



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
December 31, 2019

SAN BERNARDINO COUNTY

Client Management Team

Kenneth Schiebel, CFA

Managing Director
213 Market Street
Harrisburg, PA 17101-2141
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Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

Online Access www.pfm.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 ICE Data Services 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 money market and TERM funds is contained in the appropriate fund 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.nasdr.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



SAN BERNARDINO COUNTY

Consolidated Summary Statement

Account Statement
For the Month Ending December 31, 2019

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	11,010,914.71	7,710,132,252.82
Cash Balance	0.00	350,939,643.00
Total	\$11,010,914.71	\$8,061,071,895.82

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	170,895,582.87	2.12
Bank Note	137,886,884.00	1.71
Certificate of Deposit	952,477,437.80	11.82
Commercial Paper	642,723,505.00	7.97
Corporate Note	158,080,958.10	1.96
Federal Agency Bond / Note	1,764,639,972.62	21.89
Federal Agency Discount Note	80,094,507.43	0.99
Federally Insured Cash Account	50,000,000.00	0.62
Joint Powers Authority	282,000,000.00	3.50
Money Market Mutual Fund	429,000,000.00	5.32
NOW Account	225,000,000.00	2.79
Supra-National Agency Bond / Note	298,750,400.00	3.71
Supra-National Discount Note	184,045,305.00	2.28
U.S. Treasury Bond / Note	2,334,537,700.00	28.97
Cash Balance	350,939,643.00	4.35
Total	\$8,061,071,895.82	100.00%



SAN BERNARDINO COUNTY

Consolidated Summary Statement

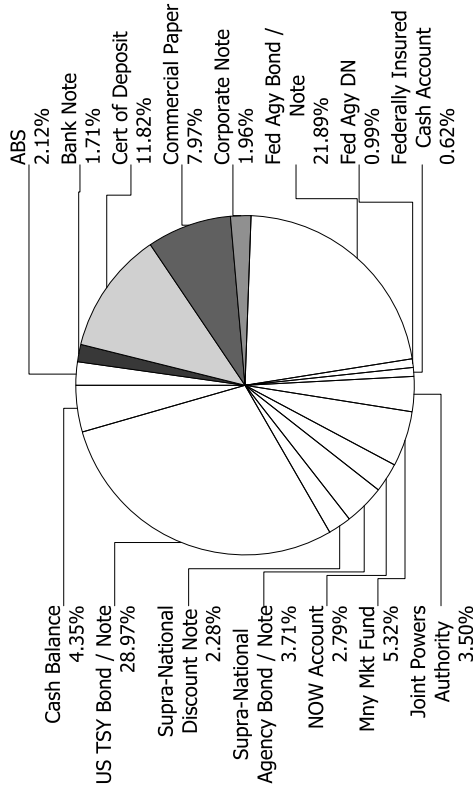
Account Statement
For the Month Ending **December 31, 2019**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,974,893,947.55	24.50
31 to 60 days	579,657,366.50	7.19
61 to 90 days	229,582,440.50	2.85
91 to 180 days	768,951,982.43	9.54
181 days to 1 year	1,278,075,801.25	15.85
1 to 2 years	1,094,846,943.21	13.58
2 to 3 years	711,441,606.91	8.83
3 to 4 years	584,190,379.45	7.25
4 to 5 years	711,052,172.90	8.82
Over 5 years	128,379,255.12	1.59
Total	\$8,061,071,895.82	100.00%

Weighted Average Days to Maturity 473

Sector Allocation





Managed Account Summary Statement

For the Month Ending December 31, 2019

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value

Maturities/Calls	\$6,596,736,787.60
Principal Dispositions	(588,240,752.39)
Principal Acquisitions	(402,000,000.00)
Unsettled Trades	2,103,505,282.79
Change in Current Value	0.00
	130,934.82
Closing Market Value	\$7,710,132,252.82

Cash Transactions Summary - Managed Account

Maturities/Calls	587,105,083.33
Sale Proceeds	402,000,000.00
Coupon/Interest/Dividend Income	11,531,245.69
Principal Payments	1,240,752.39
Security Purchases	(2,105,384,606.01)
Net Cash Contribution	1,103,507,524.60
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	11,636,329.02
Less Purchased Interest Related to Interest/Coupons	(1,879,323.22)
Plus Net Realized Gains/Losses	1,253,908.91
Total Cash Basis Earnings	\$11,010,914.71

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	7,671,916,721.97
Ending Accrued Interest	26,247,621.95
Plus Proceeds from Sales	402,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	588,345,835.72
Plus Coupons/Dividends Received	11,531,245.69
Less Cost of New Purchases	(2,105,384,606.01)
Less Beginning Amortized Value of Securities	(6,556,103,642.91)
Less Beginning Accrued Interest	(25,166,425.43)

Total Accrual Basis Earnings

\$13,386,750.98



Portfolio Summary and Statistics

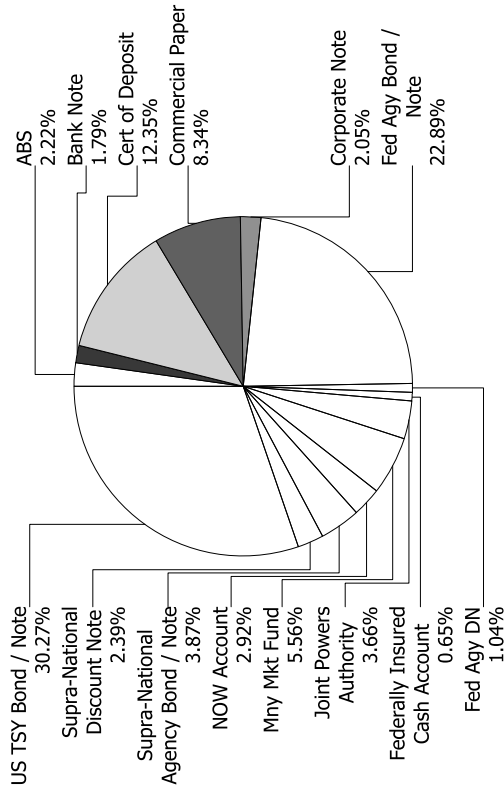
For the Month Ending **December 31, 2019**

SAN BERNARDINO COUNTY - 76990800

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	2,325,000,000.00	2,334,537,700.00	30.27%
Supra-National Discount Note	185,000,000.00	184,045,305.00	2.39%
Supra-National Agency Bond / Note	295,000,000.00	298,750,400.00	3.87%
NOW Account	225,000,000.00	225,000,000.00	2.92%
Money Market Mutual Fund	429,000,000.00	429,000,000.00	5.56%
Joint Powers Authority	282,000,000.00	282,000,000.00	3.66%
Federally Insured Cash Account	50,000,000.00	50,000,000.00	0.65%
Federal Agency Discount Note	80,698,000.00	80,094,507.43	1.04%
Federal Agency Bond / Note	1,743,340,000.00	1,764,639,972.62	22.89%
Corporate Note	157,050,000.00	158,080,958.10	2.05%
Commercial Paper	645,000,000.00	642,723,505.00	8.34%
Certificate of Deposit	953,000,000.00	952,477,437.80	12.35%
Bank Note	137,000,000.00	137,886,884.00	1.79%
Asset-Backed Security	170,161,511.29	170,895,582.87	2.22%
Managed Account Sub-Total	7,677,249,511.29	7,710,132,252.82	100.00%
Accrued Interest		26,247,621.95	
Total Portfolio	7,677,249,511.29	7,736,379,874.77	

Sector Allocation



Unsettled Trades

0.00

0.00

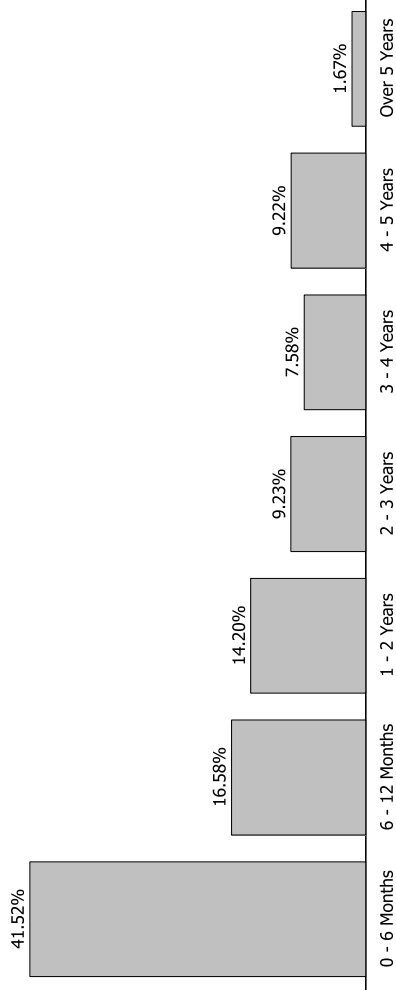


Portfolio Summary and Statistics

For the Month Ending December 31, 2019

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.04%
Yield to Maturity at Market	1.72%
Duration to Worst	1.25
Weighted Average Days to Maturity	494



Managed Account Issuer Summary

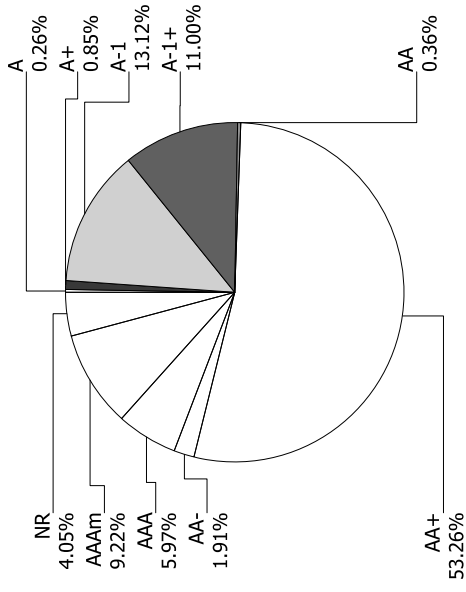
For the Month Ending December 31, 2019

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	17,103,324.00	0.22
AMERICAN HONDA FINANCE	49,820,500.00	0.65
BANK OF AMERICA CO	75,161,967.00	0.97
BANK OF MONTREAL	124,986,881.75	1.62
BANK OF NOVA SCOTIA	124,914,897.25	1.62
BANK OF THE WEST	225,000,000.00	2.92
BNP PARIBAS	24,915,750.00	0.32
CAMP	282,000,000.00	3.66
CHASE ISSURANCE	13,667,998.76	0.18
CREDIT AGRICOLE SA	159,396,000.00	2.07
DEERE & COMPANY	20,199,850.00	0.26
EXXON MOBIL CORP	8,046,075.00	0.10
FANNIE MAE	682,128,770.00	8.85
FEDERAL FARM CREDIT BANKS	232,885,106.93	3.02
FEDERAL HOME LOAN BANKS	744,122,943.12	9.64
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	428,000,000.00	5.55
FREDDIE MAC	185,597,660.00	2.41
HONDA AUTO RECEIVABLES	56,541,550.05	0.73
HYUNDAI AUTO RECEIVABLES	6,252,637.50	0.08
INTER-AMERICAN DEVELOPMENT BANK	127,627,325.00	1.66
INTERNATIONAL FINANCE CORPORATION	25,149,850.00	0.33
INTL BANK OF RECONSTRUCTION AND DEV	330,018,530.00	4.28
JOHN DEERE OWNER TRUST	16,766,099.91	0.22
JOHNSON & JOHNSON	3,005,340.00	0.04
JP MORGAN CHASE & CO	45,238,374.50	0.59
MERCEDES-BENZ AUTO LEASE TRUST	5,502,475.70	0.07
MERCEDES-BENZ AUTO RECEIVABLES	13,503,386.40	0.18
MICROSOFT CORP	24,786,389.60	0.32
MITSUBISHI UFJ FINANCIAL GROUP INC	99,973,650.00	1.30
NATIXIS NY BRANCH	149,631,000.00	1.94
NORDEA BANK AB	174,927,203.50	2.27

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
RABOBANK NEDERLAND	74,768,961.50	0.97
ROYAL BANK OF CANADA	49,959,047.50	0.65
STONECASTLE FICA	50,000,000.00	0.65
SUMITOMO MITSUI FINANCIAL GROUP INC	77,995,129.80	1.01
SVENSKA HANDELSBANKEN AB	49,994,392.75	0.65
SWEDBANK AB	99,969,347.00	1.30
TORONTO-DOMINION BANK	74,984,018.75	0.97
TOYOTA MOTOR CORP	217,802,637.55	2.82
UNITED STATES TREASURY	2,334,537,700.00	30.27
US BANCORP	94,760,775.00	1.23
WAL-MART STORES INC	27,414,094.00	0.36
WELLS FARGO & COMPANY	80,074,613.00	1.04
Total	\$7,710,132,252.82	100.00%



Managed Account Detail of Securities Held

For the Month Ending December 31, 2019

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 N/B NOTES	DTD 01/17/2017 1.375% 01/15/2020	912828V31	AA+	Aaa	01/12/18	01/16/18	49,376,953.13	2.01	317,595.11	49,987,953.50	49,994,950.00
US TREASURY NOTES	DTD 02/15/2017 1.375% 02/15/2020	912828W22	AA+	Aaa	01/12/18	01/16/18	49,337,890.63	2.03	259,680.71	49,960,494.50	49,982,500.00
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	AA+	Aaa	02/01/17	02/02/17	24,858,398.44	1.56	116,157.28	24,992,382.25	24,988,375.00
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	AA+	Aaa	01/06/17	01/09/17	49,675,781.25	1.58	117,101.65	49,966,991.50	49,953,000.00
US TREASURY NOTES	DTD 04/30/2013 1.125% 04/30/2020	912828VA5	AA+	Aaa	01/31/18	02/01/18	48,820,312.50	2.21	95,810.44	49,823,343.50	49,914,050.00
US TREASURY NOTES	DTD 05/31/2013 1.375% 05/31/2020	912828VF4	AA+	Aaa	03/28/18	03/29/18	49,009,765.63	2.31	60,109.29	49,808,451.50	49,941,400.00
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	AA+	Aaa	04/25/18	04/26/18	48,966,796.88	2.52	65,573.77	49,792,637.50	49,972,400.00
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	AA+	Aaa	03/28/18	03/29/18	49,511,718.75	2.32	2,575.55	49,890,380.00	50,060,550.00
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	AA+	Aaa	04/25/18	04/26/18	49,298,828.13	2.54	2,575.55	49,836,783.50	50,060,550.00
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	AA+	Aaa	07/01/19	07/02/19	49,828,125.00	1.98	2,232.14	49,913,660.50	50,000,000.00
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	AA+	Aaa	07/29/19	07/30/19	99,632,812.50	2.03	4,464.29	99,800,673.00	100,000,000.00
US TREASURY NOTES	DTD 07/31/2013 2.000% 07/31/2020	912828VP2	AA+	Aaa	04/25/18	04/26/18	49,404,296.88	2.54	418,478.26	49,844,122.50	50,103,500.00
US TREASURY NOTES	DTD 08/16/2010 2.625% 08/15/2020	912828NT3	AA+	Aaa	12/20/16	12/21/16	25,721,679.69	1.80	247,877.04	25,126,305.75	25,150,400.00
UNITED STATES TREASURY NOTES	DTD 08/31/2018 2.625% 08/31/2020	9128284Y3	AA+	Aaa	12/18/18	12/20/18	49,968,750.00	2.66	443,509.62	49,988,035.50	50,320,300.00



