

**Client Management Team**

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**Contents**

Cover/Disclosures  
Summary Statement  
Individual Accounts

**Accounts included in Statement**

76990800      SAN BERNARDINO COUNTY

SAN BERNARDINO COUNTY  
PARTH BHATT  
268 WEST HOSPITALITY LANE  
FIRST FLOOR  
SAN BERNARDINO, CA 92415-0360

**Important Disclosures**

**Important Disclosures**

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFMAM") is an investment adviser registered with the U.S. Securities and Exchange Commission and a subsidiary of U.S. Bancorp Asset Management, Inc. ("USBAM"). USBAM is a subsidiary of U.S. Bank National Association ("U.S. Bank"). U.S. Bank is a separate entity and subsidiary of U.S. Bancorp. U.S. Bank is not responsible for and does not guarantee the products, services or performance of PFMAM. PFMAM maintains a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

**Proxy Voting** PFMAM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFMAM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

**Questions About an Account** PFMAM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFMAM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFMAM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFMAM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

**Account Control** PFMAM does not have the authority to withdraw funds from or deposit funds to the custodian outside the scope of services provided by PFMAM. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

**Market Value** Generally, PFMAM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. For certain short-term investments or where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFMAM believes the prices to be reliable, the values of the securities may not represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company or local government investment program is contained in the appropriate fund offering documentation or information statement.

**Amortized Cost** The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short term securities (those with less than one year to maturity at time of issuance) is amortized on a straightline basis. Such discount or premium with respect to longer term securities is amortized using the constant yield basis.

**Tax Reporting** Cost data and realized gains / losses are provided for informational purposes only. Please review for accuracy and consult your tax advisor to determine the tax consequences of your security transactions. PFMAM does not report such information to the IRS or other taxing authorities and is not responsible for the accuracy of such information that may be required to be reported to federal, state or other taxing authorities.

**Financial Situation** In order to better serve you, PFMAM should be promptly notified of any material change in your investment objective or financial situation.

**Callable Securities** Securities subject to redemption prior to maturity may be redeemed in whole or in part before maturity, which could affect the yield represented.

**Portfolio** The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFMAM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested. Actual settlement values, accrued interest, and amortized cost amounts may vary for securities subject to an adjustable interest rate or subject to principal paydowns. Any changes to the values shown may be reflected within the next monthly statement's beginning values.

**Rating** Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed.

Shares of some local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

**Key Terms and Definitions**

**Dividends** on local government investment program funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratably amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

**Current Yield** is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed. **Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

**Monthly distribution yield** represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

**YTM at Cost** The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

**YTM at Market** The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis.

**Managed Account** A portfolio of investments managed discretely by PFMAM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

**Unsettled Trade** A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFMAM within 60 days of receipt. If you have other concerns or questions regarding your account, or to request an updated copy of PFMAM's current disclosure statement, please contact a member of your client management team at PFMAM Service Operations at the address below.

PFM Asset Management LLC  
Attn: Service Operations  
213 Market Street  
Harrisburg, PA 17101

**NOT FDIC INSURED      NO BANK GUARANTEE      MAY LOSE VALUE**

**Consolidated Summary Statement**

For the Month Ending **August 31, 2022**

SAN BERNARDINO COUNTY

<b>Portfolio Summary</b>			<b>Investment Allocation</b>		
<b>Portfolio Holdings</b>	<b>Cash Dividends and Income</b>	<b>Closing Market Value</b>	<b>Investment Type</b>	<b>Closing Market Value</b>	<b>Percent</b>
PFMAM Managed Account	13,803,081.25	10,380,957,154.39	Asset-Backed Security	438,432,568.92	4.14
Cash Balance	0.00	200,389,676.71	Federal Agency Bond / Note	2,294,612,703.06	21.69
<b>Total</b>	<b>\$13,803,081.25</b>	<b>\$10,581,346,831.10</b>	Corporate Note	546,090,428.43	5.16
			Certificate of Deposit	1,464,809,589.95	13.84
			Federal Agency Commercial Mortgage-Backed Se	937,492,419.78	8.86
			Commercial Paper	980,466,705.00	9.27
			Federally Insured Cash Account	25,000,000.00	0.24
			Joint Powers Authority	512,000,000.00	4.84
			Money Market Mutual Fund	103,000,000.00	0.97
			NOW Account	50,000,000.00	0.47
			Corporate Note	34,421,660.00	0.33
			Repurchase Agreement	49,999,902.75	0.47
			Supra-National Agency Bond / Note	249,365,559.00	2.36
			U.S. Treasury Bond / Note	2,695,265,617.50	25.47
			Cash Balance	200,389,676.71	1.89
			<b>Total</b>	<b>\$10,581,346,831.10</b>	<b>100.00%</b>

**Consolidated Summary Statement**

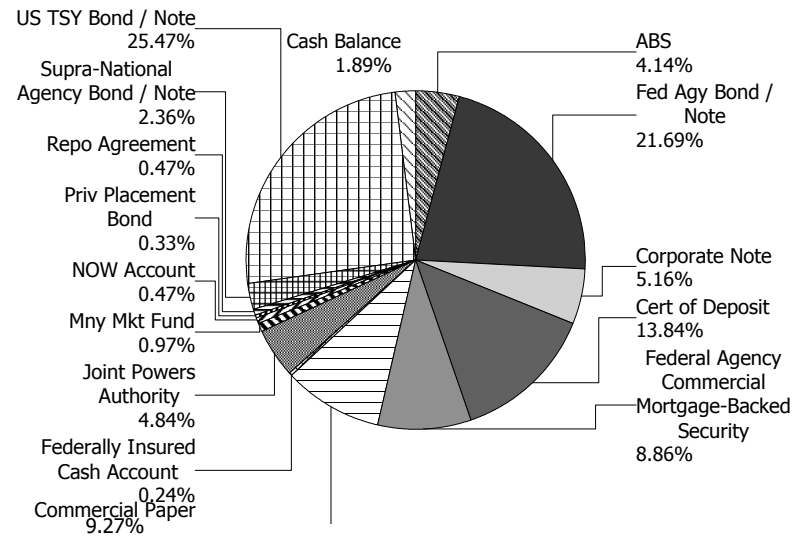
For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY**

**Maturity Distribution (Fixed Income Holdings)**

**Sector Allocation**

<b>Portfolio Holdings</b>	<b>Closing Market Value</b>	<b>Percent</b>
Under 30 days	1,945,044,217.01	18.39
31 to 60 days	338,035,584.70	3.19
61 to 90 days	348,669,989.85	3.30
91 to 180 days	663,337,813.94	6.27
181 days to 1 year	1,659,629,025.58	15.68
1 to 2 years	2,228,557,143.06	21.06
2 to 3 years	2,358,263,424.91	22.29
3 to 4 years	714,601,851.89	6.75
4 to 5 years	325,207,780.16	3.07
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$10,581,346,831.10</b>	<b>100.00%</b>
<b>Weighted Average Days to Maturity</b>	<b>513</b>	



**Managed Account Summary Statement**

For the Month Ending **August 31, 2022**

SAN BERNARDINO COUNTY - 76990800

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$10,786,844,575.95</b>
Maturities/Calls	(7,903,263,422.35)
Principal Dispositions	(399,000,000.00)
Principal Acquisitions	7,957,586,250.00
Unsettled Trades	0.00
Change in Current Value	(61,210,249.21)
<b>Closing Market Value</b>	<b>\$10,380,957,154.39</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	7,883,259,779.80
Sale Proceeds	399,000,000.00
Coupon/Interest/Dividend Income	11,650,510.00
Principal Payments	21,363,422.35
Security Purchases	(7,957,586,250.00)
Net Cash Contribution	(357,687,462.15)
Reconciling Transactions	0.00

**Earnings Reconciliation (Cash Basis) - Managed Account**

Interest/Dividends/Coupons Received	13,010,289.80
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	792,791.45
<b>Total Cash Basis Earnings</b>	<b>\$13,803,081.25</b>

**Cash Balance**

**Closing Cash Balance** **\$0.00**

**Earnings Reconciliation (Accrual Basis)**

	<b>Total</b>
Ending Amortized Value of Securities	10,608,450,320.19
Ending Accrued Interest	23,737,460.14
Plus Proceeds from Sales	399,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	7,904,623,202.15
Plus Coupons/Dividends Received	11,650,510.00
Less Cost of New Purchases	(7,957,586,250.00)
Less Beginning Amortized Value of Securities	(10,950,241,947.69)
Less Beginning Accrued Interest	(23,784,014.55)
<b>Total Accrual Basis Earnings</b>	<b>\$15,849,280.24</b>

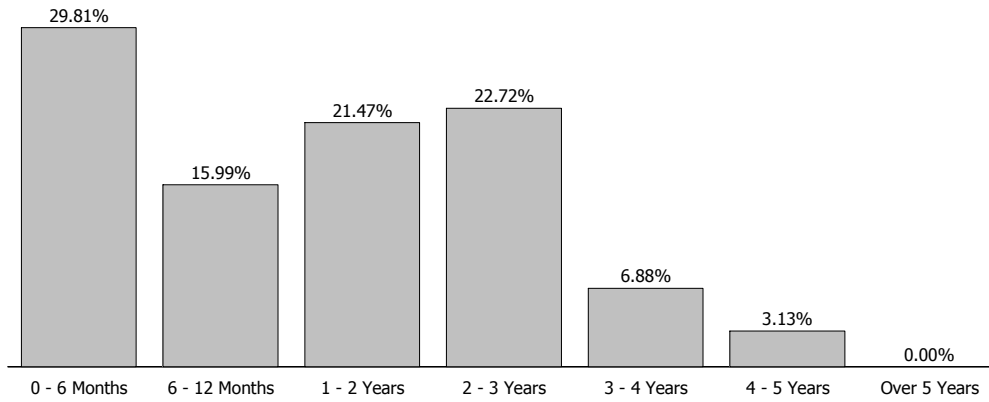


**Portfolio Summary and Statistics**

For the Month Ending **August 31, 2022**

SAN BERNARDINO COUNTY - 76990800

**Maturity Distribution**



**Characteristics**

Yield to Maturity at Cost	1.81%
Yield to Maturity at Market	3.22%
Weighted Average Days to Maturity	523

**Managed Account Issuer Summary**

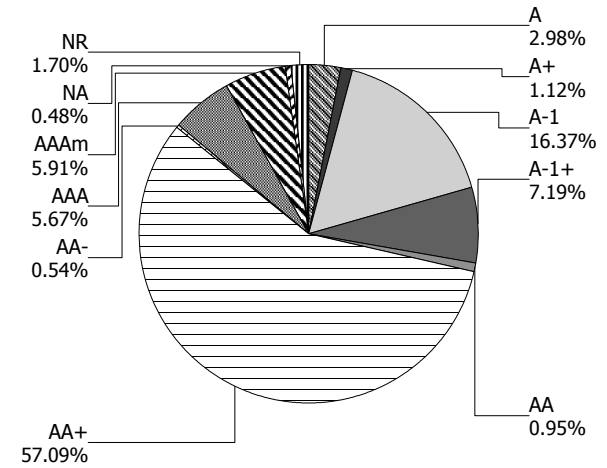
For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
AMAZON.COM INC	98,510,850.00	0.95
AMERICAN EXPRESS CO	19,754,680.00	0.19
BANK OF MONTREAL	49,996,700.00	0.48
BANK OF NOVA SCOTIA	49,751,193.55	0.48
BANK OF THE WEST	50,000,000.00	0.48
BEDFORD ROW FUNDING CORP	24,876,800.00	0.24
BMW FINANCIAL SERVICES NA LLC	24,391,998.18	0.23
BMW VEHICLE OWNER TRUST	24,498,898.05	0.24
BNP PARIBAS	98,950,464.35	0.95
BNP PARIBAS FORTIS	49,752,766.50	0.48
CAFCO LLC	24,932,200.00	0.24
CAMP	502,000,000.00	4.84
CANADIAN IMPERIAL BANK OF COMMERCE	149,115,052.85	1.44
CANTOR FITZGERALD	49,999,902.75	0.48
CHASE ISSURANCE	17,941,684.20	0.17
CHEVRON CORPORATION	9,711,330.00	0.09
CITIGROUP INC	199,053,945.75	1.92
CREDIT AGRICOLE SA	419,999,183.10	4.05
DEERE & COMPANY	67,368,874.00	0.65
FAIRWAY FINANCE COMPANY LLC	34,576,080.00	0.33
FANNIE MAE	666,875,175.00	6.42
FEDERAL FARM CREDIT BANKS	408,565,777.00	3.94
FEDERAL HOME LOAN BANKS	561,736,371.76	5.41
FEDERATED GOVT OBLIGATIONS FUNDS	100,000,000.00	0.96
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	1,594,927,799.08	15.36
HONDA AUTO RECEIVABLES	54,075,532.22	0.52
HYUNDAI AUTO RECEIVABLES	59,373,703.02	0.57
ING GROEP NV	49,975,100.00	0.48
INTER-AMERICAN DEVELOPMENT BANK	129,122,685.00	1.24
INTL BANK OF RECONSTRUCTION AND DEV	120,242,874.00	1.16
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.10

**Credit Quality (S&P Ratings)**





**Managed Account Issuer Summary**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
JOHN DEERE OWNER TRUST	62,340,677.00	0.60
JP MORGAN CHASE & CO	74,730,825.00	0.72
LA FAYETTE ASSET SECURITIZATION LLC	24,700,225.00	0.24
LIBERTY STREET FUNDING LLC	49,511,050.00	0.48
MERCEDES-BENZ AUTO LEASE TRUST	26,841,218.34	0.26
MERCEDES-BENZ AUTO RECEIVABLES	31,406,187.63	0.30
METLIFE INC	34,421,660.00	0.33
MORGAN STANLEY	1,000,000.00	0.01
NATIXIS NY BRANCH	174,680,050.00	1.68
NORDEA BANK ABP	49,604,950.00	0.48
NORTHERN TRUST	1,000,000.00	0.01
OLD LINE FUNDING LLC	74,837,325.00	0.72
RABOBANK NEDERLAND	99,871,750.00	0.96
ROYAL BANK OF CANADA	99,179,703.45	0.96
STONECASTLE FICA	25,000,000.00	0.24
SVENSKA HANDELSBANKEN AB	149,122,850.35	1.44
SWEDBANK AB	149,770,826.70	1.44
THE BANK OF NEW YORK MELLON CORPORATION	242,397,447.43	2.34
THUNDER BAY FUNDING LLC	49,394,450.00	0.48
TORONTO-DOMINION BANK	199,250,703.35	1.92
Toyota Lease Owner Trust	5,627,137.65	0.05
TOYOTA MOTOR CORP	327,978,387.63	3.16
UNITED STATES TREASURY	2,695,265,617.50	25.96
US BANCORP	11,946,492.00	0.12
<b>Total</b>	<b>\$10,380,957,154.39</b>	<b>100.00%</b>

