



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## SAN BERNARDINO COUNTY

## ACCOUNT STATEMENT

For the Month Ending  
**February 29, 2020**

### Client Management Team

**Kenneth Schiebel, CFA**

Managing Director  
213 Market Street  
Harrisburg, PA 17101-2141  
717-232-2723  
schiebelk@pfm.com

**Danny A. Nelson**

Senior Managing Consultant  
190 South LaSalle, Suite 2000  
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nelsond@pfm.com

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### Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

**Online Access**    [www.pfm.com](http://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 Refinitiv or Bloomberg. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company, local government investment program, or TERM funds is contained in the appropriate fund offering documentation or information statement.

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

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

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

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

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

**Rating** Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed. Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address [www.nasdr.com](http://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 February 29, 2020

**Portfolio Summary**

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	13,029,003.31	7,413,779,924.21
Cash Balance	0.00	291,606,176.98
<b>Total</b>	<b>\$13,029,003.31</b>	<b>\$7,705,386,101.19</b>

**Investment Allocation**

Investment Type	Closing Market Value	Percent
Asset-Backed Security	228,003,711.89	2.96
Bank Note	136,322,671.00	1.77
Certificate of Deposit	600,577,120.00	7.79
Commercial Paper	910,246,032.00	11.81
Corporate Note	141,249,546.60	1.83
Federal Agency Bond / Note	1,821,804,575.06	23.64
Federal Agency Discount Note	314,111,975.16	4.08
Federally Insured Cash Account	50,000,000.00	0.65
Joint Powers Authority	282,000,000.00	3.66
Money Market Mutual Fund	2,000,000.00	0.03
NOW Account	225,000,000.00	2.92
Supra-National Agency Bond / Note	300,464,350.00	3.90
Supra-National Discount Note	159,523,380.00	2.07
U.S. Treasury Bond / Note	2,242,476,562.50	29.11
Cash Balance	291,606,176.98	3.78
<b>Total</b>	<b>\$7,705,386,101.19</b>	<b>100.00%</b>



SAN BERNARDINO COUNTY

**Consolidated Summary Statement**

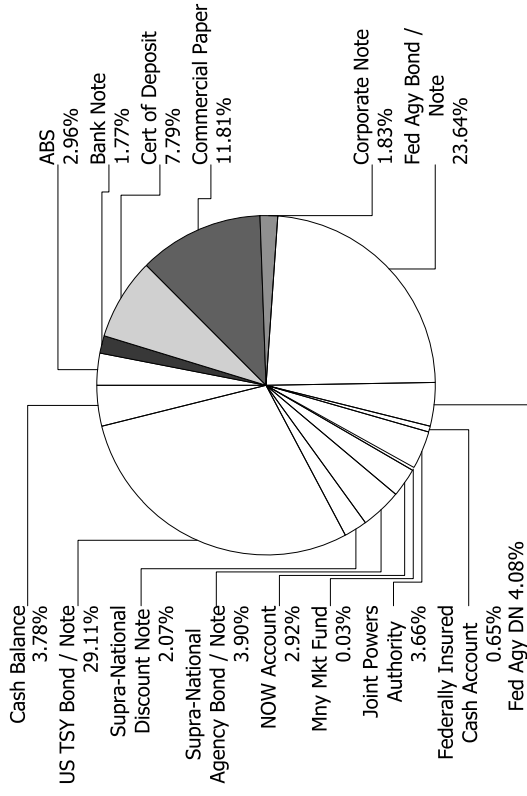
**Account Statement**  
For the Month Ending February 29, 2020

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,507,541,298.98	19.57
31 to 60 days	85,043,865.00	1.10
61 to 90 days	640,030,462.11	8.31
91 to 180 days	1,438,338,383.05	18.67
181 days to 1 year	732,581,779.50	9.51
1 to 2 years	1,039,065,710.46	13.48
2 to 3 years	650,949,727.59	8.45
3 to 4 years	761,547,761.68	9.88
4 to 5 years	769,797,180.26	9.99
Over 5 years	80,489,932.56	1.04
<b>Total</b>	<b>\$7,705,386,101.19</b>	<b>100.00%</b>

**Weighted Average Days to Maturity 520**

**Sector Allocation**





## Managed Account Summary Statement

For the Month Ending February 29, 2020

SAN BERNARDINO COUNTY - 76990800

### Transaction Summary - Managed Account

#### Opening Market Value

Maturities/Calls	<b>\$7,638,602,542.58</b>
Principal Dispositions	(4,303,102,493.05)
Principal Acquisitions	0.00
Unsettled Trades	4,040,659,136.12
Change in Current Value	0.00
	37,620,738.56
<b>Closing Market Value</b>	<b>\$7,413,779,924.21</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	4,299,949,687.50
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	10,511,176.58
Principal Payments	3,352,493.05
Security Purchases	(4,040,659,136.12)
Net Cash Contribution	(273,154,221.01)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	10,710,864.08
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	2,318,139.23
<b>Total Cash Basis Earnings</b>	<b>\$13,029,003.31</b>

### Cash Balance

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

### Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	7,314,967,060.02
Ending Accrued Interest	23,458,580.03
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	4,303,302,180.55
Plus Coupons/Dividends Received	10,511,176.58
Less Cost of New Purchases	(4,040,659,136.12)
Less Beginning Amortized Value of Securities	(7,575,203,052.46)
Less Beginning Accrued Interest	(24,473,674.72)
<b>Total Accrual Basis Earnings</b>	<b>\$11,903,133.88</b>



SAN BERNARDINO COUNTY - 76990800

**Portfolio Summary and Statistics**

For the Month Ending February 29, 2020

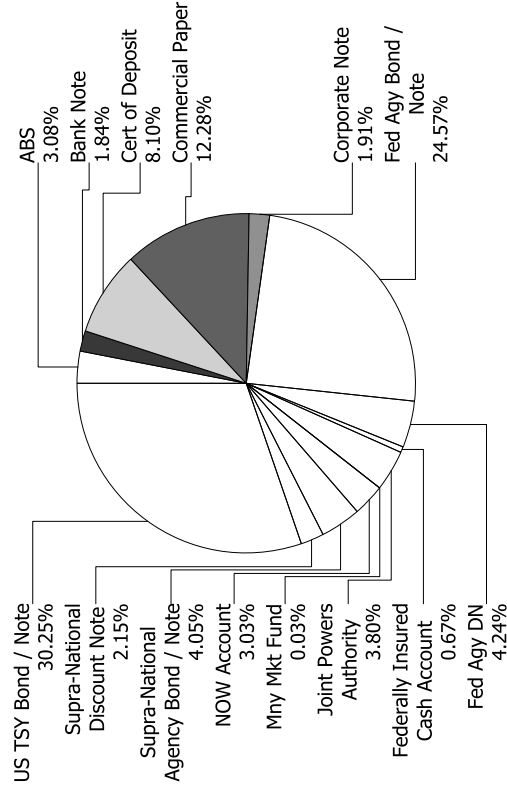
**Account Summary**

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	2,200,000,000.00	2,242,476,562.50	30.25
Supra-National Discount Note	160,000,000.00	159,523,380.00	2.15
Supra-National Agency Bond / Note	295,000,000.00	300,464,350.00	4.05
NOW Account	225,000,000.00	225,000,000.00	3.03
Money Market Mutual Fund	2,000,000.00	2,000,000.00	0.03
Joint Powers Authority	282,000,000.00	282,000,000.00	3.80
Federally Insured Cash Account	50,000,000.00	50,000,000.00	0.67
Federal Agency Discount Note	315,698,000.00	314,111,975.16	4.24
Federal Agency Bond / Note	1,778,340,000.00	1,821,804,575.06	24.57
Corporate Note	139,300,000.00	141,249,546.60	1.91
Commercial Paper	912,000,000.00	910,246,032.00	12.28
Certificate of Deposit	600,000,000.00	600,577,120.00	8.10
Bank Note	135,000,000.00	136,322,671.00	1.84
Asset-Backed Security	225,763,783.52	228,003,711.89	3.08
<b>Managed Account Sub-Total</b>	<b>7,320,101,783.52</b>	<b>7,413,779,924.21</b>	<b>100.00%</b>
Accrued Interest		23,458,580.03	
<b>Total Portfolio</b>	<b>7,320,101,783.52</b>	<b>7,437,238,504.24</b>	