Managed Account Detail of Securities Held

For the Month Ending December 31, 2019

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 09/30/2015 1.375% 09/30/2020	912828L65	AA+	Aaa	12/18/18	12/20/18	48,888,671.88	2.66	174,692.62	49,528,026.50	49,898,450.00
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	AA+	Aaa	10/25/17	10/26/17	49,996,093.75	1.75	149,038.46	49,998,919.00	50,041,000.00
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	AA+	Aaa	12/20/16	12/21/16	24,755,859.38	1.88	35,519.13	24,941,915.50	24,994,150.00
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	AA+	Aaa	03/14/19	03/18/19	49,787,109.38	2.48	424,932.07	49,874,332.00	50,335,950.00
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	AA+	Aaa	03/25/19	03/26/19	74,923,828.13	2.30	637,398.10	74,954,934.75	75,503,925.00
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	AA+	Aaa	11/29/17	11/30/17	24,374,023.44	1.92	95,037.77	24,771,755.25	24,853,525.00
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	AA+	Aaa	12/20/16	12/21/16	24,334,960.94	2.00	30,054.64	24,782,193.25	24,923,825.00
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	AA+	Aaa	12/02/16	12/05/16	50,447,265.63	1.79	87,431.69	50,144,694.00	50,275,400.00
US TREASURY NOTES	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	AA+	Aaa	04/29/19	04/30/19	99,925,781.25	2.28	941,576.09	99,948,672.00	101,007,800.00
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	AA+	Aaa	11/29/17	11/30/17	24,198,242.19	2.00	71,465.16	24,627,368.50	24,798,825.00
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	AA+	Aaa	12/20/16	12/21/16	24,734,375.00	2.10	40,983.61	24,894,010.50	25,145,500.00
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	49,472,587.50	49,925,800.00
US TREASURY N/B 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	158,396.29	24,908,315.25	25,153,325.00
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	98,998,960.00	100,707,000.00



Managed Account Detail of Securities Held

For the Month Ending December 31, 2019

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 N/B 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	79,842.03	24,846,819.00	25,186,525.00
US TREASURY N/B 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	71,038.25	48,886,801.50	50,001,950.00
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	944.37	24,712,158.25	24,782,225.00
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	1,888.74	48,439,317.00	49,564,450.00
US TREASURY N/B 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	3,605.77	50,530,035.00	51,691,400.00
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	3,777.47	96,677,768.00	99,128,900.00
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	96,897,985.00	98,660,200.00
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	464,629.12	97,130,235.00	99,078,100.00
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	161,401.10	51,954,383.00	51,736,350.00
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	161,401.10	51,605,499.50	51,736,350.00
US TREASURY N/B 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	2,747.25	50,839,843.50	50,693,350.00
US TREASURY N/B 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	2,747.25	50,983,044.00	50,693,350.00
US TREASURY N/B 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	2,747.25	50,905,379.00	50,693,350.00
UNITED STATES TREASURY NOTES	DTD 07/01/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	2,403.85	50,171,994.50	50,158,200.00



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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
U.S. Treasury Bond / Note											
US TREASURY N/B	07/31/2024	9128282N9	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	444,633.15	51,408,794.00	50,972,650.00
US TREASURY N/B	02/15/2025	9128281Z7	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	377,717.39	50,572,781.00	50,722,650.00
US TREASURY NOTES	05/15/2025	912828XB1	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	137,190.93	51,097,578.50	51,031,250.00
Security Type Sub-Total							2,307,694,336.06	2.08	8,540,584.62	2,318,239,314.75	2,334,537,700.00
Supra-National Discount Note											
INTL BANK OF RECONSTRUCTION AND DEV	02/03/2020	459052SQ0	A-1+	P-1	07/15/19	07/16/19	24,712,430.56	2.07	0.00	24,953,020.75	24,966,225.00
INTL BANK OF RECON AND DEV DISC NOTE	05/01/2020	459052WG7	A-1+	P-1	05/29/19	05/29/19	48,939,055.56	2.31	0.00	49,620,194.50	49,738,350.00
INTL BANK OF RECON AND DEV DISC NOTE	05/01/2020	459052WG7	A-1+	P-1	06/03/19	06/03/19	48,945,500.00	2.33	0.00	49,616,833.50	49,738,350.00
INTL BANK OF RECON AND DEV DISC NOTE	06/01/2020	459052XP6	A-1+	P-1	06/05/19	06/05/19	58,763,166.67	2.09	0.00	59,480,666.40	59,602,380.00
Security Type Sub-Total							181,360,152.79	2.21	0.00	183,670,715.15	184,045,305.00
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES	03/30/2020	459058FA6	AAA	Aaa	03/23/16	03/30/16	24,923,500.00	1.45	86,892.36	24,995,151.25	24,976,025.00
INTL BK RECON & DEVELOP NOTES	04/21/2020	459058FZ1	AAA	Aaa	03/14/17	03/21/17	24,978,250.00	1.90	91,145.83	24,997,775.75	25,006,075.00
INTER-AMERICAN DEVEL BK NOTE	05/12/2020	4581X0CX4	AAA	Aaa	04/05/17	04/12/17	24,940,750.00	1.70	55,295.14	24,992,838.75	24,985,600.00



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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
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES	08/29/2017 1.625% 09/04/2020	459058GA5	AAA	Aaa	08/22/17	08/29/17	24,994,750.00	1.63	132,031.25	24,998,797.50	24,980,075.00
INTERNATIONAL FINANCE CORPORATION	01/25/2018 2.250% 01/25/2021	45950KCM0	AAA	Aaa	01/18/18	01/25/18	24,926,500.00	2.35	243,750.00	24,973,282.25	25,149,850.00
INTER-AMERICAN DEVELOPMENT BANK	04/19/2018 2.625% 04/19/2021	4581X0DB1	AAA	Aaa	04/12/18	04/19/18	49,890,000.00	2.70	262,500.00	49,951,274.00	50,603,200.00
INTL BANK OF RECONSTRUCTION AND DEV	07/25/2018 2.750% 07/23/2021	459058GH0	AAA	Aaa	07/18/18	07/25/18	49,883,000.00	2.83	603,472.22	49,937,762.00	50,831,250.00
INTL BANK OF RECON AND DEV GLOBAL	12/13/2017 2.125% 12/13/2021	459058GF4	AAA	Aaa	12/12/17	12/13/17	19,955,000.00	2.18	21,250.00	19,977,576.80	20,179,800.00
INTER-AMERICAN DEVELOPMENT BANK	09/26/2018 3.000% 09/26/2022	4581X0DD7	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	197,916.67	24,960,978.00	25,872,800.00
INTER-AMERICAN DEVELOPMENT BANK	10/04/2013 3.000% 10/04/2023	4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	181,250.00	25,401,617.75	26,165,725.00
Security Type Sub-Total							294,915,750.00	2.33	1,875,503.47	295,187,054.05	298,750,400.00
NOW Account											
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	12/11/17	12/11/17	2,000.00	1.85	0.00	2,000.00	2,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	11/21/16	11/21/16	14,998,000.00	1.85	0.00	14,998,000.00	14,998,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	09/22/17	09/22/17	20,000,000.00	1.85	0.00	20,000,000.00	20,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	07/24/18	07/24/18	25,000,000.00	1.85	0.00	25,000,000.00	25,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	12/08/16	12/08/16	35,000,000.00	1.85	0.00	35,000,000.00	35,000,000.00



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NOW Account											
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7		NR	NR	11/28/16	11/28/16	50,000,000.00	1.85	0.00	50,000,000.00	50,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7		NR	NR	05/30/17	05/30/17	80,000,000.00	1.85	0.00	80,000,000.00	80,000,000.00
Security Type Sub-Total							225,000,000.00	1.85	0.00	225,000,000.00	225,000,000.00
Money Market Mutual Fund											
FEDERATED GOVT OBLIGATIONS FUND	608919718		AAA	Aaa	12/06/19	12/06/19	1,000,000.00	1.50	0.00	1,000,000.00	1,000,000.00
FIDELITY GOVT MM FUND 2642	31607A703		AAA	Aaa	12/16/19	12/16/19	428,000,000.00	1.49	0.00	428,000,000.00	428,000,000.00
Security Type Sub-Total							429,000,000.00	1.49	0.00	429,000,000.00	429,000,000.00
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	07/27/18	07/27/18	13,000,000.00	1.78	0.00	13,000,000.00	13,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	12/08/15	12/08/15	18,000,000.00	1.78	0.00	18,000,000.00	18,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	08/12/15	08/12/15	19,000,000.00	1.78	0.00	19,000,000.00	19,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	09/24/18	09/24/18	25,000,000.00	1.78	0.00	25,000,000.00	25,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	07/26/19	07/26/19	30,000,000.00	1.78	0.00	30,000,000.00	30,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	10/17/19	10/17/19	36,000,000.00	1.78	0.00	36,000,000.00	36,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	09/22/17	09/22/17	45,000,000.00	1.78	0.00	45,000,000.00	45,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	10/21/19	10/21/19	46,000,000.00	1.78	0.00	46,000,000.00	46,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	04/27/16	04/27/16	50,000,000.00	1.78	0.00	50,000,000.00	50,000,000.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total			282,000,000.00					282,000,000.00	1.78	0.00	282,000,000.00	282,000,000.00
Federally Insured Cash Account												
STONECASTLE FICA		FICAMF003	1,000,000.00	NR	NR	07/27/18	07/27/18	1,000,000.00	1.55	0.00	1,000,000.00	1,000,000.00
STONECASTLE FICA		FICAMF003	49,000,000.00	NR	NR	04/04/19	04/04/19	49,000,000.00	1.55	0.00	49,000,000.00	49,000,000.00
Security Type Sub-Total			50,000,000.00					50,000,000.00	1.55	0.00	50,000,000.00	50,000,000.00
Federal Agency Discount Note												
FEDERAL FARM CREDIT BANKS DISC NOTE		313312XB1	30,698,000.00	A-1+	P-1	07/01/19	07/02/19	30,152,650.03	2.02	0.00	30,461,625.40	30,505,421.93
-- 0.000% 05/20/2020												
FEDERAL HOME LOAN BANKS DISC NOTE		313384YV5	50,000,000.00	A-1+	P-1	07/17/19	07/17/19	49,056,944.44	1.98	0.00	49,509,611.00	49,589,085.50
-- 0.000% 07/01/2020												
Security Type Sub-Total			80,698,000.00					79,209,594.47	1.99	0.00	79,971,236.40	80,094,507.43
Federal Agency Bond / Note												
FREDDIE MAC NOTES		3137EAE5	25,000,000.00	AA+	Aaa	01/12/17	01/17/17	24,973,000.00	1.54	170,833.33	24,999,592.25	24,997,550.00
DTD 01/17/2017 1.500% 01/17/2020												
FNMA NOTES		3135G0A78	25,000,000.00	AA+	Aaa	12/02/15	12/03/15	25,004,100.00	1.62	180,555.56	25,000,059.00	25,000,675.00
DTD 01/12/2015 1.625% 01/21/2020												
FHLB NOTES		3130ADN32	75,000,000.00	AA+	Aaa	02/08/18	02/09/18	74,862,750.00	2.22	619,791.67	74,992,266.75	75,039,525.00
DTD 02/09/2018 2.125% 02/11/2020												
FNMA NOTES		3135G0T29	40,000,000.00	AA+	Aaa	02/24/17	02/28/17	39,974,400.00	1.52	205,000.00	39,998,623.20	39,992,280.00
DTD 02/28/2017 1.500% 02/28/2020												
FEDERAL HOME LOAN BANKS NOTES		3130ADUJ9	30,000,000.00	AA+	Aaa	03/15/18	03/16/18	29,994,600.00	2.38	180,104.17	29,999,314.50	30,057,210.00
DTD 03/16/2018 2.375% 03/30/2020												
FHLMC AGENCY NOTES		3137EAEF2	25,000,000.00	AA+	Aaa	04/19/17	04/20/17	24,914,500.00	1.49	67,795.14	24,991,209.75	24,980,000.00
DTD 04/20/2017 1.375% 04/20/2020												
FHLMC NOTES		3137EAEF7	35,000,000.00	AA+	Aaa	04/18/18	04/19/18	34,992,300.00	2.51	165,277.78	34,998,777.10	35,093,310.00
DTD 04/19/2018 2.500% 04/23/2020												



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Federal Agency Bond / Note											
FFCB BONDS	DTD 05/08/2017 1.550% 05/08/2020	3133EHJA2	AA+	Aaa	05/02/17	05/08/17	24,986,275.00	1.57	57,048.61	24,998,354.25	24,991,675.00
FEDERAL HOME LOAN BANKS NOTES	DTD 05/21/2018 2.625% 05/28/2020	3130AECJ7	AA+	Aaa	05/18/18	05/21/18	49,982,000.00	2.64	120,312.50	49,996,254.50	50,195,400.00
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135GOT60	AA+	Aaa	07/28/17	08/01/17	74,772,750.00	1.60	471,875.00	74,955,146.25	74,930,100.00
FHLB NOTES	DTD 03/14/2018 2.400% 09/14/2020	3130ADT93	AA+	Aaa	03/08/18	03/14/18	9,993,783.00	2.43	71,333.33	9,998,216.10	10,051,980.00
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	AA+	Aaa	09/07/17	09/08/17	39,871,600.00	1.48	142,083.33	39,968,294.00	39,926,760.00
FEDERAL HOME LOAN BANKS NOTES	DTD 09/07/2018 2.625% 10/01/2020	3130AEWA4	AA+	Aaa	09/06/18	09/07/18	74,838,750.00	2.73	492,187.50	74,940,216.00	75,541,800.00
FANNIE MAE NOTES	DTD 11/01/2018 2.875% 10/30/2020	3135GOU84	AA+	Aaa	10/30/18	11/01/18	49,971,000.00	2.91	243,576.39	49,987,737.00	50,503,400.00
FHLMC NOTES	DTD 11/15/2017 1.875% 11/17/2020	3137EAEK1	AA+	Aaa	11/14/17	11/15/17	49,952,000.00	1.91	114,583.33	49,985,697.00	50,098,150.00
FHLB CALLABLE NOTES	DTD 01/29/2018 2.250% 01/29/2021	3130ADPV9	AA+	Aaa	01/17/18	01/29/18	25,000,000.00	2.25	237,500.00	25,000,000.00	25,003,175.00
FREDDIE MAC NOTES	DTD 02/16/2018 2.375% 02/16/2021	3137EAEI9	AA+	Aaa	02/15/18	02/16/18	49,868,000.00	2.47	445,312.50	49,949,384.50	50,428,650.00
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135GOUZ7	AA+	Aaa	04/12/18	04/13/18	49,925,500.00	2.55	270,833.33	49,967,455.00	50,583,150.00
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	AA+	Aaa	11/26/18	11/27/18	24,955,750.00	2.95	69,878.47	24,974,764.00	25,454,650.00
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	AA+	Aaa	11/20/18	11/26/18	49,966,000.00	2.90	139,756.94	49,980,628.50	50,909,300.00
FANNIE MAE NOTES	DTD 06/25/2018 2.750% 06/22/2021	3135GOU35	AA+	Aaa	06/22/18	06/25/18	74,982,750.00	2.76	51,562.50	74,991,261.75	76,268,400.00



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Federal Agency Bond / Note											
FHLB NOTES	DTD 03/05/2012 2.375% 09/10/2021	313378JP7	AA+	Aaa	08/29/19	08/30/19	20,321,600.00	1.57	146,458.33	20,268,963.00	20,259,060.00
FEDERAL HOME LOAN BANKS NOTES	DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	AA+	Aaa	10/11/18	10/12/18	49,967,500.00	3.02	329,166.67	49,980,369.00	51,223,000.00
FEDERAL HOME LOAN BANKS NOTES	DTD 11/08/2019 1.625% 11/19/2021	3130AHJY0	AA+	Aaa	11/07/19	11/08/19	29,948,700.00	1.71	71,770.83	29,952,385.80	30,036,150.00
FHLB NOTES	DTD 12/20/2019 1.625% 12/20/2021	3130AHSR5	AA+	Aaa	12/19/19	12/20/19	22,475,700.00	1.68	11,171.88	22,476,066.53	22,509,112.50
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	59,970,430.80	61,214,040.00
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	49,970,642.50	51,009,550.00
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	74,811,481.50	76,121,925.00
FEDERAL HOME LOAN BANK	DTD 06/01/2012 2.125% 06/10/2022	313379O69	AA+	Aaa	07/15/19	07/16/19	25,156,500.00	1.90	30,989.58	25,132,490.75	25,287,975.00
FFCB NOTES	DTD 12/16/2019 1.630% 06/15/2022	3133ELD7	AA+	Aaa	12/04/19	12/16/19	39,997,880.80	1.63	27,166.67	39,997,915.20	40,027,000.00
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	74,766,277.50	74,506,575.00
FEDERAL HOME LOAN BANKS NOTES	DTD 08/13/2012 2.000% 09/09/2022	313380G30	AA+	Aaa	08/28/19	08/29/19	10,150,500.00	1.49	62,222.22	10,133,985.40	10,109,170.00
FEDERAL HOME LOAN BANK NOTES	(CALLABLE) DTD 10/26/2018 3.210% 10/26/2022	3130AFAJ6	AA+	Aaa	10/17/18	10/26/18	25,000,000.00	3.21	144,895.83	25,000,000.00	25,272,525.00
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	10,033,235.00	10,333,610.00
FEDERAL FARM CREDIT BANK 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	10,043,185.40	9,987,510.00