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	157,948.37	24,991,289.24	24,960,937.50
US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	206,454.92	49,758,937.42	49,359,375.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	AA+	Aaa	11/08/19	11/12/19	24,701,171.88	1.72	58,848.51	24,931,941.11	24,578,125.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	117,697.01	49,633,824.39	49,156,250.00
US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	224,694.29	50,124,157.53	49,703,125.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	AA+	Aaa	04/15/19	04/16/19	96,035,156.25	2.37	235,394.02	99,220,453.90	98,312,500.00
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	108,695.65	99,215,922.53	98,000,000.00
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	3,798.34	99,225,711.63	97,906,250.00
US TREASURY NOTES DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	100,000,000.00	AA+	Aaa	06/29/22	06/30/22	96,636,718.75	2.98	57,744.57	97,116,100.47	96,593,750.00
US TREASURY NOTES DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	75,653,320.31	1.67	4,402.62	75,494,747.42	73,523,437.50
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	370,244.57	50,759,997.04	49,187,500.00
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	370,244.57	50,625,621.78	49,187,500.00
US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	AA+	Aaa	02/28/22	03/01/22	72,943,359.38	1.52	55,536.68	73,412,865.43	71,015,625.00
US TREASURY NOTES DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	AA+	Aaa	03/21/22	03/22/22	49,826,171.88	2.16	254,098.36	49,861,545.14	48,750,000.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	171,195.65	50,340,614.22	48,695,310.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	171,195.65	50,399,143.98	48,695,310.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	171,195.65	50,367,614.89	48,695,310.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	149,796.20	50,069,865.94	48,476,560.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	03/17/22	03/21/22	49,701,171.88	2.02	149,796.20	49,760,075.50	48,476,560.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	06/10/22	06/13/22	48,742,187.50	3.03	149,796.20	48,876,712.90	48,476,560.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	AA+	Aaa	06/24/22	06/27/22	94,679,687.50	3.07	48,913.04	95,148,500.08	94,437,500.00
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	92,391.31	50,587,323.05	48,757,810.00
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	04/05/22	04/06/22	49,429,687.50	2.63	92,391.31	49,529,340.69	48,757,810.00
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	AA+	Aaa	06/13/22	06/14/22	48,324,218.75	3.39	76,086.96	48,494,381.63	48,421,875.00
US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	AA+	Aaa	06/10/22	06/13/22	49,279,296.88	3.06	54,857.34	49,351,911.80	48,968,750.00
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/09/22	02/10/22	49,712,890.63	1.48	1,726.52	49,775,359.23	47,875,000.00
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/15/22	02/16/22	49,417,968.75	1.72	1,726.52	49,541,658.24	47,875,000.00
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	AA+	Aaa	02/15/22	02/16/22	49,683,593.75	1.75	315,573.77	49,748,726.49	48,031,250.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	AA+	Aaa	04/04/22	04/05/22	48,683,593.75	2.60	315,573.77	48,899,374.31	48,031,250.00
US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	72,793,945.31	1.79	178,022.54	73,200,323.81	70,652,340.00
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	AA+	Aaa	03/28/22	03/29/22	71,589,843.75	2.55	166,610.05	72,142,842.06	70,664,062.50
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	59,782.61	50,626,999.05	47,570,310.00
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	46,195.65	50,274,629.70	48,257,810.00
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	AA+	Aaa	03/02/22	03/03/22	49,767,578.13	1.66	34,646.74	49,806,745.52	47,656,250.00
US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	314,707.88	50,552,170.01	48,234,375.00
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEO0	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,652,343.75	3.00	407,269.02	49,679,311.48	49,039,060.00
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,667,968.75	1.02	31,762.30	48,959,480.26	45,765,625.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,605,468.75	1.04	21,399.46	48,903,690.43	45,679,690.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	01/24/22	01/25/22	48,166,015.63	1.35	21,399.46	48,486,816.41	45,679,690.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	45,994,140.63	3.01	21,399.46	46,292,067.45	45,679,690.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	AA+	Aaa	01/26/22	01/27/22	72,058,593.75	1.43	32,099.19	72,569,221.88	68,519,535.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	AA+	Aaa	01/31/22	02/01/22	71,976,562.50	1.47	32,099.19	72,491,396.84	68,519,535.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	10,869.57	48,790,206.79	45,531,250.00
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	10,869.57	48,799,477.23	45,531,250.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	345.30	48,224,254.26	45,398,440.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	AA+	Aaa	06/27/22	06/28/22	45,480,468.75	3.27	345.30	45,733,718.35	45,398,440.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	AA+	Aaa	03/10/22	03/11/22	70,769,531.25	1.94	517.95	71,349,595.52	68,097,660.00
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	AA+	Aaa	03/14/22	03/15/22	46,951,171.88	2.04	52,595.63	47,351,404.14	45,312,500.00
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	AA+	Aaa	04/05/22	04/06/22	45,789,062.50	2.75	42,119.57	46,266,990.99	45,171,875.00
<b>Security Type Sub-Total</b>		<b>2,825,000,000.00</b>					<b>2,762,202,148.54</b>	<b>2.04</b>	<b>5,673,075.01</b>	<b>2,775,765,060.16</b>	<b>2,695,265,617.50</b>
<b>Supra-National Agency Bond / Note</b>											
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 09/26/2018 3.000% 09/26/2022	4581X0DD7	25,000,000.00	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	322,916.67	24,999,041.75	25,007,500.00
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	75,000,000.00	AAA	Aaa	04/13/21	04/20/21	74,844,750.00	0.23	34,114.58	74,950,872.95	73,455,225.00
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	20,000,000.00	AAA	Aaa	04/17/20	04/24/20	19,993,200.00	0.51	26,944.44	19,998,398.22	19,611,620.00
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	25,000,000.00	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	306,250.00	25,115,223.16	24,832,725.00
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	16,840.28	24,977,960.05	23,999,800.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEVELOP NOTES DTD 03/29/2022 2.250% 03/28/2024	45906M3C3	13,000,000.00	AAA	Aaa	03/22/22	03/29/22	12,989,860.00	2.29	123,500.00	12,992,026.90	12,737,699.00
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 2.680% 06/17/2024	45906M2B6	10,000,000.00	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	44,563.86	10,000,000.00	10,050,150.00
INTER-AMERICAN DEVEL BK NOTES DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	60,000,000.00	AAA	Aaa	06/22/22	07/01/22	59,994,000.00	3.26	325,000.00	59,994,508.89	59,670,840.00
<b>Security Type Sub-Total</b>		<b>253,000,000.00</b>					<b>253,192,060.00</b>	<b>1.61</b>	<b>1,200,129.83</b>	<b>253,028,031.92</b>	<b>249,365,559.00</b>
<b>Repurchase Agreement</b>											
CANTOR FITZGERALD REPO AGRMT DTD 08/31/2022 2.250% 09/01/2022	RE1364497	50,000,000.00	NA	NA	08/31/22	08/31/22	50,000,000.00	2.25	3,125.00	50,000,000.00	49,999,902.75
<b>Security Type Sub-Total</b>		<b>50,000,000.00</b>					<b>50,000,000.00</b>	<b>2.25</b>	<b>3,125.00</b>	<b>50,000,000.00</b>	<b>49,999,902.75</b>
<b>NOW Account</b>											
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	50,000,000.00	NR	NR	03/28/22	03/28/22	50,000,000.00	1.92	0.00	50,000,000.00	50,000,000.00
<b>Security Type Sub-Total</b>		<b>50,000,000.00</b>					<b>50,000,000.00</b>	<b>1.92</b>	<b>0.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>
<b>Money Market Mutual Fund</b>											
FIDELITY GOV'T MM FUND 2642	31607A703	1,000,000.00	AAA	AAA	12/11/20	12/11/20	1,000,000.00	2.03	0.00	1,000,000.00	1,000,000.00
NORTHERN TRUST INST GOVT SELECT 848	665278701	1,000,000.00	AAAm	NR	02/28/22	02/28/22	1,000,000.00	1.73	0.00	1,000,000.00	1,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00	NR	NR	06/24/22	06/24/22	1,000,000.00	2.11	0.00	1,000,000.00	1,000,000.00
FEDERATED GOVT OBLIGATIONS FUND	608919718	100,000,000.00	AAAm	NR	08/19/22	08/19/22	100,000,000.00	2.11	0.00	100,000,000.00	100,000,000.00
<b>Security Type Sub-Total</b>		<b>103,000,000.00</b>					<b>103,000,000.00</b>	<b>2.11</b>	<b>0.00</b>	<b>103,000,000.00</b>	<b>103,000,000.00</b>
<b>Joint Powers Authority</b>											
INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	10,000,000.00	AAAm	NR	08/26/21	08/26/21	10,000,000.00	2.28	0.00	10,000,000.00	10,000,000.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Joint Powers Authority</b>												
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	25,000,000.00	AAAm	NR	04/19/22	04/19/22	25,000,000.00	2.37	0.00	25,000,000.00	25,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	32,000,000.00	AAAm	NR	04/14/22	04/14/22	32,000,000.00	2.37	0.00	32,000,000.00	32,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	34,000,000.00	AAAm	NR	04/07/22	04/07/22	34,000,000.00	2.37	0.00	34,000,000.00	34,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	40,000,000.00	AAAm	NR	05/25/22	05/25/22	40,000,000.00	2.37	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	50,000,000.00	AAAm	NR	04/19/22	04/19/22	50,000,000.00	2.37	0.00	50,000,000.00	50,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	150,000,000.00	AAAm	NR	07/18/22	07/18/22	150,000,000.00	2.37	0.00	150,000,000.00	150,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	171,000,000.00	AAAm	NR	07/15/22	07/15/22	171,000,000.00	2.37	0.00	171,000,000.00	171,000,000.00
<b>Security Type Sub-Total</b>			<b>512,000,000.00</b>					<b>512,000,000.00</b>	<b>2.37</b>	<b>0.00</b>	<b>512,000,000.00</b>	<b>512,000,000.00</b>
<b>Federally Insured Cash Account</b>												
STONECASTLE FICA		FICAMF003	25,000,000.00	NR	NR	08/30/19	08/30/19	25,000,000.00	2.00	0.00	25,000,000.00	25,000,000.00
<b>Security Type Sub-Total</b>			<b>25,000,000.00</b>					<b>25,000,000.00</b>	<b>2.00</b>	<b>0.00</b>	<b>25,000,000.00</b>	<b>25,000,000.00</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023		3137B4WB8	2,800,000.00	AA+	Aaa	12/01/20	12/04/20	2,978,718.75	0.56	7,140.00	2,857,669.63	2,775,633.95
FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023		3137B5JM6	25,000,000.00	AA+	Aaa	05/17/22	05/20/22	25,230,468.75	2.69	73,562.50	25,230,468.75	24,845,935.25
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023		3137BSPW7	23,434,520.41	AA+	Aaa	07/29/22	07/29/22	23,381,426.58	2.68	47,923.59	23,386,331.99	23,107,429.58
FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024		3137B7YY9	59,843,000.00	AA+	Aaa	04/27/22	05/02/22	60,530,259.45	2.78	174,043.39	60,392,581.86	59,412,044.82

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024		3137BDCW4	25,000,000.00	AA+	Aaa	07/19/22	07/22/22	24,858,398.44	3.61	68,812.50	24,866,575.43	24,703,522.25
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024		3137FATE8	50,000,000.00	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	52,254,928.94	49,157,931.00
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024		3137FCM43	16,500,000.00	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	17,333,939.81	16,287,154.95
FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024		3137BFXT3	65,470,000.00	AA+	Aaa	06/23/22	06/28/22	64,406,112.50	3.37	145,670.75	64,406,112.50	63,807,066.58
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025		3137BHXJ1	22,968,889.50	AA+	Aaa	12/14/20	12/17/20	25,234,375.67	0.55	57,862.46	24,278,144.04	22,538,072.61
FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025		3137FG7G4	25,000,000.00	AA+	Aaa	03/02/22	03/07/22	26,244,140.63	2.07	77,083.33	26,051,736.61	24,878,793.75
FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025		3137BKRJ1	75,000,000.00	AA+	Aaa	05/26/22	06/01/22	75,708,984.38	2.99	208,062.50	75,708,984.38	73,990,857.75
FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025		3137F72U8	933,591.42	AA+	Aaa	11/19/20	11/30/20	933,587.68	0.52	401.44	933,589.14	888,927.21
FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025		3137BLMZ8	10,000,000.00	AA+	Aaa	04/27/22	05/02/22	10,024,218.75	2.93	25,083.33	10,021,662.79	9,773,866.30
FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025		3137FJXO7	3,330,000.00	AA+	Aaa	10/28/21	11/02/21	3,615,001.17	1.40	10,406.25	3,551,875.91	3,313,134.85
FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025		3137BLW95	30,000,000.00	AA+	Aaa	03/17/22	03/21/22	30,856,640.63	2.45	83,350.00	30,742,328.94	29,561,182.20
FHMS K052 A1 DTD 12/01/2015 3.308% 09/01/2025		3137BM7C4	50,000,000.00	AA+	Aaa	05/16/22	05/19/22	50,433,593.75	3.03	137,833.33	50,395,685.89	49,204,751.50
FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025		3137BYLE8	25,000,000.00	AA+	Aaa	04/27/21	04/30/21	26,863,281.25	0.98	56,250.00	26,299,105.07	24,206,826.50
FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025		3137FKSO0	60,000,000.00	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	63,754,230.40	59,821,867.20



**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,219,924.25	AA+	Aaa	01/13/21	01/22/21	1,225,906.76	0.57	681.12	1,223,893.15	1,219,924.25
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	2,846,489.91	AA+	Aaa	01/13/21	01/22/21	2,860,449.11	0.57	1,589.29	2,855,750.69	2,846,489.91
FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	52,369.80	AA+	Aaa	02/17/21	02/26/21	52,368.12	0.44	19.20	52,368.65	52,141.57
FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,638,380.08	AA+	Aaa	02/10/21	02/19/21	3,655,465.91	0.57	2,031.43	3,650,091.13	3,638,016.24
FHMS K055 A2 DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	AA+	Aaa	06/23/22	06/28/22	81,239,628.91	3.46	185,996.25	81,239,628.91	80,394,209.99
FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	6,967,081.04	AA+	Aaa	07/20/21	07/29/21	6,966,997.43	0.68	3,953.82	6,967,016.30	6,397,745.25
FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,470,812.25	14,191,071.90
FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,689,684.51	7,845,335.85
FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	2,268,227.74	AA+	Aaa	12/07/21	12/16/21	2,268,218.67	1.30	2,453.47	2,268,219.97	2,088,486.68
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	10,000,000.00	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,657,255.79	9,847,956.50
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	18,867,855.00	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	20,128,624.03	18,580,981.53
FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,936,914.12	AA+	Aaa	04/13/22	04/22/22	21,067,510.34	2.66	32,539.76	21,133,238.46	20,410,324.27
FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	45,296,322.42	AA+	Aaa	04/13/22	04/21/22	45,288,848.52	2.75	103,804.07	45,289,398.92	43,829,172.72
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	50,000,000.00	AA+	Aaa	04/19/22	04/22/22	50,287,109.38	3.12	135,125.00	50,266,113.02	48,881,827.50

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	AA+	Aaa	02/15/22	02/18/22	38,105,812.06	2.27	94,958.93	37,949,327.33	35,544,928.21
FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	AA+	Aaa	06/29/22	06/30/22	79,984,777.50	3.59	219,797.22	79,984,777.50	79,448,809.16

