



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

SAN BERNARDINO COUNTY

ACCOUNT STATEMENT

For the Month Ending
December 31, 2021

Client Management Team

Kenneth Schiebel, CFA
Managing Director
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Harrisburg, PA 17101-2141
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Director
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Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

Online Access <https://www.pfmam.com> **Customer Service** 1-717-232-2723

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 ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain 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 PFM 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. PFM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFM'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 PFM. 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. PFM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFM 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 PFM does not have the authority to withdraw funds from or deposit funds to the custodian. 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, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. 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 PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company, local government investment program, or TERM funds 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. PFM 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, PFM 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 PFM, 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 money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. 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 Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

Dividends on money market 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 ratable 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 PFM 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 PFM within 60 days of receipt. If you have other concerns or questions regarding your account you should contact a member of your client management team or PFM Service Operations at the address below.

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

Consolidated Summary Statement

SAN BERNARDINO COUNTY

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	7,573,979.56	10,662,734,831.55
Cash Balance	0.00	217,607,719.38
Total	\$7,573,979.56	\$10,880,342,550.93

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	444,789,254.40	4.09
Federal Agency Bond / Note	2,540,218,348.78	23.34
Corporate Note	380,541,909.69	3.50
Bank Note	7,050,554.00	0.06
Certificate of Deposit	1,878,075,398.09	17.26
Federal Agency Commercial Mortgage-Backed Securities	242,577,409.59	2.23
Commercial Paper	1,844,163,502.00	16.95
Federally Insured Cash Account	25,000,000.00	0.23
Joint Powers Authority	522,000,000.00	4.80
Money Market Mutual Fund	756,000,000.00	6.95
NOW Account	200,000,000.00	1.84
Supra-National Agency Bond / Note	230,896,570.00	2.12
U.S. Treasury Bond / Note	1,591,421,885.00	14.63
Cash Balance	217,607,719.38	2.00
Total	\$10,880,342,550.93	100.00%

Consolidated Summary Statement

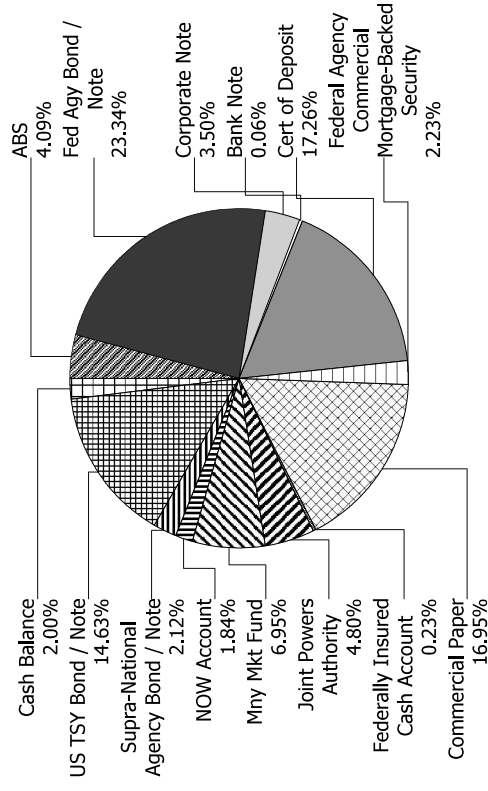
SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	2,186,740,195.61	20.11
31 to 60 days	740,062,216.53	6.80
61 to 90 days	224,904,932.80	2.07
91 to 180 days	1,567,014,098.95	14.40
181 days to 1 year	1,873,952,015.60	17.22
1 to 2 years	1,724,812,045.18	15.85
2 to 3 years	1,432,090,115.93	13.16
3 to 4 years	1,007,983,326.15	9.26
4 to 5 years	122,783,604.18	1.13
Over 5 years	0.00	0.00
Total	\$10,880,342,550.93	100.00%

Weighted Average Days to Maturity **404**

Sector Allocation





Managed Account Summary Statement

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value

Maturities/Calls	\$9,820,271,832.38
Principal Dispositions	(668,532,647.83)
Principal Acquisitions	(785,000,000.00)
Unsettled Trades	2,311,145,488.67
Change in Current Value	0.00
	(15,149,841.67)
Closing Market Value	\$10,662,734,831.55

Cash Transactions Summary - Managed Account

Maturities/Calls	656,107,308.28
Sale Proceeds	785,000,000.00
Coupon/Interest/Dividend Income	6,661,634.02
Principal Payments	13,032,647.83
Security Purchases	(2,471,011,024.45)
Net Cash Contribution	1,010,209,434.32
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	7,268,942.30
Less Purchased Interest Related to Interest/Coupons	(12,708.00)
Plus Net Realized Gains/Losses	317,745.26
Total Cash Basis Earnings	\$7,573,979.56

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	10,648,444,421.90
Ending Accrued Interest	15,233,823.65
Plus Proceeds from Sales	785,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	669,139,956.11
Plus Coupons/Dividends Received	6,661,634.02
Less Cost of New Purchases	(2,311,158,196.67)
Less Beginning Amortized Value of Securities	(9,790,708,819.13)
Less Beginning Accrued Interest	(16,974,299.70)
Total Accrual Basis Earnings	\$5,638,520.18

SAN BERNARDINO COUNTY - 76990800

Account Summary

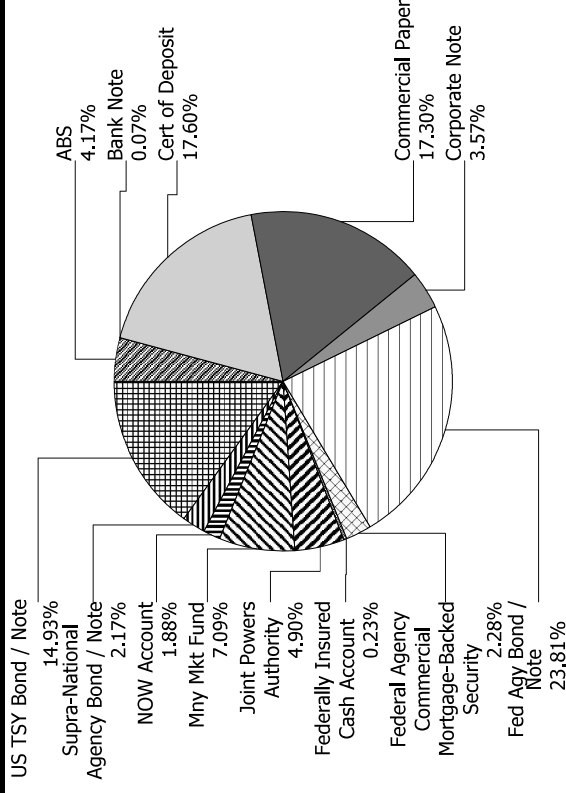
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,575,000,000.00	1,591,421,885.00	14.93
Supra-National Agency Bond / Note	230,000,000.00	230,896,570.00	2.17
NOW Account	200,000,000.00	200,000,000.00	1.88
Money Market Mutual Fund	756,000,000.00	756,000,000.00	7.09
Joint Powers Authority	522,000,000.00	522,000,000.00	4.90
Federally Insured Cash Account	25,000,000.00	25,000,000.00	0.23
Federal Agency Commercial Mortgage-Backed Security	233,662,876.75	242,577,409.59	2.28
Federal Agency Bond / Note	2,535,740,000.00	2,540,218,348.78	23.81
Corporate Note	382,457,000.00	380,541,909.69	3.57
Commercial Paper	1,846,000,000.00	1,844,163,502.00	17.30
Certificate of Deposit	1,880,000,000.00	1,878,075,398.09	17.60
Bank Note	7,000,000.00	7,050,554.00	0.07
Asset-Backed Security	446,142,469.15	444,789,254.40	4.17
Managed Account Sub-Total	10,639,002,345.9010	10,662,734,831.55	100.00%
Accrued Interest		15,233,823.65	
Total Portfolio	10,639,002,345.9010	10,677,968,655.20	

Unsettled Trades

0.00

0.00

Sector Allocation

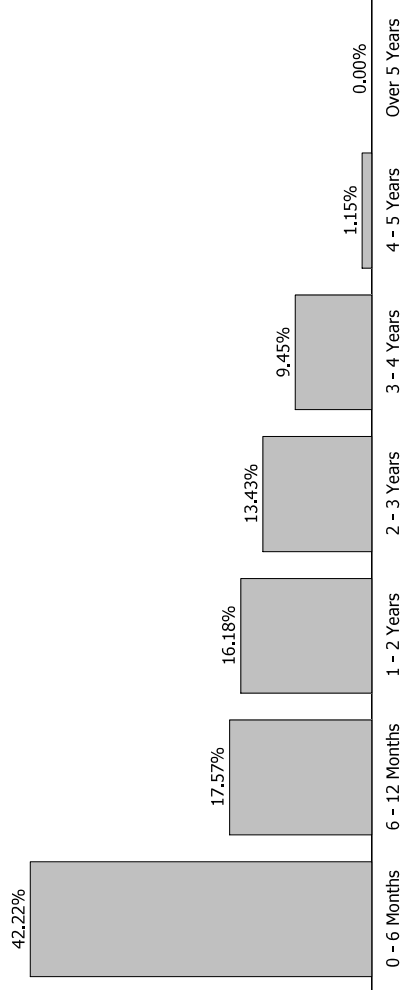


Portfolio Summary and Statistics

For the Month Ending **December 31, 2021**

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	0.64%
Yield to Maturity at Market	0.49%
Weighted Average Days to Maturity	412

Managed Account Issuer Summary

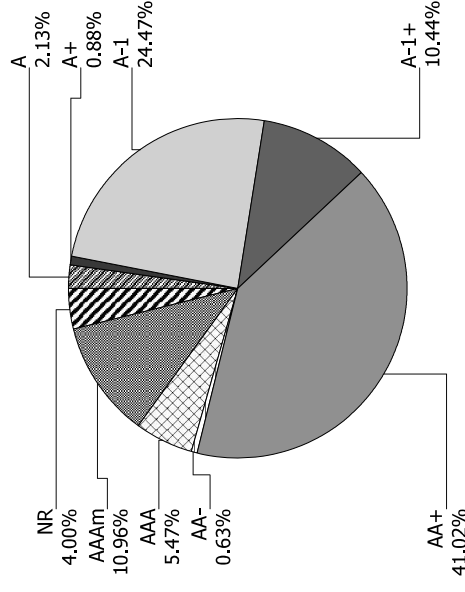
For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Credit Quality (S&P Ratings)

Issuer	Market Value of Holdings	Percent
ATLANTIC ASSET SEC LLC	149,941,650.00	1.41
BANK OF MONTREAL	249,686,387.85	2.34
BANK OF NOVA SCOTIA	274,657,763.23	2.58
BANK OF THE WEST	200,000,000.00	1.88
BMW FINANCIAL SERVICES NA LLC	18,418,980.25	0.17
BNP PARIBAS	249,905,259.80	2.34
CAMP	512,000,000.00	4.80
CANADIAN IMPERIAL BANK OF COMMERCE	299,703,710.05	2.81
CHARTA LLC	29,991,660.00	0.28
CHASE ISSURANCE	18,185,871.20	0.17
CHEVRON CORPORATION	24,453,200.00	0.23
CITIGROUP INC	49,902,750.00	0.47
CRC FUNDING LLC	49,964,600.00	0.47
CREDIT AGRICOLE SA	49,961,350.00	0.47
DEERE & COMPANY	65,481,464.00	0.61
EXXON MOBIL CORP	3,026,151.00	0.03
FANNIE MAE	831,397,870.00	7.80
FEDERAL FARM CREDIT BANKS	550,866,798.00	5.17
FEDERAL HOME LOAN BANKS	452,337,534.48	4.24
FEDERATED GOVT OBLIGATIONS FUNDS	273,000,000.00	2.56
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	948,193,555.89	8.89
GTA FUNDING LLC	9,999,320.00	0.09
HONDA AUTO RECEIVABLES	75,562,107.05	0.71
HYUNDAI AUTO RECEIVABLES	55,215,744.96	0.52
ING GROEP NV	174,843,325.00	1.64
INTER-AMERICAN DEVELOPMENT BANK	71,426,360.00	0.67
INTL BANK OF RECONSTRUCTION AND DEV	159,470,210.00	1.50
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.09
JOHN DEERE OWNER TRUST	45,584,051.14	0.43
JP MORGAN CHASE & CO	199,708,375.00	1.87
LA FAYETTE ASSET SECURITIZATION LLC	29,973,060.00	0.28



Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
LIBERTY STREET FUNDING LLC	29,995,680.00	0.28
MERCEDES-BENZ AUTO LEASE TRUST	46,699,848.67	0.44
MERCEDES-BENZ AUTO RECEIVABLES	45,511,070.02	0.43
MONT BLANC CAPITAL CORP	45,993,807.00	0.43
MORGAN STANLEY	108,000,000.00	1.01
NATIXIS NY BRANCH	274,857,450.00	2.58
NORDEA BANK ABP	129,912,903.23	1.22
NORTHERN TRUST	374,000,000.00	3.51
OLD LINE FUNDING LLC	24,976,600.00	0.23
RABOBANK NEDERLAND	199,708,125.00	1.87
ROYAL BANK OF CANADA	199,823,508.05	1.87
STARBIRD FUNDING CORP	74,924,050.00	0.70
STONECASTLE FICA	25,000,000.00	0.23
SVENSKA HANDELSBANKEN AB	299,384,683.20	2.81
SWEDBANK AB	174,960,215.53	1.64
THE BANK OF NEW YORK MELLON CORPORATION	161,217,050.69	1.51
THUNDER BAY FUNDING LLC	74,968,825.00	0.70
TORONTO-DOMINION BANK	274,634,842.15	2.58
Toyota Lease Owner Trust	9,197,889.78	0.09
TOYOTA MOTOR CORP	324,464,151.33	3.04
UNITED STATES TREASURY	1,591,421,885.00	14.93
US BANCORP	39,223,138.00	0.37
Total	\$10,662,734,831.55	100.00%



Managed Account Detail of Securities Held

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	AA+	Aaa	02/15/17	02/16/17	48,779,296.88	2.02	313,858.70	49,979,767.35	50,046,875.00
US TREASURY NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	AA+	Aaa	11/29/17	11/30/17	24,823,242.19	2.05	159,271.41	24,993,390.10	25,066,405.00
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	AA+	Aaa	03/29/21	03/30/21	100,039,062.50	0.09	345.31	100,015,385.67	99,953,120.00
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	AA+	Aaa	03/29/21	03/30/21	100,046,875.00	0.09	345.31	100,018,462.80	99,953,120.00
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	784,646.74	99,777,294.43	100,937,500.00
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	80,283.15	24,956,010.64	25,312,500.00
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	71,428.57	49,543,576.36	50,742,190.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	11/08/19	11/12/19	24,701,171.88	1.72	949.59	24,877,178.49	25,292,970.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	1,899.17	49,339,186.40	50,585,940.00
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	3,625.69	50,224,059.11	51,515,625.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/15/19	04/16/19	96,035,156.25	2.37	3,798.34	98,593,203.23	101,171,880.00
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	523,097.83	98,643,757.88	101,000,000.00
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	467,196.13	98,708,810.33	101,171,880.00
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	162,292.82	51,056,909.06	51,929,690.00



Managed Account Detail of Securities Held

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	162,292.82	50,870,036.72	51,929,690.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	2,762.43	50,464,520.29	51,382,810.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	2,762.43	50,544,341.56	51,382,810.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	2,762.43	50,501,343.06	51,382,810.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	2,417.13	50,095,281.24	51,085,940.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	444,633.15	50,791,499.74	51,585,940.00
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	287,703.80	50,799,548.05	50,570,310.00
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	377,717.39	50,348,944.86	51,492,190.00
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	137,948.90	50,688,114.60	51,750,000.00
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	AA+	Aaa	11/22/21	11/24/21	48,667,968.75	1.02	10,989.01	48,707,390.24	48,625,000.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	11/22/21	11/24/21	48,605,468.75	1.04	345.30	48,645,797.66	48,570,310.00
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	52,309.79	48,513,910.03	48,492,190.00
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	52,309.79	48,525,297.69	48,492,190.00

Security Type Sub-Total 1,575,000,000.00 1,563,074,218.82 1.59 4,109,993.13 1,570,223,017.59 1,591,421,885.00



Managed Account Detail of Securities Held

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE	01/26/2022	459058FY4	AAA	Aaa	02/04/21	02/08/21	50,897,300.00	0.14	430,555.56	50,063,728.69	50,058,000.00
INTER-AMERICAN DEVELOPMENT BANK NOTE	09/26/2022	4581X0DD7	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	197,916.67	24,989,727.58	25,466,000.00
INTL BK OF RECON AND DEV NOTE	04/20/2023	459058JY6	AAA	Aaa	04/13/21	04/20/21	74,844,750.00	0.23	18,637.50	74,899,193.84	74,575,800.00
INTER-AMERICAN DEVEL BK NOTES	05/24/2023	4581X0DM7	AAA	Aaa	04/17/20	04/24/20	19,993,200.00	0.51	10,277.78	19,996,929.42	19,968,460.00
INTER-AMERICAN DEVELOPMENT BANK NOTE	10/04/2023	4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	181,250.00	25,185,572.98	25,991,900.00
INTL BK RECON & DEVELOP NOTES	11/24/2023	459058JM6	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	6,423.61	24,966,031.96	24,768,700.00
INTL BANK OF RECON AND DEV SN (FLOATER)	06/17/2024	45906M2B6	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	1,830.55	10,000,000.00	10,067,710.00
Security Type Sub-Total		230,000,000.00					231,105,500.00	0.83	846,891.67	230,101,184.47	230,896,570.00
NOW Account											
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	08/18/21	08/18/21	4,000,000.00	0.07	0.00	4,000,000.00	4,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	04/12/21	04/12/21	12,000,000.00	0.07	0.00	12,000,000.00	12,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	04/13/21	04/13/21	22,000,000.00	0.07	0.00	22,000,000.00	22,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	06/24/21	06/24/21	29,000,000.00	0.07	0.00	29,000,000.00	29,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	06/23/21	06/23/21	37,000,000.00	0.07	0.00	37,000,000.00	37,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	08/02/21	08/02/21	96,000,000.00	0.07	0.00	96,000,000.00	96,000,000.00
Security Type Sub-Total		200,000,000.00					200,000,000.00	0.07	0.00	200,000,000.00	200,000,000.00



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Money Market Mutual Fund											
FIDELITY GOVT MM FUND 2642		31607A703	AAA	AAA	12/11/20	12/11/20	1,000,000.00	0.01	0.00	1,000,000.00	1,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	NR	NR	12/29/21	12/29/21	108,000,000.00	0.03	0.00	108,000,000.00	108,000,000.00
FEDERATED GOVT OBLIGATIONS FUND		608919718	AAA	NR	12/23/21	12/23/21	273,000,000.00	0.03	0.00	273,000,000.00	273,000,000.00
NORTHERN TRUST INST GOVT SELECT 848		665278701	AAA	NR	12/30/21	12/30/21	374,000,000.00	0.03	0.00	374,000,000.00	374,000,000.00
Security Type Sub-Total							756,000,000.00	0.03	0.00	756,000,000.00	756,000,000.00

