.5 02/01/2029	50,000,000.00	04/03/2024 4.50%	50,000,000.00 50,000,000.00	100.11 4.47%	50,054,547.00 506,250.00	0.32% 54,547.00	Aaa/AAA NA	4.59 4.06
45818WFC5	INTER-AMERICAN DEVELOPMENT BANK 4.22 02/07/2029	25,000,000.00	02/05/2024 4.22%	25,000,000.00 25,000,000.00	98.95 4.47%	24,738,585.50 404,416.67	0.16% (261,414.50)	NA/NA NA	4.61 4.07
4581X0EN4	INTER-AMERICAN DEVELOPMENT BANK 4.125 02/15/2029	50,000,000.00	-- 4.44%	49,307,250.00 49,347,219.49	98.60 4.46%	49,298,829.00 865,104.17	0.31% (48,390.49)	Aaa/AAA NA	4.63 4.09
45818WFF8	INTER-AMERICAN DEVELOPMENT BANK 4.328 03/29/2029	25,000,000.00	03/22/2024 4.33%	25,000,000.00 25,000,000.00	99.38 4.47%	24,846,194.25 270,500.00	0.16% (153,805.75)	Aaa/AAA NA	4.74 4.20
45950VTF3	INTERNATIONAL FINANCE CORP 4.47 03/29/2029	25,000,000.00	04/05/2024 4.47%	25,000,000.00 25,000,000.00	99.84 4.51%	24,959,848.50 245,229.17	0.16% (40,151.50)	Aaa/AAA NA	4.74 4.19
45818WFS0	INTER-AMERICAN DEVELOPMENT BANK 4.33 05/30/2029	25,000,000.00	06/13/2024 4.34%	24,990,675.00 24,990,726.69	99.66 4.41%	24,914,500.00 30,069.44	0.16% (76,226.69)	NA/NA NA	4.91 4.38
45818WFR2	INTER-AMERICAN DEVELOPMENT BANK 4.6 06/07/2029	25,000,000.00	06/04/2024 4.44%	25,174,250.00 25,171,959.75	100.33 4.52%	25,082,317.50 76,666.67	0.16% (89,642.25)	NA/NA NA	4.94 4.36
4581X0DGO	INTER-AMERICAN DEVELOPMENT BANK 2.25 06/18/2029	24,440,000.00	06/17/2024 4.38%	22,129,002.48 22,145,455.36	90.24 4.46%	22,053,879.05 19,857.50	0.14% (91,576.31)	Aaa/AAA AAA	4.97 4.60
45950KDH0	INTERNATIONAL FINANCE CORP 4.25 07/02/2029	50,000,000.00	06/25/2024 4.36%	49,753,000.00 49,753,000.00	100.00 4.28%	50,002,056.00 0.00	0.32% 249,056.00	Aaa/NA NA	5.01 4.46
Total Supranational		1,611,274,000.00	3.27%	1,596,695,971.98 1,596,570,591.06	97.54 4.77%	1,569,671,048.38 12,976,852.03	9.96% (26,899,542.68)	Aaa/AAA AAA	3.13 2.78