<b>Security Type Sub-Total</b>		<b>957,987,382.69</b>					<b>976,957,931.60</b>	<b>2.52</b>	<b>2,435,944.30</b>	<b>970,292,152.69</b>	<b>937,492,419.78</b>
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<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	501,302.08	74,998,809.31	74,987,100.00
FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	AA+	Aaa	08/28/19	08/29/19	10,150,500.00	1.49	95,555.56	10,001,087.62	9,998,630.00
FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	AA+	Aaa	10/21/20	10/22/20	63,915,520.00	0.19	28,888.89	63,994,205.76	63,776,832.00
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	AA+	Aaa	11/16/20	11/23/20	74,856,750.00	0.22	25,520.83	74,983,712.67	74,562,675.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	AA+	Aaa	01/26/21	02/03/21	9,994,400.00	0.15	972.22	9,998,810.96	9,884,630.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	AA+	Aaa	01/26/21	02/03/21	39,977,600.00	0.15	3,888.89	39,995,243.84	39,538,520.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	AA+	Aaa	02/20/20	02/21/20	49,908,000.00	1.44	26,736.11	49,985,761.90	49,648,050.00
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	AA+	Aaa	01/07/19	01/09/19	10,042,680.00	2.64	130,625.00	10,005,331.49	9,989,060.00
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	50,000,000.00	AA+	Aaa	04/17/20	04/20/20	49,875,000.00	0.46	68,229.17	49,973,630.14	49,160,300.00
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	AA+	Aaa	05/05/20	05/07/20	99,958,000.00	0.39	120,833.33	99,990,547.12	98,151,100.00
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	AA+	Aaa	05/05/21	05/10/21	55,928,320.00	0.19	21,583.33	55,975,353.86	54,848,696.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Dated Date/Coupon/Maturity</b>											
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	100,000,000.00	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	68,750.00	99,927,705.02	97,893,000.00
FFCB FLOATING NOTES DTD 06/09/2020 2.600% 06/09/2023	3133ELH72	45,000,000.00	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	217,062.49	45,000,000.00	45,105,750.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	AA+	Aaa	06/24/20	06/26/20	22,932,840.00	0.35	10,381.94	22,981,722.67	22,436,799.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	AA+	Aaa	07/08/20	07/10/20	49,892,500.00	0.32	17,708.33	49,969,369.86	48,698,950.00
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	AA+	Aaa	08/28/19	08/29/19	10,047,100.00	1.48	7,555.56	10,011,302.70	9,833,470.00
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	AA+	Aaa	08/19/20	08/21/20	44,954,100.00	0.28	2,187.50	44,985,076.23	43,644,105.00
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	AA+	Aaa	09/09/21	09/10/21	49,894,000.00	0.23	520.83	49,946,630.40	48,416,200.00
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	38,444.44	31,996,425.55	30,995,104.00
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	30,000.00	63,910,616.26	61,684,800.00
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	59,895.83	74,973,455.75	72,254,625.00
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	54,444.44	34,990,388.72	33,810,945.00
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	32,638.89	49,976,514.13	48,081,200.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	62,000,000.00	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	37,458.33	61,974,270.85	59,576,792.00
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	180,555.56	99,893,481.08	98,658,200.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	62,500.00	49,948,569.08	49,319,100.00
FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	AA+	Aaa	03/24/22	03/25/22	29,965,800.00	2.19	5,312.50	29,973,561.70	29,418,090.00
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	48,291.67	25,000,000.00	23,831,450.00
FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	AA+	Aaa	05/10/22	05/16/22	39,946,000.00	2.69	306,250.00	39,953,978.11	39,423,080.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	35,770.83	25,000,000.00	23,762,800.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	35,069.44	25,000,000.00	23,758,650.00
FEDERAL HOME LOAN BANK NOTES DTD 06/10/2022 2.750% 06/28/2024	3130ASDS5	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,884,000.00	2.87	309,375.00	49,896,854.47	49,331,400.00
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	71,701.39	24,919,379.12	24,217,775.00
FEDERAL HOME LOAN BANK NOTES DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	AA+	Aaa	07/06/22	07/08/22	24,951,500.00	3.10	110,416.67	24,955,149.11	24,766,425.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	335,416.67	25,593,561.26	24,674,550.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	335,416.67	25,587,078.54	24,674,550.00
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	153,472.22	24,981,835.94	24,022,300.00
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	AA+	Aaa	11/15/21	11/18/21	74,913,750.00	0.91	187,760.42	74,936,335.54	70,742,700.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	AA+	Aaa	12/04/19	12/05/19	10,515,630.00	1.68	59,583.33	10,234,351.73	9,820,600.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	AA+	Aaa	12/03/19	12/05/19	26,384,500.00	1.60	148,958.33	25,629,249.59	24,551,500.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	148,958.33	25,585,163.49	24,551,500.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,641,500.00	3.36	49,305.56	23,706,117.21	23,589,400.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,665,000.00	3.32	49,305.56	23,728,499.43	23,589,400.00
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	AA+	Aaa	01/06/22	01/11/22	37,914,500.00	1.20	65,312.50	37,932,759.85	35,914,066.00
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	182,812.50	74,887,326.89	71,715,975.00
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	39,583.33	49,981,119.18	47,567,950.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	AA+	Aaa	02/10/22	02/15/22	29,919,900.00	1.84	24,791.67	29,934,383.84	28,712,190.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	284,688.61	26,233,110.30	25,076,789.76
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	111,979.17	49,945,563.60	46,302,400.00
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	55,902.78	25,000,000.00	23,172,750.00
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	51,388.89	49,942,121.71	45,934,250.00
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	18,750.00	44,870,503.62	41,082,030.00
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	3,125.00	49,860,292.76	45,511,900.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	54,420.97	19,900,000.00	18,195,704.30
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	25,812.50	13,974,624.52	12,733,350.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	32,916.67	19,963,101.10	18,160,420.00
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	71,250.00	44,897,111.86	40,852,125.00
<b>Security Type Sub-Total</b>		<b>2,373,740,000.00</b>					<b>2,373,729,399.40</b>	<b>1.01</b>	<b>5,257,338.73</b>	<b>2,372,391,157.44</b>	<b>2,294,612,703.06</b>
<b>Corporate Note</b>											
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	AA-	A1	12/05/19	12/09/19	11,989,920.00	1.98	33,800.00	11,998,837.27	11,946,492.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	5,000,000.00	A	A1	04/23/20	04/27/20	5,072,350.00	1.31	8,736.11	5,009,080.66	4,964,590.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	17,241,000.00	A	A1	03/15/22	03/17/22	17,270,654.52	1.65	30,123.86	17,253,534.38	17,118,899.24
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 2.630% 06/13/2023	89236TJS5	10,000,000.00	A+	A1	12/08/21	12/13/21	10,000,000.00	0.40	12,422.23	10,000,000.00	9,979,200.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	A	A2	06/01/20	06/04/20	2,997,540.00	0.73	3,266.67	2,999,329.29	2,926,089.00
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	AA-	Aa2	08/10/20	08/12/20	10,000,000.00	0.43	2,366.67	10,000,000.00	9,711,330.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	A	A2	10/06/20	10/09/20	2,996,520.00	0.44	4,700.00	2,998,717.23	2,895,447.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	24422EVX4	3,000,000.00	A	A2	01/04/22	01/10/22	2,999,520.00	0.91	3,825.00	2,999,673.86	2,891,235.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	19,044.79	7,214,559.65	6,955,998.19
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024	89236TJX4	20,000,000.00	A+	A1	03/18/22	03/22/22	19,987,600.00	2.53	220,833.33	19,990,364.98	19,633,160.00
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 2.730% 04/13/2024	023135CD6	50,000,000.00	AA	A1	04/11/22	04/13/22	50,000,000.00	2.73	523,250.00	50,000,000.00	49,411,950.00
BANK ON NY MELLON CORP FLT NOTES (CALLAB DTD 04/26/2021 2.540% 04/26/2024	06406RAT4	15,000,000.00	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	37,336.49	15,000,000.00	14,880,000.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	35,000,000.00	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	60,763.89	34,979,395.67	33,305,300.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	30,000,000.00	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	31,500.00	29,977,870.54	28,377,240.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	15,000,000.00	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	15,208.33	14,989,316.06	14,168,745.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 2.540% 06/18/2024	89236TJJ5	20,000,000.00	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	84,170.00	20,000,000.00	19,836,580.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	15,000,000.00	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	44,531.25	14,993,416.97	14,114,580.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>												
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024		89236TJN6	40,000,000.00	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	116,666.67	39,987,255.11	37,563,760.00
BANK OF NY MELLON CORP (CALLABLE) CORP DTD 10/25/2021 0.850% 10/25/2024		06406RAX5	50,000,000.00	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	148,750.00	49,976,722.17	46,924,300.00
BANK OF NY MELLON CORP FLT NOTES (CALLAB DTD 10/25/2021 2.480% 10/25/2024		06406RAY3	50,000,000.00	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	123,791.00	50,000,000.00	49,268,200.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025		24422EVY2	10,000,000.00	A	A2	01/04/22	01/10/22	9,995,300.00	1.27	17,708.33	9,996,303.47	9,447,860.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025		24422EWB1	7,000,000.00	A	A2	03/02/22	03/07/22	6,996,990.00	2.14	71,895.83	6,997,478.85	6,716,423.00
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025		023135CE4	50,000,000.00	AA	A1	04/11/22	04/13/22	49,920,500.00	3.06	575,000.00	49,930,727.65	49,098,900.00
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025		06406RBC0	50,000,000.00	A	A1	04/19/22	04/26/22	49,993,000.00	3.36	581,597.22	49,993,818.26	49,251,900.00
BANK OF NY MELLON CORP CORPORATE NOTES DTD 06/13/2022 3.430% 06/13/2025		06406RBF3	20,000,000.00	A	A1	06/08/22	06/13/22	20,000,000.00	3.43	148,633.33	20,000,000.00	19,728,260.00
MET TOWER GLOBAL FUNDING NOTES DTD 06/13/2022 3.700% 06/13/2025		58989V2E3	35,000,000.00	AA-	Aa3	06/06/22	06/13/22	34,965,700.00	3.73	280,583.33	34,968,203.65	34,421,660.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025		89236TKC8	15,000,000.00	A+	A1	06/27/22	06/30/22	14,985,750.00	3.98	100,395.83	14,986,569.11	14,973,990.00
<b>Security Type Sub-Total</b>			<b>597,198,000.00</b>					<b>597,380,505.04</b>	<b>1.72</b>	<b>3,300,900.16</b>	<b>597,241,174.83</b>	<b>580,512,088.43</b>



**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Commercial Paper</b>												
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 09/01/2022		89233HJ13	50,000,000.00	A-1+	P-1	12/06/21	12/07/21	49,873,444.44	0.34	0.00	50,000,000.00	49,996,750.00
BANK OF MONTREAL CHICAGO COMM PAPER DTD 09/01/2021 0.000% 09/01/2022		06366HJ16	50,000,000.00	A-1	P-1	12/08/21	12/09/21	49,848,527.78	0.41	0.00	50,000,000.00	49,996,700.00
NATIXIS NY BRANCH COMM PAPER DTD 12/06/2021 0.000% 09/02/2022		63873KJ24	25,000,000.00	A-1	P-1	04/20/22	04/20/22	24,866,875.00	1.43	0.00	24,999,013.89	24,996,700.00
ING (US) FUNDING LLC COMM PAPER DTD 09/07/2021 0.000% 09/07/2022		4497W1J72	50,000,000.00	A-1	P-1	01/10/22	01/10/22	49,843,333.33	0.47	0.00	49,996,083.33	49,975,100.00
NATIXIS NY BRANCH COMM PAPER DTD 04/08/2022 0.000% 09/08/2022		63873KJ81	50,000,000.00	A-1	P-1	04/08/22	04/08/22	49,706,750.00	1.39	0.00	49,986,583.33	49,973,150.00
OLD LINE FUNDING LLC COMM PAPER DTD 10/13/2021 0.000% 09/14/2022		67983UJE4	25,000,000.00	A-1+	P-1	03/08/22	03/10/22	24,840,722.22	1.23	0.00	24,988,986.11	24,973,675.00
NATIXIS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 09/14/2022		63873KJE8	25,000,000.00	A-1	P-1	04/20/22	04/20/22	24,850,958.33	1.47	0.00	24,986,819.44	24,976,200.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/21/2022 0.000% 09/21/2022		46640QJM4	50,000,000.00	A-1	P-1	03/21/22	03/22/22	49,656,875.00	1.36	0.00	49,962,500.00	49,921,450.00
COOPERATIEVE RABOBANK UA COMM PAPER DTD 09/30/2021 0.000% 09/30/2022		21687BJW2	50,000,000.00	A-1	P-1	03/02/22	03/03/22	49,715,736.11	0.98	0.00	49,960,930.56	49,899,700.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 10/03/2022		17327BK38	50,000,000.00	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,977,777.78	49,880,600.00
NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 10/03/2022		63873KK30	50,000,000.00	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,977,777.78	49,883,100.00
OLD LINE FUNDING LLC COMM PAPER DTD 01/05/2022 0.000% 10/05/2022		67983UK51	50,000,000.00	A-1+	P-1	03/29/22	04/01/22	49,628,597.22	1.44	0.00	49,932,472.22	49,863,650.00
CAFCO LLC COMM PAPER DTD 01/31/2022 0.000% 10/07/2022		1247P3K76	25,000,000.00	A-1	P-1	04/12/22	04/13/22	24,810,708.33	1.55	0.00	24,961,500.00	24,932,200.00

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Commercial Paper</b>												
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 03/31/2022 0.000% 10/19/2022		17327BKK0	50,000,000.00	A-1	P-1	05/05/22	05/06/22	49,582,694.44	1.83	0.00	49,879,333.33	49,817,900.00
BEDFORD ROW FUNDING CORP COMM PAPER DTD 02/07/2022 0.000% 11/01/2022		07644BL18	25,000,000.00	A-1+	P-1	04/26/22	04/27/22	24,758,472.22	1.87	0.00	24,921,631.94	24,876,800.00
NATIXIS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 11/16/2022		63873KLG0	25,000,000.00	A-1	P-1	05/20/22	05/23/22	24,743,104.17	2.11	0.00	24,889,694.45	24,850,900.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/05/2022 0.000% 11/30/2022		46640OLW9	25,000,000.00	A-1	P-1	04/26/22	04/27/22	24,698,611.11	2.02	0.00	24,875,000.00	24,809,375.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 08/29/2022 0.000% 12/01/2022		89233HM19	50,000,000.00	A-1+	P-1	08/29/22	08/29/22	49,592,666.67	3.15	0.00	49,605,666.67	49,645,350.00
BNP PARIBAS FORTIS FUNDING SA COMM PAPER DTD 06/21/2022 0.000% 12/21/2022		09659KMM9	50,000,000.00	A-1	P-1	07/12/22	07/13/22	49,344,819.44	2.97	0.00	49,548,291.66	49,538,050.00
LIBERTY STREET FDG LLC COMM PAPER DTD 07/28/2022 0.000% 12/21/2022		53127UMM9	50,000,000.00	A-1	P-1	07/28/22	07/29/22	49,395,833.33	3.04	0.00	49,537,500.00	49,511,050.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 03/31/2022 0.000% 01/03/2023		17327BN35	50,000,000.00	A-1	P-1	04/08/22	04/08/22	49,261,250.00	2.00	0.00	49,660,722.22	49,477,550.00
THUNDER BAY FUNDING LLC COMM PAPER DTD 07/11/2022 0.000% 01/11/2023		88602UNB2	50,000,000.00	A-1+	P-1	07/12/22	07/13/22	49,203,750.00	3.20	0.00	49,422,500.00	49,394,450.00
FAIRWAY FINANCE CORP COMM PAPER DTD 07/11/2022 0.000% 01/13/2023		30601WND7	35,000,000.00	A-1	P-1	07/12/22	07/13/22	34,432,922.22	3.22	0.00	34,587,019.44	34,576,080.00
LA FAYETTE ASSET SECURIT COMM PAPER DTD 07/11/2022 0.000% 01/17/2023		50286MNH0	25,000,000.00	A-1	P-1	07/12/22	07/13/22	24,582,222.22	3.25	0.00	24,693,333.33	24,700,225.00
<b>Security Type Sub-Total</b>			<b>985,000,000.00</b>					<b>976,863,873.58</b>	<b>1.69</b>	<b>0.00</b>	<b>981,351,137.48</b>	<b>980,466,705.00</b>
<b>Certificate of Deposit</b>												

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>												
SWEDBANK NY CERT DEPOS DTD 03/02/2022 0.870% 09/01/2022		87019WAC9	50,000,000.00	A-1	P-1	03/01/22	03/02/22	50,000,000.00	0.87	221,125.00	50,000,000.00	49,997,902.30
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/31/2022 2.300% 09/01/2022		22536AF58	420,000,000.00	A-1	P-1	08/31/22	08/31/22	420,000,000.00	2.30	26,833.33	420,000,000.00	419,999,183.10
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/31/2022 1.400% 09/30/2022		89114WTS4	50,000,000.00	A-1+	P-1	03/30/22	03/31/22	50,000,000.00	1.40	299,444.44	50,000,000.00	49,954,897.15
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/18/2021 0.260% 10/03/2022		89114WJ30	50,000,000.00	A-1+	P-1	10/18/21	10/18/21	50,000,000.00	0.26	114,833.33	50,000,000.00	49,881,302.70
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/14/2021 0.240% 11/01/2022		86959RTU4	50,000,000.00	A-1+	P-1	10/14/21	10/14/21	50,000,000.00	0.24	107,333.33	50,000,000.00	49,751,899.45
SWEDBANK NY CERT DEPOS DTD 04/27/2022 1.830% 11/01/2022		87019WBJ3	50,000,000.00	A-1	P-1	04/26/22	04/27/22	50,000,000.00	1.83	322,791.67	50,000,000.00	49,886,938.65
SWEDBANK NY CERT DEPOS DTD 04/27/2022 1.840% 11/02/2022		87019WBK0	50,000,000.00	A-1	P-1	04/27/22	04/27/22	50,000,000.00	1.84	324,555.56	50,000,000.00	49,885,985.75
TORONTO DOMINION BANK NY CERT DEPOS DTD 05/06/2022 2.020% 11/07/2022		89114WWW7	50,000,000.00	A-1+	P-1	05/05/22	05/06/22	50,000,000.00	2.02	331,055.56	50,000,000.00	49,893,853.50
ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/01/2022 2.320% 01/03/2023		78012U6B6	50,000,000.00	A-1+	P-1	06/01/22	06/01/22	50,000,000.00	2.32	296,444.44	50,000,000.00	49,754,589.10
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/01/2022 2.300% 01/03/2023		06417MYV1	50,000,000.00	A-1	P-1	06/01/22	06/01/22	50,000,000.00	2.30	293,888.89	50,000,000.00	49,751,193.55
CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/06/2022 1.900% 01/09/2023		13606KFS0	50,000,000.00	A-1	P-1	04/05/22	04/06/22	50,000,000.00	1.90	390,555.56	50,000,000.00	49,666,305.70
BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023		05586FYY7	50,000,000.00	A-1	P-1	02/01/22	02/01/22	50,000,000.00	0.96	282,666.67	50,000,000.00	49,412,414.35
CITIBANK NA CERT DEPOS DTD 07/29/2022 3.500% 03/01/2023		17305T5U2	50,000,000.00	A-1	P-1	07/29/22	07/29/22	50,000,000.00	3.50	165,277.78	50,000,000.00	49,877,895.75

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>												
CANADIAN IMP BK COMM NY CERT DEPOS DTD 08/23/2022 3.560% 03/01/2023		13606KMD5	50,000,000.00	A-1	P-1	08/22/22	08/23/22	50,000,000.00	3.56	44,500.00	50,000,000.00	49,895,147.15
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/22/2022 3.540% 03/01/2023		86959RF21	50,000,000.00	A-1+	P-1	08/22/22	08/22/22	50,000,000.00	3.54	49,166.67	50,000,000.00	49,890,098.75
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/18/2022 1.910% 03/20/2023		78012U4K8	50,000,000.00	A-1+	P-1	03/16/22	03/18/22	50,000,000.00	1.91	443,013.89	50,000,000.00	49,425,114.35
TORONTO DOMINION BANK NY CERT DEPOS DTD 04/21/2022 2.420% 05/01/2023		89114WVB8	50,000,000.00	A-1+	P-1	04/20/22	04/21/22	50,000,000.00	2.42	447,027.78	50,000,000.00	49,520,650.00
CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/27/2022 2.520% 05/01/2023		13606KGV2	50,000,000.00	A-1	P-1	04/27/22	04/27/22	50,000,000.00	2.52	444,500.00	50,000,000.00	49,553,600.00
BNP PARIBAS FORTIS SA CERT DEPOS DTD 07/14/2022 3.650% 06/01/2023		34959TSD9	50,000,000.00	A-1	P-1	07/13/22	07/14/22	50,000,000.00	3.65	248,402.78	50,000,000.00	49,752,766.50
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 06/08/2022 2.950% 06/07/2023		86959RZV5	50,000,000.00	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.95	348,263.89	50,000,000.00	49,480,852.15
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/08/2022 2.970% 06/14/2023		65558UUF7	50,000,000.00	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.97	350,625.00	50,000,000.00	49,604,950.00
COOPERATIEVE RABOBANK UA CERT DEPOS DTD 08/24/2022 3.910% 07/03/2023		21684LDZ2	50,000,000.00	A-1	P-1	08/23/22	08/24/22	50,000,000.00	3.91	43,444.44	50,000,000.00	49,972,050.00
<b>Security Type Sub-Total</b>			<b>1,470,000,000.00</b>					<b>1,470,000,000.00</b>	<b>2.25</b>	<b>5,595,750.01</b>	<b>1,470,000,000.00</b>	<b>1,464,809,589.95</b>
<b>Asset-Backed Security</b>												
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023		43815MAC0	180,941.26	NR	Aaa	05/21/19	05/29/19	180,934.51	2.52	126.66	180,939.93	180,929.57
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023		89239AAD5	135,956.13	AAA	Aaa	02/05/19	02/13/19	135,931.36	2.91	175.84	135,951.26	135,955.46
TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023		89239JAD6	205,126.00	AAA	Aaa	04/30/19	05/08/19	205,093.28	2.57	234.30	205,118.70	205,043.99