Joint Powers Authority											
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	AAA	NR	08/26/21	08/26/21	10,000,000.00	0.03	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/15/21	12/15/21	40,000,000.00	0.05	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/08/21	12/08/21	50,000,000.00	0.05	0.00	50,000,000.00	50,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/01/21	12/01/21	57,000,000.00	0.05	0.00	57,000,000.00	57,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/09/21	12/09/21	83,000,000.00	0.05	0.00	83,000,000.00	83,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	11/24/21	11/24/21	84,000,000.00	0.05	0.00	84,000,000.00	84,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/09/21	12/09/21	198,000,000.00	0.05	0.00	198,000,000.00	198,000,000.00
Security Type Sub-Total							522,000,000.00	0.05	0.00	522,000,000.00	522,000,000.00

Federally Insured Cash Account											
STONECASTLE FICA		FICAMF003	NR	NR	08/30/19	08/30/19	25,000,000.00	0.05	0.00	25,000,000.00	25,000,000.00
Security Type Sub-Total							25,000,000.00	0.05	0.00	25,000,000.00	25,000,000.00

Federal Agency Commercial Mortgage-Backed Security											
Security Type Sub-Total							25,000,000.00	0.05	0.00	25,000,000.00	25,000,000.00



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Federal Agency Commercial Mortgage-Backed Security												
FHMS K033 A2	DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	AA+	Aaa	12/01/20	12/04/20	2,978,718.75	0.56	7,140.00	2,903,919.53	2,878,117.84	
FHMS KMP1 A2	DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	53,037,711.42	51,847,839.00	
FHMS K729 A2	DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	17,600,230.70	17,269,626.83	
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	AA+	Aaa	12/14/20	12/17/20	27,465,820.31	0.55	62,979.17	26,830,988.52	26,261,569.50	
FHMS KJ32 A1	DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	AA+	Aaa	11/19/20	11/30/20	2,100,057.89	0.52	903.03	2,100,059.92	2,047,114.12	
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FJX07	AA+	Aaa	10/28/21	11/02/21	3,615,001.17	1.40	10,406.25	3,602,501.12	3,573,382.94	
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	AA+	Aaa	04/27/21	04/30/21	26,863,281.25	0.98	56,250.00	26,579,462.56	25,971,435.00	
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	64,564,424.00	63,194,818.20	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	1,366,950.91	0.57	759.49	1,365,635.11	1,366,945.47	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	3,189,552.13	0.57	1,772.14	3,186,481.92	3,189,539.44	
FHMS KJ33 A1	DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	AA+	Aaa	02/17/21	02/26/21	5,209,977.19	0.44	1,910.39	5,210,006.82	5,108,880.50	
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	AA+	Aaa	02/10/21	02/19/21	3,840,445.03	0.57	2,134.23	3,837,252.94	3,840,460.32	
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137HILS3	AA+	Aaa	07/20/21	07/29/21	9,715,788.34	0.68	5,513.78	9,715,798.63	9,450,139.18	
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,552,590.22	15,540,179.25	



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Commercial Mortgage-Backed Security												
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,761,343.35	8,653,566.49	
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	AA+	Aaa	12/07/21	12/16/21	2,399,990.40	1.30	2,596.00	2,399,990.48	2,383,795.51	
Security Type Sub-Total							250,344,684.94	0.99	549,768.86	247,248,397.24	242,577,409.59	
Federal Agency Bond / Note												
FANNIE MAE NOTES	DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	AA+	Aaa	01/09/19	01/11/19	59,956,800.00	2.65	743,750.00	59,999,605.84	60,033,480.00	
FEDERAL FARM CREDIT BANK NOTES	DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	AA+	Aaa	01/16/19	01/18/19	49,957,500.00	2.63	588,611.11	49,999,340.78	50,051,800.00	
FANNIE MAE NOTES	DTD 04/12/2019 2.250% 04/12/2022	3135G0V59	AA+	Aaa	04/11/19	04/12/19	74,754,000.00	2.36	370,312.50	74,977,330.29	75,439,200.00	
FEDERAL FARM CREDIT BANK NOTES	DTD 05/06/2020 0.250% 05/06/2022	3133ELYR9	AA+	Aaa	04/30/20	05/06/20	99,873,000.00	0.31	38,194.44	99,978,253.42	100,034,400.00	
FEDERAL HOME LOAN BANK	DTD 06/01/2012 2.125% 06/10/2022	313379Q69	AA+	Aaa	07/15/19	07/16/19	25,156,500.00	1.90	30,989.58	25,023,622.64	25,212,000.00	
FEDERAL HOME LOAN BANK	DTD 12/16/2019 1.630% 06/15/2022	3133ELDK7	AA+	Aaa	12/04/19	12/16/19	39,997,880.80	1.63	28,977.78	39,999,616.59	40,261,000.00	
FREDDIE MAC NOTES	DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	AA+	Aaa	07/21/20	07/23/20	24,943,500.00	0.24	13,541.67	24,984,176.91	24,988,275.00	
FANNIE MAE NOTES	DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	329,427.08	74,940,941.61	75,561,975.00	
FEDERAL HOME LOAN BANKS NOTES	DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	AA+	Aaa	08/28/19	08/29/19	10,150,500.00	1.49	62,222.22	10,034,124.21	10,118,490.00	
FEDERAL HOME LOAN BANK NOTES	DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	AA+	Aaa	10/21/20	10/22/20	63,915,520.00	0.19	15,555.56	63,966,045.76	63,914,048.00	
FEDERAL HOME LOAN BANK NOTES	DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	AA+	Aaa	11/16/20	11/23/20	74,856,750.00	0.22	9,895.83	74,936,028.08	74,861,550.00	



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	AA+	Aaa	01/23/20	01/24/20	9,995,000.00	1.66	71,522.22	9,998,229.93	10,009,210.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	143,044.44	19,996,459.85	20,018,420.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	143,044.44	19,996,459.85	20,018,420.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133EMPH9	AA+	Aaa	01/26/21	02/03/21	9,994,400.00	0.15	5,138.89	9,996,946.85	9,966,730.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	AA+	Aaa	01/26/21	02/03/21	39,977,600.00	0.15	20,555.55	39,987,787.40	39,866,920.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130A7E3	AA+	Aaa	02/20/20	02/21/20	49,908,000.00	1.44	255,902.78	49,965,289.38	50,515,300.00
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	AA+	Aaa	01/07/19	01/09/19	10,042,680.00	2.64	84,791.67	10,012,150.19	10,267,750.00
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	AA+	Aaa	04/17/20	04/20/20	49,875,000.00	0.46	36,979.17	49,945,890.41	49,910,150.00
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	AA+	Aaa	05/05/20	05/07/20	99,958,000.00	0.39	58,333.33	99,981,209.52	99,774,600.00
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	AA+	Aaa	05/05/21	05/10/21	55,928,320.00	0.19	9,916.67	55,951,493.26	55,684,048.00
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	27,083.33	99,860,907.76	99,580,600.00
FFCB FLOATING NOTES DTD 06/09/2020 0.370% 06/09/2023	3133ELH72	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	10,625.02	45,000,000.00	45,180,135.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	AA+	Aaa	06/24/20	06/26/20	22,932,840.00	0.35	798.61	22,966,818.67	22,886,863.00



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Federal Agency Bond / Note											
FANNIE MAE NOTES	DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	AA+	Aaa	07/08/20	07/10/20	49,892,500.00	0.32	59,375.00	49,945,513.70	49,725,050.00
FEDERAL FARM CREDIT BANKS NOTES	DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	AA+	Aaa	08/28/19	08/29/19	10,047,100.00	1.48	60,888.89	10,019,217.84	10,153,190.00
FREDDIE MAC NOTES	DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	AA+	Aaa	08/19/20	08/21/20	44,954,100.00	0.28	39,687.50	44,974,918.03	44,710,785.00
FEDERAL HOME LOAN BANK NOTES	DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	AA+	Aaa	09/09/21	09/10/21	49,894,000.00	0.23	19,270.83	49,910,705.72	49,573,900.00
FREDDIE MAC NOTES	DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	25,111.11	31,994,090.63	31,768,224.00
FREDDIE MAC NOTES	DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	16,666.67	63,857,640.04	63,331,968.00
FREDDIE MAC NOTES	DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	28,645.83	74,958,489.96	74,336,925.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/12/2021 0.500% 11/09/2023	3130APU29	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	23,819.44	34,985,007.29	34,849,640.00
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	11,805.56	49,963,887.88	49,534,700.00
FREDDIE MAC NOTES	DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	11,625.00	61,960,649.53	61,405,420.00
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	1,013,888.89	99,843,894.68	103,484,400.00
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	479,166.67	49,924,988.49	51,760,500.00
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	24,541.67	25,000,000.00	24,823,300.00
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	14,520.83	25,000,000.00	24,775,075.00



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Federal Agency Bond / Note											
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	14,236.11	25,000,000.00	24,769,200.00
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	217,534.72	24,890,139.01	25,518,825.00
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	215,625.00	25,787,686.95	26,278,675.00
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	215,625.00	25,779,084.04	26,278,675.00
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	85,763.89	24,976,140.62	25,450,125.00
FFCB NOTES	DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	AA+	Aaa	11/15/21	11/18/21	74,913,750.00	0.91	78,385.42	74,917,212.59	74,760,975.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	10,515,630.00	1.68	13,750.00	10,302,634.07	10,507,190.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/03/19	12/05/19	26,384,500.00	1.60	34,375.00	25,812,592.10	26,267,975.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	34,375.00	25,755,660.76	26,267,975.00
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	589,062.50	74,855,453.12	76,347,450.00
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	289,583.33	49,975,992.88	50,720,550.00
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	182,405.28	26,336,381.43	26,915,512.48
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	59,895.83	49,931,841.56	49,283,550.00
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	26,736.11	25,000,000.00	24,692,175.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	9,722.22	49,928,333.06	48,989,450.00
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	75,000.00	44,840,648.19	43,816,860.00
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	65,625.00	49,829,118.42	48,633,600.00
FREDDIE MAC (CALLABLE) NOTES	DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	36,179.31	19,900,000.00	19,470,896.30
FEDERAL HOME LOAN BANK NOTES	DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	17,062.50	13,969,013.74	13,609,904.00
FREDDIE MAC NOTES	DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	20,416.67	19,955,081.03	19,434,880.00
FANNIE MAE NOTES	DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	33,750.00	44,875,614.17	43,815,465.00

Security Type Sub-Total **2,535,740,000.00** **2,538,455,380.20** **0.97** **7,243,336.67** **2,537,456,360.73** **2,540,218,348.78**

Corporate Note

JOHN DEERE CAPITAL CORP	DTD 03/07/2019 2.950% 04/01/2022	24422EUT4	A	A2	03/04/19	03/07/19	4,997,600.00	2.97	36,875.00	4,999,807.31	5,032,125.00
TOYOTA MOTOR CREDIT CORP	DTD 04/12/2019 2.650% 04/12/2022	89236TFX8	A+	A1	04/09/19	04/12/19	9,993,700.00	2.67	58,152.78	9,999,419.43	10,060,300.00
US BANK NA CINCINNATI FLOAT CORP	NOTE (	90331HPD9	AA-	A1	05/13/20	05/15/20	9,933,800.00	2.46	6,543.34	9,987,262.33	10,011,010.00
US BANK NA CINCINNATI FLOAT CORP	NOTE (	90331HPD9	AA-	A1	05/14/20	05/18/20	9,932,700.00	2.47	6,543.34	9,986,997.82	10,011,010.00
JOHN DEERE CAPITAL CORP NOTES	DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	A	A2	09/10/19	09/12/19	4,993,550.00	2.00	4,875.00	4,998,953.88	5,033,615.00



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Corporate Note										
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022	24422EVG1	A	A2	06/01/20	06/04/20	4,998,950.00	0.56	13,444.44	4,999,744.74	5,001,030.00
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022	166756AF3	AA-	Aa2	08/10/20	08/12/20	14,500,000.00	0.33	18,643.38	14,500,000.00	14,479,990.00
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	AA-	Aa2	08/13/19	08/16/19	3,000,000.00	1.90	21,397.50	3,000,000.00	3,026,151.00
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	AA-	A1	12/05/19	12/09/19	11,989,920.00	1.98	111,800.00	11,996,663.85	12,150,564.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	A	A1	04/23/20	04/27/20	5,072,350.00	1.31	39,569.44	5,027,020.51	5,060,735.00
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 0.400% 06/13/2023	89236TJ55	A+	A1	12/08/21	12/13/21	10,000,000.00	0.40	2,108.33	10,000,000.00	9,999,340.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	A	A2	06/01/20	06/04/20	2,997,540.00	0.73	10,266.67	2,998,798.40	2,997,873.00
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	AA-	Aa2	08/10/20	08/12/20	10,000,000.00	0.43	16,566.67	10,000,000.00	9,973,210.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	A	A2	10/06/20	10/09/20	2,996,520.00	0.44	2,700.00	2,997,945.66	2,982,546.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	103,688.29	7,342,028.06	7,324,315.69
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 0.310% 04/26/2024	06406RAT4	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	8,620.82	15,000,000.00	14,950,110.00



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Corporate Note										
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	31,597.22	34,971,092.43	34,555,990.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	9,000.00	29,969,533.39	29,607,330.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	2,708.33	14,985,358.44	14,767,680.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 0.310% 06/18/2024	89236TJJS	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	2,061.11	20,000,000.00	19,934,140.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	28,906.25	14,991,255.25	14,826,945.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024	89236TJNG	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	75,000.00	39,983,086.86	39,430,000.00
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 10/25/2021 0.850% 10/25/2024	06406RAX5	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	77,916.67	49,969,516.42	49,564,850.00
BANK OF NY MELLON CORP FLT NOTES (CALLAB DTD 10/25/2021 0.250% 10/25/2024	06406RAY3	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	23,503.75	50,000,000.00	49,761,050.00
Security Type Sub-Total						382,615,790.52	0.80	712,488.33	382,704,484.78	380,541,909.69
Commercial Paper										
NATIXIS NY BRANCH COMM PAPER DTD 04/08/2021 0.000% 01/03/2022	63873KA31	A-1	P-1	05/04/21	05/04/21	49,928,833.33	0.21	0.00	49,999,416.67	49,999,200.00



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Commercial Paper												
NATIXIS NY BRANCH COMM PAPER	DTD 12/21/2020 0.000% 01/07/2022	63873KA72	A-1	P-1	08/26/21	08/26/21	49,981,388.89	0.10	0.00	49,999,166.67	49,998,100.00	
NATIXIS NY BRANCH COMM PAPER	DTD 12/21/2020 0.000% 01/12/2022	63873KAC1	A-1	P-1	08/26/21	08/26/21	24,990,347.22	0.10	0.00	24,999,236.11	24,998,350.00	
GTA FUNDING LLC COMM PAPER	DTD 10/01/2021 0.000% 01/14/2022	40060XAE0	A-1+	P-1	11/30/21	12/01/21	9,998,411.11	0.13	0.00	9,999,530.56	9,999,320.00	
MONT BLANC CAPITAL CORP COMM PAPER	DTD 09/27/2021 0.000% 01/19/2022	6117P5AK3	A-1	P-1	12/20/21	12/20/21	20,997,200.00	0.16	0.00	20,998,320.00	20,998,782.00	
ATLANTIC ASSET SEC LLC COMM PAPER	DTD 09/22/2021 0.000% 01/19/2022	04821UAK8	A-1	P-1	11/30/21	12/01/21	49,994,555.56	0.08	0.00	49,998,000.00	49,995,300.00	
LIBERTY STREET FDG LLC COMM PAPER	DTD 09/24/2021 0.000% 02/01/2022	53127UB17	A-1	P-1	09/29/21	09/29/21	29,988,541.67	0.11	0.00	29,997,158.33	29,995,680.00	
NATIXIS NY BRANCH COMM PAPER	DTD 12/21/2020 0.000% 02/09/2022	63873KB97	A-1	P-1	07/07/21	07/07/21	49,960,819.44	0.13	0.00	49,992,958.33	49,987,000.00	
ATLANTIC ASSET SEC LLC COMM PAPER	DTD 09/23/2020 0.000% 02/10/2022	04821UBA9	A-1	P-1	11/05/21	11/05/21	49,979,791.67	0.15	0.00	49,991,666.67	49,988,500.00	
CHARTA LLC COMM PAPER	DTD 08/30/2021 0.000% 02/14/2022	16115WBE6	A-1	P-1	09/28/21	09/28/21	29,987,258.33	0.11	0.00	29,995,966.67	29,991,660.00	
MONT BLANC CAPITAL CORP COMM PAPER	DTD 09/07/2021 0.000% 02/28/2022	6117P5BU0	A-1	P-1	10/07/21	10/07/21	24,987,000.00	0.13	0.00	24,994,763.89	24,995,025.00	
CANADIAN IMPERIAL HILDING COMM PAPER	DTD 10/30/2020 0.000% 03/01/2022	13607FC12	A-1	P-1	08/26/21	08/27/21	49,966,416.67	0.13	0.00	49,989,347.22	49,992,950.00	
THUNDER BAY FUNDING LLC COMM PAPER	DTD 08/27/2021 0.000% 03/02/2022	88602UC24	A-1+	P-1	09/28/21	10/01/21	24,987,333.33	0.12	0.00	24,995,000.00	24,989,825.00	
THUNDER BAY FUNDING LLC COMM PAPER	DTD 08/27/2021 0.000% 03/04/2022	88602UC40	A-1+	P-1	10/19/21	10/21/21	49,975,805.56	0.13	0.00	49,988,805.56	49,979,000.00	
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 09/01/2020 0.000% 03/07/2022	89233HC77	A-1+	P-1	06/24/21	06/24/21	49,943,111.11	0.16	0.00	49,985,555.56	49,974,300.00	