**Unsettled Trades**

**0.00                      0.00**

**Sector Allocation**



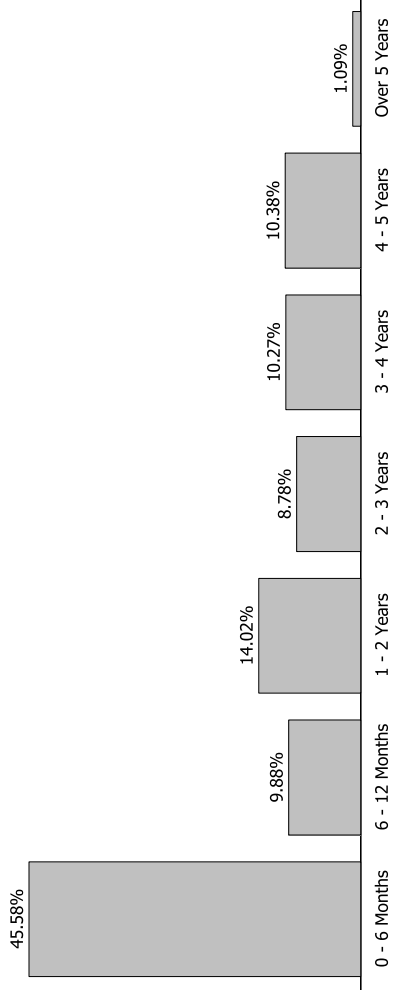


## Portfolio Summary and Statistics

For the Month Ending February 29, 2020

SAN BERNARDINO COUNTY - 76990800

### Maturity Distribution



### Characteristics

Yield to Maturity at Cost	2.02%
Yield to Maturity at Market	1.35%
Duration to Worst	1.36
Weighted Average Days to Maturity	540



## Managed Account Issuer Summary

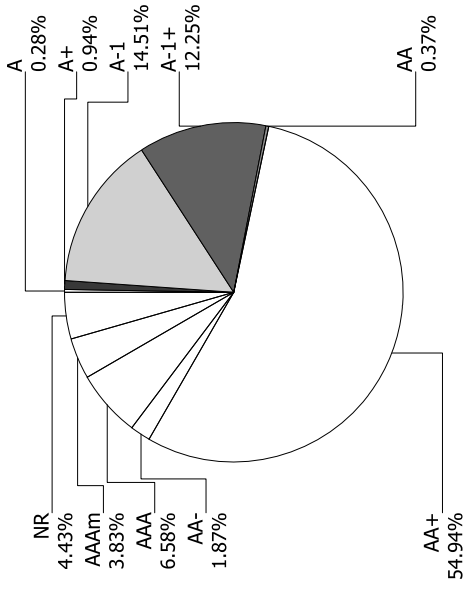
For the Month Ending February 29, 2020

SAN BERNARDINO COUNTY - 76990800

### Issuer Summary

### Credit Quality (S&P Ratings)

Issuer	Market Value of Holdings	Percent
3M COMPANY	17,226,607.00	0.23
AMERICAN HONDA FINANCE	49,984,300.00	0.67
BANK OF AMERICA CO	25,205,723.00	0.34
BANK OF MONTREAL	50,002,125.00	0.67
BANK OF NOVA SCOTIA	125,144,725.00	1.69
BANK OF THE WEST	225,000,000.00	3.03
BNP PARIBAS	251,642,332.00	3.39
CAMP	282,000,000.00	3.80
CHASE ISSURANCE	21,910,230.80	0.30
CREDIT AGRICOLE SA	349,670,250.00	4.72
DEERE & COMPANY	20,394,725.00	0.28
EXXON MOBIL CORP	8,091,393.00	0.11
FANNIE MAE	702,250,620.00	9.47
FEDERAL FARM CREDIT BANKS	285,265,004.61	3.85
FEDERAL HOME LOAN BANKS	936,472,335.61	12.63
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	211,928,590.00	2.86
HONDA AUTO RECEIVABLES	73,079,817.24	0.99
HYUNDAI AUTO RECEIVABLES	6,306,945.50	0.09
INTER-AMERICAN DEVELOPMENT BANK	128,708,775.00	1.74
INTERNATIONAL FINANCE CORPORATION	25,232,600.00	0.34
INTL BANK OF RECONSTRUCTION AND DEV	306,046,355.00	4.13
JOHN DEERE OWNER TRUST	15,749,736.92	0.21
JOHNSON & JOHNSON	3,010,182.00	0.04
JP MORGAN CHASE & CO	7,519,425.00	0.10
MERCEDES-BENZ AUTO LEASE TRUST	13,576,861.90	0.18
MERCEDES-BENZ AUTO RECEIVABLES	13,609,911.10	0.18
MICROSOFT CORP	9,846,226.60	0.13
NATIXIS NY BRANCH	149,442,900.00	2.02
NORDEA BANK AB	75,075,237.50	1.01
RABOBANK NEDERLAND	50,083,820.00	0.68







### Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
ROYAL BANK OF CANADA	50,044,155.00	0.68
STONECASTLE FICA	50,000,000.00	0.67
SVENSKA HANDELSBANKEN AB	100,053,690.00	1.35
SWEDBANK AB	50,035,610.00	0.67
TORONTO-DOMINION BANK	50,047,385.00	0.68
TOYOTA MOTOR CORP	218,655,140.43	2.95
UNITED STATES TREASURY	2,242,476,562.50	30.26
US BANCORP	103,200,906.00	1.39
WAL-MART STORES INC	27,435,898.00	0.37
WELLS FARGO & COMPANY	80,352,822.50	1.08
<b>Total</b>	<b>\$7,413,779,924.21</b>	<b>100.00%</b>



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2020

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 04/30/2015 1.375% 04/30/2020	912828K58	AA+	Aaa	01/06/17	01/09/17	49,675,781.25	1.58	230,425.82	49,983,495.50	49,992,190.00
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	188,530.22	49,911,672.00	49,968,750.00
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	172,814.21	49,884,563.50	50,000,000.00
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	188,524.59	49,875,033.00	50,007,810.00
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	157,108.52	49,926,718.00	50,085,940.00
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	157,108.52	49,890,888.50	50,085,940.00
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	136,160.71	49,942,281.50	50,054,690.00
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	272,321.43	99,866,749.00	100,109,380.00
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	82,417.58	49,887,869.00	50,148,440.00
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	27,043.27	25,093,285.50	25,156,250.00
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	3,566.58	49,990,985.00	50,335,940.00
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	287,397.54	49,630,839.50	50,039,060.00
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	293,269.23	49,999,132.50	50,179,690.00
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	102,117.49	24,952,296.25	25,085,937.50



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2020

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
U.S. Treasury Bond / Note												
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	50,000,000.00	AA+	Aaa	03/14/19	03/18/19	49,787,109.38	2.48	46,359.89	49,892,395.50	50,554,690.00
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	75,000,000.00	AA+	Aaa	03/25/19	03/26/19	74,923,828.13	2.30	69,539.84	74,961,418.50	75,832,035.00
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,374,023.44	1.92	764.27	24,803,731.50	25,011,720.00
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,334,960.94	2.00	86,407.10	24,807,203.75	25,109,375.00
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	AA+	Aaa	12/02/16	12/05/16	50,447,265.63	1.79	251,366.12	50,128,060.50	50,593,750.00
US TREASURY NOTES	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	AA+	Aaa	04/29/19	04/30/19	99,925,781.25	2.28	185,439.56	99,953,909.00	101,765,620.00
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,198,242.19	2.00	117,571.72	24,661,763.00	25,058,595.00
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,734,375.00	2.10	117,827.87	24,902,947.00	25,406,250.00
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	AA+	Aaa	02/15/17	02/16/17	48,779,296.88	2.02	61,813.19	49,513,338.00	50,546,875.00
US TREASURY N/B NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,823,242.19	2.05	1,273.78	24,915,141.50	25,472,655.00
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	100,000,000.00	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	154,532.97	99,060,818.00	102,343,750.00
US TREASURY N/B NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	157,108.52	24,855,497.25	25,644,530.00
US TREASURY N/B NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	204,234.97	48,938,410.50	51,164,060.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	AA+	Aaa	11/08/19	11/12/19	24,701,171.88	1.72	57,606.46	24,725,379.75	25,394,530.00



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2020

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 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	115,212.91	48,510,365.50	50,789,060.00
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	219,951.92	50,505,905.50	52,835,940.00
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	230,425.82	96,828,869.00	101,578,120.00
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	103,021.98	97,034,855.00	101,187,500.00
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	3,736.41	97,254,094.00	101,640,620.00
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	367,445.05	51,883,030.50	53,250,000.00
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	367,445.05	51,547,212.50	53,250,000.00
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	167,582.42	50,810,040.50	52,296,875.00
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	167,582.42	50,948,113.50	52,296,875.00
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	167,582.42	50,873,231.00	52,296,875.00
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	146,634.62	50,165,898.00	51,750,000.00
US TREASURY N/B	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	87,568.68	51,360,099.00	52,601,560.00
US TREASURY N/B	DTD 02/17/2015 2.000% 02/15/2025	912828JZ7	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	41,208.79	50,555,630.00	52,578,125.00
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	312,328.30	51,065,406.50	52,976,560.00