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	529,128.66	AAA	Aaa	08/21/19	08/27/19	529,124.27	1.78	418.60	529,127.61	528,454.13
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	433,049.35	AAA	Aaa	08/06/19	08/14/19	433,045.80	1.91	367.61	433,048.45	432,672.68
TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	1,222,924.98	AAA	Aaa	04/13/21	04/21/21	1,222,768.20	0.28	100.89	1,222,856.72	1,219,140.15
HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	4,621,376.80	AAA	Aaa	05/18/21	05/26/21	4,621,333.82	0.49	1,006.43	4,621,355.86	4,604,830.88
BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	3,665,433.75	NR	Aaa	09/08/21	09/15/21	3,665,200.63	0.19	116.07	3,665,302.53	3,647,392.49
JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	190,706.38	NR	Aaa	07/16/19	07/24/19	190,665.89	2.22	187.32	190,694.52	190,493.36
TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	1,103,368.05	AAA	Aaa	11/06/19	11/13/19	1,103,288.38	1.92	941.54	1,103,341.82	1,099,953.90
TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	9,913,110.55	AAA	NR	06/08/21	06/14/21	9,912,928.15	0.46	2,026.68	9,913,013.76	9,866,434.67
MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	10,918,298.86	AAA	NR	06/22/21	06/29/21	10,917,383.91	0.22	1,067.57	10,917,805.51	10,859,889.24
HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	2,438,966.97	AAA	NR	11/19/19	11/26/19	2,438,532.34	1.83	1,611.75	2,438,822.28	2,427,065.06
HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	460,695.60	AAA	NR	10/29/19	11/06/19	460,674.36	1.94	397.22	460,688.37	460,149.35
MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	915,308.10	AAA	Aaa	09/18/19	09/25/19	915,182.06	1.94	789.20	915,264.80	913,631.90
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	4,121,997.50	NR	Aaa	02/19/20	02/26/20	4,121,189.60	1.61	1,843.45	4,121,678.49	4,086,559.45
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	AAA	Aaa	04/13/21	04/21/21	4,499,474.85	0.39	536.25	4,499,713.25	4,407,997.50

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	5,705,004.90	AAA	Aaa	02/04/20	02/12/20	5,704,593.00	1.66	4,209.03	5,704,840.03	5,668,303.46
TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	6,546,120.03	AAA	Aaa	09/21/21	09/27/21	6,545,625.14	0.20	581.88	6,545,799.72	6,479,598.36
HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	8,019,195.67	AAA	NR	07/20/21	07/28/21	8,018,468.33	0.24	855.38	8,018,753.00	7,963,986.72
HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	6,948,808.71	NR	Aaa	11/16/21	11/24/21	6,948,626.65	0.39	752.79	6,948,682.93	6,856,386.08
BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	5,542,500.54	AAA	NR	01/11/22	01/19/22	5,542,497.21	0.67	618.91	5,542,498.08	5,487,098.81
JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	14,389,376.30	NR	Aaa	07/13/21	07/21/21	14,389,051.10	0.25	1,598.82	14,389,175.73	14,221,616.32
MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	10,529,292.28	AAA	Aaa	09/15/21	09/22/21	10,528,246.72	0.21	982.73	10,528,596.94	10,442,805.73
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	2,008,784.20	NR	Aaa	03/04/20	03/11/20	2,008,661.46	1.10	982.07	2,008,730.04	1,990,050.88
TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	6,377,477.33	AAA	NR	11/09/21	11/15/21	6,377,428.23	0.31	878.67	6,377,442.41	6,303,115.31
CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FO2	10,000,000.00	AAA	NR	09/17/19	09/18/19	10,060,156.25	2.03	9,600.00	10,024,570.40	9,998,141.00
TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	4,420,505.21	NR	Aaa	01/25/22	01/31/22	4,420,386.74	0.74	1,453.86	4,420,412.28	4,366,767.34
HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	8,595,822.48	AAA	NR	11/09/21	11/17/21	8,595,322.21	0.36	1,375.33	8,595,457.75	8,484,674.20
JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	6,500,000.00	NR	Aaa	03/10/22	03/16/22	6,499,644.45	1.90	5,488.89	6,499,706.08	6,420,906.70
MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	AAA	NR	06/22/21	06/29/21	16,498,754.25	0.40	2,933.33	16,499,186.98	15,981,329.10

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	7,500,000.00	NR	Aaa	09/08/21	09/15/21	7,499,226.00	0.33	412.50	7,499,452.77	7,290,601.50
BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	10,750,000.00	AAA	Aaa	05/10/22	05/18/22	10,749,227.08	2.52	4,515.00	10,749,313.05	10,662,647.65
CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	AAA	NR	02/10/20	02/18/20	7,998,167.20	1.53	5,440.00	7,999,113.75	7,943,543.20
TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	8,250,000.00	AAA	Aaa	04/07/22	04/13/22	8,249,640.30	2.35	8,616.67	8,249,690.62	8,174,531.48
BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,250,000.00	AAA	NR	01/11/22	01/19/22	8,248,766.63	1.10	1,512.50	8,249,005.66	7,966,905.38
HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	10,000,000.00	AAA	NR	07/12/22	07/20/22	9,999,493.00	3.64	16,177.78	9,999,514.17	9,967,187.00
JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	10,500,000.00	NR	Aaa	07/12/22	07/20/22	10,498,888.05	3.73	44,604.59	10,498,933.07	10,450,763.40
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	10,000,000.00	AAA	Aaa	01/31/22	02/02/22	9,878,906.25	0.68	1,466.67	9,898,713.06	9,657,505.00
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	19,000,000.00	AAA	Aaa	05/18/21	05/26/21	18,999,259.00	0.33	2,786.66	18,999,481.49	18,349,259.50
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	AAA	NR	06/08/21	06/14/21	36,996,015.10	0.26	4,275.56	36,997,109.28	35,503,250.10
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	AAA	Aaa	09/21/21	09/27/21	11,999,043.60	0.43	2,293.33	11,999,249.98	11,398,424.40
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	AAA	NR	07/20/21	07/28/21	16,996,248.10	0.39	2,871.11	16,997,167.68	16,317,914.10
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	NR	Aaa	11/16/21	11/24/21	7,748,366.30	0.89	1,894.44	7,748,668.52	7,384,542.55
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	13,500,000.00	NR	Aaa	07/13/21	07/21/21	13,498,795.80	0.52	3,120.00	13,499,084.27	12,831,331.50

**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	AAA	NR	11/09/21	11/15/21	6,999,850.90	0.71	2,208.89	6,999,877.72	6,672,505.70
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	AAA	NR	11/09/21	11/17/21	5,498,772.40	0.75	1,808.89	5,498,987.98	5,253,708.35
TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	NR	Aaa	01/25/22	01/31/22	4,249,277.50	1.23	2,323.33	4,249,373.92	4,060,616.18
MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	AAA	Aaa	09/15/21	09/22/21	20,997,253.20	0.46	4,293.33	20,997,800.33	20,049,750.00
BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	AAA	Aaa	05/10/22	05/18/22	13,999,272.00	3.21	7,490.00	13,999,321.47	13,836,250.40
TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	AAA	Aaa	04/07/22	04/13/22	11,999,719.20	2.93	15,626.67	11,999,743.70	11,813,679.60
JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	NR	Aaa	03/10/22	03/16/22	7,998,230.40	2.33	8,248.89	7,998,412.20	7,726,576.80
HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	AAA	NR	07/12/22	07/20/22	10,999,995.60	3.72	18,186.67	10,999,995.72	10,926,083.30
JDOT 2022-B A3 DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	NR	Aaa	07/12/22	07/20/22	8,599,178.70	3.74	36,631.22	8,599,199.82	8,508,938.04
AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	AAA	NR	05/17/22	05/24/22	19,995,576.00	3.39	30,133.33	19,995,819.21	19,754,680.00
<b>Security Type Sub-Total</b>		<b>448,489,276.59</b>					<b>448,387,381.46</b>	<b>1.27</b>	<b>271,197.10</b>	<b>448,381,605.67</b>	<b>438,432,568.92</b>
<b>Managed Account Sub-Total</b>		<b>10,650,414,659.28</b>					<b>10,598,713,299.62</b>	<b>1.81</b>	<b>23,737,460.14</b>	<b>10,608,450,320.19</b>	<b>10,380,957,154.39</b>
<b>Securities Sub-Total</b>		<b>\$10,650,414,659.28</b>					<b>\$10,598,713,299.62</b>	<b>1.81%</b>	<b>\$23,737,460.14</b>	<b>\$10,608,450,320.19</b>	<b>\$10,380,957,154.39</b>
<b>Accrued Interest</b>											<b>\$23,737,460.14</b>
<b>Total Investments</b>											<b>\$10,404,694,614.53</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		99.84	24,960,937.50	221,679.69	(30,351.74)	0.17	2.80
US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		98.72	49,359,375.00	701,171.87	(399,562.42)	0.74	3.37
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		98.31	24,578,125.00	(123,046.88)	(353,816.11)	0.83	3.45
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		98.31	49,156,250.00	1,033,203.12	(477,574.39)	0.83	3.45
US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		99.41	49,703,125.00	(931,640.63)	(421,032.53)	0.82	3.35
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		98.31	98,312,500.00	2,277,343.75	(907,953.90)	0.83	3.45
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		98.00	98,000,000.00	1,734,375.00	(1,215,922.53)	0.91	3.49
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	MORGANST		97.91	97,906,250.00	1,343,750.00	(1,319,461.63)	1.00	3.52
US TREASURY NOTES DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	100,000,000.00	WELLS_F		96.59	96,593,750.00	(42,968.75)	(522,350.47)	1.04	3.49
US TREASURY NOTES DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	WELLS_F		98.03	73,523,437.50	(2,129,882.81)	(1,971,309.92)	1.48	3.48
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		98.38	49,187,500.00	(2,875,000.00)	(1,572,497.04)	1.67	3.49
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		98.38	49,187,500.00	(2,423,828.13)	(1,438,121.78)	1.67	3.49
US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	RBC		94.69	71,015,625.00	(1,927,734.38)	(2,397,240.43)	1.70	3.48
US TREASURY NOTES DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	BARCLAY		97.50	48,750,000.00	(1,076,171.88)	(1,111,545.14)	1.72	3.48
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		97.39	48,695,310.00	(2,191,408.75)	(1,645,304.22)	1.80	3.48
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		97.39	48,695,310.00	(2,322,268.13)	(1,703,833.98)	1.80	3.48
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		97.39	48,695,310.00	(2,240,236.88)	(1,672,304.89)	1.80	3.48

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		96.95	48,476,560.00	(1,697,268.13)	(1,593,305.94)	1.80	3.48
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	BARCLAY		96.95	48,476,560.00	(1,224,611.88)	(1,283,515.50)	1.80	3.48
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	STIFEL		96.95	48,476,560.00	(265,627.50)	(400,152.90)	1.80	3.48
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	PIPER S		94.44	94,437,500.00	(242,187.50)	(711,000.08)	1.87	3.47
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		97.52	48,757,810.00	(2,716,799.38)	(1,829,513.05)	1.88	3.48
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	PIPER S		97.52	48,757,810.00	(671,877.50)	(771,530.69)	1.88	3.48
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	DAIWA		96.84	48,421,875.00	97,656.25	(72,506.63)	1.89	3.47
US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	BNP		97.94	48,968,750.00	(310,546.88)	(383,161.80)	1.92	3.47
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		95.75	47,875,000.00	(1,837,890.63)	(1,900,359.23)	1.98	3.47
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		95.75	47,875,000.00	(1,542,968.75)	(1,666,658.24)	1.98	3.47
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		96.06	48,031,250.00	(1,652,343.75)	(1,717,476.49)	2.04	3.48
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	BNP		96.06	48,031,250.00	(652,343.75)	(868,124.31)	2.04	3.48
US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	MORGANS		94.20	70,652,340.00	(2,141,605.31)	(2,547,983.81)	2.11	3.48
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	DAIWA		94.22	70,664,062.50	(925,781.25)	(1,478,779.56)	2.19	3.49
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		95.14	47,570,310.00	(3,275,393.13)	(3,056,689.05)	2.38	3.49
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		96.52	48,257,810.00	(2,318,361.88)	(2,016,819.70)	2.41	3.49
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	BARCLAY		95.31	47,656,250.00	(2,111,328.13)	(2,150,495.52)	2.42	3.51

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		96.47	48,234,375.00	(2,875,000.00)	(2,317,795.01)	2.63	3.50
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	BOFA		98.08	49,039,060.00	(613,283.75)	(640,251.48)	2.60	3.50
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		91.53	45,765,625.00	(2,902,343.75)	(3,193,855.26)	2.74	3.51
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		91.36	45,679,690.00	(2,925,778.75)	(3,224,000.43)	2.82	3.48
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		91.36	45,679,690.00	(2,486,325.63)	(2,807,126.41)	2.82	3.48
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	RBC		91.36	45,679,690.00	(314,450.63)	(612,377.45)	2.82	3.48
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		91.36	68,519,535.00	(3,539,058.75)	(4,049,686.88)	2.82	3.48
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		91.36	68,519,535.00	(3,457,027.50)	(3,971,861.84)	2.82	3.48
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		91.06	45,531,250.00	(2,939,453.13)	(3,258,956.79)	2.91	3.50
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		91.06	45,531,250.00	(2,951,171.88)	(3,268,227.23)	2.91	3.50
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	DAIWA		90.80	45,398,440.00	(2,460,935.00)	(2,825,814.26)	2.99	3.51
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	CITIGRP		90.80	45,398,440.00	(82,028.75)	(335,278.35)	2.99	3.51
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	CITIGRP		90.80	68,097,660.00	(2,671,871.25)	(3,251,935.52)	2.99	3.51
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		90.63	45,312,500.00	(1,638,671.88)	(2,038,904.14)	3.07	3.48
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		90.34	45,171,875.00	(617,187.50)	(1,095,115.99)	3.15	3.50
<b>Security Type Sub-Total</b>		<b>2,825,000,000.00</b>				<b>2,695,265,617.50</b>	<b>(66,936,531.04)</b>	<b>(80,499,442.66)</b>	<b>1.96</b>	<b>3.47</b>

**Supra-National Agency Bond / Note**

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Supra-National Agency Bond / Note</b>											
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 09/26/2018 3.000% 09/26/2022		4581X0DD7	25,000,000.00	JPMCHASE		100.03	25,007,500.00	63,500.00	8,458.25	0.07	2.55
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023		459058JV6	75,000,000.00	WELLS_F		97.94	73,455,225.00	(1,389,525.00)	(1,495,647.95)	0.64	3.41
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023		4581X0DM7	20,000,000.00	RBC CAP		98.06	19,611,620.00	(381,580.00)	(386,778.22)	0.73	3.20
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023		4581X0CC0	25,000,000.00	BMO		99.33	24,832,725.00	(647,275.00)	(282,498.16)	1.07	3.63
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023		459058JM6	25,000,000.00	TD		96.00	23,999,800.00	(946,450.00)	(978,160.05)	1.23	3.60
INTL BK RECON & DEVELOP NOTES DTD 03/29/2022 2.250% 03/28/2024		45906M3C3	13,000,000.00	BOFA		97.98	12,737,699.00	(252,161.00)	(254,327.90)	1.54	3.58
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 2.680% 06/17/2024		45906M2B6	10,000,000.00	BMO		100.50	10,050,150.00	50,150.00	50,150.00	0.00	2.65
INTER-AMERICAN DEVEL BK NOTES DTD 07/01/2022 3.250% 07/01/2024		4581X0EE4	60,000,000.00	BMO		99.45	59,670,840.00	(323,160.00)	(323,668.89)	1.79	3.56
<b>Security Type Sub-Total</b>			<b>253,000,000.00</b>				<b>249,365,559.00</b>	<b>(3,826,501.00)</b>	<b>(3,662,472.92)</b>	<b>0.99</b>	<b>3.36</b>
<b>Repurchase Agreement</b>											
CANTOR FITZGERALD REPO AGRMT DTD 08/31/2022 2.250% 09/01/2022		RE1364497	50,000,000.00	CANTFIT		100.00	49,999,902.75	(97.25)	(97.25)	0.00	2.32
<b>Security Type Sub-Total</b>			<b>50,000,000.00</b>				<b>49,999,902.75</b>	<b>(97.25)</b>	<b>(97.25)</b>	<b>0.00</b>	<b>2.32</b>
<b>NOW Account</b>											
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	1.92
<b>Security Type Sub-Total</b>			<b>50,000,000.00</b>				<b>50,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1.92</b>
<b>Money Market Mutual Fund</b>											

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Money Market Mutual Fund</b>										
FIDELITY GOVT MM FUND 2642	31607A703	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	2.03
NORTHERN TRUST INST GOVT SELECT 848	665278701	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	1.73
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	2.11
FEDERATED GOVT OBLIGATIONS FUND	608919718	100,000,000.00			1.00	100,000,000.00	0.00	0.00	0.00	2.11

<b>Security Type Sub-Total</b>		<b>103,000,000.00</b>				<b>103,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2.11</b>
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<b>Joint Powers Authority</b>										
INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	10,000,000.00	DIRECT		1.00	10,000,000.00	0.00	0.00	0.00	2.28
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	25,000,000.00	DIRECT		1.00	25,000,000.00	0.00	0.00	0.00	2.37
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	32,000,000.00	DIRECT		1.00	32,000,000.00	0.00	0.00	0.00	2.37
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	34,000,000.00	DIRECT		1.00	34,000,000.00	0.00	0.00	0.00	2.37
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	2.37
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	2.37
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	150,000,000.00	DIRECT		1.00	150,000,000.00	0.00	0.00	0.00	2.37
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	171,000,000.00	DIRECT		1.00	171,000,000.00	0.00	0.00	0.00	2.37

<b>Security Type Sub-Total</b>		<b>512,000,000.00</b>				<b>512,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2.37</b>
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<b>Federally Insured Cash Account</b>										
STONECASTLE FICA	FICAMF003	25,000,000.00			1.00	25,000,000.00	0.00	0.00	0.00	2.00