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Commercial Paper												
NATIXIS NY BRANCH COMM PAPER	DTD 12/21/2020 0.000% 03/09/2022	63873KC96	50,000,000.00	A-1	P-1	06/23/21	06/24/21	49,942,666.67	0.16	0.00	49,985,111.11	49,974,350.00
JP MORGAN SECURITIES LLC COMM PAPER	DTD 03/22/2021 0.000% 04/01/2022	466400D16	50,000,000.00	A-1	P-1	07/07/21	07/08/21	49,936,958.33	0.17	0.00	49,978,750.00	49,965,950.00
CRC FUNDING LLC COMM PAPER	DTD 10/19/2021 0.000% 04/06/2022	12619UD65	50,000,000.00	A-1	P-1	11/30/21	11/30/21	49,968,250.00	0.18	0.00	49,976,250.00	49,964,600.00
OLD LINE FUNDING LLC COMM PAPER	DTD 05/19/2021 0.000% 04/20/2022	67983UDL4	25,000,000.00	A-1+	P-1	12/06/21	12/07/21	24,979,527.78	0.22	0.00	24,983,347.22	24,976,600.00
LA FAYETTE ASSET SECURIT COMM PAPER	DTD 10/19/2021 0.000% 04/20/2022	50286MDL2	30,000,000.00	A-1	P-1	12/01/21	12/02/21	29,975,675.00	0.21	0.00	29,980,925.00	29,973,060.00
ATLANTIC ASSET SEC LLC COMM PAPER	DTD 09/22/2021 0.000% 04/20/2022	04821UDL3	50,000,000.00	A-1	P-1	11/30/21	12/01/21	49,961,111.11	0.20	0.00	49,969,722.22	49,957,850.00
STARBUDD FUNDING CORP COMM PAPER	DTD 07/26/2021 0.000% 04/20/2022	85520MDL4	50,000,000.00	A-1	P-1	12/02/21	12/03/21	49,955,916.67	0.23	0.00	49,965,180.56	49,954,450.00
ING (US) FUNDING LLC COMM PAPER	DTD 08/22/2021 0.000% 04/20/2022	4497WIDL7	100,000,000.00	A-1	P-1	12/13/21	12/13/21	99,918,222.22	0.23	0.00	99,930,361.11	99,923,800.00
CREDIT AGRICOLE CIB NY COMM PAPER	DTD 08/02/2021 0.000% 04/29/2022	22533UDV2	50,000,000.00	A-1	P-1	08/27/21	08/27/21	49,955,763.89	0.13	0.00	49,978,694.44	49,961,350.00
COOPERATIVE RABOBANK UA COMM PAPER	DTD 07/01/2021 0.000% 05/02/2022	21687BE23	25,000,000.00	A-1	P-1	09/29/21	09/29/21	24,979,097.22	0.14	0.00	24,988,236.11	24,976,300.00
COOPERATIVE RABOBANK UA COMM PAPER	DTD 07/01/2021 0.000% 05/04/2022	21687BE49	50,000,000.00	A-1	P-1	09/02/21	09/03/21	49,952,750.00	0.14	0.00	49,976,083.33	49,951,700.00
STARBUDD FUNDING CORP COMM PAPER	DTD 07/26/2021 0.000% 05/05/2022	85520ME58	25,000,000.00	A-1	P-1	12/15/21	12/16/21	24,971,805.56	0.29	0.00	24,975,027.78	24,969,600.00
ROYAL BANK OF CANADA NY COMM PAPER	DTD 05/26/2021 0.000% 05/18/2022	78015DEJ5	50,000,000.00	A-1+	P-1	08/25/21	08/26/21	49,941,111.11	0.16	0.00	49,969,555.55	49,948,750.00



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Commercial Paper											
ING (US) FUNDING LLC COMM PAPER	DTD 08/22/2021 0.000% 05/19/2022	4497WIEK8	A-1	P-1	12/13/21	12/13/21	74,914,958.33	0.26	0.00	74,925,250.00	74,919,525.00
JP MORGAN SECURITIES LLC COMM PAPER	DTD 03/22/2021 0.000% 05/27/2022	466400ET4	A-1	P-1	11/01/21	11/02/21	49,939,916.67	0.21	0.00	49,957,416.67	49,935,050.00
COOPERATIVE RABOBANK UA COMM PAPER	DTD 08/26/2020 0.000% 06/06/2022	21687BF63	A-1	P-1	10/27/21	10/27/21	49,941,416.67	0.19	0.00	49,958,833.34	49,936,300.00
JP MORGAN SECURITIES LLC COMM PAPER	DTD 03/22/2021 0.000% 06/07/2022	466400F71	A-1	P-1	10/01/21	10/01/21	24,974,062.50	0.15	0.00	24,983,645.83	24,964,025.00
JP MORGAN SECURITIES LLC COMM PAPER	DTD 03/22/2021 0.000% 07/05/2022	466400G54	A-1	P-1	10/08/21	10/12/21	24,966,750.00	0.18	0.00	24,976,875.00	24,954,500.00
BNP PARIBAS FORTIS FUNDING SA COMM PAPER	DTD 10/27/2021 0.000% 07/11/2022	09659KGB0	A-1	P-1	10/27/21	10/27/21	24,966,090.28	0.19	0.00	24,974,798.61	24,984,125.00
NATIXIS NY BRANCH COMM PAPER	DTD 12/21/2020 0.000% 07/13/2022	63873KGD3	A-1	P-1	10/19/21	10/20/21	49,922,416.67	0.21	0.00	49,943,708.34	49,900,450.00
COOPERATIVE RABOBANK UA COMM PAPER	DTD 08/26/2020 0.000% 07/14/2022	21687BGE5	A-1	P-1	10/27/21	10/27/21	24,962,986.11	0.21	0.00	24,972,381.94	24,958,625.00
CANADIAN IMPERIAL HLDING COMM PAPER	DTD 10/30/2020 0.000% 07/25/2022	13607FGR1	A-1	P-1	10/28/21	10/28/21	49,910,000.00	0.24	0.00	49,931,666.67	49,933,500.00
CITIGROUP GLOBAL MARKETS COMM PAPER	DTD 11/02/2021 0.000% 07/29/2022	17327BGV1	A-1	P-1	11/03/21	11/04/21	49,899,875.00	0.27	0.00	49,921,625.00	49,902,750.00
JP MORGAN SECURITIES LLC COMM PAPER	DTD 03/22/2021 0.000% 08/01/2022	466400H12	A-1	P-1	11/30/21	12/01/21	49,898,750.00	0.30	0.00	49,911,666.67	49,888,850.00
COOPERATIVE RABOBANK UA COMM PAPER	DTD 08/26/2020 0.000% 08/24/2022	21687BHQ7	A-1	P-1	12/02/21	12/03/21	49,879,000.00	0.33	0.00	49,892,291.67	49,885,200.00



Managed Account Detail of Securities Held

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
TORONTO DOMINION HDG USA COMM PAPER	10/13/2021 0.000% 08/24/2022	89116FH06	A-1+	P-1	12/03/21	12/06/21	49,873,125.00	0.35	0.00	49,885,763.89	49,875,350.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	09/01/2020 0.000% 09/01/2022	89233HJ13	A-1+	P-1	12/06/21	12/07/21	49,873,444.44	0.34	0.00	49,885,250.00	49,884,700.00
BANK OF MONTREAL CHICAGO COMM PAPER	09/01/2021 0.000% 09/01/2022	06366HJ16	A-1	P-1	12/08/21	12/09/21	49,848,527.78	0.41	0.00	49,861,625.00	49,859,200.00
DTD 09/01/2021 0.000% 09/01/2022											

Security Type Sub-Total 1,846,000,000.00 1,843,876,988.90 0.20 0.00 1,844,564,935.30 1,844,163,502.00

Certificate of Deposit

TORONTO DOMINION BANK NY CERT DEPOS	03/30/2021 0.170% 01/03/2022	89114W5K7	A-1+	P-1	03/29/21	03/30/21	25,000,000.00	0.17	32,701.39	25,000,000.00	25,000,041.25
SWEDBANK NY CERT DEPOS	06/29/2021 0.120% 01/03/2022	87019V2C0	A-1	P-1	06/29/21	06/29/21	25,000,000.00	0.12	15,500.00	25,000,000.00	24,999,937.28
TORONTO DOMINION BANK NY CERT DEPOS	03/15/2021 0.190% 01/03/2022	89114W4H5	A-1+	P-1	03/15/21	03/15/21	50,000,000.00	0.19	77,055.56	50,000,000.00	50,000,165.70
BANK OF MONTREAL CHICAGO CERT DEPOS	02/16/2021 0.200% 02/01/2022	06367CB48	A-1	P-1	02/12/21	02/16/21	50,000,000.00	0.20	88,611.11	50,000,000.00	50,001,319.75
TORONTO DOMINION BANK NY CERT DEPOS	03/15/2021 0.210% 02/01/2022	89114W4E2	A-1+	P-1	03/12/21	03/15/21	50,000,000.00	0.21	85,166.67	50,000,000.00	50,001,764.65
BNP PARIBAS NY BRANCH CERT DEPOS	05/04/2021 0.190% 02/01/2022	05586FHG5	A-1	P-1	05/04/21	05/04/21	100,000,000.00	0.19	127,722.22	100,000,000.00	100,001,758.30
NORDEA BANK ABP NEW YORK CERT DEPOS	09/02/2021 0.110% 02/02/2022	65558UFZ0	A-1+	P-1	09/02/21	09/02/21	30,000,000.00	0.11	11,091.67	30,000,000.00	29,998,348.53



Managed Account Detail of Securities Held

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 07/06/2021 0.130% 02/07/2022	65558UDL3	A-1+	P-1	07/06/21	07/06/21	50,000,000.00	0.13	32,319.44	50,000,000.00	49,997,883.45
SWEDBANK NY CERT DEPOS	DTD 08/24/2021 0.120% 02/23/2022	87019V2W6	A-1	P-1	08/23/21	08/24/21	50,000,000.00	0.12	21,666.67	50,000,000.00	49,996,245.45
ROYAL BANK OF CANADA NY CERT DEPOS	DTD 03/15/2021 0.220% 03/01/2022	78012UJ55	A-1+	P-1	03/12/21	03/15/21	50,000,000.00	0.22	89,222.22	50,000,000.00	50,004,140.30
SWEDBANK NY CERT DEPOS	DTD 08/26/2021 0.130% 03/01/2022	87019V2X4	A-1	P-1	08/25/21	08/26/21	50,000,000.00	0.13	23,111.11	50,000,000.00	49,996,661.10
CANADIAN IMP BK COMM NY CERT DEPOS	DTD 07/07/2021 0.150% 03/23/2022	13606CUH5	A-1	P-1	07/07/21	07/07/21	50,000,000.00	0.15	37,083.33	50,000,000.00	49,987,457.80
BNP PARIBAS NY BRANCH CERT DEPOS	DTD 05/10/2021 0.220% 05/02/2022	05586FJL2	A-1	P-1	05/10/21	05/10/21	125,000,000.00	0.22	180,277.78	125,000,000.00	124,919,376.50
BANK OF NOVA SCOTIA HOUS CERT DEPOS	DTD 12/08/2021 0.240% 05/19/2022	06417MTX3	A-1	P-1	12/06/21	12/08/21	50,000,000.00	0.24	8,000.00	50,000,000.00	49,967,220.30
SWEDBANK NY CERT DEPOS	DTD 12/03/2021 0.250% 05/27/2022	87019V5A1	A-1	P-1	12/02/21	12/03/21	50,000,000.00	0.25	10,069.44	50,000,000.00	49,967,371.70
CANADIAN IMP BK COMM NY CERT DEPOS	DTD 05/27/2021 0.180% 06/01/2022	13606CTM6	A-1	P-1	05/26/21	05/27/21	50,000,000.00	0.18	54,750.00	50,000,000.00	49,951,434.15
ROYAL BANK OF CANADA NY CERT DEPOS	DTD 05/26/2021 0.180% 06/01/2022	78012UM36	A-1+	P-1	05/26/21	05/26/21	50,000,000.00	0.18	55,000.00	50,000,000.00	49,951,433.70
BANK OF NOVA SCOTIA HOUS CERT DEPOS	DTD 07/07/2021 0.180% 06/01/2022	06417MOS7	A-1	P-1	07/06/21	07/07/21	50,000,000.00	0.18	44,500.00	50,000,000.00	49,951,451.85
BANK OF NOVA SCOTIA HOUS CERT DEPOS	DTD 09/09/2021 0.170% 06/01/2022	06417MRG2	A-1	P-1	09/08/21	09/09/21	50,000,000.00	0.17	26,916.67	50,000,000.00	49,949,374.75
SVENSKA HANDELSBANKEN NY CERT DEPOS	DTD 09/28/2021 0.150% 06/02/2022	86959RTK6	A-1+	P-1	09/27/21	09/28/21	50,000,000.00	0.15	19,791.67	50,000,000.00	49,944,812.00
BANK OF MONTREAL CHICAGO FLOATING CD	DTD 06/29/2021 0.190% 06/29/2022	06367CHL4	A-1	P-1	08/26/21	08/27/21	50,004,256.50	0.18	791.67	50,002,489.91	49,987,500.00



Managed Account Detail of Securities Held

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Certificate of Deposit												
ROYAL BANK OF CANADA NY CERT DEPOS	DTD 06/23/2021 0.200% 07/01/2022	78012UN92	A-1+	P-1	06/22/21	06/23/21	50,000,000.00	0.20	53,333.33	50,000,000.00	49,919,184.05	
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 06/25/2021 0.190% 07/01/2022	65558UDE9	A-1+	P-1	06/24/21	06/25/21	50,000,000.00	0.19	50,138.89	50,000,000.00	49,916,671.25	
SVENSKA HANDELSBANKEN NY CERT DEPOS	DTD 09/28/2021 0.160% 07/01/2022	86959RTL4	A-1+	P-1	09/27/21	09/28/21	50,000,000.00	0.16	21,111.11	50,000,000.00	49,909,183.80	
BANK OF NOVA SCOTIA HOUS CERT DEPOS	DTD 06/24/2021 0.200% 07/01/2022	06417MOM0	A-1	P-1	06/24/21	06/24/21	75,000,000.00	0.20	79,583.33	75,000,000.00	74,878,777.13	
BANK OF MONTREAL CHICAGO CERT DEPOS	DTD 06/23/2021 0.200% 07/01/2022	06367CGY7	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	106,666.67	100,000,000.00	99,838,368.10	
CANADIAN IMP BK COMM NY CERT DEPOS	DTD 06/23/2021 0.200% 07/01/2022	13606CUC6	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	106,666.67	100,000,000.00	99,838,368.10	
BANK OF NOVA SCOTIA HOUS CERT DEPOS	DTD 10/13/2021 0.180% 07/08/2022	06417MRZ0	A-1	P-1	10/12/21	10/13/21	50,000,000.00	0.18	20,000.00	50,000,000.00	49,910,939.20	
SVENSKA HANDELSBANKEN NY CERT DEPOS	DTD 10/13/2021 0.170% 07/25/2022	86959RTR1	A-1+	P-1	10/12/21	10/13/21	50,000,000.00	0.17	18,888.89	50,000,000.00	49,900,102.80	
TORONTO DOMINION BANK NY CERT DEPOS	DTD 10/08/2021 0.190% 08/01/2022	89114WHJ7	A-1+	P-1	10/07/21	10/08/21	50,000,000.00	0.19	22,430.56	50,000,000.00	49,902,606.45	
SVENSKA HANDELSBANKEN NY CERT DEPOS	DTD 08/26/2021 0.180% 08/01/2022	86959RSP6	A-1+	P-1	08/25/21	08/26/21	100,000,000.00	0.18	64,000.00	100,000,000.00	99,799,255.50	
TORONTO DOMINION BANK NY CERT DEPOS	DTD 10/18/2021 0.260% 10/03/2022	89114WJ30	A-1+	P-1	10/18/21	10/18/21	50,000,000.00	0.26	27,083.33	50,000,000.00	49,854,914.10	
SVENSKA HANDELSBANKEN NY CERT DEPOS	DTD 10/14/2021 0.240% 11/01/2022	86959RTU4	A-1+	P-1	10/14/21	10/14/21	50,000,000.00	0.24	26,333.33	50,000,000.00	49,831,329.10	
Security Type Sub-Total							1,880,000,000.00	0.19	1,637,584.73	1,880,002,489.91	1,878,075,398.09	

Bank Note



Managed Account Detail of Securities Held

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Bank Note												
US BANK NA CORP NOTE (CALLABLE)	DTD 05/23/2019 2.650% 05/23/2022	90331HPC1	AA-	A1	05/21/19	05/23/19	6,992,580.00	2.69	19,580.56	6,999,038.65	7,050,554.00	
Security Type Sub-Total							6,992,580.00	2.69	19,580.56	6,999,038.65	7,050,554.00	
Asset-Backed Security												
MBALT 2019-B A3	DTD 11/20/2019 2.000% 10/17/2022	58769QAC5	AAA	NR	11/13/19	11/20/19	613,938.59	2.01	545.81	614,009.66	615,214.50	
MBALT 2020-A A3	DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	AAA	Aaa	01/21/20	01/29/20	2,230,014.89	1.84	1,823.90	2,230,211.52	2,236,102.52	
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	AAA	NR	02/19/19	02/27/19	928,684.75	2.83	949.09	928,702.20	934,216.98	
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	NR	Aaa	05/21/19	05/29/19	3,053,024.65	2.52	2,137.20	3,053,097.40	3,074,965.11	
JDOT 2019-A A3	DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	NR	Aaa	03/05/19	03/13/19	876,604.73	2.91	1,133.88	876,674.40	880,460.85	
TAOT 2019-A A3	DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	AAA	Aaa	02/05/19	02/13/19	2,310,814.06	2.91	2,989.20	2,311,088.97	2,330,317.19	
TAOT 2019-B A3	DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	AAA	Aaa	04/30/19	05/08/19	1,932,068.94	2.57	2,207.20	1,932,260.39	1,944,242.14	
HAROT 2019-3 A3	DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	AAA	Aaa	08/21/19	08/27/19	2,490,312.89	1.78	1,970.13	2,490,325.13	2,502,769.04	
TAOT 2019-C A3	DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	AAA	Aaa	08/06/19	08/14/19	2,345,620.82	1.91	1,991.19	2,345,632.04	2,357,049.95	
TLOT 2021-A A2	DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	AAA	Aaa	04/13/21	04/21/21	4,724,424.61	0.28	389.82	4,724,599.74	4,719,309.00	
HAROT 2021-2 A3	DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	AAA	Aaa	05/18/21	05/26/21	18,118,614.70	0.49	3,945.87	18,118,655.75	18,098,530.02	
BMWLT 2021-2 A2	DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	NR	Aaa	09/08/21	09/15/21	10,999,300.40	0.19	348.33	10,999,394.49	10,982,950.00	