US TREASURY

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
912828Y87	UNITED STATES TREASURY 1.75 07/31/2024	10,000,000.00	05/04/2020 0.34%	10,594,921.88 10,011,522.05	99.70 5.22%	9,970,247.40 73,076.92	0.06% (41,274.65)	Aaa/AA+ AA+	0.08 0.08
912828D56	UNITED STATES TREASURY 2.375 08/15/2024	10,000,000.00	08/29/2019 1.41%	10,471,484.38 10,011,702.59	99.62 5.35%	9,962,109.40 89,388.74	0.06% (49,593.19)	Aaa/AA+ AA+	0.13 0.13
912828Z52	UNITED STATES TREASURY 1.375 01/31/2025	110,000,000.00	-- 1.01%	111,622,070.34 110,234,956.63	97.76 5.31%	107,535,742.60 631,593.41	0.68% (2,699,214.03)	Aaa/AA+ AA+	0.59 0.57
912828J27	UNITED STATES TREASURY 2.0 02/15/2025	20,000,000.00	04/28/2020 0.38%	21,546,875.00 20,201,958.02	97.96 5.36%	19,591,211.00 150,549.45	0.12% (610,747.02)	Aaa/AA+ AA+	0.63 0.61
91282CDZ1	UNITED STATES TREASURY 1.5 02/15/2025	25,000,000.00	04/13/2022 2.48%	24,322,265.63 24,850,624.47	97.66 5.34%	24,415,283.25 141,140.11	0.15% (435,341.22)	Aaa/AA+ AA+	0.63 0.61
912828ZC7	UNITED STATES TREASURY 1.125 02/28/2025	25,000,000.00	02/25/2022 1.78%	24,521,484.38 24,894,630.77	97.33 5.24%	24,331,787.00 94,004.76	0.15% (562,843.77)	Aaa/AA+ AA+	0.67 0.65
912828ZF0	UNITED STATES TREASURY 0.5 03/31/2025	15,000,000.00	04/13/2020 0.42%	15,059,179.70 15,008,911.23	96.57 5.21%	14,485,693.35 18,852.46	0.09% (523,217.88)	Aaa/AA+ AA+	0.75 0.73
912828ZL7	UNITED STATES TREASURY 0.375 04/30/2025	15,000,000.00	06/01/2020 0.33%	15,036,328.13 15,006,135.69	96.12 5.19%	14,417,724.60 9,476.90	0.09% (588,411.09)	Aaa/AA+ AA+	0.83 0.81
912828ZT0	UNITED STATES TREASURY 0.25 05/31/2025	50,000,000.00	12/10/2021 1.06%	48,607,421.88 49,633,185.26	95.62 5.19%	47,811,035.00 10,587.43	0.30% (1,822,150.26)	Aaa/AA+ AA+	0.92 0.89
912828ZW3	UNITED STATES TREASURY 0.25 06/30/2025	200,000,000.00	-- 0.70%	196,323,242.19 199,103,785.64	95.31 5.12%	190,619,140.00 1,358.70	1.21% (8,484,645.64)	Aaa/AA+ AA+	1.00 0.97
91282CAB7	UNITED STATES TREASURY 0.25 07/31/2025	75,000,000.00	-- 0.78%	73,400,390.62 74,578,385.67	94.96 5.08%	71,223,633.00 78,296.70	0.45% (3,354,752.67)	Aaa/AA+ AA+	1.08 1.06
91282CAM3	UNITED STATES TREASURY 0.25 09/30/2025	135,000,000.00	-- 0.72%	132,286,328.14 134,216,824.18	94.29 5.02%	127,290,233.70 84,836.07	0.81% (6,926,590.48)	Aaa/AA+ AA+	1.25 1.22
91282CAT8	UNITED STATES TREASURY 0.25 10/31/2025	35,000,000.00	05/28/2021 0.67%	34,362,890.63 34,808,118.58	93.98 4.97%	32,893,164.15 14,741.85	0.21% (1,914,954.43)	Aaa/AA+ AA+	1.34 1.30
91282CAZ4	UNITED STATES TREASURY 0.375 11/30/2025	30,000,000.00	05/28/2021 0.68%	29,587,500.00 29,870,514.57	93.82 4.94%	28,144,921.80 9,528.69	0.18% (1,725,592.77)	Aaa/AA+ AA+	1.42 1.38
91282CBC4	UNITED STATES TREASURY 0.375 12/31/2025	33,000,000.00	01/27/2021 0.39%	32,971,640.63 32,991,361.35	93.52 4.91%	30,861,445.23 336.28	0.20% (2,129,916.12)	Aaa/AA+ AA+	1.50 1.46
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	50,000,000.00	-- 0.98%	48,671,874.99 49,531,318.33	93.20 4.89%	46,599,609.50 78,296.70	0.30% (2,931,708.83)	Aaa/AA+ AA+	1.59 1.54