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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 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	99,691,332.00	103,093,700.00
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	49,852,475.00	51,554,750.00
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	210,243.06	24,801,084.50	25,028,500.00
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	26,375,016.75	26,308,250.00
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	26,359,992.25	26,308,250.00
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	82,378.47	24,958,917.75	24,886,025.00
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	10,508,522.50	10,481,800.00
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	26,365,374.00	26,204,500.00
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	26,269,753.50	26,204,500.00
FEDERAL HOME LOAN BANK 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	26,647,859.95	26,625,355.12
Security Type Sub-Total						1,748,216,318.20	2.22	10,000,657.01	1,749,041,007.98	1,764,639,972.62
Corporate Note										
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	AAA	Aaa	01/30/17	02/06/17	14,989,950.00	1.87	111,770.83	14,999,666.70	14,999,355.00
WAL-MART STORES INC CORP NOTES DTD 06/27/2018 2.850% 06/23/2020	931142EG4	AA	Aa2	06/20/18	06/27/18	9,996,900.00	2.87	6,333.33	9,999,234.10	10,050,600.00
JOHNSON & JOHNSON CORP NOTE DTD 11/10/2017 1.950% 11/10/2020	478160CH5	AAA	Aaa	11/08/17	11/10/17	2,996,790.00	1.99	8,287.50	2,999,062.59	3,005,340.00



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JPMORGAN CHASE & CO CORP NOTE DTD 02/01/2018 2.604% 02/01/2021	48125LRK0	2,750,000.00	A+	Aa2	01/15/19	01/17/19	2,729,347.50	2.99	29,837.50	2,738,886.78	2,751,452.00
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	5,000,000.00	AA+	Aaa	11/26/18	11/28/18	4,887,350.00	3.26	37,033.33	4,940,880.25	5,029,515.00
JPMORGAN CHASE & CO CORP NOTE DTD 04/26/2018 3.086% 04/26/2021	48125LRN4	7,500,000.00	A+	Aa2	01/15/19	01/17/19	7,474,275.00	3.24	41,789.58	7,484,997.23	7,525,747.50
JOHN DEERE CAPITAL CORP CORP NOTES DTD 06/07/2019 2.300% 06/07/2021	24422EUV9	10,000,000.00	A	A2	06/04/19	06/07/19	9,993,200.00	2.34	15,333.33	9,995,095.90	10,069,520.00
WAL-MART STORES INC CORP NOTES DTD 06/27/2018 3.125% 06/23/2021	93114ZEJ8	7,000,000.00	AA	Aa2	06/20/18	06/27/18	6,999,650.00	3.13	4,861.11	6,999,813.73	7,149,674.00
WAL-MART STORES INC CORP NOTES DTD 06/27/2018 3.125% 06/23/2021	93114ZEJ8	10,000,000.00	AA	Aa2	06/21/18	06/27/18	10,011,800.00	3.08	6,944.44	10,005,955.50	10,213,820.00
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	9,800,000.00	AAA	Aaa	05/14/19	05/16/19	9,607,724.00	2.46	60,338.06	9,660,740.04	9,787,034.60
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	2,000,000.00	AA-	A1	09/11/18	09/14/18	1,995,900.00	3.07	17,833.33	1,997,628.20	2,034,884.00
3M COMPANY CORP (CALLABLE) NOTES DTD 09/19/2016 1.625% 09/19/2021	88579YAU5	10,000,000.00	AA-	A1	11/05/18	11/07/18	9,571,200.00	3.20	46,041.67	9,738,764.40	9,977,760.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 10/07/2019 1.800% 10/07/2021	89236TGTJ8	15,000,000.00	AA-	Aa3	10/02/19	10/07/19	14,998,200.00	1.81	63,000.00	14,998,407.15	15,001,920.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 03/18/2019 2.850% 02/18/2022	89236TFU4	10,000,000.00	AA-	Aa3	03/13/19	03/18/19	10,000,000.00	2.85	81,541.67	10,000,000.00	10,078,740.00
3M COMPANY BONDS DTD 02/22/2019 2.750% 03/01/2022	88579YBF7	5,000,000.00	AA-	A1	02/12/19	02/22/19	4,997,650.00	2.77	45,833.33	4,998,281.45	5,090,680.00
JOHN DEERE CAPITAL CORP DTD 03/07/2019 2.950% 04/01/2022	24422EUT4	5,000,000.00	A	A2	03/04/19	03/07/19	4,997,600.00	2.97	36,875.00	4,998,172.40	5,119,700.00



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Corporate Note											
TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022		89236TFX8	AA-	Aa3	04/09/19	04/12/19	9,993,700.00	2.67	58,152.78	9,995,167.10	10,178,490.00
JOHN DEERE CAPITAL CORP 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	4,994,188.95	5,010,630.00
EXXON MOBIL CORPORATION DTD 08/16/2019 1.902% 08/16/2022		30231GBB7	AA+	Aaa	08/13/19	08/16/19	3,000,000.00	1.90	21,397.50	3,000,000.00	3,016,560.00
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	14,300.00	11,990,124.36	11,989,536.00

Security Type Sub-Total **157,050,000.00** **156,224,706.50** **2.55** **712,379.29** **156,535,066.83** **158,080,958.10**

Commercial Paper											
MUFG BANK LTD/NY COMM PAPER DTD 07/03/2019 0.000% 01/02/2020		62479LAZ1	A-1	P-1	12/03/19	12/03/19	49,929,166.67	1.70	0.00	49,997,639.00	49,994,950.00
CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/03/2020		22533TA30	A-1	P-1	12/30/19	12/30/19	109,981,177.78	1.54	0.00	109,990,588.40	109,983,500.00
MUFG BANK LTD/NY COMM PAPER DTD 08/16/2019 0.000% 01/08/2020		62479LA88	A-1	P-1	12/04/19	12/05/19	24,959,861.11	1.70	0.00	24,991,736.00	24,989,950.00
MUFG BANK LTD/NY COMM PAPER -- 0.000% 01/09/2020		62479LA96	A-1	P-1	12/05/19	12/05/19	24,958,680.56	1.70	0.00	24,990,555.50	24,988,750.00
NATIXIS NY BRANCH COMM PAPER -- 0.000% 01/31/2020		63873JAX8	A-1	P-1	12/05/19	12/05/19	24,930,729.17	1.75	0.00	24,963,541.75	24,958,750.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 06/06/2019 0.000% 02/03/2020		46640PB36	A-1	P-1	08/20/19	08/21/19	24,774,055.56	1.98	0.00	24,955,083.25	24,960,225.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 05/10/2019 0.000% 02/03/2020		89233GB39	A-1+	P-1	09/03/19	09/04/19	24,791,000.00	2.00	0.00	24,954,625.00	24,957,500.00
NATIXIS NY BRANCH COMM PAPER -- 0.000% 02/07/2020		63873JB74	A-1	P-1	12/03/19	12/05/19	49,839,111.11	1.82	0.00	49,906,986.00	49,898,500.00



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Commercial Paper											
NATIXIS NY BRANCH COMM PAPER	-- 0.000% 02/12/2020	63873JBC3	A-1	P-1	12/04/19	12/05/19	24,912,791.67	1.83	0.00	24,946,916.75	24,942,250.00
BNP PARIBAS NY BRANCH COMM PAPER	-- 0.000% 03/02/2020	09659BC24	A-1	P-1	10/01/19	10/02/19	24,785,722.22	2.05	0.00	24,914,007.00	24,915,750.00
NATIXIS NY BRANCH COMM PAPER	-- 0.000% 03/02/2020	63873JC24	A-1	P-1	12/02/19	12/03/19	49,767,500.00	1.87	0.00	49,842,416.50	49,831,500.00
AMERICAN HONDA FINANCE COMM PAPER	-- 0.000% 03/06/2020	02665JC65	A-1	P-1	12/10/19	12/12/19	49,796,944.44	1.73	0.00	49,844,722.00	49,820,500.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 12/06/2019 0.000% 05/06/2020	89233GE69	A-1+	P-1	12/11/19	12/11/19	34,734,175.00	1.87	0.00	34,772,150.00	34,767,880.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	-- 0.000% 05/21/2020	89233GEM4	A-1+	P-1	12/04/19	12/05/19	24,785,333.33	1.86	0.00	24,819,833.25	24,806,000.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	-- 0.000% 06/03/2020	89233GF35	A-1+	P-1	12/04/19	12/05/19	24,769,979.17	1.85	0.00	24,804,291.75	24,788,750.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	-- 0.000% 08/03/2020	89233GH33	A-1+	P-1	11/12/19	11/13/19	24,653,500.00	1.92	0.00	24,717,812.50	24,706,250.00
CREDIT AGRICOLE CIB NY COMM PAPER	-- 0.000% 08/03/2020	22533TH33	A-1	P-1	12/02/19	12/02/19	49,380,694.44	1.84	0.00	49,456,528.00	49,412,500.00
Security Type Sub-Total							641,750,422.23	1.78	0.00	642,869,432.65	642,723,505.00
Certificate of Deposit											
COOPERATIEVE RABOBANK U.A. CERT DEPOS	DTD 01/09/2019 2.860% 01/02/2020	21685V7E3	A-1	P-1	01/08/19	01/09/19	25,000,000.00	2.86	709,041.67	25,000,000.00	25,001,462.50
SUMITOMO MITSUI BANK NY CERT DEPOS	DTD 12/03/2019 1.640% 01/02/2020	86565B3J8	A-1	P-1	12/03/19	12/03/19	30,000,000.00	1.64	39,633.33	30,000,000.00	29,999,593.80



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Certificate of Deposit											
BANK OF AMERICA NA CERT DEPOS DTD 05/02/2019 2.550% 01/02/2020		06052TE97	A-1	P-1	05/01/19	05/02/19	50,000,000.00	1.29	864,166.67	50,000,000.00	50,004,065.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 12/05/2019 1.700% 01/08/2020		06367BBN8	A-1	P-1	12/04/19	12/05/19	25,000,000.00	1.70	31,875.00	25,000,000.00	24,998,926.25
SUMITOMO MITSUBI BANK NY CERT DEPOS DTD 12/09/2019 1.640% 01/10/2020		86565B3M1	A-1	P-1	12/09/19	12/09/19	48,000,000.00	1.64	50,293.33	48,000,000.00	47,995,536.00
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 10/22/2019 1.880% 01/22/2020		65558TNN1	A-1+	P-1	10/22/19	10/22/19	50,000,000.00	1.88	185,388.89	50,000,000.00	49,999,541.50
SWEDBANK NY CERT DEPOS DTD 10/24/2019 1.860% 01/22/2020		87019VZC4	A-1+	P-1	10/23/19	10/24/19	50,000,000.00	1.86	178,250.00	50,000,000.00	49,998,354.50
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 10/04/2019 2.000% 01/23/2020		06370R4X4	A-1	P-1	10/03/19	10/04/19	50,000,000.00	2.00	247,222.22	50,000,000.00	50,006,500.00
WELLS FARGO BANK NA CERT DEPOS DTD 08/23/2019 1.970% 02/03/2020		95001KDK7	A-1	P-1	08/22/19	08/23/19	25,000,000.00	1.97	179,215.28	25,000,000.00	25,000,807.50
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/27/2019 1.970% 02/03/2020		86959RBT6	A-1+	P-1	08/27/19	08/27/19	25,000,000.00	1.97	173,743.06	25,000,000.00	25,000,847.50
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/31/2019 1.800% 02/03/2020		86959RCZ1	A-1+	P-1	10/31/19	10/31/19	25,000,000.00	1.80	77,500.00	25,000,000.00	24,993,545.25
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 10/29/2019 1.860% 02/03/2020		65558TPD1	A-1+	P-1	10/28/19	10/29/19	50,000,000.00	1.86	165,333.33	50,000,000.00	49,992,662.50
TORONTO DOMINION BANK NY CERT DEPOS DTD 11/27/2019 1.820% 02/03/2020		89114NBG9	A-1+	P-1	11/25/19	11/27/19	50,000,000.00	1.82	88,472.22	50,000,000.00	49,989,455.00
TORONTO DOMINION BANK NY CERT DEPOS DTD 12/11/2019 1.850% 02/12/2020		89114NCR4	A-1+	P-1	12/10/19	12/11/19	25,000,000.00	1.85	26,979.17	25,000,000.00	24,994,563.75
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 12/03/2019 1.860% 03/02/2020		06367BBE8	A-1	P-1	12/02/19	12/03/19	50,000,000.00	1.86	74,916.67	50,000,000.00	49,981,455.50



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Certificate of Deposit											
NORDEA BANK ABP NEW YORK CERT DEPOS	12/11/2019 1.850% 05/06/2020	65558TRD9	A-1+	P-1	12/11/19	12/11/19	25,000,000.00	1.85	26,979.17	25,000,000.00	24,975,241.25
NORDEA BANK ABP NEW YORK CERT DEPOS	12/11/2019 1.850% 05/07/2020	65558TRG2	A-1+	P-1	12/11/19	12/11/19	25,000,000.00	1.85	26,979.17	25,000,000.00	24,975,106.75
SWEDBANK NY CERT DEPOS	12/12/2019 1.850% 06/05/2020	87019VZW0	A-1+	P-1	12/11/19	12/12/19	50,000,000.00	1.85	51,388.89	50,000,000.00	49,970,992.50
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	12/13/2019 1.860% 07/01/2020	06417MFV2	A-1	P-1	12/12/19	12/13/19	25,000,000.00	1.86	24,541.67	25,000,000.00	24,985,908.25
NORDEA BANK ABP NEW YORK CERT DEPOS	12/13/2019 1.850% 07/01/2020	65558TRN7	A-1+	P-1	12/12/19	12/13/19	25,000,000.00	1.85	24,409.72	25,000,000.00	24,984,651.50
COOPERATIVE RABOBANK U.A. CERT DEPOS	06/21/2019 2.040% 07/01/2020	21684XBD7	A-1	P-1	06/20/19	06/21/19	50,000,000.00	2.04	549,666.67	50,000,000.00	49,767,499.00
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	12/05/2019 1.850% 07/01/2020	06417MFP5	A-1	P-1	12/05/19	12/05/19	50,000,000.00	1.85	69,375.00	50,000,000.00	49,969,099.00
ROYAL BANK OF CANADA NY CERT DEPOS	12/05/2019 1.810% 07/01/2020	78012URU1	A-1+	P-1	12/05/19	12/05/19	50,000,000.00	1.81	67,875.00	50,000,000.00	49,959,047.50
WELLS FARGO BANK NA CERT DEPOS	08/20/2019 1.810% 08/03/2020	95001KCZ5	A-1	P-1	08/19/19	08/20/19	25,000,000.00	1.81	168,430.56	25,000,000.00	24,972,685.50
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	11/19/2019 1.850% 08/03/2020	06417MEY7	A-1	P-1	11/18/19	11/19/19	50,000,000.00	1.85	110,486.11	50,000,000.00	49,959,890.00
Security Type Sub-Total							953,000,000.00	1.85	4,212,162.80	953,000,000.00	952,477,437.80
Bank Note											
US BANK NA CINCINNATI CALLABLE BANK	07/24/2018 3.050% 07/24/2020	90331HNU3	AA-	A1	07/20/18	07/24/18	10,000,000.00	3.07	133,013.89	9,998,617.90	10,051,160.00
Security Type Sub-Total											