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For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Asset-Backed Security												
JDOT 2019-B A3	DTD 07/24/2019 2.210% 12/15/2023	477870AC3	NR	Aaa	07/16/19	07/24/19	1,083,994.77	2.22	1,064.95	1,084,122.70	1,090,556.06	
TAOT 2019-D A3	DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	AAA	Aaa	11/06/19	11/13/19	3,042,808.49	1.92	2,596.72	3,042,920.86	3,075,069.76	
MBALT 2021-B A2	DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	AAA	NR	06/22/21	06/29/21	27,497,695.50	0.22	2,688.89	27,498,155.90	27,459,484.25	
TAOT 2021-B A3	DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	AAA	NR	06/08/21	06/14/21	31,628,443.78	0.46	6,466.38	31,628,567.43	31,585,539.00	
HAROT 2019-4 A3	DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	AAA	NR	11/19/19	11/26/19	6,094,011.48	1.83	4,027.84	6,094,561.73	6,137,272.05	
HART 2019-B A3	DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	AAA	NR	10/29/19	11/06/19	1,993,969.55	1.94	1,719.32	1,994,015.86	2,005,617.06	
MBART 2019-1 A3	DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	AAA	Aaa	09/18/19	09/25/19	3,551,629.03	1.94	3,062.72	3,551,877.33	3,570,680.10	
TLOT 2021-A A3	DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	AAA	Aaa	04/13/21	04/21/21	4,499,474.85	0.39	536.25	4,499,596.92	4,478,580.78	
HAROT 2020-1 A3	DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	NR	Aaa	02/19/20	02/26/20	8,714,504.43	1.61	3,898.08	8,715,264.58	8,770,021.47	
TAOT 2021-C A2	DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	AAA	Aaa	09/21/21	09/27/21	11,499,130.60	0.20	1,022.22	11,499,217.45	11,473,418.90	
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	AAA	Aaa	02/04/20	02/12/20	12,851,239.17	1.66	9,482.04	12,851,650.59	12,942,385.46	
HART 2021-B A2	DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	AAA	NR	07/20/21	07/28/21	18,998,276.70	0.24	2,026.67	18,998,541.43	18,968,587.30	
HAROT 2021-4 A2	DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	NR	Aaa	11/16/21	11/24/21	9,499,751.10	0.39	1,029.17	9,499,761.51	9,481,417.05	
JDOT 2021-B A2	DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	NR	Aaa	07/13/21	07/21/21	25,999,412.40	0.25	2,888.89	25,999,503.14	25,943,970.00	



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For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

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Asset-Backed Security											
MBART 2021-1 A2	DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	AAA	Aaa	09/15/21	09/22/21	21,197,894.84	0.21	1,978.67	21,198,101.87	21,155,068.72
JOHN DEERE OWNER TRUST	DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	NR	Aaa	03/04/20	03/11/20	4,349,962.10	1.10	2,126.78	4,350,070.69	4,364,225.63
TAOT 2021-D A2	DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	AAA	NR	11/09/21	11/15/21	9,249,928.78	0.31	1,274.44	9,249,932.11	9,230,527.83
CHAIT 2012-A7 A7	DTD 10/09/2012 2.160% 09/15/2024	161571FQ2	AAA	NR	09/17/19	09/18/19	10,060,156.25	2.03	9,600.00	10,032,584.64	10,113,476.00
HART 2021-C A2A	DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	AAA	NR	11/09/21	11/17/21	11,999,301.60	0.36	1,920.00	11,999,331.17	11,979,530.40
MBALT 2021-B A3	DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	AAA	NR	06/22/21	06/29/21	16,498,754.25	0.40	2,933.33	16,498,941.87	16,389,047.40
BMWLT 2021-2 A3	DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	NR	Aaa	09/08/21	09/15/21	7,499,226.00	0.33	412.50	7,499,295.78	7,436,030.25
CHAIT 2020-A1 A1	DTD 02/18/2020 1.530% 01/15/2025	161571HP2	AAA	NR	02/10/20	02/18/20	7,998,167.20	1.53	5,440.00	7,998,865.36	8,072,395.20
HAROT 2021-2 A3	DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	05/18/21	05/26/21	18,999,259.00	0.33	2,786.67	18,999,364.72	18,829,389.50
TAOT 2021-B A3	DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	AAA	NR	06/08/21	06/14/21	36,996,015.10	0.26	4,275.56	36,996,510.44	36,645,373.50
TAOT 2021-C A3	DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	AAA	Aaa	09/21/21	09/27/21	11,999,043.60	0.43	2,293.33	11,999,102.04	11,875,012.80
HART 2021-B A3	DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	AAA	NR	07/20/21	07/28/21	16,996,248.10	0.39	2,871.11	16,996,609.04	16,798,475.20
HAROT 2021-4 A3	DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	NR	Aaa	11/16/21	11/24/21	7,748,366.30	0.89	1,894.44	7,748,407.17	7,733,525.83
JDOT 2021-B A3	DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	NR	Aaa	07/13/21	07/21/21	13,498,795.80	0.52	3,120.00	13,498,912.04	13,304,838.60



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SAN BERNARDINO COUNTY - 76990800

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Asset-Backed Security											
TAOT 2021-D A3	11/15/2021 0.710% 04/15/2026	89238JAC9	AAA	NR	11/09/21	11/15/21	6,999,850.90	0.71	2,208.89	6,999,855.25	6,954,754.80
HART 2021-C A3	11/17/2021 0.740% 05/15/2026	44935FAD6	AAA	NR	11/09/21	11/17/21	5,498,772.40	0.75	1,808.89	5,498,806.08	5,463,535.00
MBART 2021-1 A3	09/22/2021 0.460% 06/15/2026	58772WAC7	AAA	Aaa	09/15/21	09/22/21	20,997,253.20	0.46	4,293.33	20,997,413.84	20,785,321.20
Security Type Sub-Total							446,164,761.30	0.62	114,179.70	446,144,513.23	444,789,254.40
Managed Account Sub-Total							10,645,634,161.18	0.64	15,233,823.65	10,648,444,421.90	10,662,734,831.55
Securities Sub-Total							\$10,645,634,161.18	0.64%	\$15,233,823.65	\$10,648,444,421.90	\$10,662,734,831.55
Accrued Interest											\$15,233,823.65
Total Investments											\$10,677,968,655.20



Managed Account Fair Market Value & Analytics

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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
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	TD SEC U		100.09	50,046,875.00	1,267,578.12	67,107.65	0.08	0.38
US TREASURY NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		100.27	25,066,405.00	243,162.81	73,014.90	0.16	0.24
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	CITIGRP		99.95	99,953,120.00	(85,942.50)	(62,265.67)	0.50	0.22
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	RBC CAP		99.95	99,953,120.00	(93,755.00)	(65,342.80)	0.50	0.22
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		100.94	100,937,500.00	2,191,406.25	1,160,205.57	0.58	0.27
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		101.25	25,312,500.00	573,242.19	356,489.36	0.83	0.37
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		101.48	50,742,190.00	2,083,986.87	1,198,613.64	1.40	0.57
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		101.17	25,292,970.00	591,798.12	415,791.51	1.49	0.59
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		101.17	50,585,940.00	2,462,893.12	1,246,753.60	1.49	0.59
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		103.03	51,515,625.00	880,859.37	1,291,565.89	1.48	0.59
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		101.17	101,171,880.00	5,136,723.75	2,578,676.77	1.49	0.59
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		101.00	101,000,000.00	4,734,375.00	2,356,242.12	1.57	0.61
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	MORGANST		101.17	101,171,880.00	4,609,380.00	2,463,069.67	1.64	0.67
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		103.86	51,929,690.00	(132,810.00)	872,780.94	2.31	0.85
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		103.86	51,929,690.00	318,361.87	1,059,653.28	2.31	0.85
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		102.77	51,382,810.00	496,091.25	918,289.71	2.45	0.88
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		102.77	51,382,810.00	365,231.87	838,468.44	2.45	0.88



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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
U.S. Treasury Bond / Note											
US TREASURY NOTES	912828XX3	50,000,000.00	RBC			102.77	51,382,810.00	447,263.12	881,466.94	2.45	0.88
DTD 06/30/2017 2.000% 06/30/2024											
US TREASURY NOTES	9128286Z8	50,000,000.00	MORGANST			102.17	51,085,940.00	912,111.87	990,658.76	2.46	0.87
DTD 06/30/2019 1.750% 06/30/2024											
US TREASURY NOTES	9128282N9	50,000,000.00	TOR DOM			103.17	51,585,940.00	111,330.62	794,440.26	2.51	0.88
DTD 07/31/2017 2.125% 07/31/2024											
US TREASURY NOTES	912828Z52	50,000,000.00	BAML			101.14	50,570,310.00	(275,393.13)	(229,238.05)	3.01	1.00
DTD 01/31/2020 1.375% 01/31/2025											
US TREASURY NOTES	912828JZ7	50,000,000.00	MIZUHO			102.98	51,492,190.00	916,018.12	1,143,245.14	3.02	1.03
DTD 02/17/2015 2.000% 02/15/2025											
US TREASURY NOTES	912828XB1	50,000,000.00	BMO			103.50	51,750,000.00	640,625.00	1,061,885.40	3.27	1.07
DTD 05/15/2015 2.125% 05/15/2025											
US TREASURY NOTES	912828ZT0	50,000,000.00	CITI			97.25	48,625,000.00	(42,968.75)	(82,390.24)	3.40	1.07
DTD 05/31/2020 0.250% 05/31/2025											
US TREASURY NOTES	912828ZW3	50,000,000.00	TOR DOM			97.14	48,570,310.00	(35,158.75)	(75,487.66)	3.49	1.08
DTD 06/30/2020 0.250% 06/30/2025											
US TREASURY NOTES	91282CAB7	50,000,000.00	PIPER J			96.98	48,492,190.00	21,486.87	(21,720.03)	3.57	1.11
DTD 07/31/2020 0.250% 07/31/2025											
US TREASURY NOTES	91282CAB7	50,000,000.00	BARCLAY			96.98	48,492,190.00	9,768.12	(33,107.69)	3.57	1.11
DTD 07/31/2020 0.250% 07/31/2025											
Security Type Sub-Total			1,575,000,000.00				1,591,421,885.00	28,347,666.18	21,198,867.41	1.86	0.68

Supra-National Agency Bond / Note

INTL BANK OF RECONSTRUCTION AND DEV NOTE	459058FY4	50,000,000.00	CIBC			100.12	50,058,000.00	(839,300.00)	(5,728.69)	0.07	0.39
DTD 01/26/2017 2.000% 01/26/2022											
INTER-AMERICAN DEVELOPMENT BANK NOTE	4581X0DD7	25,000,000.00	JPMCHASE			101.86	25,466,000.00	522,000.00	476,272.42	0.73	0.47
DTD 09/26/2018 3.000% 09/26/2022											
INTL BK OF RECON AND DEV NOTE	459058JV6	75,000,000.00	WELLS_F			99.43	74,575,800.00	(268,950.00)	(323,393.84)	1.30	0.56
DTD 04/20/2021 0.126% 04/20/2023											
INTER-AMERICAN DEVEL BK NOTES	4581X0DM7	20,000,000.00	RBC CAP			99.84	19,968,460.00	(24,740.00)	(28,469.42)	1.40	0.61
DTD 04/24/2020 0.500% 05/24/2023											



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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
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK		4581X0CC0	25,000,000.00	BMO		103.97	25,991,900.00	511,900.00	806,327.02	1.72	0.73
NOTE											
DTD 10/04/2013 3.000% 10/04/2023											
INTL BK RECON & DEVELOP NOTES		459058JM6	25,000,000.00	TD		99.07	24,768,700.00	(177,550.00)	(197,331.96)	1.90	0.74
DTD 11/24/2020 0.250% 11/24/2023											
INTL BANK OF RECON AND DEV SN (FLOATER)		45906M2B6	10,000,000.00	BMO		100.68	10,067,710.00	67,710.00	67,710.00	0.00	0.44
DTD 06/16/2020 0.440% 06/17/2024											
Security Type Sub-Total			230,000,000.00				230,896,570.00	(208,930.00)	795,385.53	1.04	0.55

NOW Account

BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	4,000,000.00	DIRECT			1.00	4,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	12,000,000.00	DIRECT			1.00	12,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	22,000,000.00	DIRECT			1.00	22,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	29,000,000.00	DIRECT			1.00	29,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	37,000,000.00	DIRECT			1.00	37,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	96,000,000.00	DIRECT			1.00	96,000,000.00	0.00	0.00	0.00	0.07
Security Type Sub-Total		200,000,000.00					200,000,000.00	0.00	0.00	0.00	0.07

Money Market Mutual Fund

FIDELITY GOV'T MM FUND 2642	31607A703	1,000,000.00				1.00	1,000,000.00	0.00	0.00	0.00	0.01
MORGAN STANLEY LIQ GOV'T-INST FUND	61747C707	108,000,000.00				1.00	108,000,000.00	0.00	0.00	0.00	0.03
FEDERATED GOVT OBLIGATIONS FUND	608919718	273,000,000.00				1.00	273,000,000.00	0.00	0.00	0.00	0.03
NORTHERN TRUST INST GOVT SELECT 848	665278701	374,000,000.00				1.00	374,000,000.00	0.00	0.00	0.00	0.03
Security Type Sub-Total		756,000,000.00					756,000,000.00	0.00	0.00	0.00	0.03

Joint Powers Authority

INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	10,000,000.00	DIRECT			1.00	10,000,000.00	0.00	0.00	0.00	0.03
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	DIRECT			1.00	40,000,000.00	0.00	0.00	0.00	0.05



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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
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		57,000,000.00	DIRECT		1.00	57,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		83,000,000.00	DIRECT		1.00	83,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		84,000,000.00	DIRECT		1.00	84,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		198,000,000.00	DIRECT		1.00	198,000,000.00	0.00	0.00	0.00	0.05

Security Type Sub-Total **522,000,000.00** **522,000,000.00** **0.00** **0.00** **0.00** **0.00** **0.05**

Federally Insured Cash Account

STONECASTLE FICA	FICAMF003		25,000,000.00			1.00	25,000,000.00	0.00	0.00	0.00	0.05
Security Type Sub-Total			25,000,000.00				25,000,000.00	0.00	0.00	0.00	0.05

Federal Agency Commercial Mortgage-Backed Security

FHMS K033 A2	3137B4WB8		2,800,000.00	CANTFIT		102.79	2,878,117.84	(100,600.91)	(25,801.69)	1.47	1.19
DTD 10/01/2013 3.060% 07/01/2023											
FHMS KMP1 A2	3137FATE8		50,000,000.00	JPMCHAS		103.70	51,847,839.00	(2,175,598.50)	(1,189,872.42)	2.49	1.52
DTD 09/01/2017 2.982% 08/01/2024											
FHMS K729 A2	3137FCM43		16,500,000.00	CANTFIT		104.66	17,269,626.83	(699,904.42)	(330,603.87)	2.64	1.41
DTD 12/01/2017 3.136% 10/01/2024											
FHMS K045 A2	3137BHXJ1		25,000,000.00	MS		105.05	26,261,569.50	(1,204,250.81)	(569,419.02)	2.87	1.31
DTD 05/01/2015 3.023% 01/01/2025											
FHMS KJ32 A1	3137F72U8		2,100,066.30	JPM		97.48	2,047,114.12	(52,943.77)	(52,945.80)	2.61	1.27
DTD 11/01/2020 0.516% 06/01/2025											
FHMS K733 A2	3137FJX07		3,330,000.00	MORGANS		107.31	3,573,382.94	(41,618.23)	(29,118.18)	3.36	1.65
DTD 11/09/2018 3.750% 08/01/2025											
FHMS K726 A1	3137BYLE8		25,000,000.00	INCAPIT		103.89	25,971,435.00	(891,846.25)	(608,027.56)	3.57	1.63
DTD 06/01/2017 2.700% 10/01/2025											



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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
Federal Agency Commercial Mortgage-Backed Security											
FHMS KJ23 A1		3137FKSQ0	60,000,000.00	JPMCHAS		105.32	63,194,818.20	(2,036,431.80)	(1,369,605.80)	3.51	2.20
DTD 01/29/2019 3.683% 10/01/2025											
FRESB 2021-SB82 A5		30318CAA5	1,360,280.10	PIPER J		100.49	1,366,945.47	(5.44)	1,310.36	3.79	0.54
DTD 01/01/2021 0.670% 11/01/2025											
FRESB 2021-SB82 A5		30318CAA5	3,173,986.90	WELLS_F		100.49	3,189,539.44	(12.69)	3,057.52	3.79	0.54
DTD 01/01/2021 0.670% 11/01/2025											
FHMS KJ33 A1		3137F9ZD6	5,210,143.92	JPMCHAS		98.06	5,108,880.50	(101,096.69)	(101,126.32)	2.13	0.95
DTD 02/01/2021 0.440% 12/01/2025											
FRESB 2021-SB83		30318NAA1	3,822,494.60	JPMCHAS		100.47	3,840,460.32	15.29	3,207.38	3.95	0.55
DTD 02/01/2021 0.670% 01/01/2026											
FHMS KJ34 A1		3137H1LS3	9,715,904.93	JPMCHAS		97.26	9,450,139.18	(265,649.16)	(265,659.45)	3.40	1.32
DTD 07/01/2021 0.681% 06/01/2026											
FHMS K736 A2		3137FNWX4	15,000,000.00	MORGANS		103.60	15,540,179.25	(18,805.13)	(12,410.97)	4.13	1.46
DTD 09/01/2019 2.282% 07/01/2026											
FHMS K729 A2		3137FQXJ7	8,250,000.00	CANTFIT		104.89	8,653,566.49	(162,331.95)	(107,776.86)	4.48	1.46
DTD 01/01/2020 2.525% 10/01/2026											
FHMS KJ36 A1		3137H4RZ5	2,400,000.00	MORGANS		99.32	2,383,795.51	(16,194.89)	(16,194.97)	3.77	1.44
DTD 12/01/2021 1.298% 12/01/2026											
Security Type Sub-Total			233,662,876.75				242,577,409.59	(7,767,275.35)	(4,670,987.65)	3.19	1.61

Federal Agency Bond / Note

FANNIE MAE NOTES		3135G0U92	60,000,000.00	TD		100.06	60,033,480.00	76,680.00	33,874.16	0.03	0.79
DTD 01/11/2019 2.625% 01/11/2022											
FEDERAL FARM CREDIT BANK NOTES		3133EJ5P0	50,000,000.00	FTN		100.10	50,051,800.00	94,300.00	52,459.22	0.05	0.52
DTD 01/18/2019 2.600% 01/18/2022											
FANNIE MAE NOTES		3135G0V59	75,000,000.00	BARCLAYS		100.59	75,439,200.00	685,200.00	461,869.71	0.28	0.18
DTD 04/12/2019 2.250% 04/12/2022											
FEDERAL FARM CREDIT BANK NOTES		3133ELYR9	100,000,000.00	JPMCHAS		100.03	100,034,400.00	161,400.00	56,146.58	0.35	0.15
DTD 05/06/2020 0.250% 05/06/2022											
FEDERAL HOME LOAN BANK		313379Q69	25,000,000.00	WELLSFAR		100.85	25,212,000.00	55,500.00	188,377.36	0.44	0.21
DTD 06/01/2012 2.125% 06/10/2022											
FFCB NOTES		3133ELDK7	40,000,000.00	INCAPITA		100.65	40,261,000.00	263,119.20	261,383.41	0.46	0.20
DTD 12/16/2019 1.630% 06/15/2022											