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
91282CBQ3	UNITED STATES TREASURY 0.5 02/28/2026	25,000,000.00	04/12/2021 0.87%	24,554,687.50 24,848,398.94	93.12 4.84%	23,279,297.00 41,779.89	0.15% (1,569,101.94)	Aaa/AA+ AA+	1.67 1.62
91282CGV7	UNITED STATES TREASURY 3.75 04/15/2026	25,000,000.00	04/01/2024 4.71%	24,537,109.38 24,593,179.58	98.21 4.80%	24,552,734.50 197,233.61	0.16% (40,445.08)	Aaa/AA+ AA+	1.79 1.70
91282CBW0	UNITED STATES TREASURY 0.75 04/30/2026	50,000,000.00	05/26/2021 0.77%	49,945,312.50 49,979,704.86	93.01 4.78%	46,503,906.00 63,179.35	0.29% (3,475,798.86)	Aaa/AA+ AA+	1.83 1.78
91282CHB0	UNITED STATES TREASURY 3.625 05/15/2026	25,000,000.00	04/09/2024 4.72%	24,458,007.81 24,516,103.70	97.96 4.77%	24,490,234.50 115,743.89	0.16% (25,869.20)	Aaa/AA+ AA+	1.87 1.78
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	50,000,000.00	06/09/2021 0.74%	50,015,625.00 50,006,010.94	92.74 4.76%	46,369,140.50 31,762.30	0.29% (3,636,870.44)	Aaa/AA+ AA+	1.92 1.86
9128286X3	UNITED STATES TREASURY 2.125 05/31/2026	50,000,000.00	-- 1.76%	51,056,640.63 50,357,781.44	95.23 4.76%	47,613,281.00 89,993.17	0.30% (2,744,500.44)	Aaa/AA+ AA+	1.92 1.84
91282CHH7	UNITED STATES TREASURY 4.125 06/15/2026	50,000,000.00	-- 4.72%	49,380,859.38 49,447,834.89	98.85 4.74%	49,425,781.00 90,163.93	0.31% (22,053.89)	Aaa/AA+ AA+	1.96 1.85
91282CCJ8	UNITED STATES TREASURY 0.875 06/30/2026	25,000,000.00	10/05/2021 0.94%	24,924,804.69 24,968,295.33	92.77 4.71%	23,191,406.25 594.43	0.15% (1,776,889.08)	Aaa/AA+ AA+	2.00 1.94
91282CHM6	UNITED STATES TREASURY 4.5 07/15/2026	50,000,000.00	-- 4.77%	49,712,890.63 49,741,849.35	99.57 4.72%	49,785,156.00 1,038,461.54	0.32% 43,306.65	Aaa/AA+ AA+	2.04 1.89
91282CCP4	UNITED STATES TREASURY 0.625 07/31/2026	100,000,000.00	-- 1.05%	98,006,835.88 99,124,657.83	91.99 4.70%	91,992,188.00 260,989.01	0.58% (7,132,469.83)	Aaa/AA+ AA+	2.08 2.02
91282CHU8	UNITED STATES TREASURY 4.375 08/15/2026	25,000,000.00	04/12/2024 4.82%	24,754,882.81 24,777,035.42	99.34 4.70%	24,835,937.50 411,658.65	0.16% 58,902.08	Aaa/AA+ AA+	2.13 1.97
9128282A7	UNITED STATES TREASURY 1.5 08/15/2026	25,000,000.00	06/16/2022 3.45%	23,105,468.75 24,034,673.43	93.58 4.71%	23,394,531.25 141,140.11	0.15% (640,142.18)	Aaa/AA+ AA+	2.13 2.04
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	25,000,000.00	09/24/2021 0.90%	24,819,335.94 24,920,696.29	91.97 4.69%	22,992,187.50 62,669.84	0.15% (1,928,508.79)	Aaa/AA+ AA+	2.17 2.10
91282CHY0	UNITED STATES TREASURY 4.625 09/15/2026	25,000,000.00	04/10/2024 4.84%	24,877,929.69 24,889,077.04	99.87 4.69%	24,966,797.00 339,334.24	0.16% 77,719.96	Aaa/AA+ AA+	2.21 2.05
91282CCZ2	UNITED STATES TREASURY 0.875 09/30/2026	50,000,000.00	10/13/2021 1.05%	49,564,453.13 49,802,766.69	92.04 4.64%	46,017,578.00 109,972.68	0.29% (3,785,188.69)	Aaa/AA+ AA+	2.25 2.18
91282CJC6	UNITED STATES TREASURY 4.625 10/15/2026	25,000,000.00	04/10/2024 4.83%	24,880,859.38 24,891,383.25	99.91 4.66%	24,977,539.00 243,254.78	0.16% 86,155.75	Aaa/AA+ AA+	2.29 2.13