**Managed Account Detail of Securities Held**

For the Month Ending February 29, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Supra-National Discount Note</b>												
Security Type Sub-Total												
			2,200,000,000.00					2,184,121,093.86	2.08	6,308,378.76	2,194,298,573.00	2,242,476,562.50
INTL BANK OF RECON AND DEV DISC NOTE	-- 0.000% 05/01/2020	459052WG7	50,000,000.00	A-1+	P-1	05/29/19	05/29/19	48,939,055.56	2.31	0.00	49,808,528.00	49,871,550.00
INTL BANK OF RECON AND DEV DISC NOTE	-- 0.000% 05/01/2020	459052WG7	50,000,000.00	A-1+	P-1	06/03/19	06/03/19	48,945,500.00	2.33	0.00	49,806,833.50	49,871,550.00
INTL BANK OF RECON AND DEV DISC NOTE	-- 0.000% 06/01/2020	459052XP6	60,000,000.00	A-1+	P-1	06/05/19	06/05/19	58,763,166.67	2.09	0.00	59,685,666.60	59,780,280.00
			<b>160,000,000.00</b>					<b>156,647,722.23</b>	<b>2.23</b>	<b>0.00</b>	<b>159,301,028.10</b>	<b>159,523,380.00</b>

<b>Supra-National Agency Bond / Note</b>												
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 03/30/2016 1.375% 03/30/2020	459058FA6	25,000,000.00	AAA	Aaa	03/23/16	03/30/16	24,923,500.00	1.45	144,184.03	24,998,420.00	24,996,825.00
INTL BK RECON & DEVELOP NOTES	DTD 03/21/2017 1.875% 04/21/2020	459058FZ1	25,000,000.00	AAA	Aaa	03/14/17	03/21/17	24,978,250.00	1.90	169,270.83	24,998,989.00	25,003,875.00
INTER-AMERICAN DEVEL BK NOTE	DTD 04/12/2017 1.625% 05/12/2020	4581X0CX4	25,000,000.00	AAA	Aaa	04/05/17	04/12/17	24,940,750.00	1.70	123,003.47	24,996,118.75	25,007,150.00
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 08/29/2017 1.625% 09/04/2020	459058GA5	25,000,000.00	AAA	Aaa	08/22/17	08/29/17	24,994,750.00	1.63	199,739.58	24,999,092.50	25,043,275.00
INTERNATIONAL FINANCE CORPORATION	DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	25,000,000.00	AAA	Aaa	01/18/18	01/25/18	24,926,500.00	2.35	56,250.00	24,977,417.75	25,232,600.00
INTER-AMERICAN DEVELOPMENT BANK	DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	50,000,000.00	AAA	Aaa	04/12/18	04/19/18	49,890,000.00	2.70	481,250.00	49,957,424.50	50,822,250.00
INTL BANK OF RECONSTRUCTION AND DEV	DTD 07/25/2018 2.750% 07/23/2021	459058GH0	50,000,000.00	AAA	Aaa	07/18/18	07/25/18	49,883,000.00	2.83	145,138.89	49,944,287.00	51,121,600.00



**Managed Account Detail of Securities Held**

For the Month Ending February 29, 2020

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	
<b>Supra-National Agency Bond / Note</b>												
INTL BANK OF RECON AND DEV GLOBAL NOTES	12/13/2017 2.125%	459058GF4	AAA	Aaa	12/12/17	12/13/17	19,955,000.00	2.18	92,083.33	19,979,461.40	20,357,400.00	
INTL BANK OF RECON AND DEV GLOBAL NOTES	12/13/2017 2.125%	459058GF4	AAA	Aaa	12/12/17	12/13/17	19,955,000.00	2.18	92,083.33	19,979,461.40	20,357,400.00	
INTER-AMERICAN DEVELOPMENT BANK NOTE	09/26/2018 3.000%	4581X0DD7	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	322,916.67	24,963,257.25	26,196,675.00	
INTER-AMERICAN DEVELOPMENT BANK NOTE	09/26/2018 3.000%	4581X0DD7	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	322,916.67	24,963,257.25	26,196,675.00	
INTER-AMERICAN DEVELOPMENT BANK NOTE	10/04/2013 3.000%	4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	306,250.00	25,384,634.75	26,682,700.00	
INTER-AMERICAN DEVELOPMENT BANK NOTE	10/04/2013 3.000%	4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	306,250.00	25,384,634.75	26,682,700.00	

**Security Type Sub-Total** **295,000,000.00** **294,915,750.00** **2.33** **2,040,086.80** **295,199,102.90** **300,464,350.00**

<b>NOW Account</b>												
BANK OF THE WEST MONEY MARKET FUND			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			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			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			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			NR	NR	12/08/16	12/08/16	35,000,000.00	1.85	0.00	35,000,000.00	35,000,000.00	
BANK OF THE WEST MONEY MARKET FUND			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			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** **225,000,000.00** **1.85** **0.00** **225,000,000.00** **225,000,000.00**

<b>Money Market Mutual Fund</b>												
FEDERATED GOVT OBLIGATIONS FUND			AAA	Aaa	12/06/19	12/06/19	1,000,000.00	1.46	0.00	1,000,000.00	1,000,000.00	
FIDELITY GOVT MM FUND 2642			AAA	Aaa	12/16/19	12/16/19	1,000,000.00	1.46	0.00	1,000,000.00	1,000,000.00	

**Security Type Sub-Total** **2,000,000.00** **2,000,000.00** **1.46** **0.00** **2,000,000.00** **2,000,000.00**

**Joint Powers Authority**



**Managed Account Detail of Securities Held**

For the Month Ending February 29, 2020

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
<b>Joint Powers Authority</b>											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	07/27/18	07/27/18	13,000,000.00	1.72	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	1.72	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	1.72	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	1.72	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	1.72	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	1.72	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	1.72	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	1.72	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	1.72	0.00	50,000,000.00	50,000,000.00
<b>Security Type Sub-Total</b>							<b>282,000,000.00</b>	<b>1.72</b>	<b>0.00</b>	<b>282,000,000.00</b>	<b>282,000,000.00</b>
<b>Federally Insured Cash Account</b>											
STONECASTLE FICA	FICAMF003		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		NR	NR	04/04/19	04/04/19	49,000,000.00	1.55	0.00	49,000,000.00	49,000,000.00
<b>Security Type Sub-Total</b>							<b>50,000,000.00</b>	<b>1.55</b>	<b>0.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>
<b>Federal Agency Discount Note</b>											
FEDERAL FARM CREDIT BANKS DISC NOTE	313312XB1		A-1+	P-1	07/01/19	07/02/19	30,152,650.03	2.02	0.00	30,562,928.80	30,605,809.61
--	0.000% 05/20/2020										



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2020

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
<b>Federal Agency Discount Note</b>											
FEDERAL HOME LOAN BANKS DISC NOTE	-- 0.000% 07/01/2020	313384YV5	A-1+	P-1	07/17/19	07/17/19	49,056,944.44	1.98	0.00	49,671,278.00	49,778,816.00
FHLB DISC NOTE	DTD 07/15/2019 0.000% 07/15/2020	313384ZK8	A-1+	P-1	02/03/20	02/04/20	74,476,875.00	1.56	0.00	74,560,833.00	74,630,949.75
FEDERAL HOME LOAN BANKS DISC NOTE	-- 0.000% 08/03/2020	313384A66	A-1+	P-1	01/23/20	01/23/20	99,174,388.89	1.55	0.00	99,336,944.00	99,440,564.00
FEDERAL HOME LOAN BANKS DISC NOTE	-- 0.000% 08/07/2020	313384B24	A-1+	P-1	01/30/20	01/31/20	59,511,750.00	1.56	0.00	59,589,250.20	59,655,835.80