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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
Federal Agency Bond / Note											
FREDDIE MAC NOTES	DTD 07/23/2020 0.125% 07/25/2022	3137EAE2	25,000,000.00	WELLS_F		99.95	24,988,275.00	44,775.00	4,098.09	0.57	0.21
FANNIE MAE NOTES	DTD 09/06/2019 1.375% 09/06/2022	3135GOW3	75,000,000.00	BARCLAYS		100.75	75,561,975.00	822,975.00	621,033.39	0.68	0.28
FEDERAL HOME LOAN BANKS NOTES	DTD 08/13/2012 2.000% 09/09/2022	313380G0	10,000,000.00	WELLSFAR		101.18	10,118,490.00	(32,010.00)	84,365.79	0.69	0.28
FEDERAL HOME LOAN BANK NOTES	DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	CITIGRP		99.87	63,914,048.00	(1,472.00)	(51,997.76)	0.81	0.29
FFCB NOTES	DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	BARCLAY		99.82	74,861,550.00	4,800.00	(74,478.08)	0.90	0.33
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	10,000,000.00	OTHER	01/24/22	100.09	10,009,210.00	14,210.00	10,980.07	0.07	1.55
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	DAIWA	01/24/22	100.09	20,018,420.00	28,420.00	21,960.15	0.07	1.55
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	FCSTONE	01/24/22	100.09	20,018,420.00	28,420.00	21,960.15	0.07	1.55
FEDERAL FARM CREDIT BANK NOTES	DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	CASTLE		99.67	9,966,730.00	(27,670.00)	(30,216.85)	1.09	0.43
FEDERAL FARM CREDIT BANK NOTES	DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	TOR DOM		99.67	39,866,920.00	(110,680.00)	(120,867.40)	1.09	0.43
FEDERAL HOME LOAN BANKS NOTES	DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		101.03	50,515,300.00	607,300.00	550,010.62	1.12	0.46
FEDERAL HOME LOAN BANKS NOTES	DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		102.68	10,267,750.00	225,070.00	255,599.81	1.17	0.50
FREDDIE MAC NOTES	DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	50,000,000.00	CITIGRP		99.82	49,910,150.00	35,150.00	(35,740.41)	1.30	0.51
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAE6	100,000,000.00	WELLS_F		99.77	99,774,600.00	(183,400.00)	(206,609.52)	1.34	0.54
FFCB NOTES	DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	BARCLAY		99.44	55,684,048.00	(244,272.00)	(267,445.26)	1.36	0.54



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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
Federal Agency Bond / Note											
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	CITIGRP		99.58	99,580,600.00	(118,400.00)	(280,307.76)	1.39	0.55
FFCB FLOATING NOTES	DTD 06/09/2020 0.370% 06/09/2023	3133ELH72	45,000,000.00	LOOP CA		100.40	45,180,135.00	180,135.00	180,135.00	0.00	0.37
FREDDIE MAC NOTES	DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	TOR DOM		99.51	22,886,863.00	(45,977.00)	(79,955.67)	1.49	0.58
FANNIE MAE NOTES	DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	CITIGRP		99.45	49,725,050.00	(167,450.00)	(220,463.70)	1.52	0.61
FEDERAL FARM CREDIT BANKS NOTES	DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		101.53	10,153,190.00	106,090.00	133,972.16	1.60	0.65
FREDDIE MAC NOTES	DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	CITIGRP		99.36	44,710,785.00	(243,315.00)	(264,133.03)	1.65	0.64
FEDERAL HOME LOAN BANK NOTES	DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	WELLS_F		99.15	49,573,900.00	(320,100.00)	(336,805.72)	1.66	0.64
FREDDIE MAC NOTES	DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	WELLS_F		99.28	31,768,224.00	(221,216.00)	(225,866.63)	1.68	0.68
FREDDIE MAC NOTES	DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	WELLS_F		98.96	63,331,968.00	(429,312.00)	(525,672.04)	1.79	0.71
FREDDIE MAC NOTES	DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	CITIGRP		99.12	74,336,925.00	(595,575.00)	(621,564.96)	1.85	0.73
FEDERAL HOME LOAN BANK NOTES	DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	MORGANS		99.57	34,849,640.00	(134,260.00)	(135,367.29)	1.85	0.73
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	JPMCHAS		99.07	49,534,700.00	(408,300.00)	(429,187.88)	1.91	0.74
FREDDIE MAC NOTES	DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	62,000,000.00	CITIGRP		99.04	61,405,420.00	(533,200.00)	(555,229.53)	1.92	0.75
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		103.48	103,484,400.00	3,856,400.00	3,640,505.32	2.04	0.82
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		103.52	51,760,500.00	1,937,500.00	1,835,511.51	2.06	0.82
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT	04/29/22	99.29	24,823,300.00	(176,700.00)	(176,700.00)	0.33	0.88
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F	05/20/22	99.10	24,775,075.00	(224,925.00)	(224,925.00)	0.39	0.89



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Federal Agency Bond / Note											
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT	05/20/22	99.08	24,769,200.00	(230,800.00)	(230,800.00)	0.39	0.89
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		102.08	25,518,825.00	737,825.00	628,685.99	2.44	0.91
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		105.11	26,278,675.00	(172,075.00)	490,988.05	2.60	0.95
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		105.11	26,278,675.00	(154,650.00)	499,590.96	2.60	0.95
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		101.80	25,450,125.00	492,875.00	473,984.38	2.73	0.97
FFCB NOTES	DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	WELLS_F		99.68	74,760,975.00	(152,775.00)	(156,237.59)	2.85	0.99
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		105.07	10,507,190.00	(8,440.00)	204,555.93	2.86	1.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		105.07	26,267,975.00	(116,525.00)	455,382.90	2.86	1.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		105.07	26,267,975.00	(19,525.00)	512,314.24	2.86	1.00
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		101.80	76,347,450.00	1,586,700.00	1,491,996.88	2.94	1.02
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	50,000,000.00	WELLSFAR		101.44	50,720,550.00	759,050.00	744,557.12	3.04	1.03
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		104.16	26,915,512.48	257,418.08	579,131.05	3.09	1.05
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		98.57	49,283,550.00	(613,450.00)	(648,291.56)	3.28	1.07
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J	05/06/22	98.77	24,692,175.00	(307,825.00)	(307,825.00)	0.35	1.08
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		97.98	48,989,450.00	(907,050.00)	(938,883.06)	3.44	1.10
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		97.37	43,816,860.00	(959,040.00)	(1,023,788.19)	3.53	1.13
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		97.27	48,633,600.00	(1,132,400.00)	(1,195,518.42)	3.63	1.14



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Federal Agency Bond / Note											
FREDDIE MAC (CALLABLE) NOTES	3134GWA22	19,900,000.00	OPCO	97.84	19,470,896.30	(429,103.70)	(429,103.70)	3.63	1.15		
DTD 09/02/2020 0.550% 09/02/2025											
FEDERAL HOME LOAN BANK NOTES	3130AK5E2	14,000,000.00	WELLS_F	97.21	13,609,904.00	(348,096.00)	(348,096.00)	3.65	1.15		
DTD 09/11/2020 0.375% 09/04/2025											
FREDDIE MAC NOTES	3137EAEX3	20,000,000.00	CITIGRP	97.17	19,434,880.00	(504,920.00)	(504,920.00)	3.70	1.15		
DTD 09/25/2020 0.375% 09/23/2025											
FANNIE MAE NOTES	3135G06G3	45,000,000.00	BARCLAY	97.37	43,815,465.00	(1,023,435.00)	(1,060,149.17)	3.82	1.20		
DTD 11/12/2020 0.500% 11/07/2025											
Security Type Sub-Total			2,535,740,000.00		2,540,218,348.78	1,762,968.58	2,761,988.05	1.65	0.70		

Corporate Note

JOHN DEERE CAPITAL CORP	24422EUT4	5,000,000.00	BK AMER	100.64	5,032,125.00	34,525.00	32,317.69	0.25	0.40		
DTD 03/07/2019 2.950% 04/01/2022											
TOYOTA MOTOR CREDIT CORP	89236TFX8	10,000,000.00	CITIGRP	100.60	10,060,300.00	66,600.00	60,880.57	0.28	0.52		
DTD 04/12/2019 2.650% 04/12/2022											
US BANK NA CINCINNATI FLOAT CORP	90331HPD9	10,000,000.00	JPMCHAS	100.11	10,011,010.00	77,210.00	23,747.67	0.15	0.60		
NOTE (
DTD 05/23/2019 0.604% 05/23/2022											
US BANK NA CINCINNATI FLOAT CORP	90331HPD9	10,000,000.00	JPMCHAS	100.11	10,011,010.00	78,310.00	24,012.18	0.15	0.60		
NOTE (
DTD 05/23/2019 0.604% 05/23/2022											
JOHN DEERE CAPITAL CORP NOTES	24422EVA4	5,000,000.00	CITI	100.67	5,033,615.00	40,065.00	34,661.12	0.45	0.46		
DTD 09/12/2019 1.950% 06/13/2022											
JOHN DEERE CAPITAL CORP CORPORATE	24422EVG1	5,000,000.00	BARCLAY	100.02	5,001,030.00	2,080.00	1,285.26	0.51	0.51		
NOTES											
DTD 06/04/2020 0.550% 07/05/2022											
CHEVRON USA INC CORPORATE NOTES	166756AF3	14,500,000.00	CITIGRP	99.86	14,479,990.00	(20,010.00)	(20,010.00)	0.62	0.56		
DTD 08/12/2020 0.333% 08/12/2022											
EXXON MOBIL CORPORATION CORPORATE	30231GBB7	3,000,000.00	MORGANST	100.87	3,026,151.00	26,151.00	26,151.00	0.62	0.51		
NOTES											
DTD 08/16/2019 1.902% 08/16/2022											
US BANK NA CINCINNATI	90331HPF4	12,000,000.00	BARCLAYS	101.25	12,150,564.00	160,644.00	153,900.15	0.93	0.72		
DTD 12/09/2019 1.950% 01/09/2023											



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Corporate Note										
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAM9	5,000,000.00	DIRECT	01/02/23	101.21	5,060,735.00	(11,615.00)	33,714.49	0.99	0.71
DTD 01/28/2020 1.850% 01/27/2023										
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA)	89236TJ55	10,000,000.00	JPMCHAS		99.99	9,999,340.00	(660.00)	(660.00)	0.00	0.40
DTD 12/13/2021 0.400% 06/13/2023										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVH9	3,000,000.00	BARCLAY		99.93	2,997,873.00	333.00	(925.40)	1.50	0.75
DTD 06/04/2020 0.700% 07/05/2023										
CHEVRON USA INC CORPORATE NOTES	166756AJ5	10,000,000.00	BARCLAY		99.73	9,973,210.00	(26,790.00)	(26,790.00)	1.61	0.59
DTD 08/12/2020 0.426% 08/11/2023										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVJ5	3,000,000.00	MITSU		99.42	2,982,546.00	(13,974.00)	(15,399.66)	1.77	0.73
DTD 10/09/2020 0.400% 10/10/2023										
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406HCS6	6,957,000.00	JPMCHAS	01/05/24	105.28	7,324,315.69	(38,694.83)	(17,712.37)	1.93	1.09
DTD 02/04/2014 3.650% 02/04/2024										
BANK ON NY MELLON CORP FLT NOTES (CALLAB)	06406RAT4	15,000,000.00	JPM	03/26/24	99.67	14,950,110.00	(49,890.00)	(49,890.00)	0.00	0.31
DTD 04/26/2021 0.310% 04/26/2024										
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAS6	35,000,000.00	JPM	03/26/24	98.73	34,555,990.00	(406,560.00)	(415,102.43)	2.23	1.05
DTD 04/26/2021 0.500% 04/26/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVQ9	30,000,000.00	LOOP		98.69	29,607,330.00	(355,170.00)	(362,203.39)	2.43	1.00
DTD 06/10/2021 0.450% 06/07/2024										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TJH9	15,000,000.00	CITIGRP		98.45	14,767,680.00	(214,470.00)	(217,678.44)	2.45	1.14
DTD 06/18/2021 0.500% 06/18/2024										
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	89236TJ55	20,000,000.00	CITIGRP		99.67	19,934,140.00	(65,860.00)	(65,860.00)	0.00	0.31
DTD 06/18/2021 0.310% 06/18/2024										



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Corporate Note											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVU0	15,000,000.00	CITIGRP		98.85	14,826,945.00	(163,305.00)	(164,310.25)	2.67	1.06
TD 09/10/2021 0.625% 09/10/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJN6	40,000,000.00	JPMCHAS		98.58	39,430,000.00	(551,200.00)	(553,086.86)	2.68	1.16
TD 09/13/2021 0.625% 09/13/2024											
BANK OF NY MELLON CORP (CALLABLE) CORP		06406RAX5	50,000,000.00	JPMCHAS	09/25/24	99.13	49,564,850.00	(402,650.00)	(404,666.42)	2.71	1.16
TD 10/25/2021 0.850% 10/25/2024											
BANK OF NY MELLON CORP FLT NOTES (CALLAB)		06406RAY3	50,000,000.00	JPMCHAS		99.52	49,761,050.00	(238,950.00)	(238,950.00)	0.01	0.25
TD 10/25/2021 0.250% 10/25/2024											
Security Type Sub-Total			382,457,000.00				380,541,909.69	(2,073,880.83)	(2,162,575.09)	1.43	0.77

Commercial Paper											
NATIXIS NY BRANCH COMM PAPER		63873KA31	50,000,000.00	NATIXIS		100.00	49,999,200.00	70,366.67	(216.67)	0.01	0.19
TD 04/08/2021 0.000% 01/03/2022											
NATIXIS NY BRANCH COMM PAPER		63873KA72	50,000,000.00	NATIXIS		100.00	49,998,100.00	16,711.11	(1,066.67)	0.02	0.20
TD 12/21/2020 0.000% 01/07/2022											
NATIXIS NY BRANCH COMM PAPER		63873KAC1	25,000,000.00	NATIXIS		99.99	24,998,350.00	8,002.78	(886.11)	0.03	0.20
TD 12/21/2020 0.000% 01/12/2022											
GTA FUNDING LLC COMM PAPER		40060XAE0	10,000,000.00	TOR DOM		99.99	9,999,320.00	908.89	(210.56)	0.04	0.17
TD 10/01/2021 0.000% 01/14/2022											
MONT BLANC CAPITAL CORP COMM PAPER		6117P5AK3	21,000,000.00	CITI		99.99	20,998,782.00	1,582.00	462.00	0.05	0.11
TD 09/27/2021 0.000% 01/19/2022											
ATLANTIC ASSET SEC LLC COMM PAPER		04821UAK8	50,000,000.00	CREDITA		99.99	49,995,300.00	744.44	(2,700.00)	0.05	0.18
TD 09/22/2021 0.000% 01/19/2022											
LIBERTY STREET FDG LLC COMM PAPER		53127UB17	30,000,000.00	CITIGRP		99.99	29,995,680.00	7,138.33	(1,478.33)	0.09	0.16
TD 09/24/2021 0.000% 02/01/2022											
NATIXIS NY BRANCH COMM PAPER		63873KB97	50,000,000.00	NATIXIS		99.97	49,987,000.00	26,180.56	(5,958.33)	0.11	0.23
TD 12/21/2020 0.000% 02/09/2022											
ATLANTIC ASSET SEC LLC COMM PAPER		04821UBA9	50,000,000.00	CREDITA		99.98	49,988,500.00	8,708.33	(3,166.67)	0.11	0.20
TD 09/23/2020 0.000% 02/10/2022											



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Commercial Paper											
CHARTA LLC COMM PAPER	16115WBEB6	30,000,000.00	CITIGRP			99.97	29,991,660.00	4,401.67	(4,306.67)	0.13	0.22
DTD 08/30/2021 0.000% 02/14/2022											
MONT BLANC CAPITAL CORP COMM PAPER	6117P5BU0	25,000,000.00	CITIGRP			99.98	24,995,025.00	8,025.00	261.11	0.16	0.12
DTD 09/07/2021 0.000% 02/28/2022											
CANADIAN IMPERIAL HLDING COMM PAPER	13607FC12	50,000,000.00	CIBC			99.99	49,992,950.00	26,533.33	3,602.78	0.17	0.08
DTD 10/30/2020 0.000% 03/01/2022											
THUNDER BAY FUNDING LLC COMM PAPER	88602UC24	25,000,000.00	CITIGRP			99.96	24,989,825.00	2,491.67	(5,175.00)	0.17	0.24
DTD 08/27/2021 0.000% 03/02/2022											
THUNDER BAY FUNDING LLC COMM PAPER	88602UC40	50,000,000.00	CHASE			99.96	49,979,000.00	3,194.44	(9,805.56)	0.18	0.24
DTD 08/27/2021 0.000% 03/04/2022											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HC77	50,000,000.00	TOYOTA			99.95	49,974,300.00	31,188.89	(11,255.56)	0.18	0.28
DTD 09/01/2020 0.000% 03/07/2022											
NATIXIS NY BRANCH COMM PAPER	63873KC96	50,000,000.00	NATIXIS			99.95	49,974,350.00	31,683.33	(10,761.11)	0.19	0.27
DTD 12/21/2020 0.000% 03/09/2022											
JP MORGAN SECURITIES LLC COMM PAPER	466400D16	50,000,000.00	CHASE			99.93	49,965,950.00	28,991.67	(12,800.00)	0.25	0.27
DTD 03/22/2021 0.000% 04/01/2022											
CRC FUNDING LLC COMM PAPER	12619UD65	50,000,000.00	CHASE			99.93	49,964,600.00	(3,650.00)	(11,650.00)	0.27	0.27
DTD 10/19/2021 0.000% 04/06/2022											
OLD LINE FUNDING LLC COMM PAPER	67983UDL4	25,000,000.00	CHASE			99.91	24,976,600.00	(2,927.78)	(6,747.22)	0.31	0.31
DTD 05/19/2021 0.000% 04/20/2022											
LA FAYETTE ASSET SECURIT COMM PAPER	50286MDL2	30,000,000.00	GREAT P			99.91	29,973,060.00	(2,615.00)	(7,865.00)	0.31	0.29
DTD 10/19/2021 0.000% 04/20/2022											
ATLANTIC ASSET SEC LLC COMM PAPER	04821UDL3	50,000,000.00	CHASE			99.92	49,957,850.00	(3,261.11)	(11,872.22)	0.31	0.28
DTD 09/22/2021 0.000% 04/20/2022											
STARBIRD FUNDING CORP COMM PAPER	85520MDL4	50,000,000.00	GREAT P			99.91	49,954,450.00	(1,466.67)	(10,730.56)	0.31	0.30
DTD 07/26/2021 0.000% 04/20/2022											
ING (US) FUNDING LLC COMM PAPER	4497WIDL7	100,000,000.00	BARCLAY			99.92	99,923,800.00	5,577.78	(6,561.11)	0.31	0.25
DTD 08/22/2021 0.000% 04/20/2022											
CREDIT AGRICOLE CIB NY COMM PAPER	22533UDV2	50,000,000.00	CREDITA			99.92	49,961,350.00	5,586.11	(17,344.44)	0.33	0.23
DTD 08/02/2021 0.000% 04/29/2022											