<b>Security Type Sub-Total</b>		<b>25,000,000.00</b>				<b>25,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2.00</b>
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<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,800,000.00	CANTFIT		99.13	2,775,633.95	(203,084.80)	(82,035.68)	0.82	4.12

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

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<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	25,000,000.00	MORGANS		99.38	24,845,935.25	(384,533.50)	(384,533.50)	0.79	4.28
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	23,434,520.41	CANTFIT		98.60	23,107,429.58	(273,997.00)	(278,902.41)	0.83	4.00
FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	59,843,000.00	JPMCHAS		99.28	59,412,044.82	(1,118,214.63)	(980,537.04)	1.30	4.04
FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	25,000,000.00	LOOP		98.81	24,703,522.25	(154,876.19)	(163,053.18)	1.78	3.97
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	JPMCHAS		98.32	49,157,931.00	(4,865,506.50)	(3,096,997.94)	1.86	3.89
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	CANTFIT		98.71	16,287,154.95	(1,682,376.30)	(1,046,784.86)	2.02	3.78
FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024	3137BFXT3	65,470,000.00	JPMCHAS		97.46	63,807,066.58	(599,045.92)	(599,045.92)	2.18	3.85
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	22,968,889.50	MS		98.12	22,538,072.61	(2,696,303.06)	(1,740,071.43)	2.21	3.86
FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	25,000,000.00	CANTFIT		99.52	24,878,793.75	(1,365,346.88)	(1,172,942.86)	2.54	3.89
FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	75,000,000.00	MORGANS		98.65	73,990,857.75	(1,718,126.63)	(1,718,126.63)	2.48	3.86
FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	933,591.42	JPM		95.22	888,927.21	(44,660.47)	(44,661.93)	1.72	2.31
FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	10,000,000.00	FHN		97.74	9,773,866.30	(250,352.45)	(247,796.49)	2.64	3.85
FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXO7	3,330,000.00	MORGANS		99.49	3,313,134.85	(301,866.32)	(238,741.06)	2.76	3.93
FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	CANTFIT		98.54	29,561,182.20	(1,295,458.43)	(1,181,146.74)	2.78	3.86
FHMS K052 A1 DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	JPMCHAS		98.41	49,204,751.50	(1,228,842.25)	(1,190,934.39)	2.76	3.87
FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	INCAPIT		96.83	24,206,826.50	(2,656,454.75)	(2,092,278.57)	2.95	3.79
FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	JPMCHAS		99.70	59,821,867.20	(5,409,382.80)	(3,932,363.20)	2.91	3.79

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,219,924.25	PIPER J		100.00	1,219,924.25	(5,982.51)	(3,968.90)	3.13	0.67
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	2,846,489.91	WELLS_F		100.00	2,846,489.91	(13,959.20)	(9,260.78)	3.13	0.67
FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	52,369.80	JPMCHAS		99.56	52,141.57	(226.55)	(227.08)	0.12	0.58
FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,638,380.08	JPMCHAS		99.99	3,638,016.24	(17,449.67)	(12,074.89)	3.30	0.67
FHMS K055 A2 DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	MORGANS		96.28	80,394,209.99	(845,418.92)	(845,418.92)	3.34	3.81
FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	6,967,081.04	JPMCHAS		91.83	6,397,745.25	(569,252.18)	(569,271.05)	2.53	2.99
FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	MORGANS		94.61	14,191,071.90	(1,367,912.48)	(1,279,740.35)	3.46	3.79
FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	CANTFIT		95.10	7,845,335.85	(970,562.59)	(844,348.66)	3.87	3.82
FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	2,268,227.74	MORGANS		92.08	2,088,486.68	(179,731.99)	(179,733.29)	3.17	3.30
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	10,000,000.00	MORGANS		98.48	9,847,956.50	(902,043.50)	(809,299.29)	3.95	3.80
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	18,867,855.00	TOR DOM		98.48	18,580,981.53	(1,725,547.41)	(1,547,642.50)	3.95	3.80
FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,936,914.12	WELLS_F		93.04	20,410,324.27	(657,186.07)	(722,914.19)	4.24	3.48
FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	45,296,322.42	MORGANS		96.76	43,829,172.72	(1,459,675.80)	(1,460,226.20)	4.30	3.52
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	50,000,000.00	JPMCHAS		97.76	48,881,827.50	(1,405,281.88)	(1,384,285.52)	4.25	3.77
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	TOR DOM		97.23	35,544,928.21	(2,560,883.85)	(2,404,399.12)	4.29	3.75
FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	CANTFIT		97.72	79,448,809.16	(535,968.34)	(535,968.34)	4.54	3.75
<b>Security Type Sub-Total</b>		<b>957,987,382.69</b>				<b>937,492,419.78</b>	<b>(39,465,511.82)</b>	<b>(32,799,732.91)</b>	<b>2.91</b>	<b>3.80</b>

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	BARCLAYS		99.98	74,987,100.00	248,100.00	(11,709.31)	0.02	2.39
FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	WELLSFAR		99.99	9,998,630.00	(151,870.00)	(2,457.62)	0.03	2.52
FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	CITIGRP		99.65	63,776,832.00	(138,688.00)	(217,373.76)	0.14	2.59
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	BARCLAY		99.42	74,562,675.00	(294,075.00)	(421,037.67)	0.23	2.67
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	CASTLE		98.85	9,884,630.00	(109,770.00)	(114,180.96)	0.43	2.87
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	TOR DOM		98.85	39,538,520.00	(439,080.00)	(456,723.84)	0.43	2.87
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		99.30	49,648,050.00	(259,950.00)	(337,711.90)	0.46	2.91
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		99.89	9,989,060.00	(53,620.00)	(16,271.49)	0.52	2.96
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	50,000,000.00	CITIGRP		98.32	49,160,300.00	(714,700.00)	(813,330.14)	0.64	3.05
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	WELLS_F		98.15	98,151,100.00	(1,806,900.00)	(1,839,447.12)	0.68	3.14
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	BARCLAY		97.94	54,848,696.00	(1,079,624.00)	(1,126,657.86)	0.69	3.14
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	CITIGRP		97.89	97,893,000.00	(1,806,000.00)	(2,034,705.02)	0.73	3.20
FFCB FLOATING NOTES DTD 06/09/2020 2.600% 06/09/2023	3133ELH72	45,000,000.00	LOOP CA		100.24	45,105,750.00	105,750.00	105,750.00	0.00	2.60
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	TOR DOM		97.55	22,436,799.00	(496,041.00)	(544,923.67)	0.82	3.29
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	CITIGRP		97.40	48,698,950.00	(1,193,550.00)	(1,270,419.86)	0.86	3.34
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		98.33	9,833,470.00	(213,630.00)	(177,832.70)	0.95	3.39
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	CITIGRP		96.99	43,644,105.00	(1,309,995.00)	(1,340,971.23)	0.98	3.39



**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	WELLS_F		96.83	48,416,200.00	(1,477,800.00)	(1,530,430.40)	0.99	3.39
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	WELLS_F		96.86	30,995,104.00	(994,336.00)	(1,001,321.55)	1.02	3.40
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	WELLS_F		96.38	61,684,800.00	(2,076,480.00)	(2,225,816.26)	1.13	3.42
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	CITIGRP		96.34	72,254,625.00	(2,677,875.00)	(2,718,830.75)	1.18	3.43
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	MORGANS		96.60	33,810,945.00	(1,172,955.00)	(1,179,443.72)	1.19	3.43
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	JPMCHAS		96.16	48,081,200.00	(1,861,800.00)	(1,895,314.13)	1.24	3.43
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	62,000,000.00	CITIGRP		96.09	59,576,792.00	(2,361,828.00)	(2,397,478.85)	1.26	3.44
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		98.66	98,658,200.00	(969,800.00)	(1,235,281.08)	1.41	3.47
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		98.64	49,319,100.00	(503,900.00)	(629,469.08)	1.43	3.47
FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	WELLS_F		98.06	29,418,090.00	(547,710.00)	(555,471.70)	1.48	3.47
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT		95.33	23,831,450.00	(1,168,550.00)	(1,168,550.00)	1.66	3.49
FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	CITIGRP		98.56	39,423,080.00	(522,920.00)	(530,898.11)	1.67	3.50
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F		95.05	23,762,800.00	(1,237,200.00)	(1,237,200.00)	1.71	3.50
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT		95.03	23,758,650.00	(1,241,350.00)	(1,241,350.00)	1.71	3.50
FEDERAL HOME LOAN BANK NOTES DTD 06/10/2022 2.750% 06/28/2024	3130ASDS5	50,000,000.00	FHN		98.66	49,331,400.00	(552,600.00)	(565,454.47)	1.78	3.51
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		96.87	24,217,775.00	(563,225.00)	(701,604.12)	1.81	3.52
FEDERAL HOME LOAN BANK NOTES DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	CITIGRP		99.07	24,766,425.00	(185,075.00)	(188,724.11)	1.81	3.52

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024		3130A2UW4	25,000,000.00	WELLSFAR		98.70	24,674,550.00	(1,776,200.00)	(919,011.26)	1.97	3.54
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024		3130A2UW4	25,000,000.00	MORGANST		98.70	24,674,550.00	(1,758,775.00)	(912,528.54)	1.97	3.54
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024		3135G0W66	25,000,000.00	CITI		96.09	24,022,300.00	(934,950.00)	(959,535.94)	2.08	3.55
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024		3133ENEJ5	75,000,000.00	WELLS_F		94.32	70,742,700.00	(4,171,050.00)	(4,193,635.54)	2.19	3.56
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024		3130A3GE8	10,000,000.00	JEFFERIE		98.21	9,820,600.00	(695,030.00)	(413,751.73)	2.22	3.57
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024		3130A3GE8	25,000,000.00	INTL_FCS		98.21	24,551,500.00	(1,833,000.00)	(1,077,749.59)	2.22	3.57
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024		3130A3GE8	25,000,000.00	WELLSFAR		98.21	24,551,500.00	(1,736,000.00)	(1,033,663.49)	2.22	3.57
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024		3130AOF40	25,000,000.00	WELLS_F		94.36	23,589,400.00	(52,100.00)	(116,717.21)	2.28	3.57
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024		3130AQF40	25,000,000.00	BARCLAY		94.36	23,589,400.00	(75,600.00)	(139,099.43)	2.28	3.57
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025		3133ENKS8	38,000,000.00	JPMCHAS		94.51	35,914,066.00	(2,000,434.00)	(2,018,693.85)	2.32	3.58
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025		3135G0X24	75,000,000.00	BARCLAYS		95.62	71,715,975.00	(3,044,775.00)	(3,171,351.89)	2.31	3.58
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025		3137EAEP0	50,000,000.00	WELLSFAR		95.14	47,567,950.00	(2,393,550.00)	(2,413,169.18)	2.41	3.59
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025		3133ENPG9	30,000,000.00	WELLS_F		95.71	28,712,190.00	(1,207,710.00)	(1,222,193.84)	2.41	3.59
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025		3130A4CH3	25,840,000.00	DAIWA		97.05	25,076,789.76	(1,581,304.64)	(1,156,320.54)	2.45	3.60
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	50,000,000.00	CITIGRP		92.60	46,302,400.00	(3,594,600.00)	(3,643,163.60)	2.62	3.58
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025		3134GVPR3	25,000,000.00	PIPER J		92.69	23,172,750.00	(1,827,250.00)	(1,827,250.00)	2.66	3.58
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025		3135G04Z3	50,000,000.00	WELLS_F		91.87	45,934,250.00	(3,962,250.00)	(4,007,871.71)	2.78	3.58

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

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<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		91.29	41,082,030.00	(3,693,870.00)	(3,788,473.62)	2.88	3.57
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		91.02	45,511,900.00	(4,254,100.00)	(4,348,392.76)	2.97	3.57
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		91.44	18,195,704.30	(1,704,295.70)	(1,704,295.70)	2.98	3.58
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		90.95	12,733,350.00	(1,224,650.00)	(1,241,274.52)	2.99	3.57
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		90.80	18,160,420.00	(1,779,380.00)	(1,802,681.10)	3.04	3.57
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		90.78	40,852,125.00	(3,986,775.00)	(4,044,986.86)	3.16	3.59

<b>Security Type Sub-Total</b>		<b>2,373,740,000.00</b>				<b>2,294,612,703.06</b>	<b>(79,116,696.34)</b>	<b>(77,778,454.38)</b>	<b>1.44</b>	<b>3.32</b>
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<b>Corporate Note</b>										
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	BARCLAYS	12/09/22	99.55	11,946,492.00	(43,428.00)	(52,345.27)	0.28	3.20
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	5,000,000.00	DIRECT	01/02/23	99.29	4,964,590.00	(107,760.00)	(44,490.66)	0.34	3.60
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	17,241,000.00	MKTX	01/02/23	99.29	17,118,899.24	(151,755.28)	(134,635.14)	0.34	3.60
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 2.630% 06/13/2023	89236TJS5	10,000,000.00	JPMCHAS		99.79	9,979,200.00	(20,800.00)	(20,800.00)	0.00	2.64
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	BARCLAY		97.54	2,926,089.00	(71,451.00)	(73,240.29)	0.85	3.68
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	BARCLAY		97.11	9,711,330.00	(288,670.00)	(288,670.00)	0.95	3.55

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	MITSU		96.51	2,895,447.00	(101,073.00)	(103,270.23)	1.11	3.63
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	24422EVX4	3,000,000.00	RBC		96.37	2,891,235.00	(108,285.00)	(108,438.86)	1.35	3.65
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	JPMCHAS	01/05/24	99.99	6,955,998.19	(407,012.33)	(258,561.46)	1.32	3.66
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024	89236TJX4	20,000,000.00	JPMCHAS		98.17	19,633,160.00	(354,440.00)	(357,204.98)	1.52	3.72
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 2.730% 04/13/2024	023135CD6	50,000,000.00	JPMCHAS		98.82	49,411,950.00	(588,050.00)	(588,050.00)	1.58	3.48
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 2.540% 04/26/2024	06406RAT4	15,000,000.00	JPM	03/26/24	99.20	14,880,000.00	(120,000.00)	(120,000.00)	0.00	2.56
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	35,000,000.00	JPM	03/26/24	95.16	33,305,300.00	(1,657,250.00)	(1,674,095.67)	1.57	3.54
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	30,000,000.00	LOOP		94.59	28,377,240.00	(1,585,260.00)	(1,600,630.54)	1.76	3.63
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	15,000,000.00	CITIGRP		94.46	14,168,745.00	(813,405.00)	(820,571.06)	1.79	3.71
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 2.540% 06/18/2024	89236TJJ5	20,000,000.00	CITIGRP		99.18	19,836,580.00	(163,420.00)	(163,420.00)	0.00	2.56
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	15,000,000.00	CITIGRP		94.10	14,114,580.00	(875,670.00)	(878,836.97)	2.01	3.67

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

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<b>Corporate Note</b>										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024	89236TJN6	40,000,000.00	JPMCHAS		93.91	37,563,760.00	(2,417,440.00)	(2,423,495.11)	2.02	3.76
BANK OF NY MELLON CORP (CALLABLE) CORP DTD 10/25/2021 0.850% 10/25/2024	06406RAX5	50,000,000.00	JPMCHAS	09/25/24	93.85	46,924,300.00	(3,043,200.00)	(3,052,422.17)	2.05	3.85
BANK OF NY MELLON CORP FLT NOTES (CALLAB DTD 10/25/2021 2.480% 10/25/2024	06406RAY3	50,000,000.00	JPMCHAS		98.54	49,268,200.00	(731,800.00)	(731,800.00)	0.00	2.52
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	10,000,000.00	RBC		94.48	9,447,860.00	(547,440.00)	(548,443.47)	2.33	3.71
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025	24422EWB1	7,000,000.00	MITSU		95.95	6,716,423.00	(280,567.00)	(281,055.85)	2.44	3.83
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	50,000,000.00	JPMCHAS		98.20	49,098,900.00	(821,600.00)	(831,827.65)	2.51	3.73
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025	06406RBC0	50,000,000.00	CITIGRP	03/25/25	98.50	49,251,900.00	(741,100.00)	(741,918.26)	2.53	3.95
BANK OF NY MELLON CORP CORPORATE NOTES DTD 06/13/2022 3.430% 06/13/2025	06406RBF3	20,000,000.00	JPMCHAS		98.64	19,728,260.00	(271,740.00)	(271,740.00)	2.66	3.95
MET TOWER GLOBAL FUNDING NOTES DTD 06/13/2022 3.700% 06/13/2025	58989V2E3	35,000,000.00	JPMCHAS		98.35	34,421,660.00	(544,040.00)	(546,543.65)	2.65	4.33
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	15,000,000.00	BOFA		99.83	14,973,990.00	(11,760.00)	(12,579.11)	2.69	4.01
<b>Security Type Sub-Total</b>		<b>597,198,000.00</b>				<b>580,512,088.43</b>	<b>(16,868,416.61)</b>	<b>(16,729,086.40)</b>	<b>1.63</b>	<b>3.56</b>