**Security Type Sub-Total** **315,698,000.00**

Security Type Sub-Total	312,372,608.36	1.67	0.00	313,721,234.00	314,111,975.16						
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANKS NOTES	3130ADUJ9	30,000,000.00	AA+	Aaa	03/15/18	03/16/18	29,994,600.00	2.38	298,854.17	29,999,776.80	30,017,790.00
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	125,086.81	24,996,048.50	24,993,825.00
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	311,111.11	34,999,432.30	35,046,165.00
DTD 04/19/2018 2.500% 04/23/2020											
FFCB BONDS	3133EHJA2	25,000,000.00	AA+	Aaa	05/02/17	05/08/17	24,986,275.00	1.57	121,631.94	24,999,131.75	25,004,575.00
DTD 05/08/2017 1.550% 05/08/2020											
FEDERAL HOME LOAN BANKS NOTES	3130AECJ7	50,000,000.00	AA+	Aaa	05/18/18	05/21/18	49,982,000.00	2.64	339,062.50	49,997,783.00	50,139,550.00
DTD 05/21/2018 2.625% 05/28/2020											
FNMA NOTES	3135GOT60	75,000,000.00	AA+	Aaa	07/28/17	08/01/17	74,772,750.00	1.60	96,875.00	74,967,987.75	75,040,125.00
DTD 08/01/2017 1.500% 07/30/2020											
FHLB NOTES	3130ADT93	10,000,000.00	AA+	Aaa	03/08/18	03/14/18	9,993,783.00	2.43	111,333.33	9,998,635.60	10,057,860.00
DTD 03/14/2018 2.400% 09/14/2020											
FHLB NOTES	3130ACE26	40,000,000.00	AA+	Aaa	09/07/17	09/08/17	39,871,600.00	1.48	233,750.00	39,975,383.60	40,015,280.00
DTD 09/08/2017 1.375% 09/28/2020											
FEDERAL HOME LOAN BANKS NOTES	3130AEWA4	75,000,000.00	AA+	Aaa	09/06/18	09/07/18	74,838,750.00	2.73	820,312.50	74,953,381.50	75,586,725.00
DTD 09/07/2018 2.625% 10/01/2020											





## Managed Account Detail of Securities Held

For the Month Ending February 29, 2020

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	
<b>Federal Agency Bond / Note</b>												
FANNIE MAE NOTES	DTD 11/01/2018 2.875% 10/30/2020	3135G0U84	AA+	Aaa	10/30/18	11/01/18	49,971,000.00	2.91	483,159.72	49,990,176.50	50,527,050.00	
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	270,833.33	49,988,398.00	50,229,400.00	
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	49,479.17	49,956,784.00	50,579,550.00	
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	AA+	Aaa	04/12/18	04/13/18	49,925,500.00	2.55	479,166.67	49,971,619.50	50,824,300.00	
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	189,670.14	24,977,715.75	25,573,750.00	
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	379,340.28	49,982,895.00	51,147,500.00	
FANNIE MAE NOTES	DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	AA+	Aaa	06/22/18	06/25/18	74,982,750.00	2.76	395,312.50	74,992,235.25	76,710,000.00	
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	225,625.00	20,242,829.00	20,430,480.00	
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	579,166.67	49,982,160.00	51,609,200.00	
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	153,020.83	29,956,558.50	30,337,500.00	
FEDERAL HOME LOAN BANKS 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	72,109.38	22,478,066.33	22,761,742.50	
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	218,750.00	59,972,809.20	61,822,620.00	
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	155,277.78	49,972,979.00	51,511,450.00	
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	651,562.50	74,824,906.50	77,014,875.00	



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2020

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
<b>Federal Agency Bond / Note</b>											
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	119,531.25	25,123,621.25	25,652,200.00
FFCB NOTES DTD 12/16/2019 1.630% 06/15/2022		3133ELDK7	AA+	Aaa	12/04/19	12/16/19	39,997,880.80	1.63	135,833.33	39,998,052.40	40,603,240.00
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022		3135GOW33	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	501,302.08	74,780,508.75	75,805,425.00
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	95,555.56	10,125,851.20	10,262,990.00
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	278,645.83	25,000,000.00	25,337,200.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023		3133ELJN5	AA+	Aaa	01/23/20	01/24/20	9,995,000.00	1.66	16,855.56	9,995,167.80	10,120,850.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023		3133ELJN5	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	33,711.11	19,990,335.60	20,241,700.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023		3133ELJN5	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	33,711.11	19,990,335.60	20,241,700.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023		3130A7E3	AA+	Aaa	02/20/20	02/21/20	49,908,000.00	1.44	19,097.22	49,908,838.50	50,623,550.00
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	130,625.00	10,031,573.30	10,533,010.00
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	7,555.56	10,041,254.00	10,214,430.00
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024		3135G0V34	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	180,555.56	99,703,269.00	105,891,900.00
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	62,500.00	49,858,142.00	52,962,400.00



## Managed Account Detail of Securities Held

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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
<b>Federal Agency Bond / Note</b>											
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	71,701.39	24,808,165.75	25,829,200.00
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	335,416.67	26,328,171.25	27,098,400.00
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	335,416.67	26,313,677.00	27,098,400.00
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	150,086.81	24,960,288.25	25,719,025.00
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	59,583.33	10,492,042.20	10,821,420.00
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	148,958.33	26,321,046.50	27,053,550.00
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	148,958.33	26,228,604.25	27,053,550.00
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025		3135G0X24	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	172,656.25	74,767,275.00	77,066,100.00
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025		3137EAEPO	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	35,416.67	49,961,850.50	51,079,650.00
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	284,688.61	26,623,297.48	27,513,372.56
<b>Security Type Sub-Total</b>							<b>1,783,007,318.20</b>	<b>2.17</b>	<b>10,118,853.56</b>	<b>1,783,529,060.91</b>	<b>1,821,804,575.06</b>
<b>Corporate Note</b>											
WAL-MART STORES INC CORP NOTES DTD 06/27/2018 2.850% 06/23/2020		93114ZEG4	AA	Aa2	06/20/18	06/27/18	9,996,900.00	2.87	53,833.33	9,999,501.30	10,041,260.00
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	18,037.50	2,999,243.58	3,010,182.00



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<b>Corporate Note</b>											
EXXON MOBIL CORPORATE (CALLABLE) NOTES	30231GAV4	30231GAV4	AA+	Aaa	11/26/18	11/28/18	4,887,350.00	3.26	55,550.00	4,949,151.40	5,036,295.00
DTD 03/03/2016 2.222% 03/01/2021											
JPMORGAN CHASE & CO CORP NOTE	48125LRN4	48125LRN4	A+	Aa2	01/15/19	01/17/19	7,474,275.00	3.24	80,364.58	7,486,857.90	7,519,425.00
DTD 04/26/2018 3.086% 04/26/2021											
JOHN DEERE CAPITAL CORP CORP NOTES	24422EUV9	24422EUV9	A	A2	06/04/19	06/07/19	9,993,200.00	2.34	53,666.67	9,995,659.20	10,143,360.00
DTD 06/07/2019 2.300% 06/07/2021											
WAL-MART STORES INC CORP NOTES	93114ZEJ8	93114ZEJ8	AA	Aa2	06/20/18	06/27/18	6,999,650.00	3.13	41,319.44	6,999,834.38	7,162,498.00
DTD 06/27/2018 3.125% 06/23/2021											
WAL-MART STORES INC CORP NOTES	93114ZEJ8	93114ZEJ8	AA	Aa2	06/21/18	06/27/18	10,011,800.00	3.08	59,027.78	10,005,294.20	10,232,140.00
DTD 06/27/2018 3.125% 06/23/2021											
MICROSOFT CORP (CALLABLE) NOTES	594918BP8	594918BP8	AAA	Aaa	05/14/19	05/16/19	9,607,724.00	2.46	9,704.72	9,674,959.35	9,846,226.60
DTD 08/08/2016 1.550% 08/08/2021											
3M COMPANY	88579YBA8	88579YBA8	A+	A1	09/11/18	09/14/18	1,995,900.00	3.07	27,833.33	1,997,854.18	2,048,992.00
DTD 09/14/2018 3.000% 09/14/2021											
3M COMPANY CORP (CALLABLE) NOTES	88579YAU5	88579YAU5	A+	A1	11/05/18	11/07/18	9,571,200.00	3.20	73,125.00	9,763,429.60	10,041,460.00
DTD 09/19/2016 1.625% 09/19/2021											
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TGTJ8	89236TGTJ8	AA-	Aa3	10/02/19	10/07/19	14,998,200.00	1.81	108,000.00	14,998,555.20	15,125,700.00
DTD 10/07/2019 1.800% 10/07/2021											
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TFU4	89236TFU4	AA-	Aa3	03/13/19	03/18/19	10,000,000.00	2.85	129,041.67	10,000,000.00	10,165,440.00
DTD 03/18/2019 2.850% 02/18/2022											
3M COMPANY BONDS	88579YBF7	88579YBF7	A+	A1	02/12/19	02/22/19	4,997,650.00	2.77	68,750.00	4,998,409.50	5,136,155.00
DTD 02/22/2019 2.750% 03/01/2022											
JOHN DEERE CAPITAL CORP	24422EUT4	24422EUT4	A	A2	03/04/19	03/07/19	4,997,600.00	2.97	61,458.33	4,998,303.40	5,164,395.00
DTD 03/07/2019 2.950% 04/01/2022											
TOYOTA MOTOR CREDIT CORP	89236TFX8	89236TFX8	AA-	Aa3	04/09/19	04/12/19	9,993,700.00	2.67	102,319.44	9,995,510.10	10,274,590.00
DTD 04/12/2019 2.650% 04/12/2022											