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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
Commercial Paper											
COOPERATIVE RABOBANK UA COMM PAPER	21687BE23	25,000,000.00	RABOBAN			99.91	24,976,300.00	(2,797.22)	(11,936.11)	0.34	0.28
DTD 07/01/2021 0.000% 05/02/2022											
COOPERATIVE RABOBANK UA COMM PAPER	21687BE49	50,000,000.00	RABOBAN			99.90	49,951,700.00	(1,050.00)	(24,383.33)	0.35	0.28
DTD 07/01/2021 0.000% 05/04/2022											
STARBIRD FUNDING CORP COMM PAPER	85520ME58	25,000,000.00	CITI			99.88	24,969,600.00	(2,205.56)	(5,427.78)	0.35	0.35
DTD 07/26/2021 0.000% 05/05/2022											
ROYAL BANK OF CANADA NY COMM PAPER	78015DEJ5	50,000,000.00	RBC			99.90	49,948,750.00	7,638.89	(20,805.55)	0.38	0.27
DTD 05/26/2021 0.000% 05/18/2022											
ING (US) FUNDING LLC COMM PAPER	4497W1EK8	75,000,000.00	BARCLAY			99.89	74,919,525.00	4,566.67	(5,725.00)	0.39	0.28
DTD 08/22/2021 0.000% 05/19/2022											
JP MORGAN SECURITIES LLC COMM PAPER	46640OET4	50,000,000.00	CHASE			99.87	49,935,050.00	(4,866.67)	(22,366.67)	0.41	0.32
DTD 03/22/2021 0.000% 05/27/2022											
COOPERATIVE RABOBANK UA COMM PAPER	21687BF63	50,000,000.00	RABOBAN			99.87	49,936,300.00	(5,116.67)	(22,533.34)	0.44	0.29
DTD 08/26/2020 0.000% 06/06/2022											
JP MORGAN SECURITIES LLC COMM PAPER	46640OF71	25,000,000.00	CHASE			99.86	24,964,025.00	(10,037.50)	(19,620.83)	0.44	0.33
DTD 03/22/2021 0.000% 06/07/2022											
JP MORGAN SECURITIES LLC COMM PAPER	46640QG54	25,000,000.00	CHASE			99.82	24,954,500.00	(12,250.00)	(22,375.00)	0.52	0.35
DTD 03/22/2021 0.000% 07/05/2022											
BNP PARIBAS FORTIS FUNDING SA COMM PAPER	09659KGB0	25,000,000.00	BNP			99.94	24,984,125.00	18,034.72	9,326.39	0.53	0.12
DTD 10/27/2021 0.000% 07/11/2022											
NATIXIS NY BRANCH COMM PAPER	63873KGD3	50,000,000.00	NATIXIS			99.80	49,900,450.00	(21,966.67)	(43,258.34)	0.54	0.37
DTD 12/21/2020 0.000% 07/13/2022											
COOPERATIVE RABOBANK UA COMM PAPER	21687BGE5	25,000,000.00	RABOBAN			99.83	24,958,625.00	(4,361.11)	(13,756.94)	0.54	0.31
DTD 08/26/2020 0.000% 07/14/2022											
CANADIAN IMPERIAL HLDING COMM PAPER	13607FGR1	50,000,000.00	CIBC			99.87	49,933,500.00	23,500.00	1,833.33	0.57	0.23
DTD 10/30/2020 0.000% 07/25/2022											



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Commercial Paper											
CITIGROUP GLOBAL MARKETS COMM PAPER		17327BGV1	50,000,000.00	CITI		99.81	49,902,750.00	2,875.00	(18,875.00)	0.58	0.33
DTD 11/02/2021 0.000% 07/29/2022											
JP MORGAN SECURITIES LLC COMM PAPER		46640QH12	50,000,000.00	CHASE		99.78	49,888,850.00	(9,900.00)	(22,816.67)	0.59	0.38
DTD 03/22/2021 0.000% 08/01/2022											
COOPERATIVE RABOBANK UA COMM PAPER		21687BHQ7	50,000,000.00	RABOBAN		99.77	49,885,200.00	6,200.00	(7,091.67)	0.66	0.35
DTD 08/26/2020 0.000% 08/24/2022											
TORONTO DOMINION HDG USA COMM PAPER		89116FHQ6	50,000,000.00	TOR DOM		99.75	49,875,350.00	2,225.00	(10,413.89)	0.66	0.38
DTD 10/13/2021 0.000% 08/24/2022											
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233HJ13	50,000,000.00	TOYOTA		99.77	49,884,700.00	11,255.56	(550.00)	0.68	0.34
DTD 09/01/2020 0.000% 09/01/2022											
BANK OF MONTREAL CHICAGO COMM PAPER		06366HJ16	50,000,000.00	BMO		99.72	49,859,200.00	10,672.22	(2,425.00)	0.68	0.42
DTD 09/01/2021 0.000% 09/01/2022											
Security Type Sub-Total			1,846,000,000.00			1,844,163,502.00	286,513.10	(401,433.30)	0.33	0.27	

Certificate of Deposit

TORONTO DOMINION BANK NY CERT DEPOS		89114W5K7	25,000,000.00	TOR DOM		100.00	25,000,041.25	41.25	41.25	0.01	0.15
DTD 03/30/2021 0.170% 01/03/2022											
SWEDBANK NY CERT DEPOS		87019V2C0	25,000,000.00	DIRECT		100.00	24,999,937.28	(62.72)	(62.72)	0.01	0.15
DTD 06/29/2021 0.120% 01/03/2022											
TORONTO DOMINION BANK NY CERT DEPOS		89114W4H5	50,000,000.00	TOR DOM		100.00	50,000,165.70	165.70	165.70	0.01	0.15
DTD 03/15/2021 0.190% 01/03/2022											
BANK OF MONTREAL CHICAGO CERT DEPOS		06367CB48	50,000,000.00	BMO		100.00	50,001,319.75	1,319.75	1,319.75	0.09	0.17
DTD 02/16/2021 0.200% 02/01/2022											



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Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS		89114W4E2	50,000,000.00	TOR DOM		100.00	50,001,764.65	1,764.65	1,764.65	0.09	0.17
DTD 03/15/2021 0.210% 02/01/2022											
BNP PARIBAS NY BRANCH CERT DEPOS		05586FHG5	100,000,000.00	BNP		100.00	100,001,758.30	1,758.30	1,758.30	0.09	0.17
DTD 05/04/2021 0.190% 02/01/2022											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558UFZ0	30,000,000.00	LOOP CA		99.99	29,998,348.53	(1,651.47)	(1,651.47)	0.09	0.17
DTD 09/02/2021 0.110% 02/02/2022											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558JDL3	50,000,000.00	LOOP CA		100.00	49,997,883.45	(2,116.55)	(2,116.55)	0.11	0.17
DTD 07/06/2021 0.130% 02/07/2022											
SWEDBANK NY CERT DEPOS		87019V2W6	50,000,000.00	DIRECT		99.99	49,996,245.45	(3,754.55)	(3,754.55)	0.15	0.17
DTD 08/24/2021 0.120% 02/23/2022											
ROYAL BANK OF CANADA NY CERT DEPOS		78012UJ55	50,000,000.00	RBC		100.01	50,004,140.30	4,140.30	4,140.30	0.17	0.17
DTD 03/15/2021 0.220% 03/01/2022											
SWEDBANK NY CERT DEPOS		87019V2X4	50,000,000.00	DIRECT		99.99	49,996,661.10	(3,338.90)	(3,338.90)	0.17	0.17
DTD 08/26/2021 0.130% 03/01/2022											
CANADIAN IMP BK COMM NY CERT DEPOS		13606CUH5	50,000,000.00	CIBC		99.97	49,987,457.80	(12,542.20)	(12,542.20)	0.23	0.26
DTD 07/07/2021 0.150% 03/23/2022											
BNP PARIBAS NY BRANCH CERT DEPOS		05586FJL2	125,000,000.00	BNP		99.94	124,919,376.50	(80,623.50)	(80,623.50)	0.34	0.41
DTD 05/10/2021 0.220% 05/02/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS		06417MTX3	50,000,000.00	SCOTIA		99.93	49,967,220.30	(32,779.70)	(32,779.70)	0.39	0.41
DTD 12/08/2021 0.240% 05/19/2022											
SWEDBANK NY CERT DEPOS		87019V5A1	50,000,000.00	DIRECT		99.93	49,967,371.70	(32,628.30)	(32,628.30)	0.41	0.41
DTD 12/03/2021 0.250% 05/27/2022											
CANADIAN IMP BK COMM NY CERT DEPOS		13606CTM6	50,000,000.00	CIBC		99.90	49,951,434.15	(48,565.85)	(48,565.85)	0.42	0.41
DTD 05/27/2021 0.180% 06/01/2022											
ROYAL BANK OF CANADA NY CERT DEPOS		78012UM36	50,000,000.00	RBC		99.90	49,951,433.70	(48,566.30)	(48,566.30)	0.42	0.41
DTD 05/26/2021 0.180% 06/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS		06417MQS7	50,000,000.00	SCOTIA		99.90	49,951,451.85	(48,548.15)	(48,548.15)	0.42	0.41
DTD 07/07/2021 0.180% 06/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS		06417MRG2	50,000,000.00	SCOTIA		99.90	49,949,374.75	(50,625.25)	(50,625.25)	0.42	0.41
DTD 09/09/2021 0.170% 06/01/2022											



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Certificate of Deposit											
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959RTK6	50,000,000.00	DIRECT		99.89	49,944,812.00	(55,188.00)	(55,188.00)	0.43	0.41
DTD 09/28/2021 0.150% 06/02/2022											
BANK OF MONTREAL CHICAGO FLOATING CD		06367CHL4	50,000,000.00	CHASE		99.98	49,987,500.00	(16,756.50)	(14,989.91)	0.00	0.19
DTD 06/29/2021 0.190% 06/29/2022											
ROYAL BANK OF CANADA NY CERT DEPOS		78012UN92	50,000,000.00	RBC		99.84	49,919,184.05	(80,815.95)	(80,815.95)	0.51	0.52
DTD 06/23/2021 0.200% 07/01/2022											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558UDE9	50,000,000.00	CASTLE		99.83	49,916,671.25	(83,328.75)	(83,328.75)	0.51	0.52
DTD 06/25/2021 0.190% 07/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959RTL4	50,000,000.00	DIRECT		99.82	49,909,183.80	(90,816.20)	(90,816.20)	0.51	0.52
DTD 09/28/2021 0.160% 07/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS		06417MQM0	75,000,000.00	CHASE		99.84	74,878,777.13	(121,222.87)	(121,222.87)	0.51	0.52
DTD 06/24/2021 0.200% 07/01/2022											
BANK OF MONTREAL CHICAGO CERT DEPOS		06367CGY7	100,000,000.00	BMO		99.84	99,838,368.10	(161,631.90)	(161,631.90)	0.51	0.52
DTD 06/23/2021 0.200% 07/01/2022											
CANADIAN IMP BK COMM NY CERT DEPOS		13606CUC6	100,000,000.00	CIBC		99.84	99,838,368.10	(161,631.90)	(161,631.90)	0.51	0.52
DTD 06/23/2021 0.200% 07/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS		06417MRZ0	50,000,000.00	SCOTIA		99.82	49,910,939.20	(89,060.80)	(89,060.80)	0.53	0.52
DTD 10/13/2021 0.180% 07/08/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959RTR1	50,000,000.00	DIRECT		99.80	49,900,102.80	(99,897.20)	(99,897.20)	0.57	0.52
DTD 10/13/2021 0.170% 07/25/2022											
TORONTO DOMINION BANK NY CERT DEPOS		89114WHJ7	50,000,000.00	TOR DOM		99.81	49,902,606.45	(97,393.55)	(97,393.55)	0.59	0.52
DTD 10/08/2021 0.190% 08/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959RSP6	100,000,000.00	DIRECT		99.80	99,799,255.50	(200,744.50)	(200,744.50)	0.59	0.52
DTD 08/26/2021 0.180% 08/01/2022											

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Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS		89114WJ30	50,000,000.00	TOR DOM		99.71	49,854,914.10	(145,085.90)	(145,085.90)	0.77	0.64
DTD 10/18/2021 0.260% 10/03/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959RTU4	50,000,000.00	DIRECT		99.66	49,831,329.10	(168,670.90)	(168,670.90)	0.85	0.64
DTD 10/14/2021 0.240% 11/01/2022											

Security Type Sub-Total **1,880,000,000.00** **1,878,075,398.09** **(1,928,858.41)** **(1,927,091.82)** **0.37** **0.38**

Bank Note											
US BANK NA CORP NOTE (CALLABLE)		90331HPC1	7,000,000.00	BARCLAYS	04/22/22	100.72	7,050,554.00	57,974.00	51,515.35	0.31	0.82
DTD 05/23/2019 2.650% 05/23/2022											

Security Type Sub-Total **7,000,000.00** **7,050,554.00** **57,974.00** **51,515.35** **0.31** **0.82**

Asset-Backed Security											
MBALT 2019-B A3		58769QAC5	614,036.23	WELLSFAR		100.19	615,214.50	1,275.91	1,204.84	0.11	1.76
DTD 11/20/2019 2.000% 10/17/2022											
MBALT 2020-A A3		58770FAC6	2,230,308.85	MUFG		100.26	2,236,102.52	6,087.63	5,891.00	0.18	1.57
DTD 01/29/2020 1.840% 12/15/2022											
HAROT 2019-1 A3		43814WAC9	928,709.64	BK AMER		100.59	934,216.98	5,532.23	5,514.78	0.24	2.34
DTD 02/27/2019 2.830% 03/20/2023											
HAROT 2019-2 A3		43815MAC0	3,053,138.53	JPMCHASE		100.71	3,074,965.11	21,940.46	21,867.71	0.33	2.03
DTD 05/29/2019 2.520% 06/21/2023											
JDOT 2019-A A3		47789JAD8	876,712.47	CITI		100.43	880,460.85	3,856.12	3,786.45	0.22	2.63
DTD 03/13/2019 2.910% 07/15/2023											
TAOT 2019-A A3		89239AAD5	2,311,235.17	SOC GEN		100.83	2,330,317.19	19,503.13	19,228.22	0.32	2.36
DTD 02/13/2019 2.910% 07/15/2023											
TAOT 2019-B A3		89239JAD6	1,932,377.15	BAML		100.61	1,944,242.14	12,173.20	11,981.75	0.33	2.19
DTD 05/08/2019 2.570% 08/15/2023											
HAROT 2019-3 A3		43815NAC8	2,490,333.56	SOCGEN		100.50	2,502,769.04	12,456.15	12,443.91	0.39	1.47
DTD 08/27/2019 1.780% 08/15/2023											
TAOT 2019-C A3		89238UAD2	2,345,640.05	JPM		100.49	2,357,049.95	11,429.13	11,417.91	0.35	1.62
DTD 08/14/2019 1.910% 09/15/2023											



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Asset-Backed Security											
TLOT 2021-A A2		89238EAB2	4,725,030.36	JPMCHAS		99.88	4,719,309.00	(5,115.61)	(5,290.74)	0.49	0.34
DTD 04/21/2021 0.270% 09/20/2023											
HAROT 2021-2 A3		43811JAB3	18,118,783.20	CITIGRP		99.89	18,098,530.02	(20,084.68)	(20,125.73)	1.87	0.55
DTD 05/26/2021 0.490% 11/15/2023											
BMWLT 2021-2 A2		09690AAB9	11,000,000.00	WELLS_F		99.85	10,982,950.00	(16,350.40)	(16,444.49)	0.60	0.27
DTD 09/15/2021 0.190% 11/27/2023											
JDOT 2019-B A3		477870AC3	1,084,224.95	RBC		100.58	1,090,556.06	6,561.29	6,433.36	0.40	1.91
DTD 07/24/2019 2.210% 12/15/2023											
TAOT 2019-D A3		89233MAD5	3,043,028.19	BARCLAYS		101.05	3,075,069.76	32,261.27	32,148.90	0.49	1.40
DTD 11/13/2019 1.920% 01/16/2024											
MBALT 2021-B A2		58769KAC8	27,500,000.00	JPMCHAS		99.85	27,459,484.25	(38,211.25)	(38,671.65)	0.57	0.29
DTD 06/29/2021 0.220% 01/16/2024											
TAOT 2021-B A3		89190GAB3	31,629,025.75	CITIGRP		99.86	31,585,539.00	(42,904.78)	(43,028.43)	2.03	0.53
DTD 06/14/2021 0.460% 01/16/2024											
HAROT 2019-4 A3		43813VAC2	6,095,097.63	CITI		100.69	6,137,272.05	43,260.57	42,710.32	0.55	1.49
DTD 11/26/2019 1.830% 01/18/2024											
HART 2019-B A3		44891JAC2	1,994,061.47	RBC CAP		100.58	2,005,617.06	11,647.51	11,601.20	0.40	1.66
DTD 11/06/2019 1.940% 02/15/2024											
MBART 2019-1 A3		58769TAD7	3,552,118.15	MIZUHO		100.52	3,570,680.10	19,051.07	18,802.77	0.40	1.70
DTD 09/25/2019 1.940% 03/15/2024											
TLOT 2021-A A3		89238EAC0	4,500,000.00	JPMCHAS		99.52	4,478,580.78	(20,894.07)	(21,016.14)	1.23	0.60
DTD 04/21/2021 0.390% 04/22/2024											
HAROT 2020-1 A3		43813RAC1	8,716,212.80	JPM_CHAS		100.62	8,770,021.47	55,517.04	54,756.89	0.62	1.34
DTD 02/26/2020 1.610% 04/22/2024											
TAOT 2021-C A2		89239BAB7	11,500,000.00	BARC		99.77	11,473,418.90	(25,711.70)	(25,798.55)	0.74	0.30
DTD 09/27/2021 0.200% 05/15/2024											
TAOT 2020-A A3		89232HAC9	12,852,167.10	MUFG		100.70	12,942,385.46	91,146.29	90,734.87	0.54	1.36
DTD 02/12/2020 1.660% 05/15/2024											
HART 2021-B A2		44934KAB0	19,000,000.00	CITIGRP		99.83	18,968,587.30	(29,689.40)	(29,954.13)	0.63	0.31
DTD 07/28/2021 0.240% 05/15/2024											
HAROT 2021-4 A2		43815GAB5	9,500,000.00	BK AMER		99.80	9,481,417.05	(18,334.05)	(18,344.46)	0.92	0.47
DTD 11/24/2021 0.390% 05/21/2024											
JDOT 2021-B A2		47789QAB6	26,000,000.00	MITSU		99.78	25,943,970.00	(55,442.40)	(55,533.14)	0.78	0.34
DTD 07/21/2021 0.250% 06/17/2024											