**Commercial Paper**

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Commercial Paper</b>										
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 09/01/2022	89233HJ13	50,000,000.00	TOYOTA		99.99	49,996,750.00	123,305.56	(3,250.00)	0.00	2.34
BANK OF MONTREAL CHICAGO COMM PAPER DTD 09/01/2021 0.000% 09/01/2022	06366HJ16	50,000,000.00	BMO		99.99	49,996,700.00	148,172.22	(3,300.00)	0.00	2.38
NATIXIS NY BRANCH COMM PAPER DTD 12/06/2021 0.000% 09/02/2022	63873KJ24	25,000,000.00	NATIXIS		99.99	24,996,700.00	129,825.00	(2,313.89)	0.01	2.38
ING (US) FUNDING LLC COMM PAPER DTD 09/07/2021 0.000% 09/07/2022	4497W1J72	50,000,000.00	WELLS_F		99.95	49,975,100.00	131,766.67	(20,983.33)	0.02	2.56
NATIXIS NY BRANCH COMM PAPER DTD 04/08/2022 0.000% 09/08/2022	63873KJ81	50,000,000.00	NATIXIS		99.95	49,973,150.00	266,400.00	(13,433.33)	0.02	2.42
OLD LINE FUNDING LLC COMM PAPER DTD 10/13/2021 0.000% 09/14/2022	67983UJE4	25,000,000.00	CHASE		99.89	24,973,675.00	132,952.78	(15,311.11)	0.04	2.71
NATIXIS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 09/14/2022	63873KJE8	25,000,000.00	NATIXIS		99.90	24,976,200.00	125,241.67	(10,619.44)	0.04	2.45
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/21/2022 0.000% 09/21/2022	46640QJM4	50,000,000.00	JPMCHAS		99.84	49,921,450.00	264,575.00	(41,050.00)	0.06	2.70
COOPERATIEVE RABOBANK UA COMM PAPER DTD 09/30/2021 0.000% 09/30/2022	21687BJW2	50,000,000.00	RABOBAN		99.80	49,899,700.00	183,963.89	(61,230.56)	0.09	2.41
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 10/03/2022	17327BK38	50,000,000.00	CITIGRP		99.76	49,880,600.00	68,100.00	(97,177.78)	0.09	2.61
NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 10/03/2022	63873KK30	50,000,000.00	NATIXIS		99.77	49,883,100.00	70,600.00	(94,677.78)	0.09	2.56
OLD LINE FUNDING LLC COMM PAPER DTD 01/05/2022 0.000% 10/05/2022	67983UK51	50,000,000.00	CHASE		99.73	49,863,650.00	235,052.78	(68,822.22)	0.10	2.81
CAFCO LLC COMM PAPER DTD 01/31/2022 0.000% 10/07/2022	1247P3K76	25,000,000.00	CHASE		99.73	24,932,200.00	121,491.67	(29,300.00)	0.10	2.65
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 03/31/2022 0.000% 10/19/2022	17327BKK0	50,000,000.00	CITIGRP		99.64	49,817,900.00	235,205.56	(61,433.33)	0.14	2.69

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

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<b>Commercial Paper</b>											
BEDFORD ROW FUNDING CORP COMM PAPER	02/07/2022 0.000% 11/01/2022	07644BL18	25,000,000.00	CASTLE		99.51	24,876,800.00	118,327.78	(44,831.94)	0.18	2.88
NATIXIS NY BRANCH COMM PAPER	01/07/2022 0.000% 11/16/2022	63873KLG0	25,000,000.00	NATIXIS		99.40	24,850,900.00	107,795.83	(38,794.45)	0.22	2.81
JP MORGAN SECURITIES LLC COMM PAPER	03/05/2022 0.000% 11/30/2022	46640QLW9	25,000,000.00	CHASE		99.24	24,809,375.00	110,763.89	(65,625.00)	0.26	3.04
TOYOTA MOTOR CREDIT CORP COMM PAPER	08/29/2022 0.000% 12/01/2022	89233HM19	50,000,000.00	TOYOTA		99.29	49,645,350.00	52,683.33	39,683.33	0.26	2.80
BNP PARIBAS FORTIS FUNDING SA COMM PAPER	06/21/2022 0.000% 12/21/2022	09659KMM9	50,000,000.00	BNP		99.08	49,538,050.00	193,230.56	(10,241.66)	0.32	3.00
LIBERTY STREET FDG LLC COMM PAPER	07/28/2022 0.000% 12/21/2022	53127UMM9	50,000,000.00	SCOTIA		99.02	49,511,050.00	115,216.67	(26,450.00)	0.32	3.17
CITIGROUP GLOBAL MARKETS COMM PAPER	03/31/2022 0.000% 01/03/2023	17327BN35	50,000,000.00	CITIGRP		98.96	49,477,550.00	216,300.00	(183,172.22)	0.35	3.04
THUNDER BAY FUNDING LLC COMM PAPER	07/11/2022 0.000% 01/11/2023	88602UNB2	50,000,000.00	RBC		98.79	49,394,450.00	190,700.00	(28,050.00)	0.38	3.32
FAIRWAY FINANCE CORP COMM PAPER	07/11/2022 0.000% 01/13/2023	30601WND7	35,000,000.00	JPMCHAS		98.79	34,576,080.00	143,157.78	(10,939.44)	0.38	3.27
LA FAYETTE ASSET SECURIT COMM PAPER	07/11/2022 0.000% 01/17/2023	50286MNH0	25,000,000.00	JPMCHAS		98.80	24,700,225.00	118,002.78	6,891.67	0.39	3.14
<b>Security Type Sub-Total</b>			<b>985,000,000.00</b>				<b>980,466,705.00</b>	<b>3,602,831.42</b>	<b>(884,432.48)</b>	<b>0.16</b>	<b>2.75</b>
<b>Certificate of Deposit</b>											
SWEDBANK NY CERT DEPOS	03/02/2022 0.870% 09/01/2022	87019WAC9	50,000,000.00	DIRECT		100.00	49,997,902.30	(2,097.70)	(2,097.70)	0.00	2.37
CREDIT AGRICOLE CIB NY CERT DEPOS	08/31/2022 2.300% 09/01/2022	22536AF58	420,000,000.00	CREDITA		100.00	419,999,183.10	(816.90)	(816.90)	0.00	2.37

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

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<b>Certificate of Deposit</b>										
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/31/2022 1.400% 09/30/2022	89114WTS4	50,000,000.00	TOR DOM		99.91	49,954,897.15	(45,102.85)	(45,102.85)	0.09	2.47
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/18/2021 0.260% 10/03/2022	89114WJ30	50,000,000.00	TOR DOM		99.76	49,881,302.70	(118,697.30)	(118,697.30)	0.09	2.85
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/14/2021 0.240% 11/01/2022	86959RTU4	50,000,000.00	DIRECT		99.50	49,751,899.45	(248,100.55)	(248,100.55)	0.18	3.13
SWEDBANK NY CERT DEPOS DTD 04/27/2022 1.830% 11/01/2022	87019WB3	50,000,000.00	SWEDBK		99.77	49,886,938.65	(113,061.35)	(113,061.35)	0.18	3.13
SWEDBANK NY CERT DEPOS DTD 04/27/2022 1.840% 11/02/2022	87019WBK0	50,000,000.00	SWEDBK		99.77	49,885,985.75	(114,014.25)	(114,014.25)	0.18	3.13
TORONTO DOMINION BANK NY CERT DEPOS DTD 05/06/2022 2.020% 11/07/2022	89114WWW7	50,000,000.00	TOR DOM		99.79	49,893,853.50	(106,146.50)	(106,146.50)	0.19	3.13
ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/01/2022 2.320% 01/03/2023	78012U6B6	50,000,000.00	RBC		99.51	49,754,589.10	(245,410.90)	(245,410.90)	0.36	3.73
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/01/2022 2.300% 01/03/2023	06417MYV1	50,000,000.00	SCOTIA		99.50	49,751,193.55	(248,806.45)	(248,806.45)	0.36	3.73
CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/06/2022 1.900% 01/09/2023	13606KFS0	50,000,000.00	CIBC		99.33	49,666,305.70	(333,694.30)	(333,694.30)	0.37	3.73
BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023	05586FYY7	50,000,000.00	BNP		98.82	49,412,414.35	(587,585.65)	(587,585.65)	0.44	3.73
CITIBANK NA CERT DEPOS DTD 07/29/2022 3.500% 03/01/2023	17305T5U2	50,000,000.00	DIRECT		99.76	49,877,895.75	(122,104.25)	(122,104.25)	0.52	3.98
CANADIAN IMP BK COMM NY CERT DEPOS DTD 08/23/2022 3.560% 03/01/2023	13606KMD5	50,000,000.00	CIBC		99.79	49,895,147.15	(104,852.85)	(104,852.85)	0.52	3.98
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/22/2022 3.540% 03/01/2023	86959RF21	50,000,000.00	DIRECT		99.78	49,890,098.75	(109,901.25)	(109,901.25)	0.52	3.98
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/18/2022 1.910% 03/20/2023	78012U4K8	50,000,000.00	RBC		98.85	49,425,114.35	(574,885.65)	(574,885.65)	0.57	3.98



**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

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<b>Certificate of Deposit</b>											
TORONTO DOMINION BANK NY CERT DEPOS	DTD 04/21/2022 2.420% 05/01/2023	89114WVB8	50,000,000.00	TOR DOM		99.04	49,520,650.00	(479,350.00)	(479,350.00)	0.68	3.84
CANADIAN IMP BK COMM NY CERT DEPOS	DTD 04/27/2022 2.520% 05/01/2023	13606KGV2	50,000,000.00	CIBC		99.11	49,553,600.00	(446,400.00)	(446,400.00)	0.68	3.84
BNP PARIBAS FORTIS SA CERT DEPOS	DTD 07/14/2022 3.650% 06/01/2023	34959TSD9	50,000,000.00	BNP		99.51	49,752,766.50	(247,233.50)	(247,233.50)	0.77	4.30
SVENSKA HANDELSBANKEN NY CERT DEPOS	DTD 06/08/2022 2.950% 06/07/2023	86959RZV5	50,000,000.00	DIRECT		98.96	49,480,852.15	(519,147.85)	(519,147.85)	0.79	4.30
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 06/08/2022 2.970% 06/14/2023	65558UUF7	50,000,000.00	LOOP		99.21	49,604,950.00	(395,050.00)	(395,050.00)	0.80	3.96
COOPERATIEVE RABOBANK UA CERT DEPOS	DTD 08/24/2022 3.910% 07/03/2023	21684LDZ2	50,000,000.00	RABO_DI		99.94	49,972,050.00	(27,950.00)	(27,950.00)	0.85	3.97
<b>Security Type Sub-Total</b>			<b>1,470,000,000.00</b>				<b>1,464,809,589.95</b>	<b>(5,190,410.05)</b>	<b>(5,190,410.05)</b>	<b>0.31</b>	<b>3.24</b>
<b>Asset-Backed Security</b>											
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	180,941.26	JPMCHASE		99.99	180,929.57	(4.94)	(10.36)	0.07	2.53
TAOT 2019-A A3	DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	135,956.13	SOC GEN		100.00	135,955.46	24.10	4.20	0.05	2.91
TAOT 2019-B A3	DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	205,126.00	BAML		99.96	205,043.99	(49.29)	(74.71)	0.06	2.61
HAROT 2019-3 A3	DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	529,128.66	SOCGEN		99.87	528,454.13	(670.14)	(673.48)	0.12	1.91
TAOT 2019-C A3	DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	433,049.35	JPM		99.91	432,672.68	(373.12)	(375.77)	0.10	1.99
TLOT 2021-A A2	DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	1,222,924.98	JPMCHAS		99.69	1,219,140.15	(3,628.05)	(3,716.57)	0.11	0.56
HAROT 2021-2 A3	DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	4,621,376.80	CITIGRP		99.64	4,604,830.88	(16,502.94)	(16,524.98)	1.20	0.79

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>											
BMWLT 2021-2 A2	DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	3,665,433.75	WELLS_F		99.51	3,647,392.49	(17,808.14)	(17,910.04)	0.18	0.59
JDOT 2019-B A3	DTD 07/24/2019 2.210% 12/15/2023	477870AC3	190,706.38	RBC		99.89	190,493.36	(172.53)	(201.16)	0.14	2.30
TAOT 2019-D A3	DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	1,103,368.05	BARCLAYS		99.69	1,099,953.90	(3,334.48)	(3,387.92)	0.24	2.15
TAOT 2021-B A3	DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	9,913,110.55	CITIGRP		99.53	9,866,434.67	(46,493.48)	(46,579.09)	1.37	0.80
MBALT 2021-B A2	DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	10,918,298.86	JPMCHAS		99.47	10,859,889.24	(57,494.67)	(57,916.27)	0.25	0.61
HAROT 2019-4 A3	DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	2,438,966.97	CITI		99.51	2,427,065.06	(11,467.28)	(11,757.22)	0.30	2.19
HART 2019-B A3	DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	460,695.60	RBC CAP		99.88	460,149.35	(525.01)	(539.02)	0.13	2.02
MBART 2019-1 A3	DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	915,308.10	MIZUHO		99.82	913,631.90	(1,550.16)	(1,632.90)	0.16	2.06
HAROT 2020-1 A3	DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	4,121,997.50	JPM_CHAS		99.14	4,086,559.45	(34,630.15)	(35,119.04)	0.39	2.14
TLOT 2021-A A3	DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	JPMCHAS		97.96	4,407,997.50	(91,477.35)	(91,715.75)	0.55	1.65
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	5,705,004.90	MUFG		99.36	5,668,303.46	(36,289.54)	(36,536.57)	0.34	2.04
TAOT 2021-C A2	DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	6,546,120.03	BARC		98.98	6,479,598.36	(66,026.78)	(66,201.36)	0.31	0.80
HART 2021-B A2	DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	8,019,195.67	CITIGRP		99.31	7,963,986.72	(54,481.61)	(54,766.28)	0.24	0.65
HAROT 2021-4 A2	DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	6,948,808.71	BK AMER		98.67	6,856,386.08	(92,240.57)	(92,296.85)	0.41	1.17
BMWLT 2022-1 A2	DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	5,542,500.54	MITSU		99.00	5,487,098.81	(55,398.40)	(55,399.27)	1.73	1.25
JDOT 2021-B A2	DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	14,389,376.30	MITSU		98.83	14,221,616.32	(167,434.78)	(167,559.41)	0.34	0.90
MBART 2021-1 A2	DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	10,529,292.28	MIZUHO		99.18	10,442,805.73	(85,440.99)	(85,791.21)	0.28	0.65

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>										
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	2,008,784.20	BOFA		99.07	1,990,050.88	(18,610.58)	(18,679.16)	0.39	1.58
TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	6,377,477.33	RBC		98.83	6,303,115.31	(74,312.92)	(74,327.10)	1.95	0.91
CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FO2	10,000,000.00	JPMCHASE		99.98	9,998,141.00	(62,015.25)	(26,429.40)	2.00	2.17
TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	4,420,505.21	MIZUHO		98.78	4,366,767.34	(53,619.40)	(53,644.94)	0.46	1.32
HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	8,595,822.48	SMBC		98.71	8,484,674.20	(110,648.01)	(110,783.55)	0.39	0.98
JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	6,500,000.00	BOFA		98.78	6,420,906.70	(78,737.75)	(78,799.38)	0.56	2.47
MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	JPMCHAS		96.86	15,981,329.10	(517,425.15)	(517,857.88)	1.00	1.85
BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	7,500,000.00	WELLS_F		97.21	7,290,601.50	(208,624.50)	(208,851.27)	0.81	1.55
BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	10,750,000.00	RBC		99.19	10,662,647.65	(86,579.43)	(86,665.40)	0.70	2.88
CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	JPMCHASE		99.29	7,943,543.20	(54,624.00)	(55,570.55)	2.33	1.83
TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	8,250,000.00	MITSU		99.09	8,174,531.48	(75,108.82)	(75,159.14)	0.64	2.75
BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,250,000.00	MITSU		96.57	7,966,905.38	(281,861.25)	(282,100.28)	2.53	2.48
HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	10,000,000.00	BARCLAY		99.67	9,967,187.00	(32,306.00)	(32,327.17)	0.87	3.77
JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	10,500,000.00	RBC		99.53	10,450,763.40	(48,124.65)	(48,169.67)	1.01	3.90
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	10,000,000.00	WELLS_F		96.58	9,657,505.00	(221,401.25)	(241,208.06)	0.97	1.51
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	19,000,000.00	CITIGRP		96.58	18,349,259.50	(649,999.50)	(650,221.99)	0.97	1.51
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	CITIGRP		95.95	35,503,250.10	(1,492,765.00)	(1,493,859.18)	1.07	1.55

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>										
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	BARC		94.99	11,398,424.40	(600,619.20)	(600,825.58)	1.32	1.97
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	CITIGRP		95.99	16,317,914.10	(678,334.00)	(679,253.58)	1.13	1.60
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	BK AMER		95.28	7,384,542.55	(363,823.75)	(364,125.97)	1.54	2.33
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	13,500,000.00	MITSU		95.05	12,831,331.50	(667,464.30)	(667,752.77)	1.43	1.97
TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	RBC		95.32	6,672,505.70	(327,345.20)	(327,372.02)	1.50	2.05
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	SMBC		95.52	5,253,708.35	(245,064.05)	(245,279.63)	1.44	1.99
TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	MIZUHO		95.54	4,060,616.18	(188,661.32)	(188,757.74)	1.62	2.46
MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	MIZUHO		95.48	20,049,750.00	(947,503.20)	(948,050.33)	1.27	1.69
BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	RBC		98.83	13,836,250.40	(163,021.60)	(163,071.07)	1.85	3.52
TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	MITSU		98.45	11,813,679.60	(186,039.60)	(186,064.10)	1.87	3.34
JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	BOFA		96.58	7,726,576.80	(271,653.60)	(271,835.40)	1.83	3.22
HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	BARCLAY		99.33	10,926,083.30	(73,912.30)	(73,912.42)	2.01	3.89
JDOT 2022-B A3 DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	RBC		98.94	8,508,938.04	(90,240.66)	(90,261.78)	2.25	4.00
AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	BARCLAY		98.77	19,754,680.00	(240,896.00)	(241,139.21)	2.55	3.67
<b>Security Type Sub-Total</b>		<b>448,489,276.59</b>				<b>438,432,568.92</b>	<b>(9,954,812.54)</b>	<b>(9,949,036.75)</b>	<b>1.18</b>	<b>2.04</b>
<b>Managed Account Sub-Total</b>		<b>10,650,414,659.28</b>				<b>10,380,957,154.39</b>	<b>(217,756,145.23)</b>	<b>(227,493,165.80)</b>	<b>1.31</b>	<b>3.22</b>