INVESTMENT INVENTORY – MARKET VALUE

County of San Diego Pooled Money Fund

As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
91282CJP7	UNITED STATES TREASURY 4.375 12/15/2026	25,000,000.00	04/12/2024 4.77%	24,755,859.38 24,775,160.02	99.43 4.62%	24,856,445.25 47,814.21	0.16% 81,285.23	Aaa/AA+ AA+	2.46 2.30
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	45,000,000.00	-- 4.24%	43,118,164.04 43,797,978.84	96.49 4.51%	43,419,726.45 3,974.18	0.28% (378,252.39)	Aaa/AA+ AA+	3.00 2.82
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	25,000,000.00	04/10/2024 4.67%	24,471,679.69 24,498,902.30	98.94 4.41%	24,735,351.50 430,631.87	0.16% 236,449.20	Aaa/AA+ AA+	4.08 3.66
Total US Treasury		1,558,000,000.00	1.75%	1,540,327,304.73 1,548,925,425.17	95.54 4.92%	1,487,552,199.18 5,206,416.82	9.43% (61,373,225.99)	Aaa/AA+ AA+	1.55 1.48
Total Portfolio		16,080,156,539.87	3.94%	15,922,131,697.61 16,007,749,945.49	91.52 5.20%	15,766,439,364.26 89,591,258.94	100.00% (241,310,581.23)	Aaa/AA- AA+	1.23 1.07
Total Market Value + Accrued						15,856,030,623.20			