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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
<b>Corporate Note</b>										
JOHN DEERE CAPITAL CORP NOTES DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	A	A2	09/10/19	09/12/19	4,993,550.00	2.00	21,125.00	4,994,576.30	5,086,970.00
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	2,377.50	3,000,000.00	3,055,098.00
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	53,300.00	11,990,681.76	12,159,360.00
<b>Security Type Sub-Total</b>						<b>138,505,409.00</b>	<b>2.61</b>	<b>1,018,834.29</b>	<b>138,847,821.35</b>	<b>141,249,546.60</b>
<b>Commercial Paper</b>										
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	24,998,590.25	24,996,650.00
NATIXIS NY BRANCH COMM PAPER -- 0.000% 03/02/2020	638731C24	A-1	P-1	12/02/19	12/03/19	49,767,500.00	1.87	0.00	49,997,416.50	49,993,450.00
BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 03/02/2020	09659BC24	A-1	P-1	02/28/20	02/28/20	126,983,490.00	1.56	0.00	126,994,497.09	126,982,982.00
CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 03/02/2020	22533TC20	A-1	P-1	02/28/20	02/28/20	299,960,750.00	1.57	0.00	299,986,917.00	299,961,000.00
AMERICAN HONDA FINANCE COMM PAPER -- 0.000% 03/06/2020	026651C65	A-1	P-1	12/10/19	12/12/19	49,796,944.44	1.73	0.00	49,988,055.50	49,984,300.00
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	34,880,650.00	34,891,150.00
BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 05/07/2020	09659BE71	A-1	P-1	02/04/20	02/04/20	49,788,166.67	1.65	0.00	49,847,389.00	49,846,850.00
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	24,896,500.00	24,905,050.00
BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 05/21/2020	09659BEM8	A-1	P-1	01/23/20	01/23/20	49,719,027.78	1.71	0.00	49,808,750.00	49,815,850.00



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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	
<b>Commercial Paper</b>												
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233GF35	A-1+	P-1	12/04/19	12/05/19	24,769,979.17	1.85	0.00	24,880,541.75	24,890,125.00	
-- 0.000% 06/03/2020												
NATIXIS NY BRANCH COMM PAPER		63873JG20	A-1	P-1	02/03/20	02/03/20	49,645,833.33	1.71	0.00	49,709,583.50	49,731,300.00	
DTD 10/08/2019 0.000% 07/02/2020												
NATIXIS NY BRANCH COMM PAPER		63873JG87	A-1	P-1	02/03/20	02/03/20	49,631,666.67	1.71	0.00	49,695,416.50	49,718,150.00	
DTD 12/11/2019 0.000% 07/08/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233GH33	A-1+	P-1	11/12/19	11/13/19	24,653,500.00	1.92	0.00	24,796,562.50	24,819,925.00	
-- 0.000% 08/03/2020												
CREDIT AGRICOLE CIB NY COMM PAPER		22533TH33	A-1	P-1	12/02/19	12/02/19	49,380,694.44	1.84	0.00	49,608,194.50	49,709,250.00	
-- 0.000% 08/03/2020												

**Security Type Sub-Total** **912,000,000.00** **908,402,783.05** **1.69** **0.00** **910,089,064.09** **910,246,032.00**

### Certificate of Deposit

BANK OF MONTREAL CHICAGO CERT DEPOS		06367BBE8	A-1	P-1	12/02/19	12/03/19	50,000,000.00	1.86	229,916.67	50,000,000.00	50,002,125.00
DTD 12/03/2019 1.860% 03/02/2020											
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959REX4	A-1+	P-1	01/23/20	01/23/20	50,000,000.00	1.66	87,611.11	50,000,000.00	50,013,360.00
DTD 01/23/2020 1.660% 05/01/2020											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TRD9	A-1+	P-1	12/11/19	12/11/19	25,000,000.00	1.85	104,062.50	25,000,000.00	25,024,635.00
DTD 12/11/2019 1.850% 05/06/2020											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TRG2	A-1+	P-1	12/11/19	12/11/19	25,000,000.00	1.85	104,062.50	25,000,000.00	25,025,057.50
DTD 12/11/2019 1.850% 05/07/2020											
TORONTO DOMINION BANK NY CERT DEPOS		89114NFA8	A-1+	P-1	01/08/20	01/09/20	50,000,000.00	1.78	128,555.56	50,000,000.00	50,047,385.00
DTD 01/09/2020 1.780% 05/21/2020											
SWEDBANK NY CERT DEPOS		87019VZW0	A-1+	P-1	12/11/19	12/12/19	50,000,000.00	1.85	205,555.56	50,000,000.00	50,035,610.00
DTD 12/12/2019 1.850% 06/05/2020											



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<b>Certificate of Deposit</b>											
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	102,041.67	25,000,000.00	25,026,400.00
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	101,493.06	25,000,000.00	25,025,545.00
COOPERATIVE RABOBANK U.A. CERT DEPOS	06/21/19 2.040% 07/01/2020	21684XBD7	A-1	P-1	06/20/19	06/21/19	50,000,000.00	2.04	719,666.67	50,000,000.00	50,083,820.00
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	12/05/19 1.850% 07/01/2020	06417MFP5	A-1	P-1	12/05/19	12/05/19	50,000,000.00	1.85	223,541.67	50,000,000.00	50,050,985.00
ROYAL BANK OF CANADA NY CERT DEPOS	12/05/19 1.810% 07/01/2020	78012URU1	A-1+	P-1	12/05/19	12/05/19	50,000,000.00	1.81	218,708.33	50,000,000.00	50,044,155.00
WELLS FARGO BANK NA CERT DEPOS	08/20/19 1.810% 08/03/2020	95001KCZ5	A-1	P-1	08/19/19	08/20/19	25,000,000.00	1.81	243,847.22	25,000,000.00	25,028,597.50
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	11/19/19 1.850% 08/03/2020	06417MEY7	A-1	P-1	11/18/19	11/19/19	50,000,000.00	1.85	264,652.78	50,000,000.00	50,067,340.00
SVENSKA HANDELSBANKEN NY CERT DEPOS	01/23/20 1.720% 08/03/2020	86959REY2	A-1+	P-1	01/23/20	01/23/20	50,000,000.00	1.72	90,777.78	50,000,000.00	50,040,330.00
WELLS FARGO BANK NA CERT DEPOS	01/09/20 1.800% 02/01/2021	95001KFR0	A-1	P-1	01/09/20	01/09/20	25,000,000.00	1.83	65,000.00	25,000,000.00	25,061,775.00
<b>Security Type Sub-Total</b>							<b>600,000,000.00</b>	<b>1.83</b>	<b>2,889,493.08</b>	<b>600,000,000.00</b>	<b>600,577,120.00</b>
<b>Bank Note</b>											
US BANK NA CINCINNATI CALLABLE BANK NOTE	07/24/18 3.050% 07/24/2020	90331HNU3	AA-	A1	07/20/18	07/24/18	9,995,200.00	3.07	31,347.22	9,999,024.70	10,050,570.00
US BANK NA CALLABLE BANK NOTE	10/24/17 2.050% 10/23/2020	90331HNG4	AA-	A1	10/19/17	10/24/17	39,992,000.00	2.06	291,555.56	39,998,237.20	40,111,560.00