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Bank Note											
US BANK NA CALLABLE BANK NOTE DTD 10/24/2017 2.050% 10/23/2020		90331HNG4	AA-	A1	10/19/17	10/24/17	39,992,000.00	2.06	154,888.89	39,997,784.80	40,051,520.00
WELLS FARGO BANK NA BANK NOTE DTD 01/23/2018 2.600% 01/15/2021		94988J5N3	A+	Aa2	08/12/19	08/13/19	10,073,800.00	2.07	119,888.89	10,054,169.30	10,070,120.00
JPMORGAN CHASE & CO FLT BK NT (CALLABLE) DTD 02/19/2019 2.273% 02/19/2021		48125JRS3	A+	Aa2	02/12/19	02/19/19	10,000,000.00	3.11	27,145.30	10,000,000.00	10,000,950.00
US BANK NA CINCINNATI CALLABLE BANK NOTE DTD 04/26/2018 3.150% 04/26/2021		90331HNP4	AA-	A1	04/24/18	04/26/18	14,999,100.00	3.15	85,312.50	14,999,594.10	15,239,370.00
BANK OF AMERICA CORP NT (FLOAT,CALLABLE) DTD 05/24/2019 2.260% 05/24/2021		06050TML3	A+	Aa2	05/20/19	05/24/19	15,000,000.00	2.87	34,833.96	15,000,000.00	15,013,575.00
US BANK BANK NOTE (CALLABLE) DTD 11/16/2018 3.450% 11/16/2021		90331HMX7	AA-	A1	11/13/18	11/16/18	9,986,200.00	3.50	43,125.00	9,991,211.20	10,298,100.00
US BANK NA CINCINNATI (CALLABLE) CORP NT 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	6,994,031.59	7,131,089.00
WELLS FARGO BANK NA CALLABLE BANK NOTE DTD 09/11/2019 2.082% 09/09/2022		94988J6A0	A+	Aa2	09/04/19	09/11/19	20,000,000.00	2.08	127,233.33	20,000,000.00	20,031,000.00
Security Type Sub-Total							137,038,880.00	2.56	745,022.32	137,035,408.89	137,886,884.00
Asset-Backed Security											
HAROT 2019-1 A2 DTD 02/27/2019 2.750% 09/20/2021		43814WAB1	AAA	NR	02/19/19	02/27/19	5,603,193.84	2.75	5,564.64	5,603,308.10	5,625,320.60
TAOT 2019-A A2A DTD 02/13/2019 2.830% 10/15/2021		89239AAB9	AAA	Aaa	02/05/19	02/13/19	3,048,843.40	2.84	3,835.12	3,048,932.10	3,059,793.40



Managed Account Detail of Securities Held

For the Month Ending December 31, 2019

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											
MERCEDES-BENZ AUTO LEASE TRUST DTD 11/20/2019 2.010% 12/15/2021		587690AB7	AAA	NR	11/13/19	11/20/19	2,999,842.20	2.01	2,680.00	2,999,850.09	3,001,889.70
JDOT 2019-A A2 DTD 03/13/2019 2.850% 12/15/2021		47789JAB2	NR	Aaa	03/05/19	03/13/19	4,658,623.88	2.85	5,901.19	4,658,678.39	4,673,991.51
HAROT 2019-2 A2 DTD 05/29/2019 2.570% 12/21/2021		43815MAB2	NR	Aaa	05/21/19	05/29/19	11,999,980.80	2.57	8,566.67	11,999,989.08	12,039,008.40
TAOT 2019-B A2A DTD 05/08/2019 2.590% 02/15/2022		89239JAB0	AAA	Aaa	04/30/19	05/08/19	11,499,875.80	2.59	13,237.78	11,499,908.00	11,529,459.55
CHAIT 2015-A4 A4 DTD 05/01/2015 1.840% 04/15/2022		161571GX6	AAA	NR	08/27/19	08/29/19	3,596,484.38	1.91	2,944.00	3,596,877.61	3,599,168.76
TAOT 2019-C A2A DTD 08/14/2019 2.000% 04/15/2022		89238UAB6	AAA	Aaa	08/06/19	08/14/19	4,249,802.38	2.00	3,777.78	4,249,829.83	4,250,623.90
HAROT 2019-3 A2 DTD 08/27/2019 1.900% 04/15/2022		43815NAB0	AAA	Aaa	08/21/19	08/27/19	4,499,685.00	1.91	3,800.00	4,499,722.53	4,499,109.00
JOHN DEERE OWNER TRUST DTD 07/24/2019 2.280% 05/15/2022		477870AB5	NR	Aaa	07/16/19	07/24/19	4,999,981.00	2.28	5,066.67	4,999,985.55	5,010,813.50
MERCEDES-BENZ AUTO RECEIVABLES DTD 09/25/2019 2.040% 06/15/2022		58769TAB1	AAA	Aaa	09/18/19	09/25/19	6,499,378.60	2.12	5,893.33	6,499,433.66	6,504,661.80
HAROT 2019-4 A2 DTD 11/26/2019 1.860% 06/18/2022		43813VAB4	AAA	NR	11/19/19	11/26/19	7,999,505.60	1.86	5,373.33	7,999,521.52	7,996,480.00
HART 2019-B A2 DTD 11/06/2019 1.930% 07/15/2022		44891JAB4	AAA	NR	10/29/19	11/06/19	2,499,845.25	1.93	2,144.44	2,499,855.63	2,500,080.00
TOYOTA AUTO RECEIVABLES OWNER DTD 11/13/2019 1.920% 07/15/2022		89233MAB9	AAA	Aaa	11/06/19	11/13/19	6,999,482.70	1.93	5,973.33	6,999,509.02	6,999,525.40
MERCEDES-BENZ AUTO LEASE TRUST DTD 11/20/2019 2.000% 10/17/2022		58769OAC5	AAA	NR	11/13/19	11/20/19	2,499,602.50	2.01	2,222.22	2,499,616.25	2,500,586.00
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023		43814WAC9	AAA	NR	02/19/19	02/27/19	3,999,892.80	2.83	4,087.78	3,999,915.68	4,061,332.00



Managed Account Detail of Securities Held

For the Month Ending December 31, 2019

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											
HAROT 2019-2 A3	05/29/2019 2.520% 06/21/2023	43815MAC0	NR	Aaa	05/21/19	05/29/19	8,499,682.95	2.52	5,950.00	8,499,729.11	8,600,909.45
JDOT 2019-A A3	03/13/2019 2.910% 07/15/2023	47789JAD8	NR	Aaa	03/05/19	03/13/19	4,499,446.95	2.92	5,820.00	4,499,530.34	4,564,942.65
TAOT 2019-A A3	02/13/2019 2.910% 07/15/2023	89239AAD5	AAA	Aaa	02/05/19	02/13/19	7,998,542.40	2.92	10,346.67	7,998,825.60	8,118,471.20
HAROT 2019-3 A3	08/27/2019 1.780% 08/15/2023	43815NAC8	AAA	Aaa	08/21/19	08/27/19	4,749,960.58	1.78	3,757.78	4,749,964.76	4,739,219.40
TAOT 2019-B A3	05/08/2019 2.570% 08/15/2023	89239JAD6	AAA	Aaa	04/30/19	05/08/19	4,999,202.50	2.58	5,711.11	4,999,323.75	5,058,459.00
TAOT 2019-C A3	08/14/2019 1.910% 09/15/2023	89238UAD2	AAA	Aaa	08/06/19	08/14/19	4,999,959.00	1.91	4,244.44	4,999,962.90	5,002,760.50
BAACT 2018-A2 A2	05/17/2018 3.000% 09/15/2023	05522RCZ9	AAA	Aaa	09/30/19	10/02/19	10,170,312.50	2.14	13,333.33	10,161,757.20	10,144,327.00
JOHN DEERE OWNER TRUST	07/24/2019 2.210% 12/15/2023	477870AC3	NR	Aaa	07/16/19	07/24/19	2,499,469.25	2.22	2,455.56	2,499,521.63	2,516,352.25
TAOT 2019-D A3	11/13/2019 1.920% 01/16/2024	89233MAD5	AAA	Aaa	11/06/19	11/13/19	4,499,675.10	1.92	3,840.00	4,499,685.90	4,498,014.60
HAROT 2019-4 A3	11/26/2019 1.830% 01/18/2024	43813VAC2	AAA	NR	11/19/19	11/26/19	8,998,396.20	1.84	5,947.50	8,998,426.62	8,980,171.20
HART 2019-B A3	11/06/2019 1.940% 02/15/2024	44891JAC2	AAA	NR	10/29/19	11/06/19	3,749,827.13	1.94	3,233.33	3,749,835.00	3,752,557.50
MERCEDES-BENZ AUTO RECEIVABLES	09/25/2019 1.930% 03/15/2024	58769TAD7	AAA	Aaa	09/18/19	09/25/19	6,999,036.10	1.94	6,004.44	6,999,088.32	6,998,724.60
CHAIT 2012-A7 A7	10/09/2012 2.160% 09/15/2024	161571FO2	AAA	NR	09/17/19	09/18/19	10,060,156.25	1.92	9,600.00	10,056,901.10	10,068,830.00
Security Type Sub-Total							170,377,687.04	2.26	161,312.44	170,367,485.27	170,895,582.87



Managed Account Detail of Securities Held

For the Month Ending **December 31, 2019**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Managed Account Sub-Total			7,677,249,511.29				7,655,787,847.29	26,247,621.95	2.04	26,247,621.95	7,671,916,721.97	7,710,132,252.82
Securities Sub-Total			\$7,677,249,511.29				\$7,655,787,847.29	\$26,247,621.95	2.04%	\$26,247,621.95	\$7,671,916,721.97	\$7,710,132,252.82
Accrued Interest												\$26,247,621.95
Total Investments												\$7,736,379,874.77



Managed Account Fair Market Value & Analytics

For the Month Ending December 31, 2019

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	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY N/B NOTES	DTD 01/17/2017 1.375% 01/15/2020	912828V31	50,000,000.00	MORGANST		99.99	49,994,950.00	617,996.87	6,996.50	0.04	0.04	1.61
US TREASURY NOTES	DTD 02/15/2017 1.375% 02/15/2020	912828W22	50,000,000.00	BARCLAYS		99.97	49,982,500.00	644,609.37	22,005.50	0.12	0.12	1.65
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	25,000,000.00	BNP DIR		99.95	24,988,375.00	129,976.56	(4,007.25)	0.16	0.16	1.65
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	50,000,000.00	MORGANST		99.91	49,953,000.00	277,218.75	(13,991.50)	0.33	0.33	1.66
US TREASURY NOTES	DTD 04/30/2013 1.125% 04/30/2020	912828VA5	50,000,000.00	BMO		99.83	49,914,050.00	1,093,737.50	90,706.50	0.33	0.33	1.64
US TREASURY NOTES	DTD 05/31/2013 1.375% 05/31/2020	912828VF4	50,000,000.00	MORGAN_S		99.88	49,941,400.00	931,634.37	132,948.50	0.41	0.41	1.66
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	50,000,000.00	BNY		99.94	49,972,400.00	1,005,603.12	179,762.50	0.41	0.41	1.63
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	50,000,000.00	JEFFERIE		100.12	50,060,550.00	548,831.25	170,170.00	0.50	0.50	1.63
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	50,000,000.00	JPM		100.12	50,060,550.00	761,721.87	223,766.50	0.50	0.50	1.63
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	50,000,000.00	WELLSFAR		100.00	50,000,000.00	171,875.00	86,339.50	0.50	0.50	1.63
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	100,000,000.00	MUFG		100.00	100,000,000.00	367,187.50	199,327.00	0.50	0.50	1.63
US TREASURY NOTES	DTD 07/31/2013 2.000% 07/31/2020	912828VP2	50,000,000.00	BK AMER		100.21	50,103,500.00	699,203.12	259,377.50	0.57	0.57	1.64
US TREASURY NOTES	DTD 08/16/2010 2.625% 08/15/2020	912828NT3	25,000,000.00	BNP DIR		100.60	25,150,400.00	(571,279.69)	24,094.25	0.61	0.61	1.65
UNITED STATES TREASURY NOTES	DTD 08/31/2018 2.625% 08/31/2020	9128284Y3	50,000,000.00	BK AMER		100.64	50,320,300.00	351,550.00	332,264.50	0.65	0.65	1.65
US TREASURY NOTES	DTD 09/30/2015 1.375% 09/30/2020	912828L65	50,000,000.00	BNP DIR		99.80	49,898,450.00	1,009,778.12	370,423.50	0.74	0.74	1.65
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	50,000,000.00	BARCLAYS		100.08	50,041,000.00	44,906.25	42,081.00	0.82	0.82	1.65
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	25,000,000.00	BARCLAYS		99.98	24,994,150.00	238,290.62	52,234.50	0.90	0.90	1.65



Managed Account Fair Market Value & Analytics

For the Month Ending December 31, 2019

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	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	50,000,000.00	INTC		100.67	50,335,950.00	548,840.62	461,618.00	1.10	1.10	1.64
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	75,000,000.00	FTN		100.67	75,503,925.00	580,096.87	548,990.25	1.10	1.10	1.64
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	25,000,000.00	BARCLAYS		99.41	24,853,525.00	479,501.56	81,769.75	1.15	1.15	1.63
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	RBC CAP		99.70	24,923,825.00	588,864.06	141,631.75	1.39	1.39	1.59
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	BARCLAYS		100.55	50,275,400.00	(171,865.63)	130,706.00	1.39	1.39	1.60
US TREASURY NOTES	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	MORGANST		101.01	101,007,800.00	1,082,018.75	1,059,128.00	1.54	1.54	1.60
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	MIZUHO		99.20	24,798,825.00	600,582.81	171,456.50	1.72	1.72	1.59
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	BMO		100.58	25,145,500.00	411,125.00	251,489.50	1.87	1.87	1.57
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	TD SEC U		99.85	49,925,800.00	1,146,503.12	453,212.50	2.03	2.03	1.57
US TREASURY N/B NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		100.61	25,153,325.00	330,082.81	245,009.75	2.10	2.10	1.59
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		100.71	100,707,000.00	1,960,906.25	1,708,040.00	2.50	2.50	1.59
US TREASURY N/B NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		100.75	25,186,525.00	447,267.19	339,706.00	2.74	2.74	1.60
US TREASURY N/B NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		100.00	50,001,950.00	1,343,746.87	1,115,148.50	3.31	3.31	1.62
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		99.13	24,782,225.00	81,053.12	70,066.75	3.40	3.40	1.63
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		99.13	49,564,450.00	1,441,403.12	1,125,133.00	3.40	3.40	1.63
US TREASURY N/B NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		103.38	51,691,400.00	1,056,634.37	1,161,365.00	3.34	3.34	1.63
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		99.13	99,128,900.00	3,093,743.75	2,451,132.00	3.40	3.40	1.63



Managed Account Fair Market Value & Analytics

For the Month Ending December 31, 2019

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	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		98.66	98,660,200.00	2,394,575.00	1,762,215.00	3.47	3.47	1.64
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	100,000,000.00	MORGANST		99.08	99,078,100.00	2,515,600.00	1,947,865.00	3.54	3.54	1.64
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		103.47	51,736,350.00	(326,150.00)	(218,033.00)	4.13	4.13	1.67
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		103.47	51,736,350.00	125,021.87	130,850.50	4.13	4.13	1.67
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		101.39	50,693,350.00	(193,368.75)	(146,493.50)	4.29	4.29	1.68
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		101.39	50,693,350.00	(324,228.13)	(289,694.00)	4.29	4.29	1.68
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		101.39	50,693,350.00	(242,196.88)	(212,029.00)	4.29	4.29	1.68
UNITED STATES TREASURY NOTES	DTD 07/01/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		100.32	50,158,200.00	(15,628.13)	(13,794.50)	4.31	4.31	1.68
US TREASURY N/B	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		101.95	50,972,650.00	(501,959.38)	(436,144.00)	4.32	4.32	1.68
US TREASURY N/B	DTD 02/17/2015 2.000% 02/15/2025	912828JZ7	50,000,000.00	MIZUHO		101.45	50,722,650.00	146,478.12	149,869.00	4.82	4.82	1.70
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		102.06	51,031,250.00	(78,125.00)	(66,328.50)	5.05	5.05	1.72
Security Type Sub-Total			2,325,000,000.00			2,334,537,700.00	26,843,363.94	16,298,385.25		2.15	2.15	1.64
Supra-National Discount Note												
INTL BANK OF RECONSTRUCTION AND DEV		459052SQ0	25,000,000.00	CASTLE		99.86	24,966,225.00	253,794.44	13,204.25	0.09	0.09	1.43
-- 0.000% 02/03/2020												
INTL BANK OF RECON AND DEV DISC NOTE		459052WG7	50,000,000.00	OTHER		99.48	49,738,350.00	799,294.44	118,155.50	0.33	0.33	1.55
-- 0.000% 05/01/2020												