**Managed Account Fair Market Value & Analytics**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

<b>Securities Sub-Total</b>	<b>\$10,650,414,659.28</b>	<b>\$10,380,957,154.39</b>	<b>(\$217,756,145.23) (\$227,493,165.80)</b>	<b>1.31</b>	<b>3.22%</b>
<b>Accrued Interest</b>		<b>\$23,737,460.14</b>			
<b>Total Investments</b>		<b>\$10,404,694,614.53</b>			

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
08/01/22	08/01/22	CANTOR FITZGERALD REPO AGRMT DTD 08/01/2022 2.250% 08/02/2022	RE1364273	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/02/22	08/02/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/02/2022 2.310% 08/03/2022	22536AXP4	15,000,000.00	(15,000,000.00)	0.00	(15,000,000.00)			
08/02/22	08/02/22	CANTOR FITZGERALD REPO AGRMT DTD 08/02/2022 2.250% 08/03/2022	RE1364281	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/03/22	08/03/22	CANTOR FITZGERALD REPO AGRMT DTD 08/03/2022 2.250% 08/04/2022	RE1364299	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/03/22	08/03/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/03/2022 2.310% 08/04/2022	22536AXT6	300,000,000.00	(300,000,000.00)	0.00	(300,000,000.00)			
08/04/22	08/04/22	CANTOR FITZGERALD REPO AGRMT DTD 08/04/2022 2.250% 08/05/2022	RE1364307	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/04/22	08/04/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/04/2022 2.310% 08/05/2022	22536AXX7	276,000,000.00	(276,000,000.00)	0.00	(276,000,000.00)			
08/05/22	08/05/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/05/2022 2.310% 08/08/2022	22536AYA6	315,000,000.00	(315,000,000.00)	0.00	(315,000,000.00)			
08/05/22	08/05/22	CANTOR FITZGERALD REPO AGRMT DTD 08/05/2022 2.250% 08/08/2022	RE1364315	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/08/22	08/08/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/08/2022 2.310% 08/09/2022	22536AYC2	323,000,000.00	(323,000,000.00)	0.00	(323,000,000.00)			
08/08/22	08/08/22	CANTOR FITZGERALD REPO AGRMT DTD 08/08/2022 2.250% 08/09/2022	RE1364323	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/09/22	08/09/22	CANTOR FITZGERALD REPO AGRMT DTD 08/09/2022 2.250% 08/10/2022	RE1364331	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/09/22	08/09/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/09/2022 2.310% 08/10/2022	22536AYK4	300,000,000.00	(300,000,000.00)	0.00	(300,000,000.00)			
08/10/22	08/10/22	CANTOR FITZGERALD REPO AGRMT DTD 08/10/2022 2.250% 08/11/2022	RE1364349	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/10/22	08/10/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/10/2022 2.310% 08/11/2022	22536AYP3	308,000,000.00	(308,000,000.00)	0.00	(308,000,000.00)			
08/11/22	08/11/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/11/2022 2.310% 08/12/2022	22536AYS7	295,000,000.00	(295,000,000.00)	0.00	(295,000,000.00)			
08/11/22	08/11/22	CANTOR FITZGERALD REPO AGRMT DTD 08/11/2022 2.250% 08/12/2022	RE1364356	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
08/12/22	08/12/22	CANTOR FITZGERALD REPO AGRMT DTD 08/12/2022 2.250% 08/15/2022	RE1364364	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/12/22	08/12/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/12/2022 2.310% 08/15/2022	22536AYV0	275,000,000.00	(275,000,000.00)	0.00	(275,000,000.00)			
08/15/22	08/15/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/15/2022 2.310% 08/16/2022	22536AZC1	308,000,000.00	(308,000,000.00)	0.00	(308,000,000.00)			
08/15/22	08/15/22	CANTOR FITZGERALD REPO AGRMT DTD 08/15/2022 2.250% 08/16/2022	RE1364372	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/16/22	08/16/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/16/2022 2.310% 08/17/2022	22536AZG2	295,000,000.00	(295,000,000.00)	0.00	(295,000,000.00)			
08/16/22	08/16/22	CANTOR FITZGERALD REPO AGRMT DTD 08/16/2022 2.250% 08/17/2022	RE1364380	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/17/22	08/17/22	CANTOR FITZGERALD REPO AGRMT DTD 08/17/2022 2.250% 08/18/2022	RE1364398	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/17/22	08/17/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/17/2022 2.310% 08/18/2022	22536AZM9	300,000,000.00	(300,000,000.00)	0.00	(300,000,000.00)			
08/18/22	08/18/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/18/2022 2.310% 08/19/2022	22536AZT4	294,000,000.00	(294,000,000.00)	0.00	(294,000,000.00)			
08/18/22	08/18/22	CANTOR FITZGERALD REPO AGRMT DTD 08/18/2022 2.250% 08/19/2022	RE1364406	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/19/22	08/19/22	CANTOR FITZGERALD REPO AGRMT DTD 08/19/2022 2.250% 08/22/2022	RE1364414	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/19/22	08/19/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	40,000,000.00	(40,000,000.00)	0.00	(40,000,000.00)			
08/19/22	08/19/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/19/2022 2.310% 08/22/2022	22536AZW7	320,000,000.00	(320,000,000.00)	0.00	(320,000,000.00)			
08/22/22	08/22/22	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/22/2022 3.540% 03/01/2023	86959RF21	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/22/22	08/22/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/22/2022 2.300% 08/23/2022	22536AA87	275,000,000.00	(275,000,000.00)	0.00	(275,000,000.00)			
08/22/22	08/22/22	CANTOR FITZGERALD REPO AGRMT DTD 08/22/2022 2.250% 08/23/2022	RE1364422	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
08/22/22	08/23/22	CANADIAN IMP BK COMM NY CERT DEPOS DTD 08/23/2022 3.560% 03/01/2023	13606KMD5	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/23/22	08/23/22	CANTOR FITZGERALD REPO AGRMT DTD 08/23/2022 2.250% 08/24/2022	RE1364430	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/23/22	08/23/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/23/2022 2.300% 08/24/2022	22536AB60	271,000,000.00	(271,000,000.00)	0.00	(271,000,000.00)			
08/23/22	08/24/22	COOPERATIEVE RABOBANK UA CERT DEPOS DTD 08/24/2022 3.910% 07/03/2023	21684LDZ2	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/24/22	08/24/22	CANTOR FITZGERALD REPO AGRMT DTD 08/24/2022 2.250% 08/25/2022	RE1364448	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/24/22	08/24/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/24/2022 2.300% 08/25/2022	22536AB86	285,000,000.00	(285,000,000.00)	0.00	(285,000,000.00)			
08/25/22	08/25/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/25/2022 2.300% 08/26/2022	22536AD68	265,000,000.00	(265,000,000.00)	0.00	(265,000,000.00)			
08/25/22	08/25/22	CANTOR FITZGERALD REPO AGRMT DTD 08/25/2022 2.250% 08/26/2022	RE1364455	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/26/22	08/26/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/26/2022 2.300% 08/29/2022	22536AD92	315,000,000.00	(315,000,000.00)	0.00	(315,000,000.00)			
08/26/22	08/26/22	CANTOR FITZGERALD REPO AGRMT DTD 08/26/2022 2.250% 08/29/2022	RE1364463	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/29/22	08/29/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/29/2022 2.300% 08/30/2022	22536AE59	313,000,000.00	(313,000,000.00)	0.00	(313,000,000.00)			
08/29/22	08/29/22	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 08/29/2022 0.000% 12/01/2022	89233HM19	50,000,000.00	(49,592,666.67)	0.00	(49,592,666.67)			
08/29/22	08/29/22	CANTOR FITZGERALD REPO AGRMT DTD 08/29/2022 2.250% 08/30/2022	RE1364471	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/29/22	08/29/22	LA FAYETTE ASSET SECURIT COMM PAPER DTD 08/29/2022 0.000% 08/30/2022	50286MHW4	100,000,000.00	(99,993,583.33)	0.00	(99,993,583.33)			
08/30/22	08/30/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/30/2022 2.300% 08/31/2022	22536AE91	400,000,000.00	(400,000,000.00)	0.00	(400,000,000.00)			



**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
08/30/22	08/30/22	CANTOR FITZGERALD REPO AGRMT DTD 08/30/2022 2.250% 08/31/2022	RE1364489	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
08/31/22	08/31/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/31/2022 2.300% 09/01/2022	22536AF58	420,000,000.00	(420,000,000.00)	0.00	(420,000,000.00)			
08/31/22	08/31/22	CANTOR FITZGERALD REPO AGRMT DTD 08/31/2022 2.250% 09/01/2022	RE1364497	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			

**Transaction Type Sub-Total** **7,958,000,000.00 (7,957,586,250.00)** **0.00 (7,957,586,250.00)**

<b>INTEREST</b>										
08/01/22	08/25/22	FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	28,867,855.00	0.00	82,105.00	82,105.00			
08/01/22	08/25/22	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	940,969.54	0.00	404.62	404.62			
08/01/22	08/25/22	FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKS00	60,000,000.00	0.00	184,150.02	184,150.02			
08/01/22	08/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	0.00	94,958.93	94,958.93			
08/01/22	08/25/22	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	2,274,992.96	0.00	2,460.78	2,460.78			
08/01/22	08/25/22	FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
08/01/22	08/25/22	FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	25,000,000.00	0.00	77,083.33	77,083.33			
08/01/22	08/25/22	FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	25,000,000.00	0.00	68,812.50	68,812.50			
08/01/22	08/25/22	FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	25,000,000.00	0.00	73,562.50	73,562.50			
08/01/22	08/25/22	FHMS K052 A1 DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	0.00	137,833.35	137,833.35			
08/01/22	08/25/22	FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
08/01/22	08/25/22	FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
08/01/22	08/25/22	FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	75,000,000.00	0.00	208,062.53	208,062.53			
08/01/22	08/25/22	FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01			
08/01/22	08/25/22	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	7,254,691.27	0.00	4,117.04	4,117.04			
08/01/22	08/25/22	FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,800,000.00	0.00	7,140.00	7,140.00			
08/01/22	08/25/22	FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	0.00	83,349.99	83,349.99			
08/01/22	08/25/22	FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024	3137BFXT3	65,470,000.00	0.00	145,670.75	145,670.75			
08/01/22	08/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	50,000,000.00	0.00	135,125.00	135,125.00			
08/01/22	08/25/22	FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
08/01/22	08/25/22	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	21,241,180.68	0.00	57,956.84	57,956.84			
08/01/22	08/25/22	FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXO7	3,330,000.00	0.00	10,406.25	10,406.25			
08/01/22	08/25/22	FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	59,843,000.00	0.00	174,043.37	174,043.37			
08/01/22	08/25/22	FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	0.00	219,797.19	219,797.19			
08/01/22	08/25/22	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,644,269.12	0.00	1,913.24	1,913.24			
08/01/22	08/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	23,489,096.63	0.00	47,979.77	47,979.77			
08/01/22	08/25/22	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	4,169,525.72	0.00	2,327.99	2,327.99			
08/01/22	08/25/22	FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	900,485.40	0.00	330.18	330.18			
08/01/22	08/25/22	FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,952,291.24	0.00	32,562.58	32,562.58			

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
08/01/22	08/25/22	FHMS K055 A2 DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	0.00	185,996.25	185,996.25			
08/01/22	08/25/22	FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025	3137BLM28	10,000,000.00	0.00	25,083.33	25,083.33			
08/01/22	08/25/22	FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	45,345,334.57	0.00	103,916.41	103,916.41			
08/03/22	08/03/22	FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	50,000,000.00	0.00	31,250.00	31,250.00			
08/04/22	08/04/22	BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	0.00	126,965.25	126,965.25			
08/05/22	08/05/22	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	0.00	1,250,000.00	1,250,000.00			
08/11/22	08/11/22	CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	0.00	21,300.00	21,300.00			
08/12/22	08/12/22	FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	0.00	375,000.00	375,000.00			
08/13/22	08/13/22	FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	0.00	625,000.00	625,000.00			
08/14/22	08/14/22	FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	0.00	80,000.00	80,000.00			
08/14/22	08/14/22	FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	0.00	261,041.67	261,041.67			
08/15/22	08/15/22	HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	6,076,549.60	0.00	860.84	860.84			
08/15/22	08/15/22	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	383,011.55	0.00	820.29	820.29			
08/15/22	08/15/22	TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 2.630% 06/13/2023	89236TJS5	10,000,000.00	0.00	20,175.00	20,175.00			
08/15/22	08/15/22	HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	9,484,815.39	0.00	1,896.96	1,896.96			
08/15/22	08/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	0.00	4,300.00	4,300.00			

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
08/15/22	08/15/22	HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	0.00	28,416.66	28,416.66			
08/15/22	08/15/22	JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	0.00	15,466.66	15,466.66			
08/15/22	08/15/22	US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	0.00	375,000.00	375,000.00			
08/15/22	08/15/22	JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	16,302,773.76	0.00	3,396.41	3,396.41			
08/15/22	08/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	0.00	8,016.68	8,016.68			
08/15/22	08/15/22	TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	0.00	4,356.25	4,356.25			
08/15/22	08/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	6,443,234.10	0.00	8,913.13	8,913.13			
08/15/22	08/15/22	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	2,303,575.70	0.00	2,111.61	2,111.61			
08/15/22	08/15/22	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	4,815,849.96	0.00	2,969.78	2,969.78			
08/15/22	08/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	0.00	3,391.67	3,391.67			
08/15/22	08/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	357,733.97	0.00	867.50	867.50			
08/15/22	08/15/22	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	7,073,677.38	0.00	1,827.36	1,827.36			
08/15/22	08/15/22	JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	6,500,000.00	0.00	10,291.66	10,291.66			
08/15/22	08/15/22	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	1,301,448.20	0.00	2,082.32	2,082.32			
08/15/22	08/15/22	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	628,450.45	0.00	1,000.29	1,000.29			
08/15/22	08/15/22	TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	0.00	29,300.00	29,300.00			
08/15/22	08/15/22	US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	0.00	593,750.00	593,750.00			

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
08/15/22	08/15/22	CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	0.00	10,200.00	10,200.00			
08/15/22	08/15/22	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	267,119.11	0.00	491.95	491.95			
08/15/22	08/15/22	MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	12,716,218.06	0.00	2,331.32	2,331.32			
08/15/22	08/15/22	TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	8,250,000.00	0.00	16,156.25	16,156.25			
08/15/22	08/15/22	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	29,000,000.00	0.00	7,975.00	7,975.00			
08/15/22	08/15/22	JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	13,500,000.00	0.00	5,850.00	5,850.00			
08/15/22	08/15/22	HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	10,000,000.00	0.00	25,277.78	25,277.78			
08/15/22	08/15/22	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	620,896.73	0.00	1,003.78	1,003.78			
08/15/22	08/15/22	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	9,548,030.76	0.00	2,864.41	2,864.41			
08/15/22	08/15/22	MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	0.00	8,049.99	8,049.99			
08/15/22	08/15/22	US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	0.00	500,000.00	500,000.00			
08/15/22	08/15/22	TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	7,375,301.66	0.00	1,229.21	1,229.21			
08/15/22	08/15/22	TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	0.00	4,141.67	4,141.67			
08/15/22	08/15/22	CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FQ2	10,000,000.00	0.00	18,000.00	18,000.00			
08/15/22	08/15/22	HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	0.00	5,383.34	5,383.34			
08/15/22	08/15/22	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	737,267.34	0.00	1,093.61	1,093.61			
08/15/22	08/15/22	AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JIT8	20,000,000.00	0.00	56,500.00	56,500.00			

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
08/15/22	08/15/22	MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	0.00	5,499.99	5,499.99			
08/15/22	08/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	12,188,220.80	0.00	1,421.95	1,421.95			
08/15/22	08/15/22	MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	12,013,499.19	0.00	2,102.36	2,102.36			
08/15/22	08/15/22	MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	1,162,352.66	0.00	1,879.14	1,879.14			
08/17/22	08/17/22	FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	0.00	343,750.00	343,750.00			
08/18/22	08/18/22	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	2,824,941.42	0.00	4,308.04	4,308.04			
08/20/22	08/20/22	TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	1,674,518.58	0.00	376.76	376.76			
08/20/22	08/20/22	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	0.00	1,462.50	1,462.50			
08/21/22	08/21/22	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	0.00	5,683.33	5,683.33			
08/21/22	08/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	4,605,225.70	0.00	6,178.68	6,178.68			
08/21/22	08/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	481,646.78	0.00	1,011.46	1,011.46			
08/21/22	08/21/22	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	7,695,775.00	0.00	2,501.13	2,501.13			
08/24/22	08/24/22	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	0.00	56,250.00	56,250.00			
08/25/22	08/25/22	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	0.00	93,750.00	93,750.00			
08/25/22	08/25/22	BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	10,750,000.00	0.00	22,575.00	22,575.00			
08/25/22	08/25/22	BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	4,777,293.95	0.00	756.40	756.40			
08/25/22	08/25/22	BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	7,500,000.00	0.00	2,062.50	2,062.50			