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of June 30, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	06/03/2024	313385AQ9	85,000,000.00	FEDERAL HOME LOAN BANKS 01/15/2025	96.820	5.23%	(82,297,259.72)	0.00	(82,297,259.72)	0.00
Purchase	06/06/2024	313385AQ9	34,000,000.00	FEDERAL HOME LOAN BANKS 01/15/2025	96.878	5.20%	(32,938,520.00)	0.00	(32,938,520.00)	0.00
Purchase	06/07/2024	45818WFR2	25,000,000.00	INTER-AMERICAN DEVELOPMENT BANK 4.6 06/07/2029	100.697	4.44%	(25,174,250.00)	0.00	(25,174,250.00)	0.00
Purchase	06/11/2024	096919AD7	17,750,000.00	BMWOT 2024-A A3 5.18 02/26/2029	99.985	5.24%	(17,747,303.75)	0.00	(17,747,303.75)	0.00
Purchase	06/11/2024	313312A34	50,000,000.00	FEDERAL FARM CREDIT BANKS FUNDING CORP 07/31/2024	99.271	5.38%	(49,635,416.67)	0.00	(49,635,416.67)	0.00
Purchase	06/12/2024	459053AQ7	25,000,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 01/15/2025	96.956	5.21%	(24,238,993.06)	0.00	(24,238,993.06)	0.00
Purchase	06/14/2024	313385AK2	17,000,000.00	FEDERAL HOME LOAN BANKS 01/10/2025	97.040	5.23%	(16,496,729.17)	0.00	(16,496,729.17)	0.00
Purchase	06/14/2024	313385AQ9	50,000,000.00	FEDERAL HOME LOAN BANKS 01/15/2025	96.993	5.19%	(48,496,493.06)	0.00	(48,496,493.06)	0.00
Purchase	06/14/2024	313384T90	50,000,000.00	FEDERAL HOME LOAN BANKS 12/20/2024	97.328	5.23%	(48,663,875.00)	0.00	(48,663,875.00)	0.00
Purchase	06/17/2024	313384F53	18,000,000.00	FEDERAL HOME LOAN BANKS 09/11/2024	98.751	5.30%	(17,775,110.00)	0.00	(17,775,110.00)	0.00
Purchase	06/17/2024	313384F61	20,000,000.00	FEDERAL HOME LOAN BANKS 09/12/2024	98.736	5.30%	(19,747,216.67)	0.00	(19,747,216.67)	0.00
Purchase	06/18/2024	4581X0DGO	24,440,000.00	INTER-AMERICAN DEVELOPMENT BANK 2.25 06/18/2029	90.544	4.38%	(22,129,002.48)	0.00	(22,129,002.48)	0.00
Purchase	06/18/2024	47786WAD2	25,000,000.00	JDOT 2024-B A3 5.2 03/15/2029	99.980	5.27%	(24,995,112.50)	0.00	(24,995,112.50)	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of June 30, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	06/21/2024	45818WFS0	25,000,000.00	INTER-AMERICAN DEVELOPMENT BANK 4.33 05/30/2029	99.963	4.34%	(24,990,675.00)	0.00	(24,990,675.00)	0.00
Purchase	06/25/2024	3130ARBZ3	22,500,000.00	FEDERAL HOME LOAN BANKS 2.7 03/28/2029	92.694	4.42%	(20,856,082.50)	(146,812.50)	(21,002,895.00)	0.00
Purchase	06/26/2024	13606K4T0	100,000,000.00	Canadian Imperial Bank of Commerce (New York) 5.375 07/31/2024	100.000	5.37%	(100,000,000.00)	0.00	(100,000,000.00)	0.00
Purchase	06/27/2024	313385AQ9	20,000,000.00	FEDERAL HOME LOAN BANKS 01/15/2025	97.175	5.25%	(19,434,961.11)	0.00	(19,434,961.11)	0.00
Purchase	06/27/2024	313385AF3	20,000,000.00	FEDERAL HOME LOAN BANKS 01/06/2025	97.290	5.28%	(19,457,991.67)	0.00	(19,457,991.67)	0.00
Purchase	06/27/2024	313385AP1	25,000,000.00	FEDERAL HOME LOAN BANKS 01/14/2025	97.189	5.25%	(24,297,197.92)	0.00	(24,297,197.92)	0.00
Purchase	06/27/2024	86959TFG6	25,000,000.00	Svenska Handels AB Publ - New York Branch 5.4 09/30/2024	100.000	5.40%	(25,000,000.00)	0.00	(25,000,000.00)	0.00
Purchase	06/27/2024	21684XV29	40,000,000.00	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 5.4 12/31/2024	100.000	5.40%	(40,000,000.00)	0.00	(40,000,000.00)	0.00
Purchase	06/27/2024	313385BD7	100,000,000.00	FEDERAL HOME LOAN BANKS 01/28/2025	97.005	5.24%	(97,004,930.56)	0.00	(97,004,930.56)	0.00
Purchase	06/27/2024	87019WXA8	100,000,000.00	Swedbank Sparbanken Svenge Ab 5.44 11/27/2024	100.000	5.44%	(100,000,000.00)	0.00	(100,000,000.00)	0.00
Total Purchase			918,690,000.00				(901,377,120.84)	(146,812.50)	(901,523,933.34)	0.00
TOTAL ACQUISITIONS			918,690,000.00				(901,377,120.84)	(146,812.50)	(901,523,933.34)	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of June 30, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Maturity	06/01/2024	20772KNV7	(6,000,000.00)	CONNECTICUT ST 0.508 06/01/2024	100.000	0.51%	6,000,000.00	0.00	6,000,000.00	0.00
Maturity	06/01/2024	546417DP8	(5,000,000.00)	LOUISIANA ST 0.65 06/01/2024	100.000	0.65%	5,000,000.00	0.00	5,000,000.00	0.00
Maturity	06/03/2024	63873JF39	(200,000,000.00)	Natixis, New York Branch 06/03/2024	100.000	0.00%	200,000,000.00	0.00	200,000,000.00	0.00
Maturity	06/03/2024	06051WFC3	(90,000,000.00)	Bank of America, National Association 5.84 06/03/2024	100.000	5.84%	90,000,000.00	0.00	90,000,000.00	0.00
Maturity	06/03/2024	22536DEZ7	(55,000,000.00)	Credit Agricole Corporate And Investment Bank, New 5.82 06/03/2024	100.000	5.82%	55,000,000.00	0.00	55,000,000.00	0.00
Maturity	06/03/2024	09659BF39	(42,000,000.00)	BNP Paribas New York Branch 06/03/2024	100.000	0.00%	42,000,000.00	0.00	42,000,000.00	0.00
Maturity	06/04/2024	06366GF46	(40,000,000.00)	Bank of Montreal - Chicago Branch 06/04/2024	100.000	0.00%	40,000,000.00	0.00	40,000,000.00	0.00
Maturity	06/05/2024	06366GF53	(40,000,000.00)	Bank of Montreal - Chicago Branch 06/05/2024	100.000	0.00%	40,000,000.00	0.00	40,000,000.00	0.00
Maturity	06/06/2024	06366GF61	(40,000,000.00)	Bank of Montreal - Chicago Branch 06/06/2024	100.000	0.00%	40,000,000.00	0.00	40,000,000.00	0.00
Maturity	06/07/2024	63873JF70	(90,000,000.00)	Natixis, New York Branch 06/07/2024	100.000	0.00%	90,000,000.00	0.00	90,000,000.00	0.00
Maturity	06/07/2024	89115DA63	(50,000,000.00)	Toronto-Dominion Bank - New York Branch 5.4 06/07/2024	100.000	5.40%	50,000,000.00	0.00	50,000,000.00	0.00
Maturity	06/10/2024	06366GFA2	(50,000,000.00)	Bank of Montreal - Chicago Branch 06/10/2024	100.000	0.00%	50,000,000.00	0.00	50,000,000.00	0.00
Maturity	06/11/2024	65603AVV0	(35,000,000.00)	Norinchukin Bank - New York Branch 5.39 06/11/2024	100.000	5.39%	35,000,000.00	0.00	35,000,000.00	0.00
Maturity	06/12/2024	13606KN36	(40,000,000.00)	Canadian Imperial Bank of Commerce (New York) 5.52 06/12/2024	100.000	5.52%	40,000,000.00	0.00	40,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of June 30, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	06/13/2024	3133EKQU3	(120,350,000.00)	FEDERAL FARM CREDIT BANKS FUNDING CORP 1.95 06/13/2024	100.000	1.95%	120,350,000.00	0.00	120,350,000.00	0.00
Maturity	06/15/2024	20772KQG7	(5,000,000.00)	CONNECTICUT ST 4.25 06/15/2024	100.000	4.25%	5,000,000.00	0.00	5,000,000.00	0.00
Maturity	06/17/2024	13606KN28	(50,000,000.00)	Canadian Imperial Bank of Commerce (New York) 5.52 06/17/2024	100.000	5.52%	50,000,000.00	0.00	50,000,000.00	0.00
Maturity	06/18/2024	22533TFJ0	(75,000,000.00)	Credit Agricole Corporate And Investment Bank, New 06/18/2024	100.000	0.00%	75,000,000.00	0.00	75,000,000.00	0.00
Maturity	06/20/2024	89233GFL5	(25,000,000.00)	Toyota Motor Credit Corporation 06/20/2024	100.000	0.00%	25,000,000.00	0.00	25,000,000.00	0.00
Maturity	06/21/2024	22533TFM3	(60,000,000.00)	Credit Agricole Corporate And Investment Bank, New 06/21/2024	100.000	0.00%	60,000,000.00	0.00	60,000,000.00	0.00
Maturity	06/27/2024	89119AFT0	(196,000,000.00)	The Toronto-Dominion Bank 06/27/2024	100.000	0.00%	196,000,000.00	0.00	196,000,000.00	0.00
Maturity	06/28/2024	89115BPG9	(152,000,000.00)	Toronto-Dominion Bank - New York Branch 6.0 06/28/2024	100.000	6.00%	152,000,000.00	0.00	152,000,000.00	0.00
Maturity	06/28/2024	21687AFU2	(150,000,000.00)	COÖPERATIEVE RABOBANK U.A., NEW YORK BRANCH 06/28/2024	100.000	0.00%	150,000,000.00	0.00	150,000,000.00	0.00
Maturity	06/28/2024	89115BQC7	(103,000,000.00)	Toronto-Dominion Bank - New York Branch 6.0 06/28/2024	100.000	6.00%	103,000,000.00	0.00	103,000,000.00	0.00