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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Supra-National Discount Note											
INTL BANK OF RECON AND DEV DISC NOTE	459052WG7	50,000,000.00	CASTLE		99.48	49,738,350.00	792,850.00	121,516.50	0.33	0.33	1.55
-- 0.000% 05/01/2020											
INTL BANK OF RECON AND DEV DISC NOTE	459052XP6	60,000,000.00	CASTLE		99.34	59,602,380.00	839,213.33	121,713.60	0.42	0.42	1.57
-- 0.000% 06/01/2020											
Security Type Sub-Total		185,000,000.00				184,045,305.00	2,685,152.21	374,589.85	0.33	0.33	1.54
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES	459058FA6	25,000,000.00	TOR DOM		99.90	24,976,025.00	52,525.00	(19,126.25)	0.25	0.25	1.75
DTD 03/30/2016 1.375% 03/30/2020											
INTL BK RECON & DEVELOP NOTES DTD 03/21/2017 1.875% 04/21/2020	459058FZ1	25,000,000.00	BNP		100.02	25,006,075.00	27,825.00	8,299.25	0.31	0.31	1.77
INTER-AMERICAN DEVEL BK NOTE DTD 04/12/2017 1.625% 05/12/2020	4581X0CX4	25,000,000.00	RBC		99.94	24,985,600.00	44,850.00	(7,238.75)	0.36	0.36	1.77
INTL BANK OF RECON AND DEV GLOBAL NOTES	459058GA5	25,000,000.00	JPMCHASE		99.92	24,980,075.00	(14,675.00)	(18,722.50)	0.67	0.67	1.74
DTD 08/29/2017 1.625% 09/04/2020											
INTERNATIONAL FINANCE CORPORATION NOTE	459050KCM0	25,000,000.00	BK AMER		100.60	25,149,850.00	223,350.00	176,567.75	1.04	1.04	1.68
DTD 01/25/2018 2.250% 01/25/2021											
INTER-AMERICAN DEVELOPMENT BANK NOTE	4581X0DB1	50,000,000.00	CITIGRP		101.21	50,603,200.00	713,200.00	651,926.00	1.27	1.27	1.68
DTD 04/19/2018 2.625% 04/19/2021											
INTL BANK OF RECONSTRUCTION AND DEV NOTE	459058GH0	50,000,000.00	MORGANST		101.66	50,831,250.00	948,250.00	893,488.00	1.51	1.51	1.67
DTD 07/25/2018 2.750% 07/23/2021											
INTL BANK OF RECON AND DEV GLOBAL NOTES	459058GF4	20,000,000.00	DEUTSCHE		100.90	20,179,800.00	224,800.00	202,223.20	1.90	1.90	1.65
DTD 12/13/2017 2.125% 12/13/2021											



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Supra-National Agency Bond / Note												
INTER-AMERICAN DEVELOPMENT BANK		4581X0DD7	25,000,000.00	JPMCHASE		103.49	25,872,800.00	928,800.00	911,822.00	2.61	2.61	1.69
NOTE DTD 09/26/2018 3.000% 09/26/2022												
INTER-AMERICAN DEVELOPMENT BANK		4581X0CC0	25,000,000.00	BMO		104.66	26,165,725.00	685,725.00	764,107.25	3.53	3.53	1.71
NOTE DTD 10/04/2013 3.000% 10/04/2023												
Security Type Sub-Total			295,000,000.00			298,750,400.00	3,834,650.00	3,563,345.95		1.36	1.36	1.71

NOW Account

BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7		2,000.00	DIRECT		1.00	2,000.00	0.00	0.00	0.00	0.00	1.85
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7		14,998,000.00	DIRECT		1.00	14,998,000.00	0.00	0.00	0.00	0.00	1.85
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7		20,000,000.00	DIRECT		1.00	20,000,000.00	0.00	0.00	0.00	0.00	1.85
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7		25,000,000.00	DIRECT		1.00	25,000,000.00	0.00	0.00	0.00	0.00	1.85
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7		35,000,000.00	DIRECT		1.00	35,000,000.00	0.00	0.00	0.00	0.00	1.85
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7		50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.00	1.85
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7		80,000,000.00	DIRECT		1.00	80,000,000.00	0.00	0.00	0.00	0.00	1.85
Security Type Sub-Total			225,000,000.00			225,000,000.00	0.00	0.00	0.00	0.00	0.00	1.85

Money Market Mutual Fund

FEDERATED GOVT OBLIGATIONS FUND	608919718		1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.00	1.50
FIDELITY GOVT MM FUND 2642	31607A703		428,000,000.00			1.00	428,000,000.00	0.00	0.00	0.00	0.00	1.49
Security Type Sub-Total			429,000,000.00			429,000,000.00	0.00	0.00	0.00	0.00	0.00	1.49

Joint Powers Authority

CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		13,000,000.00	DIRECT		1.00	13,000,000.00	0.00	0.00	0.00	0.00	1.78
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		18,000,000.00	DIRECT		1.00	18,000,000.00	0.00	0.00	0.00	0.00	1.78
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	0.00	1.78



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Joint Powers Authority										
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025			1.00	25,000,000.00	0.00	0.00	0.00	0.00	1.78
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025			1.00	30,000,000.00	0.00	0.00	0.00	0.00	1.78
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025			1.00	36,000,000.00	0.00	0.00	0.00	0.00	1.78
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025			1.00	45,000,000.00	0.00	0.00	0.00	0.00	1.78
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025			1.00	46,000,000.00	0.00	0.00	0.00	0.00	1.78
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025			1.00	50,000,000.00	0.00	0.00	0.00	0.00	1.78

Security Type Sub-Total **282,000,000.00** **282,000,000.00** **0.00** **0.00** **0.00** **0.00** **0.00** **0.00** **0.00** **1.78**

Federally Insured Cash Account

STONECASTLE FICA	FICAMF003			1.00	1,000,000.00	0.00	0.00	0.00	0.00	1.55
STONECASTLE FICA	FICAMF003			1.00	49,000,000.00	0.00	0.00	0.00	0.00	1.55
Security Type Sub-Total					50,000,000.00	0.00	0.00	0.00	0.00	1.55

Federal Agency Discount Note

FEDERAL FARM CREDIT BANKS DISC NOTE	313312XB1			99.37	30,505,421.93	352,771.90	43,796.53	0.38	0.38	1.61
-- 0.000% 05/20/2020										
FEDERAL HOME LOAN BANKS DISC NOTE	313384YV5			99.18	49,589,085.50	532,141.06	79,474.50	0.50	0.50	1.63
-- 0.000% 07/01/2020										
Security Type Sub-Total					80,094,507.43	884,912.96	123,271.03	0.45	0.45	1.62

Federal Agency Bond / Note

FREDDIE MAC NOTES	3137EAEES			99.99	24,997,550.00	24,550.00	(2,042.25)	0.05	0.05	1.61
DTD 01/17/2017 1.500% 01/17/2020										
FNMA NOTES	3135G0A78			100.00	25,000,675.00	(3,425.00)	616.00	0.06	0.06	1.49
DTD 01/12/2015 1.625% 01/21/2020										



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Federal Agency Bond / Note												
FHLB NOTES	DTD 02/09/2018 2.125% 02/11/2020	3130ADN32	75,000,000.00	BARCLAYS		100.05	75,039,525.00	176,775.00	47,258.25	0.11	0.11	1.60
FNMA NOTES	DTD 02/28/2017 1.500% 02/28/2020	3135GOT29	40,000,000.00	JPMCHASE		99.98	39,992,280.00	17,880.00	(6,343.20)	0.16	0.16	1.61
FEDERAL HOME LOAN BANKS NOTES	DTD 03/16/2018 2.375% 03/30/2020	3130ADUJ9	30,000,000.00	CITI		100.19	30,057,210.00	62,610.00	57,895.50	0.25	0.25	1.60
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	25,000,000.00	TD SEC U		99.92	24,980,000.00	65,500.00	(11,209.75)	0.30	0.30	1.62
FHLMC NOTES	DTD 04/19/2018 2.500% 04/23/2020	3137EAE7	35,000,000.00	CITIGRP		100.27	35,093,310.00	101,010.00	94,532.90	0.31	0.31	1.62
FFCB BONDS	DTD 05/08/2017 1.550% 05/08/2020	3133EHJA2	25,000,000.00	JPM		99.97	24,991,675.00	5,400.00	(6,679.25)	0.35	0.35	1.63
FEDERAL HOME LOAN BANKS NOTES	DTD 05/21/2018 2.625% 05/28/2020	3130AECJ7	50,000,000.00	BARCLAYS		100.39	50,195,400.00	213,400.00	199,145.50	0.41	0.41	1.65
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135GOT60	75,000,000.00	BARCLAYS		99.91	74,930,100.00	157,350.00	(25,046.25)	0.57	0.57	1.66
FHLB NOTES	DTD 03/14/2018 2.400% 09/14/2020	3130ADT93	10,000,000.00	JEFFERIE		100.52	10,051,980.00	58,197.00	53,763.90	0.69	0.69	1.65
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	40,000,000.00	BARCLAYS		99.82	39,926,760.00	55,160.00	(41,534.00)	0.73	0.73	1.62
FEDERAL HOME LOAN BANKS NOTES	DTD 09/07/2018 2.625% 10/01/2020	3130AEWA4	75,000,000.00	BARCLAYS		100.72	75,541,800.00	703,050.00	601,584.00	0.74	0.74	1.65
FANNIE MAE NOTES	DTD 11/01/2018 2.875% 10/30/2020	3135GOU84	50,000,000.00	JPMCHASE		101.01	50,503,400.00	532,400.00	515,663.00	0.82	0.82	1.65
FHLMC NOTES	DTD 11/15/2017 1.875% 11/17/2020	3137EAEK1	50,000,000.00	CITI		100.20	50,098,150.00	146,150.00	112,453.00	0.87	0.87	1.65
FHLB CALLABLE NOTES	DTD 01/29/2018 2.250% 01/29/2021	3130ADVF9	25,000,000.00	DEUTSCHE	01/29/20	100.01	25,003,175.00	3,175.00	3,175.00	0.12	0.08	2.24
FREDDIE MAC NOTES	DTD 02/16/2018 2.375% 02/16/2021	3137EAE19	50,000,000.00	BARCLAYS		100.86	50,428,650.00	560,650.00	479,265.50	1.10	1.10	1.60
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135GOU27	50,000,000.00	BARCLAYS		101.17	50,583,150.00	657,650.00	615,695.00	1.26	1.26	1.58
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	25,000,000.00	DEUTSCHE		101.82	25,454,650.00	498,900.00	479,886.00	1.37	1.37	1.56



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Federal Agency Bond / Note												
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	50,000,000.00	MIZUHO		101.82	50,909,300.00	943,300.00	928,671.50	1.37	1.37	1.56
FANNIE MAE NOTES	DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	75,000,000.00	TD SEC U		101.69	76,268,400.00	1,285,650.00	1,277,138.25	1.44	1.44	1.59
FHLB NOTES	DTD 03/05/2012 2.375% 09/10/2021	313378JP7	20,000,000.00	MIZUHO		101.30	20,259,060.00	(62,540.00)	(9,903.00)	1.64	1.64	1.60
FEDERAL HOME LOAN BANKS NOTES	DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	50,000,000.00	BARCLAYS		102.45	51,223,000.00	1,255,500.00	1,242,631.00	1.72	1.72	1.60
FEDERAL HOME LOAN BANKS NOTES	DTD 11/08/2019 1.625% 11/19/2021	3130AHJY0	30,000,000.00	WELLSFAR		100.12	30,036,150.00	87,450.00	83,764.20	1.84	1.84	1.56
FHLB NOTES	DTD 12/20/2019 1.625% 12/20/2021	3130AHSR5	22,500,000.00	BARCLAYS		100.04	22,509,112.50	33,412.50	33,045.97	1.93	1.93	1.60
FANNIE MAE NOTES	DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	60,000,000.00	TD		102.02	61,214,040.00	1,257,240.00	1,243,609.20	1.95	1.95	1.61
FEDERAL FARM CREDIT BANK NOTES	DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	FTN		102.02	51,009,550.00	1,052,050.00	1,038,907.50	1.97	1.97	1.59
FANNIE MAE NOTES	DTD 04/12/2019 2.250% 04/12/2022	3135G0V59	75,000,000.00	BARCLAYS		101.50	76,121,925.00	1,367,925.00	1,310,443.50	2.21	2.21	1.58
FEDERAL HOME LOAN BANK	DTD 06/01/2012 2.125% 06/10/2022	313379O69	25,000,000.00	WELLSFAR		101.15	25,287,975.00	131,475.00	155,484.25	2.37	2.37	1.64
FFCB NOTES	DTD 12/16/2019 1.630% 06/15/2022	3133ELDK7	40,000,000.00	INCAPITA		100.07	40,027,000.00	29,119.20	29,084.80	2.40	2.40	1.60
FANNIE MAE NOTES	DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	BARCLAYS		99.34	74,506,575.00	(232,425.00)	(259,702.50)	2.61	2.61	1.63
FEDERAL HOME LOAN BANKS NOTES	DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	WELLSFAR		101.09	10,109,170.00	(41,330.00)	(24,815.40)	2.60	2.60	1.58
FEDERAL HOME LOAN BANK NOTES	(CALLABLE)	3130AFAJ6	25,000,000.00	TOR DOM	10/26/20	101.09	25,272,525.00	272,525.00	272,525.00	0.95	0.80	2.80
FEDERAL HOME LOAN BANKS NOTES	DTD 10/26/2018 3.210% 10/26/2022	3130ADRG9	10,000,000.00	TOR DOM		103.34	10,333,610.00	290,930.00	300,375.00	3.03	3.03	1.67
FEDERAL FARM CREDIT BANK NOTES	DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		99.88	9,987,510.00	(59,590.00)	(55,675.40)	3.48	3.48	1.64



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Federal Agency Bond / Note												
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		103.09	103,093,700.00	3,465,700.00	3,402,368.00	3.85	3.85	1.71
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		103.11	51,554,750.00	1,731,750.00	1,702,275.00	3.87	3.87	1.71
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		100.11	25,028,500.00	247,500.00	227,415.50	4.28	4.28	1.72
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		105.23	26,308,250.00	(142,500.00)	(66,766.75)	4.37	4.37	1.71
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		105.23	26,308,250.00	(125,075.00)	(51,742.25)	4.37	4.37	1.71
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		99.54	24,886,025.00	(71,225.00)	(72,892.75)	4.57	4.57	1.72
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		104.82	10,481,800.00	(33,830.00)	(26,722.50)	4.62	4.62	1.73
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		104.82	26,204,500.00	(180,000.00)	(160,874.00)	4.62	4.62	1.73
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		104.82	26,204,500.00	(83,000.00)	(65,253.50)	4.62	4.62	1.73
FEDERAL HOME LOAN BANK NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		103.04	26,625,355.12	(32,739.28)	(22,504.83)	4.85	4.85	1.76
Security Type Sub-Total			1,743,340,000.00			1,764,639,972.62	16,423,654.42	15,598,964.64		1.80	1.79	1.66
Corporate Note												
MICROSOFT CORP NOTES	DTD 02/06/2017 1.850% 02/06/2020	594918BV5	15,000,000.00	BARCLAYS		100.00	14,999,355.00	9,405.00	(311.70)	0.10	0.10	1.83
WAL-MART STORES INC CORP NOTES	DTD 06/27/2018 2.850% 06/23/2020	931142EG4	10,000,000.00	CITIGRP		100.51	10,050,600.00	53,700.00	51,365.90	0.48	0.48	1.77
JOHNSON & JOHNSON CORP NOTE	DTD 11/10/2017 1.950% 11/10/2020	478160CH5	3,000,000.00	JPM		100.18	3,005,340.00	8,550.00	6,277.41	0.85	0.85	1.74
JPMORGAN CHASE & CO CORP NOTE	DTD 02/01/2018 2.604% 02/01/2021	48125LRK0	2,750,000.00	RBC	02/01/20	100.05	2,751,452.00	22,104.50	12,565.22	0.08	0.09	2.55