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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
<b>Bank Note</b>											
WELLS FARGO BANK NA BANK NOTE DTD 01/23/2018 2.600% 01/15/2021		9498831N3	A+	Aa2	08/12/19	08/13/19	10,073,800.00	2.07	33,222.22	10,045,545.00	10,087,450.00
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	164,062.50	14,999,644.35	15,287,100.00
BANK OF AMERICA CORP NT (FLOAT, CALLABLE) DTD 05/24/2019 2.033% 05/24/2021		06050TML3	A+	Aa2	05/20/19	05/24/19	15,000,000.00	2.87	5,081.88	15,000,000.00	15,018,675.00
US BANK BANK NOTE (CALLABLE) DTD 11/16/2018 3.450% 11/16/2021		90331HNP7	AA-	A1	11/13/18	11/16/18	9,986,200.00	3.50	100,625.00	9,991,970.90	10,335,190.00
US BANK NA CINCINNATI BKNT (CALLABLE) DTD 01/21/2020 1.800% 01/21/2022		90331HPJ6	AA-	A1	01/17/20	01/21/20	7,997,200.00	1.82	16,000.00	7,997,353.44	8,067,328.00
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	50,497.22	6,994,435.56	7,189,798.00
WELLS FARGO BANK NA CALLABLE BANK NOTE DTD 09/11/2019 2.082% 09/09/2022		9498816A0	A+	Aa2	09/04/19	09/11/19	20,000,000.00	2.08	196,633.33	20,000,000.00	20,175,000.00
<b>Security Type Sub-Total</b>							<b>135,036,080.00</b>	<b>2.48</b>	<b>889,024.93</b>	<b>135,026,211.15</b>	<b>136,322,671.00</b>
<b>Asset-Backed Security</b>											
HAROT 2019-1 A2 DTD 02/27/2019 2.750% 09/20/2021		43814WAB1	AAA	NR	02/19/19	02/27/19	4,546,185.24	2.75	4,514.91	4,546,296.35	4,566,518.45
TAOT 2019-A A2A DTD 02/13/2019 2.830% 10/15/2021		89239AAB9	AAA	Aaa	02/05/19	02/13/19	2,431,760.25	2.84	3,058.89	2,431,844.26	2,441,800.69
MBALT 2019-B A2 DTD 11/20/2019 2.010% 12/15/2021		58769OAB7	AAA	NR	11/13/19	11/20/19	2,999,842.20	2.01	2,680.00	2,999,862.27	3,009,227.70
JDOT 2019-A A2 DTD 03/13/2019 2.850% 12/15/2021		47789JAB2	NR	Aaa	03/05/19	03/13/19	3,589,081.49	2.85	4,546.38	3,589,132.42	3,605,539.62





## Managed Account Detail of Securities Held

For the Month Ending February 29, 2020

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	
<b>Asset-Backed Security</b>												
HAROT 2019-2 A2	05/29/2019 2.570%	43815MAB2	NR	Aaa	05/21/19	05/29/19	10,643,366.29	2.57	7,598.19	10,643,374.49	10,683,919.71	
DTD 05/29/2019 2.570%												
TAOT 2019-B A2A	05/08/2019 2.590%	89239JAB0	AAA	Aaa	04/30/19	05/08/19	9,702,591.14	2.59	11,168.88	9,702,624.13	9,745,962.19	
DTD 05/08/2019 2.590%												
MBALT 2020-A A2	01/29/2020 1.820%	58770FAB8	AAA	Aaa	01/21/20	01/29/20	2,999,876.70	1.82	2,426.67	2,999,880.39	3,006,499.20	
DTD 01/29/2020 1.820%												
CHAIT 2015-A4 A4	05/01/2015 1.840%	161571GX6	AAA	NR	08/27/19	08/29/19	3,596,484.38	1.91	2,944.00	3,597,095.38	3,601,274.04	
DTD 05/01/2015 1.840%												
TAOT 2019-C A2A	08/14/2019 2.000%	89238UAB6	AAA	Aaa	08/06/19	08/14/19	4,249,802.38	2.00	3,777.78	4,249,841.69	4,259,471.55	
DTD 08/14/2019 2.000%												
HAROT 2019-3 A2	08/27/2019 1.900%	43815NAB0	AAA	Aaa	08/21/19	08/27/19	4,499,685.00	1.91	3,800.00	4,499,741.88	4,513,145.85	
DTD 08/27/2019 1.900%												
JOHN DEERE OWNER TRUST	07/24/2019 2.280%	477870AB5	NR	Aaa	07/16/19	07/24/19	4,999,981.00	2.28	5,066.67	4,999,986.40	5,021,952.00	
DTD 07/24/2019 2.280%												
MBART 2019-1 A2A	09/25/2019 2.040%	58769TAB1	AAA	Aaa	09/18/19	09/25/19	6,499,378.60	2.12	5,893.33	6,499,470.51	6,525,281.10	
DTD 09/25/2019 2.040%												
HAROT 2019-4 A2	11/26/2019 1.860%	43813VAB4	AAA	NR	11/19/19	11/26/19	7,999,505.60	1.86	5,373.33	7,999,552.64	8,030,856.80	
DTD 11/26/2019 1.860%												
HART 2019-B A2	11/06/2019 1.930%	44891JAB4	AAA	NR	10/29/19	11/06/19	2,499,845.25	1.93	2,144.44	2,499,864.73	2,508,915.50	
DTD 11/06/2019 1.930%												
TAOT 2019-D A2	11/13/2019 1.920%	89233MAB9	AAA	Aaa	11/06/19	11/13/19	6,999,482.70	1.93	5,973.33	6,999,540.03	7,028,272.30	
DTD 11/13/2019 1.920%												
MBALT 2019-B A3	11/20/2019 2.000%	58769OAC5	AAA	NR	11/13/19	11/20/19	2,499,602.50	2.01	2,222.22	2,499,638.30	2,523,420.50	
DTD 11/20/2019 2.000%												
HAROT 2020-1 A2	02/26/2020 1.630%	43813RAB3	NR	Aaa	02/19/20	02/26/20	8,499,138.95	1.64	1,924.31	8,499,142.69	8,523,365.65	
DTD 02/26/2020 1.630%												
TAOT 2020-A A2	02/12/2020 1.670%	89232HAB1	AAA	Aaa	02/04/20	02/12/20	11,999,852.40	1.67	10,576.67	11,999,855.88	12,039,507.60	
DTD 02/12/2020 1.670%												



## Managed Account Detail of Securities Held

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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
<b>Asset-Backed Security</b>											
MBALT 2020-A A3	DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	AAA	Aaa	01/21/20	01/29/20	4,999,341.00	1.85	4,088.89	4,999,353.75	5,037,714.50
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	3,999,919.88	4,083,683.60
HAROT 2019-2 A3	DTD 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	8,499,741.60	8,666,502.25
JDOT 2019-A A3	DTD 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	4,499,548.20	4,581,276.30
TAOT 2019-A A3	DTD 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	7,998,878.72	8,187,348.80
HAROT 2019-3 A3	DTD 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	4,749,966.32	4,780,732.03
TAOT 2019-B A3	DTD 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	4,999,353.70	5,097,832.00
TAOT 2019-C A3	DTD 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	4,999,964.50	5,051,702.50
BAACT 2018-A2 A2	DTD 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	10,154,699.80	10,187,048.00
JDOT 2019-B A3	DTD 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	2,499,537.65	2,540,969.00
TAOT 2019-D A3	DTD 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	4,499,698.46	4,569,468.30
HAROT 2019-4 A3	DTD 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	8,998,489.35	9,128,898.90
HART 2019-B A3	DTD 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	3,749,841.45	3,798,030.00
MBART 2019-1 A3	DTD 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	6,999,123.25	7,084,630.00



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2020

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
<b>Asset-Backed Security</b>											
HAROT 2020-1 A3	02/26/2020 1.610% 04/21/2024	43813RAC1	NR	Aaa	02/19/20	02/26/20	9,998,040.00	1.62	2,236.11	9,998,045.40	10,102,194.00
TAOT 2020-A A3	02/12/2020 1.660% 05/15/2024	89232HAC9	AAA	Aaa	02/04/20	02/12/20	14,998,917.00	1.66	13,141.67	14,998,931.85	15,161,794.50
CHAIT 2012-A7 A7	10/09/2012 2.160% 09/15/2024	161571FQ2	AAA	NR	09/17/19	09/18/19	10,060,156.25	1.92	9,600.00	10,054,947.00	10,249,981.00
CHAIT 2020-A1 A1	02/18/2020 1.530% 01/15/2025	161571HP2	AAA	NR	02/10/20	02/18/20	7,998,167.20	1.54	4,420.00	7,998,179.20	8,058,975.76
<b>Security Type Sub-Total</b>							<b>225,973,486.98</b>	<b>2.08</b>	<b>193,908.61</b>	<b>225,954,964.52</b>	<b>228,003,711.89</b>
<b>Managed Account Sub-Total</b>							<b>7,297,982,251.68</b>	<b>2.02</b>	<b>23,458,580.03</b>	<b>7,314,967,060.02</b>	<b>7,413,779,924.21</b>
<b>Securities Sub-Total</b>							<b>\$7,297,982,251.68</b>	<b>2.02%</b>	<b>\$23,458,580.03</b>	<b>\$7,314,967,060.02</b>	<b>\$7,413,779,924.21</b>
<b>Accrued Interest</b>											<b>\$23,458,580.03</b>
<b>Total Investments</b>											<b>\$7,437,238,504.24</b>