TRANSACTION ACTIVITY REPORT

County of San Diego Pooled Money Fund

As of June 30, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest	Pur/Sold	Total Amount	Gain/Loss
Maturity	06/28/2024	78015JXW2	(68,000,000.00)	Royal Bank of Canada New York Branch 5.89 06/28/2024	100.000	5.89%	68,000,000.00		0.00	68,000,000.00	0.00
Maturity	06/28/2024	89115DAA4	(40,000,000.00)	Toronto-Dominion Bank - New York Branch 5.39 06/28/2024	100.000	5.39%	40,000,000.00		0.00	40,000,000.00	0.00
Maturity	06/28/2024	313384YS2	(28,000,000.00)	FEDERAL HOME LOAN BANKS 06/28/2024	100.000	0.00%	28,000,000.00		0.00	28,000,000.00	0.00
Maturity	06/30/2024	912828XX3	(50,000,000.00)	UNITED STATES TREASURY 2.0 06/30/2024	100.000	2.00%	50,000,000.00		0.00	50,000,000.00	0.00
Total Maturity			(1,905,350,000.00)				1,905,350,000.00		0.00	1,905,350,000.00	0.00
TOTAL DISPOSITIONS			(1,905,350,000.00)				1,905,350,000.00		0.00	1,905,350,000.00	0.00

CONTACT US



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