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Corporate Note												
EXXON MOBIL CORPORATE (CALLABLE)		30231GAV4	5,000,000.00	JPMCHASE	02/01/21	100.59	5,029,515.00	142,165.00	88,634.75	1.07	1.06	1.71
NOTES												
DTD 03/03/2016 2.222% 03/01/2021												
JPMORGAN CHASE & CO CORP NOTE		48125LRN4	7,500,000.00	PIPER JA	04/26/20	100.34	7,525,747.50	51,472.50	40,750.27	0.32	0.32	2.82
DTD 04/26/2018 3.086% 04/26/2021												
JOHN DEERE CAPITAL CORP CORP NOTES		24422EUV9	10,000,000.00	CITIGRP		100.70	10,069,520.00	76,320.00	74,424.10	1.40	1.40	1.81
DTD 06/07/2019 2.300% 06/07/2021												
WAL-MART STORES INC CORP NOTES		931142EJ8	7,000,000.00	CITIGRP		102.14	7,149,674.00	150,024.00	149,860.27	1.44	1.44	1.65
DTD 06/27/2018 3.125% 06/23/2021												
WAL-MART STORES INC CORP NOTES		931142EJ8	10,000,000.00	JPMCHASE		102.14	10,213,820.00	202,020.00	207,864.50	1.44	1.44	1.65
DTD 06/27/2018 3.125% 06/23/2021												
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	9,800,000.00	LOOP CAP	07/08/21	99.87	9,787,034.60	179,310.60	126,294.56	1.53	1.57	1.63
DTD 08/08/2016 1.550% 08/08/2021												
3M COMPANY		88579YBA8	2,000,000.00	CITI		101.74	2,034,884.00	38,984.00	37,255.80	1.64	1.64	1.95
DTD 09/14/2018 3.000% 09/14/2021												
3M COMPANY CORP (CALLABLE) NOTES		88579YAU5	10,000,000.00	MORGANST	08/19/21	99.78	9,977,760.00	406,560.00	238,995.60	1.65	1.68	1.76
DTD 09/19/2016 1.625% 09/19/2021												
TOYOTA MOTOR CREDIT CORP CORP NOTES		89236TGJ8	15,000,000.00	BK AMER		100.01	15,001,920.00	3,720.00	3,512.85	1.72	1.72	1.79
DTD 10/07/2019 1.800% 10/07/2021												
TOYOTA MOTOR CREDIT CORP CORP NOTES		89236TFU4	10,000,000.00	TOR DOM		100.79	10,078,740.00	78,740.00	78,740.00	2.04	2.04	2.47
3M COMPANY BONDS		88579YBF7	5,000,000.00	MORGANST	02/01/22	101.81	5,090,680.00	93,030.00	92,398.55	2.08	2.08	1.89
DTD 02/22/2019 2.750% 03/01/2022												
JOHN DEERE CAPITAL CORP		24422EUT4	5,000,000.00	BK AMER		102.39	5,119,700.00	122,100.00	121,527.60	2.16	2.16	1.86
DTD 03/07/2019 2.950% 04/01/2022												
TOYOTA MOTOR CREDIT CORP		89236TFX8	10,000,000.00	CITIGRP		101.78	10,178,490.00	184,790.00	183,322.90	2.20	2.20	1.85
DTD 04/12/2019 2.650% 04/12/2022												
JOHN DEERE CAPITAL CORP CORP NOTES		24422EVA4	5,000,000.00	CITI		100.21	5,010,630.00	17,080.00	16,441.05	2.38	2.38	1.86
DTD 09/12/2019 1.950% 06/13/2022												
EXXON MOBIL CORPORATION		30231GBB7	3,000,000.00	MORGANST		100.55	3,016,560.00	16,560.00	16,560.00	2.53	2.53	1.69
DTD 08/16/2019 1.902% 08/16/2022												



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Corporate Note											
US BANK NA CINCINNATI	90331HPF4	12,000,000.00	BARCLAYS	12/09/22	99.91	11,989,536.00	(384.00)	(588.36)	2.92	2.92	1.98
DTD 12/09/2019 1.950% 01/09/2023											
Security Type Sub-Total		157,050,000.00				158,080,958.10	1,856,251.60	1,545,891.27	1.49	1.50	1.89
Commercial Paper											
MUFG BANK LTD/NY COMM PAPER	62479LA21	50,000,000.00	MUFG		99.99	49,994,950.00	65,783.33	(2,689.00)	0.01	0.01	1.82
DTD 07/03/2019 0.000% 01/02/2020											
CREDIT AGRICOLE CIB NY COMM PAPER	22533TA30	110,000,000.00	CREDITAG		99.99	109,983,500.00	2,322.22	(7,088.40)	0.01	0.01	1.80
-- 0.000% 01/03/2020											
MUFG BANK LTD/NY COMM PAPER	62479LA88	25,000,000.00	MUFG		99.96	24,989,950.00	30,088.89	(1,786.00)	0.02	0.02	1.81
DTD 08/16/2019 0.000% 01/08/2020											
MUFG BANK LTD/NY COMM PAPER	62479LA96	25,000,000.00	MUFG		99.96	24,988,750.00	30,069.44	(1,805.50)	0.02	0.02	1.80
-- 0.000% 01/09/2020											
NATIXIS NY BRANCH COMM PAPER	63873JAX8	25,000,000.00	NATIXIS_		99.84	24,958,750.00	28,020.83	(4,791.75)	0.08	0.08	1.92
-- 0.000% 01/31/2020											
JP MORGAN SECURITIES LLC COMM PAPER	46640PB36	25,000,000.00	JPMCHASE		99.84	24,960,225.00	186,169.44	5,141.75	0.09	0.09	1.69
DTD 06/06/2019 0.000% 02/03/2020											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GB39	25,000,000.00	TOYOTA		99.83	24,957,500.00	166,500.00	2,875.00	0.09	0.09	1.80
DTD 05/10/2019 0.000% 02/03/2020											
NATIXIS NY BRANCH COMM PAPER	63873JB74	50,000,000.00	NATIXIS_		99.80	49,898,500.00	59,388.89	(8,486.00)	0.10	0.10	1.93
-- 0.000% 02/07/2020											
NATIXIS NY BRANCH COMM PAPER	63873JBC3	25,000,000.00	NATIXIS_		99.77	24,942,250.00	29,458.33	(4,666.75)	0.12	0.12	1.94
-- 0.000% 02/12/2020											
BNP PARIBAS NY BRANCH COMM PAPER	09659BC24	25,000,000.00	BNP DIR		99.66	24,915,750.00	130,027.78	1,743.00	0.17	0.17	1.96
-- 0.000% 03/02/2020											
NATIXIS NY BRANCH COMM PAPER	63873JC24	50,000,000.00	NATIXIS_		99.66	49,831,500.00	64,000.00	(10,916.50)	0.17	0.17	1.96
-- 0.000% 03/02/2020											
AMERICAN HONDA FINANCE COMM PAPER	02665JC65	50,000,000.00	MIZUHO		99.64	49,820,500.00	23,555.56	(24,222.00)	0.18	0.18	1.97
-- 0.000% 03/06/2020											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GE69	35,000,000.00	TOYOTA		99.34	34,767,880.00	33,705.00	(4,270.00)	0.34	0.34	1.89
DTD 12/06/2019 0.000% 05/06/2020											



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Commercial Paper												
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233GEM4	25,000,000.00	TOYOTA		99.22	24,806,000.00	20,666.67	(13,833.25)	0.39	0.39	1.98
-- 0.000% 05/21/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233GF35	25,000,000.00	TOYOTA		99.16	24,788,750.00	18,770.83	(15,541.75)	0.42	0.42	1.98
-- 0.000% 06/03/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233GH33	25,000,000.00	TOYOTA		98.83	24,706,250.00	52,750.00	(11,562.50)	0.59	0.59	1.98
-- 0.000% 08/03/2020												
CREDIT AGRICOLE CIB NY COMM PAPER		22533TH33	50,000,000.00	CREDITAG		98.83	49,412,500.00	31,805.56	(44,028.00)	0.59	0.59	1.98
-- 0.000% 08/03/2020												

Security Type Sub-Total **645,000,000.00** **642,723,505.00** **973,082.77** **(145,927.65)** **0.18** **0.18** **1.89**

Certificate of Deposit

COOPERATIVE RABOBANK U.A. CERT DEPOS		21685V7E3	25,000,000.00	RABO_DIR		100.01	25,001,462.50	1,462.50	1,462.50	0.01	0.01	1.76
DTD 01/09/2019 2.860% 01/02/2020												
SUMITOMO MITSUI BANK NY CERT DEPOS		86565B3J8	30,000,000.00	SUMITOMO		100.00	29,999,593.80	(406.20)	(406.20)	0.01	0.01	1.76
DTD 12/03/2019 1.640% 01/02/2020												
BANK OF AMERICA NA CERT DEPOS		06052TE97	50,000,000.00	BK AMER		100.01	50,004,065.00	4,065.00	4,065.00	0.01	0.01	1.76
DTD 05/02/2019 2.550% 01/02/2020												
BANK OF MONTREAL CHICAGO CERT DEPOS		06367BBN8	25,000,000.00	BMO_DIR		100.00	24,998,926.25	(1,073.75)	(1,073.75)	0.02	0.02	1.79
DTD 12/05/2019 1.700% 01/08/2020												
SUMITOMO MITSUI BANK NY CERT DEPOS		86565B3M1	48,000,000.00	SUMITOMO		99.99	47,995,536.00	(4,464.00)	(4,464.00)	0.03	0.03	1.80
DTD 12/09/2019 1.640% 01/10/2020												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TNN1	50,000,000.00	DAIWA		100.00	49,999,541.50	(458.50)	(458.50)	0.06	0.06	1.87
DTD 10/22/2019 1.880% 01/22/2020												
SWEDBANK NY CERT DEPOS		87019VZC4	50,000,000.00	OTHER		100.00	49,998,354.50	(1,645.50)	(1,645.50)	0.06	0.06	1.87
DTD 10/24/2019 1.860% 01/22/2020												



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Certificate of Deposit												
BANK OF MONTREAL CHICAGO CERT DEPOS		06370R4X4	50,000,000.00	BMO_DIR		100.01	50,006,500.00	6,500.00	6,500.00	0.06	0.06	1.88
DTD 10/04/2019 2.000% 01/23/2020												
WELLS FARGO BANK NA CERT DEPOS		95001KDK7	25,000,000.00	WELLSFAR		100.00	25,000,807.50	807.50	807.50	0.09	0.09	1.93
DTD 08/23/2019 1.970% 02/03/2020												
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959RBT6	25,000,000.00	SVENSKA		100.00	25,000,847.50	847.50	847.50	0.09	0.09	1.93
DTD 08/27/2019 1.970% 02/03/2020												
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959RCZ1	25,000,000.00	SVENSKA		99.97	24,993,545.25	(6,454.75)	(6,454.75)	0.09	0.09	1.93
DTD 10/31/2019 1.800% 02/03/2020												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TPD1	50,000,000.00	CASTLE		99.99	49,992,662.50	(7,337.50)	(7,337.50)	0.09	0.09	1.93
DTD 10/29/2019 1.860% 02/03/2020												
TORONTO DOMINION BANK NY CERT DEPOS		89114NBG9	50,000,000.00	TOR DOM		99.98	49,989,455.00	(10,545.00)	(10,545.00)	0.09	0.09	1.93
DTD 11/27/2019 1.820% 02/03/2020												
TORONTO DOMINION BANK NY CERT DEPOS		89114NCR4	25,000,000.00	TOR DOM		99.98	24,994,563.75	(5,436.25)	(5,436.25)	0.12	0.12	1.94
DTD 12/11/2019 1.850% 02/12/2020												
BANK OF MONTREAL CHICAGO CERT DEPOS		06367BBE8	50,000,000.00	BMO_DIR		99.96	49,981,455.50	(18,544.50)	(18,544.50)	0.17	0.17	1.96
DTD 12/03/2019 1.860% 03/02/2020												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TRD9	25,000,000.00	JPM		99.90	24,975,241.25	(24,758.75)	(24,758.75)	0.34	0.34	1.99
DTD 12/11/2019 1.850% 05/06/2020												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TRG2	25,000,000.00	JPM		99.90	24,975,106.75	(24,893.25)	(24,893.25)	0.35	0.35	1.99
DTD 12/11/2019 1.850% 05/07/2020												
SWEDBANK NY CERT DEPOS		87019VZW0	50,000,000.00	OTHER		99.94	49,970,992.50	(29,007.50)	(29,007.50)	0.43	0.43	1.98
DTD 12/12/2019 1.850% 06/05/2020												
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS		06417MFV2	25,000,000.00	BNS		99.94	24,985,908.25	(14,091.75)	(14,091.75)	0.49	0.49	1.97
DTD 12/13/2019 1.860% 07/01/2020												



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Certificate of Deposit												
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 12/13/2019 1.850% 07/01/2020	65558TRN7	25,000,000.00	CASTLE		99.94	24,984,651.50	(15,348.50)	(15,348.50)	0.49	0.49	1.97
COOPERATIVE RABOBANK U.A. CERT DEPOS	DTD 06/21/2019 2.040% 07/01/2020	21684XBD7	50,000,000.00	RABO_DIR		99.54	49,767,499.00	(232,501.00)	(232,501.00)	0.49	0.49	1.97
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	DTD 12/05/2019 1.850% 07/01/2020	06417MFP5	50,000,000.00	BNS		99.94	49,969,099.00	(30,901.00)	(30,901.00)	0.49	0.49	1.97
ROYAL BANK OF CANADA NY CERT DEPOS	DTD 12/05/2019 1.810% 07/01/2020	78012URU1	50,000,000.00	ROYAL		99.92	49,959,047.50	(40,952.50)	(40,952.50)	0.49	0.49	1.97
WELLS FARGO BANK NA CERT DEPOS	DTD 08/20/2019 1.810% 08/03/2020	95001KCZ5	25,000,000.00	WELLSFAR		99.89	24,972,685.50	(27,314.50)	(27,314.50)	0.58	0.58	1.98
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	DTD 11/19/2019 1.850% 08/03/2020	06417MEY7	50,000,000.00	BNS		99.92	49,959,890.00	(40,110.00)	(40,110.00)	0.58	0.58	1.98

Security Type Sub-Total **953,000,000.00** **952,477,437.80** **(522,562.20)** **(522,562.20)** **0.23** **0.23** **1.91**

Bank Note

US BANK NA CINCINNATI CALLABLE BANK NOTE	DTD 07/24/2018 3.050% 07/24/2020	90331HNU3	10,000,000.00	BARCLAYS	06/24/20	100.51	10,051,160.00	55,960.00	52,542.10	0.47	0.47	2.13
US BANK NA CALLABLE BANK NOTE	DTD 10/24/2017 2.050% 10/23/2020	90331HNG4	40,000,000.00	MORGANST	09/23/20	100.13	40,051,520.00	59,520.00	53,735.20	0.73	0.72	1.89
WELLS FARGO BANK NA BANK NOTE	DTD 01/23/2018 2.600% 01/15/2021	9498815N3	10,000,000.00	WELLSFAR		100.70	10,070,120.00	(3,680.00)	15,950.70	1.01	1.01	1.91
JPMORGAN CHASE & CO FLT BK NT (CALLABLE)	DTD 02/19/2019 2.273% 02/19/2021	48125LRS3	10,000,000.00	JPMCHASE	02/19/20	100.01	10,000,950.00	950.00	950.00	0.14	0.14	2.30
US BANK NA CINCINNATI CALLABLE BANK NOTE	DTD 04/26/2018 3.150% 04/26/2021	90331HNP4	15,000,000.00	US BANK	03/26/21	101.60	15,239,370.00	240,270.00	239,775.90	1.21	1.20	1.92