Managed Account Fair Market Value & Analytics

For the Month Ending December 31, 2021

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
Asset-Backed Security											
MBART 2021-1 A2		58772WAB9	21,200,000.00	MIZUHO		99.79	21,155,068.72	(42,826.12)	(43,033.15)	0.74	0.29
DTD 09/22/2021 0.210% 07/15/2024											
JOHN DEERE OWNER TRUST		47789KAC7	4,350,227.90	BOFA		100.32	4,364,225.63	14,263.53	14,154.94	0.68	0.98
DTD 03/11/2020 1.100% 08/15/2024											
TAOT 2021-D A2		89238JAB1	9,250,000.00	RBC		99.79	9,230,527.83	(19,400.95)	(19,404.28)	2.61	0.39
DTD 11/15/2021 0.310% 08/15/2024											
CHAIT 2012-A7 A7		161571FO2	10,000,000.00	JPMCHASE		101.13	10,113,476.00	53,319.75	80,891.36	2.63	1.73
DTD 10/09/2012 2.160% 09/15/2024											
HART 2021-C A2A		44935FAB0	12,000,000.00	SMBC		99.83	11,979,530.40	(19,771.20)	(19,800.77)	0.93	0.42
DTD 11/17/2021 0.360% 10/15/2024											
MBALT 2021-B A3		58769KAD6	16,500,000.00	JPMCHAS		99.33	16,389,047.40	(109,706.85)	(109,894.47)	1.67	0.64
DTD 06/29/2021 0.400% 11/15/2024											
BMWLT 2021-2 A3		09690AAC7	7,500,000.00	WELLS_F		99.15	7,436,030.25	(63,195.75)	(63,265.53)	1.48	0.62
DTD 09/15/2021 0.330% 12/26/2024											
CHAIT 2020-A1 A1		161571HP2	8,000,000.00	JPMCHASE		100.90	8,072,395.20	74,228.00	73,529.84	2.97	1.23
DTD 02/18/2020 1.530% 01/15/2025											
HAROT 2021-2 A3		43811JAC1	19,000,000.00	CITIGRP		99.10	18,829,389.50	(169,869.50)	(169,975.22)	1.49	0.58
DTD 05/26/2021 0.330% 08/15/2025											
TAOT 2021-B A3		89190GAC1	37,000,000.00	CITIGRP		99.04	36,645,373.50	(350,641.60)	(351,136.94)	1.37	0.51
DTD 06/14/2021 0.260% 11/17/2025											
TAOT 2021-C A3		89239BAC5	12,000,000.00	BARC		98.96	11,875,012.80	(124,030.80)	(124,089.24)	1.98	0.69
DTD 09/27/2021 0.430% 01/15/2026											
HART 2021-B A3		44934KAC8	17,000,000.00	CITIGRP		98.81	16,798,475.20	(197,772.90)	(198,133.84)	1.89	0.68
DTD 07/28/2021 0.380% 01/15/2026											
HAROT 2021-4 A3		43815GAC3	7,750,000.00	BK AMER		99.79	7,733,525.83	(14,840.47)	(14,881.34)	2.16	0.93
DTD 11/24/2021 0.880% 01/21/2026											
JDOT 2021-B A3		47789OAC4	13,500,000.00	MITSU		98.55	13,304,838.60	(193,957.20)	(194,073.44)	2.16	0.87
DTD 07/21/2021 0.520% 03/16/2026											
TAOT 2021-D A3		89238JAC9	7,000,000.00	RBC		99.35	6,954,754.80	(45,096.10)	(45,100.45)	2.16	0.86
DTD 11/15/2021 0.710% 04/15/2026											
HART 2021-C A3		44935FAD6	5,500,000.00	SMBC		99.34	5,463,535.00	(35,237.40)	(35,271.08)	2.19	0.89
DTD 11/17/2021 0.740% 05/15/2026											
MBART 2021-1 A3		58772WAC7	21,000,000.00	MIZUHO		98.98	20,785,321.20	(211,932.00)	(212,092.64)	2.10	0.69
DTD 09/22/2021 0.460% 06/15/2026											



Managed Account Fair Market Value & Analytics

For the Month Ending **December 31, 2021**

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
Security Type Sub-Total			446,142,469.15			444,789,254.40	(1,375,506.90)	(1,355,258.83)		1.34	0.69
Managed Account Sub-Total			10,639,002,345.90			10,662,734,831.55	17,100,670.37	14,290,409.65		0.99	0.49
Securities Sub-Total			\$10,639,002,345.90			\$10,662,734,831.55	\$17,100,670.37	\$14,290,409.65		0.99	0.49%
Accrued Interest						\$15,233,823.65					
Total Investments						\$10,677,968,655.20					



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	11/30/21	12/01/21	GTA FUNDING LLC COMM PAPER DTD 10/01/2021 0.000% 01/14/2022	40060XAE0	10,000,000.00	(9,998,411.11)	0.00	(9,998,411.11)			
	11/30/21	12/01/21	ATLANTIC ASSET SEC LLC COMM PAPER DTD 09/22/2021 0.000% 04/20/2022	04821UDL3	50,000,000.00	(49,961,111.11)	0.00	(49,961,111.11)			
	11/30/21	12/01/21	JP MORGAN SECURITIES LLC COMM PAPER	46640QH12	50,000,000.00	(49,898,750.00)	0.00	(49,898,750.00)			
	11/30/21	12/01/21	ATLANTIC ASSET SEC LLC COMM PAPER DTD 03/22/2021 0.000% 08/01/2022	04821UAK8	50,000,000.00	(49,994,555.56)	0.00	(49,994,555.56)			
	12/01/21	12/01/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	57,000,000.00	(57,000,000.00)	0.00	(57,000,000.00)			
	12/01/21	12/02/21	LA FAYETTE ASSET SECURIT COMM PAPER	50286MDL2	30,000,000.00	(29,975,675.00)	0.00	(29,975,675.00)			
	12/02/21	12/03/21	SWEDBANK NY CERT DEPOS DTD 12/03/2021 0.250% 05/27/2022	87019V5A1	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	12/02/21	12/03/21	COOPERATIVE RABOBANK UA COMM PAPER	21687BHQ7	50,000,000.00	(49,879,000.00)	0.00	(49,879,000.00)			
	12/02/21	12/03/21	STARBIRD FUNDING CORP COMM PAPER	85520MDL4	50,000,000.00	(49,955,916.67)	0.00	(49,955,916.67)			
	12/03/21	12/06/21	TORONTO DOMINION HDG USA COMM PAPER	89116FHQ6	50,000,000.00	(49,873,125.00)	0.00	(49,873,125.00)			
	12/06/21	12/07/21	TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HJ13	50,000,000.00	(49,873,444.44)	0.00	(49,873,444.44)			
	12/06/21	12/07/21	OLD LINE FUNDING LLC COMM PAPER DTD 05/19/2021 0.000% 04/20/2022	67983UDL4	25,000,000.00	(24,979,527.78)	0.00	(24,979,527.78)			
	12/06/21	12/08/21	BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MTX3	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 12/08/2021 0.240% 05/19/2022								



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY	12/07/21	12/16/21	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	2,400,000.00	(2,399,990.40)	(1,298.00)	(2,401,288.40)			
	12/08/21	12/08/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	12/08/21	12/09/21	BANK OF MONTREAL CHICAGO COMM PAPER	063666HJ16	50,000,000.00	(49,848,527.78)	0.00	(49,848,527.78)			
	12/08/21	12/13/21	DTD 09/01/2021 0.000% 09/01/2022 FHMS K736 A2	3137FNWX4	15,000,000.00	(15,558,984.38)	(11,410.00)	(15,570,394.38)			
	12/08/21	12/13/21	DTD 09/01/2019 2.282% 07/01/2026 TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA)	89236TJ55	10,000,000.00	(10,000,000.00)	0.00	(10,000,000.00)			
	12/09/21	12/09/21	DTD 12/13/2021 0.400% 06/13/2023 CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	198,000,000.00	(198,000,000.00)	0.00	(198,000,000.00)			
	12/09/21	12/09/21	MORGAN STANLEY LIQ GOV'T-INST FUND	61747C707	125,000,000.00	(125,000,000.00)	0.00	(125,000,000.00)			
	12/09/21	12/09/21	NORTHERN TRUST INST GOVT SELECT 848	665278701	125,000,000.00	(125,000,000.00)	0.00	(125,000,000.00)			
	12/09/21	12/09/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	83,000,000.00	(83,000,000.00)	0.00	(83,000,000.00)			
	12/10/21	12/10/21	NORTHERN TRUST INST GOVT SELECT 848	665278701	58,000,000.00	(58,000,000.00)	0.00	(58,000,000.00)			
	12/10/21	12/10/21	MORGAN STANLEY LIQ GOV'T-INST FUND	61747C707	57,000,000.00	(57,000,000.00)	0.00	(57,000,000.00)			
	12/13/21	12/13/21	ING (US) FUNDING LLC COMM PAPER DTD 08/22/2021 0.000% 04/20/2022	4497WIDL7	100,000,000.00	(99,918,222.22)	0.00	(99,918,222.22)			
	12/13/21	12/13/21	LA FAYETTE ASSET SECURIT COMM PAPER	50286LZM8	50,000,000.00	(49,999,111.11)	0.00	(49,999,111.11)			
	12/13/21	12/13/21	DTD 10/19/2021 0.000% 12/21/2021 ING (US) FUNDING LLC COMM PAPER	4497WIEK8	75,000,000.00	(74,914,958.33)	0.00	(74,914,958.33)			
	12/15/21	12/15/21	DTD 08/22/2021 0.000% 05/19/2022 NORTHERN TRUST INST GOVT SELECT 848	665278701	56,000,000.00	(56,000,000.00)	0.00	(56,000,000.00)			



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	12/15/21	12/15/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	(40,000,000.00)	0.00	(40,000,000.00)			
	12/15/21	12/16/21	STARBUCK FUNDING CORP COMM PAPER	85520ME58	25,000,000.00	(24,971,805.56)	0.00	(24,971,805.56)			
	12/17/21	12/17/21	DTD 07/26/2021 0.0000% 05/05/2022 FEDERATED GOVT OBLIGATIONS FUND	608919718	247,000,000.00	(247,000,000.00)	0.00	(247,000,000.00)			
	12/20/21	12/20/21	MONT BLANC CAPITAL CORP COMM PAPER	6117P5AK3	21,000,000.00	(20,997,200.00)	0.00	(20,997,200.00)			
	12/21/21	12/21/21	DTD 09/27/2021 0.0000% 01/19/2022 NORTHERN TRUST INST GOVT SELECT	665278701	87,000,000.00	(87,000,000.00)	0.00	(87,000,000.00)			
	12/23/21	12/23/21	848 FEDERATED GOVT OBLIGATIONS FUND	608919718	220,000,000.00	(220,000,000.00)	0.00	(220,000,000.00)			
	12/27/21	12/27/21	848 NORTHERN TRUST INST GOVT SELECT	665278701	55,000,000.00	(55,000,000.00)	0.00	(55,000,000.00)			
	12/29/21	12/29/21	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	12/30/21	12/30/21	848 NORTHERN TRUST INST GOVT SELECT	665278701	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
Transaction Type Sub-Total						2,471,400,000.00 (2,470,998,316.45)	(12,708.00)	(2,471,011,024.45)			
INTEREST											
	12/01/21	12/25/21	FHMS K729 A2	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
	12/01/21	12/25/21	DTD 01/01/2020 2.525% 10/01/2026 FHMS KJ34 A1	3137H1LS3	10,445,163.43	0.00	5,927.63	5,927.63			
	12/01/21	12/25/21	DTD 07/01/2021 0.681% 06/01/2026 FHMS K045 A2	3137BH1J1	25,000,000.00	0.00	62,979.15	62,979.15			
	12/01/21	12/25/21	DTD 05/01/2015 3.023% 01/01/2025 FHMS K726 A1	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			
	12/01/21	12/25/21	DTD 06/01/2017 2.700% 10/01/2025 FHMS K033 A2	3137B4WB8	2,800,000.00	0.00	7,140.00	7,140.00			
	12/01/21	12/25/21	DTD 10/01/2013 3.060% 07/01/2023 FRESB 2021-SB82 A5	30318CAA5	4,847,656.16	0.00	2,600.54	2,600.54			
	12/01/21	12/25/21	DTD 01/01/2021 0.670% 11/01/2025								



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	12/01/21	12/25/21	FHMS K729 A2	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
			DTD 12/01/2017 3.136% 10/01/2024								
	12/01/21	12/25/21	FHMS KJ23 A1	3137FKSQ0	60,000,000.00	0.00	184,150.02	184,150.02			
			DTD 01/29/2019 3.683% 10/01/2025								
	12/01/21	12/25/21	FHMS KMP1 A2	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
			DTD 09/01/2017 2.982% 08/01/2024								
	12/01/21	12/25/21	FRESB 2021-SB83	30318NAA1	3,831,050.52	0.00	2,009.26	2,009.26			
			DTD 02/01/2021 0.670% 01/01/2026								
	12/01/21	12/25/21	FHMS K733 A2	3137FJXQ7	3,330,000.00	0.00	10,406.25	10,406.25			
			DTD 11/09/2018 3.750% 08/01/2025								
	12/01/21	12/25/21	FHMS KJ33 A1	3137F9ZD6	11,453,208.00	0.00	1,920.91	1,920.91			
			DTD 02/01/2021 0.440% 12/01/2025								
	12/01/21	12/25/21	FHMS KJ32 A1	3137F72U8	2,339,994.93	0.00	1,006.20	1,006.20			
			DTD 11/01/2020 0.516% 06/01/2025								
	12/04/21	12/04/21	FREDDIE MAC NOTES	3137EAFA2	62,000,000.00	0.00	77,500.00	77,500.00			
			DTD 12/04/2020 0.250% 12/04/2023								
	12/07/21	12/07/21	JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVQ9	30,000,000.00	0.00	66,375.00	66,375.00			
			DTD 06/10/2021 0.450% 06/07/2024								
	12/09/21	12/09/21	FFCB FLOATING NOTES	3133ELH72	45,000,000.00	0.00	41,999.99	41,999.99			
			DTD 06/09/2020 0.370% 06/09/2023								
	12/10/21	12/10/21	FEDERAL HOME LOAN BANK	313379Q69	25,000,000.00	0.00	265,625.00	265,625.00			
			DTD 06/01/2012 2.125% 06/10/2022								
	12/13/21	12/13/21	JOHN DEERE CAPITAL CORP CORP NOTES	24422EVA4	5,000,000.00	0.00	48,750.00	48,750.00			
			DTD 09/12/2019 1.950% 06/13/2022								
	12/13/21	12/13/21	FEDERAL HOME LOAN BANK NOTES	3130A3GE8	60,000,000.00	0.00	825,000.00	825,000.00			
			DTD 11/06/2014 2.750% 12/13/2024								
	12/15/21	12/15/21	HAROT 2021-2 A3	43811JAC1	19,000,000.00	0.00	5,225.00	5,225.00			
			DTD 05/26/2021 0.330% 08/15/2025								
	12/15/21	12/15/21	MBART 2021-1 A3	58772WAC7	21,000,000.00	0.00	8,049.99	8,049.99			
			DTD 09/22/2021 0.460% 06/15/2026								
	12/15/21	12/15/21	TAOT 2019-B A3	89239IAD6	2,200,394.40	0.00	4,712.51	4,712.51			
			DTD 05/08/2019 2.570% 08/15/2023								



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	12/15/21	12/15/21	TAOT 2021-D A3	89238JAC9	7,000,000.00	0.00	4,141.67	4,141.67			
			DTD 11/15/2021 0.710% 04/15/2026								
	12/15/21	12/15/21	HAROT 2021-2 A3	43811JAB3	20,000,000.00	0.00	2,833.34	2,833.34			
			DTD 05/26/2021 0.490% 11/15/2023								
	12/15/21	12/15/21	MBALT 2021-B A2	58769KAC8	27,500,000.00	0.00	5,041.66	5,041.66			
			DTD 06/29/2021 0.220% 01/16/2024								
	12/15/21	12/15/21	TAOT 2020-A A3	89232HAC9	13,916,165.40	0.00	19,250.70	19,250.70			
			DTD 02/12/2020 1.660% 05/15/2024								
	12/15/21	12/15/21	HART 2021-B A3	44934KAC8	17,000,000.00	0.00	5,383.34	5,383.34			
			DTD 07/28/2021 0.380% 01/15/2026								
	12/15/21	12/15/21	MBART 2021-1 A2	58772WAB9	21,200,000.00	0.00	3,710.00	3,710.00			
			DTD 09/22/2021 0.210% 07/15/2024								
	12/15/21	12/15/21	HART 2021-B A2	44934KAB0	19,000,000.00	0.00	3,800.00	3,800.00			
			DTD 07/28/2021 0.240% 05/15/2024								
	12/15/21	12/15/21	HART 2019-B A3	44891JAC2	2,209,026.10	0.00	3,571.26	3,571.26			
			DTD 11/06/2019 1.940% 02/15/2024								
	12/15/21	12/15/21	MBALT 2021-B A3	58769KAD6	16,500,000.00	0.00	5,499.99	5,499.99			
			DTD 06/29/2021 0.400% 11/15/2024								
	12/15/21	12/15/21	MBART 2019-1 A3	58769TAD7	3,997,495.88	0.00	6,462.62	6,462.62			
			DTD 09/25/2019 1.940% 03/15/2024								
	12/15/21	12/15/21	JDOT 2019-A A3	47789JAD8	1,066,120.62	0.00	2,585.34	2,585.34			
			DTD 03/13/2019 2.910% 07/15/2023								
	12/15/21	12/15/21	HART 2021-C A3	44935FAD6	5,500,000.00	0.00	3,165.56	3,165.56			
			DTD 11/17/2021 0.740% 05/15/2026								
	12/15/21	12/15/21	JDOT 2021-B A2	47789QAB6	26,000,000.00	0.00	5,416.66	5,416.66			
			DTD 07/21/2021 0.250% 06/17/2024								
	12/15/21	12/15/21	FCB NOTES	3133ELDK7	40,000,000.00	0.00	326,000.00	326,000.00			
			DTD 12/16/2019 1.630% 06/15/2022								
	12/15/21	12/15/21	TAOT 2019-A A3	89239AAD5	2,643,120.85	0.00	6,409.57	6,409.57			
			DTD 02/13/2019 2.910% 07/15/2023								
	12/15/21	12/15/21	JDOT 2021-B A3	47789QAC4	13,500,000.00	0.00	5,850.00	5,850.00			
			DTD 07/21/2021 0.520% 03/16/2026								
	12/15/21	12/15/21	TAOT 2021-D A2	89238JAB1	9,250,000.00	0.00	2,389.58	2,389.58			
			DTD 11/15/2021 0.310% 08/15/2024								