## Managed Account Fair Market Value & Analytics

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	50,000,000.00	MORGANST		99.98	49,992,190.00	316,408.75	8,694.50	0.17	0.17	1.46
US TREASURY NOTES	DTD 04/30/2013 1.125% 04/30/2020	912828VA5	50,000,000.00	BMO		99.94	49,968,750.00	1,148,437.50	57,078.00	0.17	0.17	1.49
US TREASURY NOTES	DTD 05/31/2013 1.375% 05/31/2020	912828VF4	50,000,000.00	MORGAN_S		100.00	50,000,000.00	990,234.37	115,436.50	0.25	0.25	1.37
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	50,000,000.00	BNY		100.02	50,007,810.00	1,041,013.12	132,777.00	0.25	0.25	1.43
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	50,000,000.00	JEFFERIE		100.17	50,085,940.00	574,221.25	159,222.00	0.33	0.33	1.36
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	50,000,000.00	JPM		100.17	50,085,940.00	787,111.87	195,051.50	0.33	0.33	1.36
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828XH8	50,000,000.00	WELLSFAR		100.11	50,054,690.00	226,565.00	112,408.50	0.33	0.33	1.29
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	100,000,000.00	MUFG		100.11	100,109,380.00	476,567.50	242,631.00	0.33	0.33	1.29
US TREASURY NOTES	DTD 07/31/2013 2.000% 07/31/2020	912828VP2	50,000,000.00	BK AMER		100.30	50,148,440.00	744,143.12	260,571.00	0.42	0.42	1.29
US TREASURY NOTES	DTD 08/16/2010 2.625% 08/15/2020	912828NT3	25,000,000.00	BNP DIR		100.63	25,156,250.00	(565,429.69)	62,964.50	0.46	0.46	1.26
UNITED STATES TREASURY NOTES	DTD 08/31/2018 2.625% 08/31/2020	9128284Y3	50,000,000.00	BK AMER		100.67	50,335,940.00	367,190.00	344,955.00	0.50	0.50	1.27
US TREASURY NOTES	DTD 09/30/2015 1.375% 09/30/2020	912828L65	50,000,000.00	BNP DIR		100.08	50,039,060.00	1,150,388.12	408,220.50	0.58	0.58	1.24
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	50,000,000.00	BARCLAYS		100.36	50,179,690.00	183,596.25	180,557.50	0.66	0.66	1.21
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	25,000,000.00	BARCLAYS		100.34	25,085,937.50	330,078.12	133,641.25	0.74	0.74	1.16
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	50,000,000.00	INTC		101.11	50,554,690.00	767,580.62	662,294.50	0.95	0.95	1.09
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	75,000,000.00	FTN		101.11	75,832,035.00	908,206.87	870,616.50	0.95	0.95	1.09
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	25,000,000.00	BARCLAYS		100.05	25,011,720.00	637,696.56	207,988.50	0.99	0.99	1.08



## Managed Account Fair Market Value & Analytics

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	RBC CAP		100.44	25,109,375.00	774,414.06	302,171.25	1.23	1.23	1.02
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	BARCLAYS		101.19	50,593,750.00	146,484.37	465,689.50	1.23	1.23	1.04
US TREASURY NOTES	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	MORGANST		101.77	101,765,620.00	1,839,838.75	1,811,711.00	1.40	1.40	0.99
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	MIZUHO		100.23	25,058,595.00	860,352.81	396,832.00	1.56	1.56	0.98
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	BMO		101.63	25,406,250.00	671,875.00	503,303.00	1.72	1.72	0.94
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	TD SEC U		101.09	50,546,875.00	1,767,578.12	1,033,537.00	1.89	1.89	0.92
US TREASURY N/B NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		101.89	25,472,655.00	649,412.81	557,513.50	1.96	1.96	0.92
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		102.34	102,343,750.00	3,597,656.25	3,282,932.00	2.36	2.36	0.89
US TREASURY N/B NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DJR		102.58	25,644,530.00	905,272.19	789,032.75	2.59	2.59	0.89
US TREASURY N/B NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		102.33	51,164,060.00	2,505,856.87	2,225,649.50	3.16	3.16	0.90
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		101.58	25,394,530.00	693,358.12	669,150.25	3.25	3.25	0.89
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		101.58	50,789,060.00	2,666,013.12	2,278,694.50	3.25	3.25	0.89
US TREASURY N/B NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		105.67	52,835,940.00	2,201,174.37	2,330,034.50	3.19	3.19	0.89
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		101.58	101,578,120.00	5,542,963.75	4,749,251.00	3.25	3.25	0.89
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		101.19	101,187,500.00	4,921,875.00	4,152,645.00	3.34	3.34	0.90
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	MORGANST		101.64	101,640,620.00	5,078,120.00	4,386,526.00	3.41	3.41	0.90
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		106.50	53,250,000.00	1,187,500.00	1,366,969.50	3.98	3.98	0.92



## Managed Account Fair Market Value & Analytics

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES		912828WJ5	50,000,000.00	WELLSFAR		106.50	53,250,000.00	1,638,671.87	1,702,787.50	3.98	3.98	0.92
DTD 05/15/2014 2.500% 05/15/2024												
US TREASURY N/B NOTES		912828XX3	50,000,000.00	DAIWA		104.59	52,296,875.00	1,410,156.25	1,486,834.50	4.15	4.15	0.92
DTD 06/30/2017 2.000% 06/30/2024												
US TREASURY N/B NOTES		912828XX3	50,000,000.00	MORGANST		104.59	52,296,875.00	1,279,296.87	1,348,761.50	4.15	4.15	0.92
DTD 06/30/2017 2.000% 06/30/2024												
US TREASURY N/B NOTES		912828XX3	50,000,000.00	RBC		104.59	52,296,875.00	1,361,328.12	1,423,644.00	4.15	4.15	0.92
DTD 06/30/2017 2.000% 06/30/2024												
UNITED STATES TREASURY NOTES		9128286Z8	50,000,000.00	MORGANST		103.50	51,750,000.00	1,576,171.87	1,584,102.00	4.17	4.17	0.92
DTD 07/01/2019 1.750% 06/30/2024												
US TREASURY N/B		9128282N9	50,000,000.00	TOR DOM		105.20	52,601,560.00	1,126,950.62	1,241,461.00	4.22	4.22	0.92
DTD 07/31/2017 2.125% 07/31/2024												
US TREASURY N/B		912828JZ7	50,000,000.00	MIZUHO		105.16	52,578,125.00	2,001,953.12	2,022,495.00	4.73	4.73	0.93
DTD 02/17/2015 2.000% 02/15/2025												
US TREASURY NOTES		912828XB1	50,000,000.00	BMO		105.95	52,976,560.00	1,867,185.00	1,911,153.50	4.92	4.92	0.95
DTD 05/15/2015 2.125% 05/15/2025												
<b>Security Type Sub-Total</b>			<b>2,200,000,000.00</b>			<b>2,242,476,562.50</b>	<b>58,355,468.64</b>	<b>58,355,468.64</b>	<b>48,177,989.50</b>	<b>2.14</b>	<b>2.14</b>	<b>1.06</b>

### Supra-National Discount Note

INTL BANK OF RECON AND DEV DISC		459052WG7	50,000,000.00	OTHER		99.74	49,871,550.00	932,494.44	63,022.00	0.17	0.17	1.50
NOTE												
-- 0.000% 05/01/2020												
INTL BANK OF RECON AND DEV DISC		459052WG7	50,000,000.00	CASTLE		99.74	49,871,550.00	926,050.00	64,716.50	0.17	0.17	1.50
NOTE												
-- 0.000% 05/01/2020												
INTL BANK OF RECON AND DEV DISC		459052XP6	60,000,000.00	CASTLE		99.63	59,780,280.00	1,017,113.33	94,613.40	0.25	0.25	1.42
NOTE												
-- 0.000% 06/01/2020												
<b>Security Type Sub-Total</b>			<b>160,000,000.00</b>			<b>159,523,380.00</b>	<b>2,875,657.77</b>	<b>2,875,657.77</b>	<b>222,351.90</b>	<b>0.20</b>	<b>0.20</b>	<b>1.47</b>