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Bank Note												
BANK OF AMERICA CORP NT (FLOAT, CALLABLE)		06050TML3	15,000,000.00	BK AMER	05/24/20	100.09	15,013,575.00	13,575.00	13,575.00	0.15	0.40	2.22
USD 05/24/2019 2.260% 05/24/2021												
US BANK BANK NOTE (CALLABLE)		90331HNX7	10,000,000.00	MORGANST	10/15/21	102.98	10,298,100.00	311,900.00	306,888.80	1.73	1.73	1.82
DTD 11/16/2018 3.450% 11/16/2021												
US BANK NA CINCINNATI (CALLABLE)		90331HPC1	7,000,000.00	BARCLAYS	04/22/22	101.87	7,131,089.00	138,509.00	137,057.41	2.25	2.23	1.85
CORP NT												
DTD 05/23/2019 2.650% 05/23/2022												
WELLS FARGO BANK NA CALLABLE BANK NOTE		9498816A0	20,000,000.00	WELLSFAR	09/09/21	100.16	20,031,000.00	31,000.00	31,000.00	1.69	1.64	2.02
DTD 09/11/2019 2.082% 09/09/2022												
Security Type Sub-Total			137,000,000.00				137,886,884.00	848,004.00	851,475.11	0.97	0.99	1.99

Asset-Backed Security

HAROT 2019-1 A2		43814WAB1	5,603,554.71	BK AMER		100.39	5,625,320.60	22,126.76	22,012.50	0.48	0.87	2.31
DTD 02/27/2019 2.750% 09/20/2021												
TAOT 2019-A A2A		89239AAB9	3,049,120.26	SOC GEN		100.35	3,059,793.40	10,950.00	10,861.30	0.43	0.91	2.44
DTD 02/13/2019 2.830% 10/15/2021												
MERCEDES-BENZ AUTO LEASE TRUST		58769OAB7	3,000,000.00	WELLSFAR		100.06	3,001,889.70	2,047.50	2,039.61	0.71	0.99	1.95
DTD 11/20/2019 2.010% 12/15/2021												
JDOT 2019-A A2		47789JAB2	4,658,836.32	CITI		100.33	4,673,991.51	15,367.63	15,313.12	0.51	0.90	2.49
DTD 03/13/2019 2.850% 12/15/2021												
HAROT 2019-2 A2		43815MAB2	12,000,000.00	JPMCHASE		100.33	12,039,008.40	39,027.60	39,019.32	0.59	1.00	2.25
DTD 05/29/2019 2.570% 12/21/2021												
TAOT 2019-B A2A		89239JAB0	11,500,000.00	BAML		100.26	11,529,459.55	29,583.75	29,551.55	1.07	1.07	2.35
DTD 05/08/2019 2.590% 02/15/2022												
CHAIT 2015-A4 A4		161571GX6	3,600,000.00	WELLSFAR		99.98	3,599,168.76	2,684.38	2,291.15	1.15	1.15	1.86
DTD 05/01/2015 1.840% 04/15/2022												
TAOT 2019-C A2A		89238UAB6	4,250,000.00	JPM		100.01	4,250,623.90	821.52	794.07	0.79	1.15	1.99
DTD 08/14/2019 2.000% 04/15/2022												
HAROT 2019-3 A2		43815NAB0	4,500,000.00	SOCGEN		99.98	4,499,109.00	(576.00)	(613.53)	0.94	1.15	1.92
DTD 08/27/2019 1.900% 04/15/2022												



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Asset-Backed Security												
JOHN DEERE OWNER TRUST	DTD 07/24/2019 2.280% 05/15/2022	477870AB5	5,000,000.00	RBC		100.22	5,010,813.50	10,832.50	10,827.95	1.06	1.06	2.08
MERCEDES-BENZ AUTO RECEIVABLES	DTD 09/25/2019 2.040% 06/15/2022	58769TAB1	6,500,000.00	MIZUHO		100.07	6,504,661.80	5,283.20	5,228.14	0.87	1.23	1.98
HAROT 2019-4 A2	DTD 11/26/2019 1.860% 06/18/2022	43813VAB4	8,000,000.00	CITI		99.96	7,996,480.00	(3,025.60)	(3,041.52)	1.07	1.24	1.90
HART 2019-B A2	DTD 11/06/2019 1.930% 07/15/2022	44891JAB4	2,500,000.00	RBC CAP		100.00	2,500,080.00	234.75	224.37	0.94	1.28	1.93
TOYOTA AUTO RECEIVABLES OWNER	DTD 11/13/2019 1.920% 07/15/2022	89233MAB9	7,000,000.00	BARCLAYS		99.99	6,999,525.40	42.70	16.38	0.99	1.28	1.93
MERCEDES-BENZ AUTO LEASE TRUST	DTD 11/20/2019 2.000% 10/17/2022	58769OAC5	2,500,000.00	WELLSFAR		100.02	2,500,586.00	983.50	969.75	1.61	1.40	1.98
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	4,000,000.00	BK AMER		101.53	4,061,332.00	61,439.20	61,416.32	1.65	1.61	1.88
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	8,500,000.00	JPMCHASE		101.19	8,600,909.45	101,226.50	101,180.34	1.82	1.74	1.84
JDOT 2019-A A3	DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	4,500,000.00	CITI		101.44	4,564,942.65	65,495.70	65,412.31	1.77	1.49	1.95
TAOT 2019-A A3	DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	8,000,000.00	SOC GEN		101.48	8,118,471.20	119,928.80	119,645.60	1.65	1.76	2.08
HAROT 2019-3 A3	DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	4,750,000.00	SOCGEN		99.77	4,739,219.40	(10,741.18)	(10,745.36)	2.18	1.81	1.91
TAOT 2019-B A3	DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	5,000,000.00	BAML		101.17	5,058,459.00	59,256.50	59,135.25	1.86	1.81	1.93
TAOT 2019-C A3	DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	5,000,000.00	JPM		100.06	5,002,760.50	2,801.50	2,797.60	1.99	1.85	1.88
BAACT 2018-A2 A2	DTD 05/17/2018 3.000% 09/15/2023	05522RCZ9	10,000,000.00	TOR DOM		101.44	10,144,327.00	(25,985.50)	(17,430.20)	1.84	1.84	2.22
JOHN DEERE OWNER TRUST	DTD 07/24/2019 2.210% 12/15/2023	47787OAC3	2,500,000.00	RBC		100.65	2,516,352.25	16,883.00	16,830.62	1.91	1.63	1.81
TAOT 2019-D A3	DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	4,500,000.00	BARCLAYS		99.96	4,498,014.60	(1,660.50)	(1,671.30)	2.16	2.01	1.94
HAROT 2019-4 A3	DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	9,000,000.00	CITI		99.78	8,980,171.20	(18,225.00)	(18,255.42)	2.23	2.02	1.94



Managed Account Fair Market Value & Analytics

For the Month Ending **December 31, 2019**

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	Duration to Worst at Mkt	YTM
Asset-Backed Security												
HART 2019-B A3		44891JAC2	3,750,000.00	RBC CAP		100.07	3,752,557.50	2,730.37	2,722.50	2.09	2.05	1.91
DTD 11/06/2019 1.940% 02/15/2024												
MERCEDES-BENZ AUTO RECEIVABLES		58769TAD7	7,000,000.00	MIZUHO		99.98	6,998,724.60	(311.50)	(363.72)	2.13	2.09	1.94
DTD 09/25/2019 1.930% 03/15/2024												
CHAIT 2012-A7 A7		161571FO2	10,000,000.00	JPMCHASE		100.69	10,068,830.00	8,673.75	11,928.90	2.33	2.33	1.87
DTD 10/09/2012 2.160% 09/15/2024												
Security Type Sub-Total			170,161,511.29			170,895,582.87		517,895.83	528,097.60	1.44	1.51	2.03
Managed Account Sub-Total			7,677,249,511.29			7,710,132,252.82		54,344,405.53	38,215,530.85	1.25	1.25	1.72
Securities Sub-Total			\$7,677,249,511.29			\$7,710,132,252.82		\$54,344,405.53	\$38,215,530.85	1.25	1.25	1.72%
Accrued Interest						\$26,247,621.95						
Total Investments						\$7,736,379,874.77						



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2019

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	12/02/19	12/02/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533TH33	50,000,000.00	(49,380,694.44)	0.00	(49,380,694.44)			
			-- 0.000% 08/03/2020								
	12/03/19	12/03/19	NATIXIS NY BRANCH COMM PAPER	63873JC24	50,000,000.00	(49,767,500.00)	0.00	(49,767,500.00)			
			-- 0.000% 03/02/2020								
	12/02/19	12/03/19	BANK OF MONTREAL CHICAGO CERT DEPOS	06367BBE8	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 12/03/2019 1.860% 03/02/2020								
	12/03/19	12/03/19	MJFG BANK LTD/NY COMM PAPER	62479LA21	50,000,000.00	(49,929,166.67)	0.00	(49,929,166.67)			
			DTD 07/03/2019 0.000% 01/02/2020								
	12/03/19	12/03/19	SUMITOMO MITSUI BANK NY CERT DEPOS	86565B3J8	30,000,000.00	(30,000,000.00)	0.00	(30,000,000.00)			
			DTD 12/03/2019 1.640% 01/02/2020								
	12/03/19	12/05/19	FEDERAL HOME LOAN BANK NOTES	3130A3GE8	25,000,000.00	(26,384,500.00)	(328,472.22)	(26,712,972.22)			
			DTD 11/06/2014 2.750% 12/13/2024								
	12/03/19	12/05/19	NATIXIS NY BRANCH COMM PAPER	63873JB74	50,000,000.00	(49,839,111.11)	0.00	(49,839,111.11)			
			-- 0.000% 02/07/2020								
	12/04/19	12/05/19	NATIXIS NY BRANCH COMM PAPER	63873JBC3	25,000,000.00	(24,912,791.67)	0.00	(24,912,791.67)			
			-- 0.000% 02/12/2020								
	12/04/19	12/05/19	TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GEM4	25,000,000.00	(24,785,333.33)	0.00	(24,785,333.33)			
			-- 0.000% 05/21/2020								
	12/04/19	12/05/19	FEDERAL HOME LOAN BANK NOTES	3130A3GE8	25,000,000.00	(26,287,500.00)	(328,472.22)	(26,615,972.22)			
			DTD 11/06/2014 2.750% 12/13/2024								
	12/04/19	12/05/19	TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GF35	25,000,000.00	(24,769,979.17)	0.00	(24,769,979.17)			
			-- 0.000% 06/03/2020								
	12/04/19	12/05/19	MJFG BANK LTD/NY COMM PAPER	62479LA88	25,000,000.00	(24,959,861.11)	0.00	(24,959,861.11)			
			DTD 08/16/2019 0.000% 01/08/2020								
	12/04/19	12/05/19	FEDERAL HOME LOAN BANK NOTES	3130A3GE8	10,000,000.00	(10,515,630.00)	(131,388.89)	(10,647,018.89)			
			DTD 11/06/2014 2.750% 12/13/2024								
	12/04/19	12/05/19	BANK OF MONTREAL CHICAGO CERT DEPOS	06367BBN8	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
			DTD 12/05/2019 1.700% 01/08/2020								



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2019

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											
	12/04/19	12/16/19	FFCB NOTES DTD 12/16/2019 1.630% 06/15/2022	3133ELDK7	40,000,000.00	(39,997,880.80)	0.00	(39,997,880.80)			
	12/05/19	12/05/19	MUFG BANK LTD/NY COMM PAPER -- 0.000% 01/09/2020	62479LA96	25,000,000.00	(24,958,680.56)	0.00	(24,958,680.56)			
	12/05/19	12/05/19	FEDERATED GOVT OBLIGATIONS FUND BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	608919718 06417MFP5	76,000,000.00 50,000,000.00	(76,000,000.00) (50,000,000.00)	0.00 0.00	(76,000,000.00) (50,000,000.00)			
	12/05/19	12/05/2019	1.850% 07/01/2020 NATIXIS NY BRANCH COMM PAPER	63873JAX8	25,000,000.00	(24,930,729.17)	0.00	(24,930,729.17)			
	12/05/19	12/05/19	-- 0.000% 01/31/2020 ROYAL BANK OF CANADA NY CERT DEPOS	78012URU1	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	12/05/19	12/06/2019	1.810% 07/01/2020 FEDERAL HOME LOAN BANK NOTES	3130A4CH3	25,840,000.00	(26,658,094.40)	(139,787.22)	(26,797,881.62)			
	12/05/19	12/09/19	2.375% 03/14/2025 US BANK NA CINCINNATI	90331HPF4	12,000,000.00	(11,989,920.00)	0.00	(11,989,920.00)			
	12/06/19	12/06/19	1.950% 01/09/2023 FEDERATED GOVT OBLIGATIONS FUND	608919718	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	12/09/19	12/09/19	SUMITOMO MITSUI BANK NY CERT DEPOS	86565B3M1	48,000,000.00	(48,000,000.00)	0.00	(48,000,000.00)			
	12/09/19	12/10/19	1.640% 01/10/2020 US TREASURY NOTES	912828XB1	50,000,000.00	(51,109,375.00)	(72,973.90)	(51,182,348.90)			
	12/10/19	12/11/19	2.125% 05/15/2025 TORONTO DOMINION BANK NY CERT DEPOS	89114NCR4	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
	12/10/19	12/12/19	1.850% 02/12/2020 AMERICAN HONDA FINANCE COMM PAPER	026651C65	50,000,000.00	(49,796,944.44)	0.00	(49,796,944.44)			
	12/11/19	12/11/19	-- 0.000% 03/06/2020 TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GE69	35,000,000.00	(34,734,175.00)	0.00	(34,734,175.00)			
			DTD 12/06/2019 0.000% 05/06/2020								



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2019

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											
	12/11/19	12/11/19	NORDEA BANK ABP NEW YORK CERT DEPOS	65558TRD9	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
			DTD 12/11/2019 1.850% 05/06/2020								
	12/11/19	12/11/19	NORDEA BANK ABP NEW YORK CERT DEPOS	65558TRG2	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
			DTD 12/11/2019 1.850% 05/07/2020								
	12/11/19	12/12/19	UNITED STATES TREASURY NOTES	9128286Z8	50,000,000.00	(50,173,828.13)	(392,323.37)	(50,566,151.50)			
			DTD 07/01/2019 1.750% 06/30/2024								
	12/11/19	12/12/19	SWEDBANK NY CERT DEPOS	87019VZW0	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 12/12/2019 1.850% 06/05/2020								
	12/12/19	12/12/19	FIDELITY GOVT MM FUND 2642	31607A703	251,000,000.00	(251,000,000.00)	0.00	(251,000,000.00)			
	12/12/19	12/13/19	NORDEA BANK ABP NEW YORK CERT DEPOS	65558TRN7	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
			DTD 12/13/2019 1.850% 07/01/2020								
	12/12/19	12/13/19	BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MFV2	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
			DTD 12/13/2019 1.860% 07/01/2020								
	12/16/19	12/16/19	FIDELITY GOVT MM FUND 2642	31607A703	176,000,000.00	(176,000,000.00)	0.00	(176,000,000.00)			
	12/19/19	12/20/19	FHLB NOTES	3130AHSR5	22,500,000.00	(22,475,700.00)	0.00	(22,475,700.00)			
			DTD 12/20/2019 1.625% 12/20/2021								
	12/19/19	12/20/19	US TREASURY N/B	912828JZ7	50,000,000.00	(50,576,171.88)	(345,108.70)	(50,921,280.58)			
			DTD 02/17/2015 2.000% 02/15/2025								
	12/23/19	12/26/19	US TREASURY NOTES	912828WJ5	50,000,000.00	(51,611,328.13)	(140,796.70)	(51,752,124.83)			
			DTD 05/15/2014 2.500% 05/15/2024								
	12/27/19	12/27/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533UZW6	162,000,000.00	(161,979,210.00)	0.00	(161,979,210.00)			
			-- 0.000% 12/30/2019								
	12/30/19	12/30/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533TA30	110,000,000.00	(109,981,177.78)	0.00	(109,981,177.78)			
			-- 0.000% 01/03/2020								
Transaction Type Sub-Total					2,098,340,000.00	(2,103,505,282.79)	(1,879,323.22)	(2,105,384,606.01)			
INTEREST											