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
08/25/22	08/25/22	BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	6,255,166.36	0.00	3,492.47	3,492.47			
08/25/22	08/25/22	BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	0.00	37,450.00	37,450.00			
08/25/22	08/25/22	BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,250,000.00	0.00	7,562.50	7,562.50			
08/28/22	08/28/22	FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	0.00	31,250.00	31,250.00			
08/28/22	08/28/22	FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	0.00	270,937.50	270,937.50			
08/31/22	08/31/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	301,031.84	301,031.84			
08/31/22	08/31/22	STONECASTLE FICA	FICAMF003	0.00	0.00	39,828.77	39,828.77			
08/31/22	08/31/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	979,436.89	979,436.89			
08/31/22	08/31/22	US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	0.00	687,500.00	687,500.00			
08/31/22	08/31/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	1,770.12	1,770.12			
08/31/22	08/31/22	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	175,000,000.00	0.00	218,750.00	218,750.00			
08/31/22	08/31/22	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	20,372.17	20,372.17			
08/31/22	08/31/22	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	1,722.67	1,722.67			
08/31/22	08/31/22	US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	100,000,000.00	0.00	625,000.00	625,000.00			
08/31/22	08/31/22	US TREASURY NOTES DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	0.00	796,875.00	796,875.00			
08/31/22	08/31/22	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	81,534.25	81,534.25			
08/31/22	08/31/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	1,456.16	1,456.16			
<b>Transaction Type Sub-Total</b>				<b>2,548,959,103.29</b>	<b>0.00</b>	<b>11,650,510.00</b>	<b>11,650,510.00</b>			

**MATURITY**

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
08/01/22	08/01/22	JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 08/01/2022	46640QH12	50,000,000.00	50,000,000.00	0.00	50,000,000.00	101,250.00	0.00	
08/01/22	08/01/22	CANTOR FITZGERALD REPO AGRMT DTD 07/29/2022 2.250% 08/01/2022	RE1364265	50,000,000.00	50,000,000.00	9,375.00	50,009,375.00	0.00	0.00	
08/01/22	08/01/22	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/26/2021 0.180% 08/01/2022	86959RSP6	100,000,000.00	100,000,000.00	170,000.00	100,170,000.00	0.00	0.00	
08/01/22	08/01/22	TORONTO DOMINION BANK NY CERT DEPOS DTD 10/08/2021 0.190% 08/01/2022	89114WHJ7	50,000,000.00	50,000,000.00	78,375.00	50,078,375.00	0.00	0.00	
08/02/22	08/02/22	CANTOR FITZGERALD REPO AGRMT DTD 08/01/2022 2.250% 08/02/2022	RE1364273	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/02/22	08/02/22	TORONTO DOMINION BANK NY CERT DEPOS DTD 02/03/2022 0.610% 08/02/2022	89114WOC2	25,000,000.00	25,000,000.00	76,250.00	25,076,250.00	0.00	0.00	
08/03/22	08/03/22	CANTOR FITZGERALD REPO AGRMT DTD 08/02/2022 2.250% 08/03/2022	RE1364281	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/03/22	08/03/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/02/2022 2.310% 08/03/2022	22536AXP4	15,000,000.00	15,000,000.00	962.50	15,000,962.50	0.00	0.00	
08/04/22	08/04/22	CANTOR FITZGERALD REPO AGRMT DTD 08/03/2022 2.250% 08/04/2022	RE1364299	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/04/22	08/04/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/03/2022 2.310% 08/04/2022	22536AXT6	300,000,000.00	300,000,000.00	19,250.10	300,019,250.10	0.00	0.00	
08/05/22	08/05/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/04/2022 2.310% 08/05/2022	22536AXX7	276,000,000.00	276,000,000.00	17,710.09	276,017,710.09	0.00	0.00	
08/05/22	08/05/22	NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 08/05/2022	63873KH59	50,000,000.00	50,000,000.00	0.00	50,000,000.00	114,833.33	0.00	
08/05/22	08/05/22	CANTOR FITZGERALD REPO AGRMT DTD 08/04/2022 2.250% 08/05/2022	RE1364307	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/08/22	08/08/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/05/2022 2.310% 08/08/2022	22536AYA6	315,000,000.00	315,000,000.00	60,637.50	315,060,637.50	0.00	0.00	



**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
08/08/22	08/08/22	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 08/08/2021 0.000% 08/08/2022	89233HH80	25,000,000.00	25,000,000.00	0.00	25,000,000.00	76,208.33	0.00	
08/08/22	08/08/22	CANTOR FITZGERALD REPO AGRMT DTD 08/05/2022 2.250% 08/08/2022	RE1364315	50,000,000.00	50,000,000.00	9,375.00	50,009,375.00	0.00	0.00	
08/09/22	08/09/22	CANTOR FITZGERALD REPO AGRMT DTD 08/08/2022 2.250% 08/09/2022	RE1364323	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/09/22	08/09/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/08/2022 2.310% 08/09/2022	22536AYC2	323,000,000.00	323,000,000.00	20,725.83	323,020,725.83	0.00	0.00	
08/10/22	08/10/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/09/2022 2.310% 08/10/2022	22536AYK4	300,000,000.00	300,000,000.00	19,250.10	300,019,250.10	0.00	0.00	
08/10/22	08/10/22	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 01/12/2022 0.400% 08/10/2022	06367CRL3	50,000,000.00	50,000,000.00	116,666.65	50,116,666.65	0.00	0.00	
08/10/22	08/10/22	CANTOR FITZGERALD REPO AGRMT DTD 08/09/2022 2.250% 08/10/2022	RE1364331	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/11/22	08/11/22	CANTOR FITZGERALD REPO AGRMT DTD 08/10/2022 2.250% 08/11/2022	RE1364349	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/11/22	08/11/22	NATIXIS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 08/11/2022	63873KHB6	25,000,000.00	25,000,000.00	0.00	25,000,000.00	102,013.89	0.00	
08/11/22	08/11/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/10/2022 2.310% 08/11/2022	22536AYP3	308,000,000.00	308,000,000.00	19,763.44	308,019,763.44	0.00	0.00	
08/12/22	08/12/22	CANTOR FITZGERALD REPO AGRMT DTD 08/11/2022 2.250% 08/12/2022	RE1364356	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/12/22	08/12/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/11/2022 2.310% 08/12/2022	22536AYS7	295,000,000.00	295,000,000.00	18,929.27	295,018,929.27	0.00	0.00	
08/12/22	08/12/22	CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022	166756AF3	14,500,000.00	14,500,000.00	24,142.50	14,524,142.50	0.00	0.00	
08/15/22	08/15/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/12/2022 2.310% 08/15/2022	22536AYV0	275,000,000.00	275,000,000.00	52,937.50	275,052,937.50	0.00	0.00	
08/15/22	08/15/22	CANTOR FITZGERALD REPO AGRMT DTD 08/12/2022 2.250% 08/15/2022	RE1364364	50,000,000.00	50,000,000.00	9,375.00	50,009,375.00	0.00	0.00	
08/16/22	08/16/22	CANTOR FITZGERALD REPO AGRMT DTD 08/15/2022 2.250% 08/16/2022	RE1364372	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
08/16/22	08/16/22	EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	3,000,000.00	3,000,000.00	28,530.00	3,028,530.00	0.00	0.00	
08/16/22	08/16/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/15/2022 2.310% 08/16/2022	22536AZC1	308,000,000.00	308,000,000.00	19,763.33	308,019,763.33	0.00	0.00	
08/17/22	08/17/22	CANTOR FITZGERALD REPO AGRMT DTD 08/16/2022 2.250% 08/17/2022	RE1364380	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/17/22	08/17/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/16/2022 2.310% 08/17/2022	22536AZG2	295,000,000.00	295,000,000.00	18,929.17	295,018,929.17	0.00	0.00	
08/18/22	08/18/22	CANTOR FITZGERALD REPO AGRMT DTD 08/17/2022 2.250% 08/18/2022	RE1364398	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/18/22	08/18/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/17/2022 2.310% 08/18/2022	22536AZM9	300,000,000.00	300,000,000.00	19,250.10	300,019,250.10	0.00	0.00	
08/19/22	08/19/22	CANTOR FITZGERALD REPO AGRMT DTD 08/18/2022 2.250% 08/19/2022	RE1364406	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/19/22	08/19/22	METLIFE SHORT TERM FUND COMM PAPER DTD 02/19/2022 0.000% 08/19/2022	59157UHK9	41,400,000.00	41,400,000.00	0.00	41,400,000.00	146,510.00	0.00	
08/19/22	08/19/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/18/2022 2.310% 08/19/2022	22536AZT4	294,000,000.00	294,000,000.00	18,865.00	294,018,865.00	0.00	0.00	
08/22/22	08/22/22	CANTOR FITZGERALD REPO AGRMT DTD 08/19/2022 2.250% 08/22/2022	RE1364414	50,000,000.00	50,000,000.00	9,375.00	50,009,375.00	0.00	0.00	
08/22/22	08/22/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/19/2022 2.310% 08/22/2022	22536AZW7	320,000,000.00	320,000,000.00	61,600.00	320,061,600.00	0.00	0.00	
08/23/22	08/23/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/22/2022 2.300% 08/23/2022	22536AA87	275,000,000.00	275,000,000.00	17,569.44	275,017,569.44	0.00	0.00	
08/23/22	08/23/22	CANTOR FITZGERALD REPO AGRMT DTD 08/22/2022 2.250% 08/23/2022	RE1364422	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/24/22	08/24/22	TORONTO DOMINION HDG USA COMM PAPER DTD 10/13/2021 0.000% 08/24/2022	89116FHO6	50,000,000.00	50,000,000.00	0.00	50,000,000.00	126,875.00	0.00	
08/24/22	08/24/22	CANTOR FITZGERALD REPO AGRMT DTD 08/23/2022 2.250% 08/24/2022	RE1364430	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITIES</b>										
08/24/22	08/24/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/23/2022 2.300% 08/24/2022	22536AB60	271,000,000.00	271,000,000.00	17,313.89	271,017,313.89	0.00	0.00	
08/24/22	08/24/22	COOPERATIVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 08/24/2022	21687BHO7	50,000,000.00	50,000,000.00	0.00	50,000,000.00	121,000.00	0.00	
08/25/22	08/25/22	CANTOR FITZGERALD REPO AGRMT DTD 08/24/2022 2.250% 08/25/2022	RE1364448	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/25/22	08/25/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/24/2022 2.300% 08/25/2022	22536AB86	285,000,000.00	285,000,000.00	18,208.33	285,018,208.33	0.00	0.00	
08/26/22	08/26/22	CANTOR FITZGERALD REPO AGRMT DTD 08/25/2022 2.250% 08/26/2022	RE1364455	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/26/22	08/26/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/25/2022 2.300% 08/26/2022	22536AD68	265,000,000.00	265,000,000.00	16,930.59	265,016,930.59	0.00	0.00	
08/29/22	08/29/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/26/2022 2.300% 08/29/2022	22536AD92	315,000,000.00	315,000,000.00	60,375.00	315,060,375.00	0.00	0.00	
08/29/22	08/29/22	CANTOR FITZGERALD REPO AGRMT DTD 08/26/2022 2.250% 08/29/2022	RE1364463	50,000,000.00	50,000,000.00	9,375.00	50,009,375.00	0.00	0.00	
08/30/22	08/30/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/29/2022 2.300% 08/30/2022	22536AE59	313,000,000.00	313,000,000.00	19,997.26	313,019,997.26	0.00	0.00	
08/30/22	08/30/22	LA FAYETTE ASSET SECURIT COMM PAPER DTD 08/29/2022 0.000% 08/30/2022	50286MHW4	100,000,000.00	100,000,000.00	0.00	100,000,000.00	6,416.67	0.00	
08/30/22	08/30/22	CANTOR FITZGERALD REPO AGRMT DTD 08/29/2022 2.250% 08/30/2022	RE1364471	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
08/31/22	08/31/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/30/2022 2.300% 08/31/2022	22536AE91	400,000,000.00	400,000,000.00	25,555.56	400,025,555.56	0.00	0.00	
08/31/22	08/31/22	SWEDBANK NY CERT DEPOS DTD 02/25/2022 0.840% 08/31/2022	87019V7K7	50,000,000.00	50,000,000.00	218,166.65	50,218,166.65	0.00	0.00	
08/31/22	08/31/22	CANTOR FITZGERALD REPO AGRMT DTD 08/30/2022 2.250% 08/31/2022	RE1364489	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
<b>Transaction Type Sub-Total</b>				<b>7,881,900,000.00</b>	<b>7,881,900,000.00</b>	<b>1,359,779.80</b>	<b>7,883,259,779.80</b>	<b>795,107.22</b>	<b>0.00</b>	

**PAYDOWNS**

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
08/01/22	08/01/22	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	952,208.28	952,208.28	0.00	952,208.28	55.42	0.00	
08/01/22	08/01/22	BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	1,111,860.20	1,111,860.20	0.00	1,111,860.20	70.71	0.00	
08/01/22	08/01/22	TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	451,593.60	451,593.60	0.00	451,593.60	57.90	0.00	
08/01/22	08/01/22	HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	1,455,172.80	1,455,172.80	0.00	1,455,172.80	13.53	0.00	
08/01/22	08/01/22	BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	712,665.82	712,665.82	0.00	712,665.82	0.43	0.00	
08/01/22	08/01/22	TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	2,275,110.25	2,275,110.25	0.00	2,275,110.25	41.86	0.00	
08/01/22	08/01/22	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	746,966.29	746,966.29	0.00	746,966.29	19.57	0.00	
08/01/22	08/01/22	MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	1,484,206.91	1,484,206.91	0.00	1,484,206.91	147.38	0.00	
08/01/22	08/01/22	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	395,344.75	395,344.75	0.00	395,344.75	10.59	0.00	
08/01/22	08/01/22	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	696,200.05	696,200.05	0.00	696,200.05	5.36	0.00	
08/01/22	08/01/22	JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	1,913,397.46	1,913,397.46	0.00	1,913,397.46	43.24	0.00	
08/01/22	08/01/22	HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	1,465,619.72	1,465,619.72	0.00	1,465,619.72	132.93	0.00	
08/01/22	08/01/22	TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	829,181.63	829,181.63	0.00	829,181.63	62.69	0.00	
08/01/22	08/01/22	MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	1,797,919.20	1,797,919.20	0.00	1,797,919.20	150.66	0.00	
08/01/22	08/25/22	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	5,889.04	5,889.04	0.00	5,889.04	(27.65)	0.00	
08/01/22	08/25/22	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	37,462.00	37,462.00	0.00	37,462.00	(3,694.98)	0.00	
08/01/22	08/25/22	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	72,178.09	72,178.09	0.00	72,178.09	(353.96)	0.00	

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
08/01/22	08/25/22	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	6,765.22	6,765.22	0.00	6,765.22	0.03	0.00	
08/01/22	08/25/22	FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	49,012.15	49,012.15	0.00	49,012.15	8.09	0.00	
08/01/22	08/25/22	FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	848,115.60	848,115.60	0.00	848,115.60	27.14	0.00	
08/01/22	08/25/22	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	30,933.47	30,933.47	0.00	30,933.47	(151.70)	0.00	
08/01/22	08/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	27,383.75	27,383.75	0.00	27,383.75	62.04	0.00	
08/01/22	08/25/22	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	287,610.23	287,610.23	0.00	287,610.23	3.45	0.00	
08/01/22	08/25/22	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	7,378.11	7,378.11	0.00	7,378.11	0.03	0.00	
08/01/22	08/25/22	FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	15,377.12	15,377.12	0.00	15,377.12	609.43	0.00	
08/15/22	08/15/22	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	294,791.50	294,791.50	0.00	294,791.50	18.01	0.00	
08/15/22	08/15/22	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	160,201.13	160,201.13	0.00	160,201.13	7.39	0.00	
08/15/22	08/15/22	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	195,401.10	195,401.10	0.00	195,401.10	1.60	0.00	
08/15/22	08/15/22	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	177,885.55	177,885.55	0.00	177,885.55	28.37	0.00	
08/15/22	08/15/22	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	198,080.15	198,080.15	0.00	198,080.15	14.30	0.00	
08/15/22	08/15/22	MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	247,044.56	247,044.56	0.00	247,044.56	34.02	0.00	
08/15/22	08/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	221,777.84	221,777.84	0.00	221,777.84	40.40	0.00	
08/15/22	08/15/22	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	208,138.68	208,138.68	0.00	208,138.68	1.73	0.00	
08/15/22	08/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	738,229.20	738,229.20	0.00	738,229.20	53.30	0.00	

**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 2022**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
08/15/22	08/15/22	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	76,412.73	76,412.73	0.00	76,412.73	16.22	0.00	
08/18/22	08/18/22	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	385,974.45	385,974.45	0.00	385,974.45	68.78	0.00	
08/21/22	08/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	300,705.52	300,705.52	0.00	300,705.52	11.21	0.00	
08/21/22	08/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	483,228.20	483,228.20	0.00	483,228.20	94.71	0.00	
<b>Transaction Type Sub-Total</b>				<b>21,363,422.35</b>	<b>21,363,422.35</b>	<b>0.00</b>	<b>21,363,422.35</b>	<b>(2,315.77)</b>	<b>0.00</b>	
<b>SELL</b>										
08/03/22	08/03/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	68,000,000.00	68,000,000.00	0.00	68,000,000.00	0.00	0.00	FIFO
08/03/22	08/03/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	232,000,000.00	232,000,000.00	0.00	232,000,000.00	0.00	0.00	FIFO
08/23/22	08/23/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	FIFO
08/23/22	08/23/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	49,000,000.00	49,000,000.00	0.00	49,000,000.00	0.00	0.00	FIFO
<b>Transaction Type Sub-Total</b>				<b>399,000,000.00</b>	<b>399,000,000.00</b>	<b>0.00</b>	<b>399,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>344,677,172.35</b>	<b>13,010,289.80</b>	<b>357,687,462.15</b>	<b>792,791.45</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>\$344,677,172.35</b>	<b>\$13,010,289.80</b>	<b>\$357,687,462.15</b>	<b>\$792,791.45</b>	<b>\$0.00</b>	