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2021

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	12/15/21	12/15/21	HAROT 2019-3 A3	43815NAC8	2,780,730.13	0.00	4,124.75	4,124.75			
			DTD 08/27/2019 1.780% 08/15/2023								
	12/15/21	12/15/21	TAOT 2021-B A3	89190GAC1	37,000,000.00	0.00	8,016.68	8,016.68			
			DTD 06/14/2021 0.260% 11/17/2025								
	12/15/21	12/15/21	MBALT 2020-A A3	58770FAC6	2,779,334.05	0.00	4,261.64	4,261.64			
			DTD 01/29/2020 1.840% 12/15/2022								
	12/15/21	12/15/21	TAOT 2021-C A2	89239BAB7	11,500,000.00	0.00	1,916.67	1,916.67			
			DTD 09/27/2021 0.200% 05/15/2024								
	12/15/21	12/15/21	JOHN DEERE OWNER TRUST	47789KAC7	4,654,367.45	0.00	4,266.51	4,266.51			
			DTD 03/11/2020 1.100% 08/15/2024								
	12/15/21	12/15/21	JDOT 2019-B A3	477870AC3	1,174,010.75	0.00	2,162.14	2,162.14			
			DTD 07/24/2019 2.210% 12/15/2023								
	12/15/21	12/15/21	MBALT 2019-B A3	587690AC5	877,554.38	0.00	1,462.59	1,462.59			
			DTD 11/20/2019 2.000% 10/17/2022								
	12/15/21	12/15/21	TAOT 2019-D A3	89233MAD5	3,334,823.31	0.00	5,335.72	5,335.72			
			DTD 11/13/2019 1.920% 01/16/2024								
	12/15/21	12/15/21	CHAIT 2020-A1 A1	161571HP2	8,000,000.00	0.00	10,200.00	10,200.00			
			DTD 02/18/2020 1.530% 01/15/2025								
	12/15/21	12/15/21	TAOT 2021-C A3	89239BAC5	12,000,000.00	0.00	4,300.00	4,300.00			
			DTD 09/27/2021 0.430% 01/15/2026								
	12/15/21	12/15/21	HART 2021-C A2A	44935FAB0	12,000,000.00	0.00	3,360.00	3,360.00			
			DTD 11/17/2021 0.360% 10/15/2024								
	12/15/21	12/15/21	TAOT 2019-C A3	89238UAD2	2,638,080.35	0.00	4,198.95	4,198.95			
			DTD 08/14/2019 1.910% 09/15/2023								
	12/15/21	12/15/21	CHAIT 2012-A7 A7	161571FQ2	10,000,000.00	0.00	18,000.00	18,000.00			
			DTD 10/09/2012 2.160% 09/15/2024								
	12/15/21	12/15/21	TAOT 2021-B A3	89190GAB3	34,867,412.30	0.00	4,067.88	4,067.88			
			DTD 06/14/2021 0.460% 01/16/2024								
	12/17/21	12/17/21	INTL BANK OF RECON AND DEV SN (FLOATER)	45906M2B6	10,000,000.00	0.00	11,100.00	11,100.00			
			DTD 06/16/2020 0.440% 06/17/2024								
	12/17/21	12/17/21	FANNIE MAE NOTES	3135G04Z3	50,000,000.00	0.00	125,000.00	125,000.00			
			DTD 06/19/2020 0.500% 06/17/2025								



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INTEREST											
	12/18/21	12/18/21	HAROT 2019-4 A3	43813VAC2	6,637,084.74	0.00	10,121.55	10,121.55			
			DTD 11/26/2019 1.830% 01/18/2024								
	12/18/21	12/18/21	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TJH9	15,000,000.00	0.00	37,500.00	37,500.00			
			DTD 06/18/2021 0.500% 06/18/2024								
	12/18/21	12/18/21	HAROT 2019-1 A3	43814WAC9	1,102,925.56	0.00	2,601.07	2,601.07			
			DTD 02/27/2019 2.830% 03/20/2023								
	12/20/21	12/20/21	TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	89236TJJS	20,000,000.00	0.00	15,633.30	15,633.30			
			DTD 06/18/2021 0.310% 06/18/2024								
	12/20/21	12/20/21	TLOT 2021-A A3	89238EAC0	4,500,000.00	0.00	1,462.50	1,462.50			
			DTD 04/21/2021 0.390% 04/22/2024								
	12/20/21	12/20/21	TLOT 2021-A A2	89238EAB2	5,135,170.62	0.00	1,155.41	1,155.41			
			DTD 04/21/2021 0.270% 09/20/2023								
	12/21/21	12/21/21	HAROT 2019-2 A3	43815MAC0	3,474,773.38	0.00	7,297.02	7,297.02			
			DTD 05/29/2019 2.520% 06/21/2023								
	12/21/21	12/21/21	HAROT 2020-1 A3	43813RAC1	9,381,651.70	0.00	12,587.05	12,587.05			
			DTD 02/26/2020 1.610% 04/22/2024								
	12/21/21	12/21/21	HAROT 2021-4 A3	43815GAC3	7,750,000.00	0.00	5,115.00	5,115.00			
			DTD 11/24/2021 0.880% 01/21/2026								
	12/21/21	12/21/21	HAROT 2021-4 A2	43815GAB5	9,500,000.00	0.00	2,778.75	2,778.75			
			DTD 11/24/2021 0.390% 05/21/2024								
	12/25/21	12/25/21	BMWLT 2021-2 A2	09690AAB9	11,000,000.00	0.00	1,741.66	1,741.66			
			DTD 09/15/2021 0.190% 11/27/2023								
	12/25/21	12/25/21	BMWLT 2021-2 A3	09690AAC7	7,500,000.00	0.00	2,062.50	2,062.50			
			DTD 09/15/2021 0.330% 12/26/2024								
	12/26/21	12/26/21	FREDDIE MAC NOTES	3137EAES4	23,000,000.00	0.00	28,750.00	28,750.00			
			DTD 06/26/2020 0.250% 06/26/2023								
	12/29/21	12/29/21	BANK OF MONTREAL CHICAGO FLOATING CD	06367CHL4	50,000,000.00	0.00	23,847.20	23,847.20			
			DTD 06/29/2021 0.190% 06/29/2022								
	12/31/21	12/31/21	US TREASURY NOTES	912828ZX1	200,000,000.00	0.00	125,000.00	125,000.00			
			DTD 06/30/2020 0.125% 06/30/2022								



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INTEREST											
	12/31/21	12/31/21	US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	0.00	656,250.00	656,250.00			
	12/31/21	12/31/21	FIDELITY GOVT MM FUND 2642	31607A703	0.00	0.00	8.49	8.49			
	12/31/21	12/31/21	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	2,448.10	2,448.10			
	12/31/21	12/31/21	US TREASURY NOTES	9128286Z8	50,000,000.00	0.00	437,500.00	437,500.00			
	12/31/21	12/31/21	DTD 06/30/2019 1.750% 06/30/2024								
	12/31/21	12/31/21	US TREASURY NOTES	912828S35	175,000,000.00	0.00	1,203,125.00	1,203,125.00			
	12/31/21	12/31/21	DTD 06/30/2016 1.375% 06/30/2023								
	12/31/21	12/31/21	US TREASURY NOTES	912828X33	150,000,000.00	0.00	1,500,000.00	1,500,000.00			
	12/31/21	12/31/21	DTD 06/30/2017 2.000% 06/30/2024								
	12/31/21	12/31/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	18,093.79	18,093.79			
	12/31/21	12/31/21	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	1,377.76	1,377.76			
	12/31/21	12/31/21	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	3,831.89	3,831.89			
	12/31/21	12/31/21	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	252.28	252.28			
	12/31/21	12/31/21	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	11,890.41	11,890.41			
	12/31/21	12/31/21	STONECASTLE FICA	FICAMF003	0.00	0.00	1,061.65	1,061.65			
	12/31/21	12/31/21	US TREASURY NOTES	912828ZW3	50,000,000.00	0.00	62,500.00	62,500.00			
	12/31/21	12/31/21	DTD 06/30/2020 0.250% 06/30/2025								
Transaction Type Sub-Total					1,791,867,315.01	0.00	6,661,634.02	6,661,634.02			

MATURITY

	12/01/21	12/01/21	CREDIT AGRICOLE CIB NY COMM PAPER	22533TZ17	29,000,000.00	29,000,000.00	0.00	29,000,000.00	48.33	0.00	
	12/01/21	12/01/21	DTD 04/06/2021 0.000% 12/01/2021								
	12/01/21	12/01/21	CREDIT AGRICOLE CIB NY COMM PAPER	22533TZ17	126,000,000.00	126,000,000.00	0.00	126,000,000.00	109,725.00	0.00	
	12/13/21	12/13/21	INTL BANK OF RECON AND DEV GLOBAL NOTES	459058GF4	20,000,000.00	20,000,000.00	212,600.00	20,212,600.00	45,000.00	0.00	
	12/13/21	12/13/21	DTD 04/06/2021 0.000% 12/01/2021								
	12/13/21	12/13/21	INTL BANK OF RECON AND DEV GLOBAL NOTES	459058GF4	20,000,000.00	20,000,000.00	212,600.00	20,212,600.00	45,000.00	0.00	
	12/13/21	12/13/21	DTD 12/13/2017 2.126% 12/13/2021								



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MATURITY										
	12/17/21	NORDEA BANK ABP NEW YORK CERT DEPOS	65558UBC5	75,000,000.00	75,000,000.00	69,062.48	75,069,062.48	0.00	0.00	
		DTD 05/10/2021 0.150% 12/17/2021								
	12/17/21	SWEDBANK NY CERT DEPOS	87019VZ83	50,000,000.00	50,000,000.00	29,500.00	50,029,500.00	0.00	0.00	
		DTD 06/23/2021 0.120% 12/17/2021								
	12/17/21	JP MORGAN SECURITIES LLC COMM PAPER	46640PZH9	25,000,000.00	25,000,000.00	0.00	25,000,000.00	37,083.33	0.00	
		DTD 03/22/2021 0.000% 12/17/2021								
	12/17/21	COOPERATIVE RABOBANK U.A. COMM PAPER	21687AZH9	50,000,000.00	50,000,000.00	0.00	50,000,000.00	29,333.33	0.00	
		DTD 11/03/2020 0.000% 12/17/2021								
	12/17/21	BANK OF MONTREAL CHICAGO CERT DEPOS	06367CG50	100,000,000.00	100,000,000.00	53,333.30	100,053,333.30	0.00	0.00	
		DTD 06/08/2021 0.100% 12/17/2021								
	12/20/21	FEDERAL HOME LOAN BANKS NOTES	3130AHR5	22,500,000.00	22,500,000.00	182,812.50	22,682,812.50	24,300.00	0.00	
		DTD 12/20/2019 1.625% 12/20/2021								
	12/21/21	LA FAYETTE ASSET SECURIT COMM PAPER	50286LZM8	50,000,000.00	50,000,000.00	0.00	50,000,000.00	888.89	0.00	
		DTD 10/19/2021 0.000% 12/21/2021								
	12/21/21	US BANK NA CINCINNATI BKNT (CALLABLE)	90331HPJ6	8,000,000.00	8,000,000.00	60,000.00	8,060,000.00	2,800.00	0.00	
		DTD 01/21/2020 1.800% 12/21/2021								
	12/28/21	BOFA SECURITIES INC COMM PAPER	06054NZU8	50,000,000.00	50,000,000.00	0.00	50,000,000.00	36,750.00	0.00	
		DTD 03/05/2021 0.000% 12/28/2021								
	12/30/21	COOPERATIVE RABOBANK U.A. COMM PAPER	21687AZW6	50,000,000.00	50,000,000.00	0.00	50,000,000.00	31,500.00	0.00	
		DTD 11/03/2020 0.000% 12/30/2021								
Transaction Type Sub-Total				655,500,000.00	655,500,000.00	607,308.28	656,107,308.28	317,428.88	0.00	

PAYDOWNS

	12/01/21	12/25/21	FHMS KJ34 A1	3137HILS3	729,258.50	729,258.50	0.00	729,258.50	8.75	0.00
			DTD 07/01/2021 0.681% 06/01/2026							
	12/01/21	12/25/21	FRESB 2021-SB83	30318NAA1	4,672.40	4,672.40	0.00	4,672.40	(21.94)	0.00
			DTD 02/01/2021 0.670% 01/01/2026							



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
PAYDOWNS												
	12/01/21	12/25/21	FRESB 2021-SB82 A5	30318CAA5	71,616.86	71,616.86	0.00	71,616.86	(351.21)	0.00		
			DTD 01/01/2021 0.670% 11/01/2025									
	12/01/21	12/25/21	FRESB 2021-SB82 A5	30318CAA5	30,692.94	30,692.94	0.00	30,692.94	(150.52)	0.00		
			DTD 01/01/2021 0.670% 11/01/2025									
	12/01/21	12/25/21	FHMS KJ33 A1	3137F9ZD6	28,705.68	28,705.68	0.00	28,705.68	0.92	0.00		
			DTD 02/01/2021 0.440% 12/01/2025									
	12/01/21	12/25/21	FHMS KJ32 A1	3137F72U8	239,928.63	239,928.63	0.00	239,928.63	0.96	0.00		
			DTD 11/01/2020 0.516% 06/01/2025									
	12/15/21	12/15/21	JDOT 2019-B A3	477870AC3	89,785.80	89,785.80	0.00	89,785.80	19.06	0.00		
			DTD 07/24/2019 2.210% 12/15/2023									
	12/15/21	12/15/21	JDOT 2019-A A3	47789JAD8	189,408.15	189,408.15	0.00	189,408.15	23.28	0.00		
			DTD 03/13/2019 2.910% 07/15/2023									
	12/15/21	12/15/21	MBART 2019-1 A3	58769TAD7	445,377.73	445,377.73	0.00	445,377.73	61.33	0.00		
			DTD 09/25/2019 1.940% 03/15/2024									
	12/15/21	12/15/21	JOHN DEERE OWNER TRUST	47789KAC7	304,139.55	304,139.55	0.00	304,139.55	18.58	0.00		
			DTD 03/11/2020 1.100% 08/15/2024									
	12/15/21	12/15/21	TAOT 2019-D A3	89233MAD5	291,795.12	291,795.12	0.00	291,795.12	21.07	0.00		
			DTD 11/13/2019 1.920% 01/16/2024									
	12/15/21	12/15/21	HART 2019-B A3	44891JAC2	214,964.63	214,964.63	0.00	214,964.63	9.91	0.00		
			DTD 11/06/2019 1.940% 02/15/2024									
	12/15/21	12/15/21	MBALT 2019-B A3	58769QAC5	263,518.15	263,518.15	0.00	263,518.15	41.90	0.00		
			DTD 11/20/2019 2.000% 10/17/2022									
	12/15/21	12/15/21	TAOT 2021-B A3	89190GAB3	3,238,386.55	3,238,386.55	0.00	3,238,386.55	59.59	0.00		
			DTD 06/14/2021 0.460% 01/16/2024									
	12/15/21	12/15/21	TAOT 2019-A A3	89239AAD5	331,885.68	331,885.68	0.00	331,885.68	60.47	0.00		
			DTD 02/13/2019 2.910% 07/15/2023									
	12/15/21	12/15/21	TAOT 2020-A A3	89232HAC9	1,063,998.30	1,063,998.30	0.00	1,063,998.30	76.82	0.00		
			DTD 02/12/2020 1.660% 05/15/2024									
	12/15/21	12/15/21	HAROT 2019-3 A3	43815NAC8	290,396.57	290,396.57	0.00	290,396.57	2.41	0.00		
			DTD 08/27/2019 1.780% 08/15/2023									
	12/15/21	12/15/21	TAOT 2019-B A3	89239JAD6	268,017.25	268,017.25	0.00	268,017.25	42.75	0.00		
			DTD 05/08/2019 2.570% 08/15/2023									
	12/15/21	12/15/21	HAROT 2021-2 A3	43811JAB3	1,881,216.80	1,881,216.80	0.00	1,881,216.80	17.50	0.00		
			DTD 05/26/2021 0.490% 11/15/2023									



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PAYDOWNS											
	12/15/21	12/15/21	MBALT 2020-A A3	58770FAC6	549,025.20	549,025.20	0.00	549,025.20	72.36	0.00	
			DTD 01/29/2020 1.840% 12/15/2022								
	12/15/21	12/15/21	TAOT 2019-C A3	89238UAD2	292,440.30	292,440.30	0.00	292,440.30	2.40	0.00	
			DTD 08/14/2019 1.910% 09/15/2023								
	12/18/21	12/18/21	HAROT 2019-1 A3	43814WAC9	174,215.92	174,215.92	0.00	174,215.92	4.67	0.00	
			DTD 02/27/2019 2.830% 03/20/2023								
	12/18/21	12/18/21	HAROT 2019-4 A3	43813VAC2	541,987.11	541,987.11	0.00	541,987.11	96.58	0.00	
			DTD 11/26/2019 1.830% 01/18/2024								
	12/20/21	12/20/21	TLOT 2021-A A2	89238EAB2	410,140.26	410,140.26	0.00	410,140.26	52.58	0.00	
			DTD 04/21/2021 0.270% 09/20/2023								
	12/21/21	12/21/21	HAROT 2019-2 A3	43815MAC0	421,634.85	421,634.85	0.00	421,634.85	15.73	0.00	
			DTD 05/29/2019 2.520% 06/21/2023								
	12/21/21	12/21/21	HAROT 2020-1 A3	43813RAC1	665,438.90	665,438.90	0.00	665,438.90	130.43	0.00	
			DTD 02/26/2020 1.610% 04/22/2024								
Transaction Type Sub-Total					13,032,647.83	13,032,647.83	0.00	13,032,647.83	316.38	0.00	

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
SELL											
	12/01/21	12/01/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	163,000,000.00	163,000,000.00	0.00	163,000,000.00	0.00	0.00	FIFO
	12/01/21	12/01/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	24,000,000.00	24,000,000.00	0.00	24,000,000.00	0.00	0.00	FIFO
	12/03/21	12/03/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	46,000,000.00	46,000,000.00	0.00	46,000,000.00	0.00	0.00	FIFO
	12/03/21	12/03/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	55,000,000.00	55,000,000.00	0.00	55,000,000.00	0.00	0.00	FIFO
	12/03/21	12/03/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	39,000,000.00	39,000,000.00	0.00	39,000,000.00	0.00	0.00	FIFO
	12/06/21	12/06/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00	0.00	FIFO
	12/13/21	12/13/21	NORTHERN TRUST INST GOVT SELECT 848	665278701	107,000,000.00	107,000,000.00	0.00	107,000,000.00	0.00	0.00	FIFO
	12/13/21	12/13/21	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO



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SELL											
	12/13/21	12/13/21	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	124,000,000.00	124,000,000.00	0.00	124,000,000.00	0.00	0.00	FIFO
	12/13/21	12/13/21	NORTHERN TRUST INST GOVT SELECT 848	665278701	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
	12/21/21	12/21/21	FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
	12/21/21	12/21/21	FEDERATED GOVT OBLIGATIONS FUND	608919718	194,000,000.00	194,000,000.00	0.00	194,000,000.00	0.00	0.00	FIFO
Transaction Type Sub-Total					785,000,000.00	785,000,000.00	0.00	785,000,000.00	0.00	0.00	
Managed Account Sub-Total					(1,017,465,668.62)	7,256,234.30	(1,010,209,434.32)	317,745.26	0.00	0.00	
Total Security Transactions					(\$1,017,465,668.62)	\$7,256,234.30	(\$1,010,209,434.32)	\$317,745.26	\$0.00	\$0.00	