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2019

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											
	12/07/19	12/07/19	JOHN DEERE CAPITAL CORP CORP NOTES	24422EUV9	10,000,000.00	0.00	115,000.00	115,000.00			
			DTD 06/07/2019 2.300% 06/07/2021								
	12/10/19	12/10/19	FEDERAL HOME LOAN BANK	313379O69	25,000,000.00	0.00	265,625.00	265,625.00			
			DTD 06/01/2012 2.125% 06/10/2022								
	12/12/19	12/12/19	FFCB NOTES	3133EH2S1	50,000,000.00	0.00	468,750.00	468,750.00			
			DTD 12/12/2017 1.875% 12/12/2019								
	12/13/19	12/13/19	INTL BANK OF RECON AND DEV GLOBAL NOTES	459058GF4	20,000,000.00	0.00	212,600.00	212,600.00			
			DTD 12/13/2017 2.125% 12/13/2021								
	12/13/19	12/13/19	FEDERAL HOME LOAN BANK NOTES	3130A3GE8	25,000,000.00	0.00	343,750.00	343,750.00			
			DTD 11/06/2014 2.750% 12/13/2024								
	12/13/19	12/13/19	FEDERAL HOME LOAN BANK NOTES	3130A3GE8	10,000,000.00	0.00	137,500.00	137,500.00			
			DTD 11/06/2014 2.750% 12/13/2024								
	12/13/19	12/13/19	FHLB NOTES	3130A0JR2	25,000,000.00	0.00	296,875.00	296,875.00			
			DTD 12/30/2013 2.375% 12/13/2019								
	12/13/19	12/13/19	JOHN DEERE CAPITAL CORP CORP NOTES	24422EVA4	5,000,000.00	0.00	24,645.84	24,645.84			
			DTD 09/12/2019 1.950% 06/13/2022								
	12/13/19	12/13/19	FEDERAL HOME LOAN BANK NOTES	3130A3GE8	25,000,000.00	0.00	343,750.00	343,750.00			
			DTD 11/06/2014 2.750% 12/13/2024								
	12/15/19	12/15/19	JOHN DEERE OWNER TRUST	477870ABS	5,000,000.00	0.00	9,500.00	9,500.00			
			DTD 07/24/2019 2.280% 05/15/2022								
	12/15/19	12/15/19	CHAIT 2012-A7 A7	161571FO2	10,000,000.00	0.00	18,000.00	18,000.00			
			DTD 10/09/2012 2.160% 09/15/2024								
	12/15/19	12/15/19	TOYOTA AUTO RECEIVABLES OWNER	89233MAB9	7,000,000.00	0.00	11,946.67	11,946.67			
			DTD 11/13/2019 1.920% 07/15/2022								
	12/15/19	12/15/19	TAOT 2019-B A3	892391AD6	5,000,000.00	0.00	10,708.34	10,708.34			
			DTD 05/08/2019 2.570% 08/15/2023								
	12/15/19	12/15/19	CHAIT 2015-A4 A4	161571GX6	3,600,000.00	0.00	5,520.00	5,520.00			
			DTD 05/01/2015 1.840% 04/15/2022								
	12/15/19	12/15/19	TAOT 2019-C A2A	89238UAB6	4,250,000.00	0.00	7,083.33	7,083.33			
			DTD 08/14/2019 2.000% 04/15/2022								



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2019

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											
	12/15/19	12/15/19	TAOT 2019-C A3	89238UAD2	5,000,000.00	0.00	7,958.34	7,958.34			
			DTD 08/14/2019 1.910% 09/15/2023								
	12/15/19	12/15/19	TAOT 2019-A A3	89239AAD5	8,000,000.00	0.00	19,400.00	19,400.00			
			DTD 02/13/2019 2.910% 07/15/2023								
	12/15/19	12/15/19	TAOT 2019-A A2A	89239AAB9	3,350,479.40	0.00	7,901.55	7,901.55			
			DTD 02/13/2019 2.830% 10/15/2021								
	12/15/19	12/15/19	TAOT 2019-D A3	89233MAD5	4,500,000.00	0.00	7,680.00	7,680.00			
			DTD 11/13/2019 1.920% 01/16/2024								
	12/15/19	12/15/19	JOHN DEERE OWNER TRUST	477870AC3	2,500,000.00	0.00	4,604.17	4,604.17			
			DTD 07/24/2019 2.210% 12/15/2023								
	12/15/19	12/15/19	MERCEDES-BENZ AUTO LEASE TRUST	58769QAB7	3,000,000.00	0.00	4,187.50	4,187.50			
			DTD 11/20/2019 2.010% 12/15/2021								
	12/15/19	12/15/19	MERCEDES-BENZ AUTO RECEIVABLES	58769TAB1	6,500,000.00	0.00	11,050.00	11,050.00			
			DTD 09/25/2019 2.040% 06/15/2022								
	12/15/19	12/15/19	US TREASURY NOTES	912828U73	25,000,000.00	0.00	171,875.00	171,875.00			
			DTD 12/15/2016 1.375% 12/15/2019								
	12/15/19	12/15/19	JDOT 2019-A A3	47789JAD8	4,500,000.00	0.00	10,912.50	10,912.50			
			DTD 03/13/2019 2.910% 07/15/2023								
	12/15/19	12/15/19	HAROT 2019-3 A3	43815NAC8	4,750,000.00	0.00	7,045.83	7,045.83			
			DTD 08/27/2019 1.780% 08/15/2023								
	12/15/19	12/15/19	JDOT 2019-A A2	47789JAB2	5,080,354.01	0.00	12,065.84	12,065.84			
			DTD 03/13/2019 2.850% 12/15/2021								
	12/15/19	12/15/19	HART 2019-B A2	44891JAB4	2,500,000.00	0.00	5,227.08	5,227.08			
			DTD 11/06/2019 1.930% 07/15/2022								
	12/15/19	12/15/19	MERCEDES-BENZ AUTO LEASE TRUST	58769OAC5	2,500,000.00	0.00	3,472.22	3,472.22			
			DTD 11/20/2019 2.000% 10/17/2022								
	12/15/19	12/15/19	HART 2019-B A3	44891JAC2	3,750,000.00	0.00	7,881.25	7,881.25			
			DTD 11/06/2019 1.940% 02/15/2024								
	12/15/19	12/15/19	BAACT 2018-A2 A2	05522RCZ9	10,000,000.00	0.00	25,000.00	25,000.00			
			DTD 05/17/2018 3.000% 09/15/2023								
	12/15/19	12/15/19	TAOT 2019-B A2A	89239JAB0	11,500,000.00	0.00	24,820.83	24,820.83			
			DTD 05/08/2019 2.590% 02/15/2022								
	12/15/19	12/15/19	MERCEDES-BENZ AUTO RECEIVABLES	58769TAD7	7,000,000.00	0.00	11,316.67	11,316.67			
			DTD 09/25/2019 1.930% 03/15/2024								



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2019

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											
	12/15/19	12/15/19	HAROT 2019-3 A2 DTD 08/27/2019 1.900% 04/15/2022	43815WAB0	4,500,000.00	0.00	7,125.00	7,125.00			
	12/18/19	12/18/19	HAROT 2019-1 A2 DTD 02/27/2019 2.750% 09/20/2021	43814WAB1	6,121,430.25	0.00	14,028.28	14,028.28			
	12/18/19	12/18/19	HAROT 2019-4 A2 DTD 11/26/2019 1.860% 06/18/2022	43813VAB4	8,000,000.00	0.00	9,093.34	9,093.34			
	12/18/19	12/18/19	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	9,000,000.00	0.00	10,065.00	10,065.00			
	12/18/19	12/18/19	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	4,000,000.00	0.00	9,433.33	9,433.33			
	12/21/19	12/21/19	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	8,500,000.00	0.00	17,850.00	17,850.00			
	12/21/19	12/21/19	HAROT 2019-2 A2 DTD 05/29/2019 2.570% 12/21/2021	43815MAB2	12,000,000.00	0.00	25,700.00	25,700.00			
	12/22/19	12/22/19	FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	75,000,000.00	0.00	1,031,250.00	1,031,250.00			
	12/23/19	12/23/19	WAL-MART STORES INC CORP NOTES DTD 06/27/2018 2.850% 06/23/2020	93114ZEG4	10,000,000.00	0.00	142,500.00	142,500.00			
	12/23/19	12/23/19	WAL-MART STORES INC CORP NOTES DTD 06/27/2018 3.125% 06/23/2021	93114ZEJ8	7,000,000.00	0.00	109,375.00	109,375.00			
	12/23/19	12/23/19	WAL-MART STORES INC CORP NOTES DTD 06/27/2018 3.125% 06/23/2021	93114ZEJ8	10,000,000.00	0.00	156,250.00	156,250.00			
	12/26/19	12/26/19	FHLB NOTES (CALLED OMD 09/26/2022)	3130ACF66	25,000,000.00	0.00	134,375.00	134,375.00			
	12/31/19	12/31/19	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	368,833.94	368,833.94			
	12/31/19	12/31/19	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	0.00	500,000.00	500,000.00			
	12/31/19	12/31/19	UNITED STATES TREASURY NOTES DTD 07/01/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	0.00	437,500.00	437,500.00			
	12/31/19	12/31/19	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	78,353.72	78,353.72			
	12/31/19	12/31/19	US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	0.00	171,875.00	171,875.00			



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2019

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											
	12/31/19	12/31/19	US TREASURY NOTES DTD 06/30/2015 1.625% 06/30/2020	912828XH8	50,000,000.00	0.00	406,250.00	406,250.00			
	12/31/19	12/31/19	US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	0.00	687,500.00	687,500.00			
	12/31/19	12/31/19	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	0.00	500,000.00	500,000.00			
	12/31/19	12/31/19	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	351,020.88	351,020.88			
	12/31/19	12/31/19	US TREASURY NOTES DTD 06/30/2015 1.625% 06/30/2020	912828XH8	100,000,000.00	0.00	812,500.00	812,500.00			
	12/31/19	12/31/19	US TREASURY N/B NOTES DTD 07/01/2013 1.875% 06/30/2020	9128284U1	50,000,000.00	0.00	656,250.00	656,250.00			
	12/31/19	12/31/19	US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023	912828VJ6	50,000,000.00	0.00	468,750.00	468,750.00			
	12/31/19	12/31/19	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	0.00	500,000.00	500,000.00			
	12/31/19	12/31/19	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	431,252.67	431,252.67			
	12/31/19	12/31/19	STONECASTLE FICA	FICAMF003	0.00	0.00	67,961.57	67,961.57			
	12/31/19	12/31/19	US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	0.00	343,750.00	343,750.00			
	12/31/19	12/31/19	US TREASURY NOTES DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	50,000,000.00	0.00	468,750.00	468,750.00			
Transaction Type Sub-Total					1,193,402,263.66	0.00	11,531,245.69	11,531,245.69			

MATURITY

12/12/19	12/12/19	FFCB NOTES DTD 12/12/2017 1.875% 12/12/2019	3133EH2S1	50,000,000.00	50,000,000.00	0.00	50,000,000.00	49,314.50	0.00	
12/13/19	12/13/19	FHLB NOTES DTD 12/30/2013 2.375% 12/13/2019	3130A0JR2	25,000,000.00	25,000,000.00	0.00	25,000,000.00	(295,700.00)	0.00	
12/15/19	12/15/19	US TREASURY NOTES DTD 12/15/2016 1.375% 12/15/2019	912828U73	25,000,000.00	25,000,000.00	0.00	25,000,000.00	51,757.81	0.00	
12/18/19	12/18/19	BNP PARIBAS NY BRANCH COMM PAPER DTD 03/22/2019 0.000% 12/18/2019	09659CZJ0	25,000,000.00	25,000,000.00	0.00	25,000,000.00	236,805.56	0.00	



Managed Account Security Transactions & Interest

For the Month Ending December 31, 2019

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	
MATURITY												
	12/19/19	12/19/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533UZK2	50,000,000.00	50,000,000.00	0.00	50,000,000.00	166,250.00	0.00		
			-- 0.000% 12/19/2019									
	12/19/19	12/19/19	MJFG BANK LTD/NY COMM PAPER	62479MZK2	150,000,000.00	150,000,000.00	0.00	150,000,000.00	213,750.00	0.00		
			-- 0.000% 12/19/2019									
	12/19/19	12/19/19	EXXON MOBIL CORP COMM PAPER	30229BZK6	50,000,000.00	50,000,000.00	0.00	50,000,000.00	209,611.11	0.00		
			-- 0.000% 12/19/2019									
	12/20/19	12/20/19	SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RCJ7	25,000,000.00	25,000,000.00	105,083.33	25,105,083.33	0.00	0.00		
			DTD 10/03/2019 1.940% 12/20/2019									
	12/26/19	12/26/19	FHLB NOTES (CALLED OMD 09/26/2022)	3130ACF66	25,000,000.00	25,000,000.00	0.00	25,000,000.00	601,250.00	0.00		
			DTD 09/26/2017 2.150% 12/26/2019									
	12/30/19	12/30/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533UZW6	162,000,000.00	162,000,000.00	0.00	162,000,000.00	20,790.00	0.00		
			-- 0.000% 12/30/2019									
Transaction Type Sub-Total					587,000,000.00	587,000,000.00	105,083.33	587,105,083.33	1,253,828.98	0.00		

PAYDOWNS												
	12/15/19	12/15/19	JDOT 2019-A A2	47789JAB2	421,517.69	421,517.69	0.00	421,517.69	19.22	0.00		
			DTD 03/13/2019 2.850% 12/15/2021									
	12/15/19	12/15/19	TAOT 2019-A A2A	89239AAB9	301,359.16	301,359.16	0.00	301,359.16	27.36	0.00		
			DTD 02/13/2019 2.830% 10/15/2021									
	12/18/19	12/18/19	HAROT 2019-1 A2	43814WAB1	517,875.54	517,875.54	0.00	517,875.54	33.35	0.00		
			DTD 02/27/2019 2.750% 09/20/2021									
Transaction Type Sub-Total					1,240,752.39	1,240,752.39	0.00	1,240,752.39	79.93	0.00		

SELL												
	12/02/19	12/02/19	FIDELITY GOV'T MM FUND 2642	31607A703	49,000,000.00	49,000,000.00	0.00	49,000,000.00	0.00	0.00	FIFO	
	12/02/19	12/02/19	FIDELITY GOV'T MM FUND 2642	31607A703	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO	
	12/03/19	12/03/19	FIDELITY GOV'T MM FUND 2642	31607A703	150,000,000.00	150,000,000.00	0.00	150,000,000.00	0.00	0.00	FIFO	
	12/05/19	12/05/19	FIDELITY GOV'T MM FUND 2642	31607A703	26,000,000.00	26,000,000.00	0.00	26,000,000.00	0.00	0.00	FIFO	
	12/16/19	12/16/19	FEDERATED GOV'T OBLIGATIONS FUND	608919718	76,000,000.00	76,000,000.00	0.00	76,000,000.00	0.00	0.00	FIFO	
Transaction Type Sub-Total					49,000,000.00	49,000,000.00	0.00	49,000,000.00	0.00	0.00		



Managed Account Security Transactions & Interest

For the Month Ending **December 31, 2019**

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
SELL											
	12/16/19	12/16/19	FEDERATED GOVT OBLIGATIONS FUND	608919718	99,000,000.00	99,000,000.00	0.00	99,000,000.00	0.00	0.00	FIFO
	12/16/19	12/16/19	FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
Transaction Type Sub-Total					402,000,000.00	402,000,000.00	0.00	402,000,000.00	0.00	0.00	
Managed Account Sub-Total					(1,113,264,530.40)	(1,113,264,530.40)	9,757,005.80	(1,103,507,524.60)	1,253,908.91	0.00	
Total Security Transactions					(\$1,113,264,530.40)	\$9,757,005.80	(\$1,103,507,524.60)	\$1,253,908.91	\$0.00		