### Supra-National Agency Bond / Note

**PFM Asset Management LLC**



## Managed Account Fair Market Value & Analytics

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Supra-National Agency Bond / Note</b>												
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058FA6	25,000,000.00	TOR DOM		99.99	24,996,825.00	73,325.00	(1,595.00)	0.08	0.08	1.56
DTD 03/30/2016 1.375% 03/30/2020												
INTL BK RECON & DEVELOP NOTES		459058FZ1	25,000,000.00	BNP		100.02	25,003,875.00	25,625.00	4,886.00	0.14	0.14	1.79
DTD 03/21/2017 1.875% 04/21/2020												
INTER-AMERICAN DEVEL BK NOTE		4581X0CX4	25,000,000.00	RBC		100.03	25,007,150.00	66,400.00	11,031.25	0.20	0.20	1.50
DTD 04/12/2017 1.625% 05/12/2020												
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058GA5	25,000,000.00	JPMCHASE		100.17	25,043,275.00	48,525.00	44,182.50	0.51	0.51	1.29
DTD 08/29/2017 1.625% 09/04/2020												
INTERNATIONAL FINANCE CORPORATION NOTE		459050KCM0	25,000,000.00	BK AMER		100.93	25,232,600.00	306,100.00	255,182.25	0.89	0.89	1.21
DTD 01/25/2018 2.250% 01/25/2021												
INTER-AMERICAN DEVELOPMENT BANK NOTE		4581X0DB1	50,000,000.00	CITIGRP		101.64	50,822,250.00	932,250.00	864,825.50	1.11	1.11	1.17
DTD 04/19/2018 2.625% 04/19/2021												
INTL BANK OF RECONSTRUCTION AND DEV NOTE		459058GH0	50,000,000.00	MORGANST		102.24	51,121,600.00	1,238,600.00	1,177,313.00	1.37	1.37	1.13
DTD 07/25/2018 2.750% 07/23/2021												
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058GF4	20,000,000.00	DEUTSCHE		101.79	20,357,400.00	402,400.00	377,938.60	1.75	1.75	1.11
DTD 12/13/2017 2.125% 12/13/2021												
INTER-AMERICAN DEVELOPMENT BANK NOTE		4581X0DD7	25,000,000.00	JPMCHASE		104.79	26,196,675.00	1,252,675.00	1,233,417.75	2.46	2.46	1.11
DTD 09/26/2018 3.000% 09/26/2022												
INTER-AMERICAN DEVELOPMENT BANK NOTE		4581X0CC0	25,000,000.00	BMO		106.73	26,682,700.00	1,202,700.00	1,298,065.25	3.39	3.39	1.09
DTD 10/04/2013 3.000% 10/04/2023												
<b>Security Type Sub-Total</b>			<b>295,000,000.00</b>			<b>300,464,350.00</b>	<b>5,548,600.00</b>	<b>5,265,247.10</b>	<b>5,265,247.10</b>	<b>1.21</b>	<b>1.21</b>	<b>1.27</b>

**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



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2020

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
<b>NOW Account</b>												
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
<b>Security Type Sub-Total</b>			<b>225,000,000.00</b>				<b>225,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1.85</b>
<b>Money Market Mutual Fund</b>												
FEDERATED GOVT OBLIGATIONS FUND	608919718		1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.00	1.46
FIDELITY GOVT MM FUND 2642	31607A703		1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.00	1.46
<b>Security Type Sub-Total</b>			<b>2,000,000.00</b>				<b>2,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1.46</b>
<b>Joint Powers Authority</b>												
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		13,000,000.00	DIRECT		1.00	13,000,000.00	0.00	0.00	0.00	0.00	1.72
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		18,000,000.00	DIRECT		1.00	18,000,000.00	0.00	0.00	0.00	0.00	1.72
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	0.00	1.72
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		25,000,000.00	DIRECT		1.00	25,000,000.00	0.00	0.00	0.00	0.00	1.72
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		30,000,000.00	DIRECT		1.00	30,000,000.00	0.00	0.00	0.00	0.00	1.72
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		36,000,000.00	DIRECT		1.00	36,000,000.00	0.00	0.00	0.00	0.00	1.72
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		45,000,000.00	DIRECT		1.00	45,000,000.00	0.00	0.00	0.00	0.00	1.72
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		46,000,000.00	DIRECT		1.00	46,000,000.00	0.00	0.00	0.00	0.00	1.72
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.00	1.72
<b>Security Type Sub-Total</b>			<b>282,000,000.00</b>				<b>282,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1.72</b>





## Managed Account Fair Market Value & Analytics

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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
<b>Federally Insured Cash Account</b>											
STONECASTLE FICA	FICAMF003	1,000,000.00	DIRECT		1.00	1,000,000.00	0.00	0.00	0.00	0.00	1.55
STONECASTLE FICA	FICAMF003	49,000,000.00	DIRECT		1.00	49,000,000.00	0.00	0.00	0.00	0.00	1.55
<b>Security Type Sub-Total</b>		<b>50,000,000.00</b>				<b>50,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>1.55</b>
<b>Federal Agency Discount Note</b>											
FEDERAL FARM CREDIT BANKS DISC NOTE	313312XB1	30,698,000.00	US BANK		99.70	30,605,809.61	453,159.58	42,880.81	0.22	0.22	1.34
-- 0.000% 05/20/2020											
FEDERAL HOME LOAN BANKS DISC NOTE	313384YV5	50,000,000.00	TOR DOM		99.56	49,778,816.00	721,871.56	107,538.00	0.33	0.33	1.30
-- 0.000% 07/01/2020											
FHLB DISC NOTE	313384ZK8	75,000,000.00	LOOP CAP		99.51	74,630,949.75	154,074.75	70,116.75	0.37	0.37	1.30
DTD 07/15/2019 0.000% 07/15/2020											
FEDERAL HOME LOAN BANKS DISC NOTE	313384A66	100,000,000.00	LOOP CAP		99.44	99,440,564.00	266,175.11	103,620.00	0.42	0.42	1.30
-- 0.000% 08/03/2020											
FEDERAL HOME LOAN BANKS DISC NOTE	313384B24	60,000,000.00	LOOP CAP		99.43	59,655,835.80	144,085.80	66,585.60	0.44	0.44	1.30
-- 0.000% 08/07/2020											
<b>Security Type Sub-Total</b>		<b>315,698,000.00</b>				<b>314,111,975.16</b>	<b>1,739,366.80</b>	<b>390,741.16</b>	<b>0.38</b>	<b>0.38</b>	<b>1.30</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANKS NOTES	3130ADUJ9	30,000,000.00	CITI		100.06	30,017,790.00	23,190.00	18,013.20	0.08	0.08	1.72
DTD 03/16/2018 2.375% 03/30/2020											
FHLMC AGENCY NOTES	3137EAEF2	25,000,000.00	TD SEC U		99.98	24,993,825.00	79,325.00	(2,223.50)	0.14	0.14	1.57
DTD 04/20/2017 1.375% 04/20/2020											
FHLMC NOTES	3137EAE7	35,000,000.00	CITIGRP		100.13	35,046,165.00	53,865.00	46,732.70	0.15	0.15	1.63
DTD 04/19/2018 2.500% 04/23/2020											
FFCB BONDS	3133EHJ2	25,000,000.00	JPM		100.02	25,004,575.00	18,300.00	5,443.25	0.19	0.19	1.47
DTD 05/08/2017 1.550% 05/08/2020											
FEDERAL HOME LOAN BANKS NOTES	3130AECJ7	50,000,000.00	BARCLAYS		100.28	50,139,550.00	157,550.00	141,767.00	0.24	0.24	1.50
DTD 05/21/2018 2.625% 05/28/2020											
FNMA NOTES	3135G0T60	75,000,000.00	BARCLAYS		100.05	75,040,125.00	267,375.00	72,137.25	0.41	0.41	1.38
DTD 08/01/2017 1.500% 07/30/2020											



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Federal Agency Bond / Note</b>												
FHLB NOTES	DTD 03/14/2018 2.400% 09/14/2020	3130ADT93	10,000,000.00	JEFFERIE		100.58	10,057,860.00	64,077.00	59,224.40	0.53	0.53	1.32
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	40,000,000.00	BARCLAYS		100.04	40,015,280.00	143,680.00	39,896.40	0.57	0.57	1.31
FEDERAL HOME LOAN BANKS NOTES	DTD 09/07/2018 2.625% 10/01/2020	3130AEWA4	75,000,000.00	BARCLAYS		100.78	75,586,725.00	747,975.00	633,343.50	0.58	0.58	1.29
FANNIE MAE NOTES	DTD 11/01/2018 2.875% 10/30/2020	3135GOU84	50,000,000.00	JPMCHASE		101.05	50,527,050.00	556,050.00	536,873.50	0.66	0.66	1.29
FHLMC NOTES	DTD 11/15/2017 1.875% 11/17/2020	3137EAEK1	50,000,000.00	CITI		100.46	50,229,400.00	277,400.00	241,002.00	0.71	0.71	1.23
FREDDIE MAC NOTES	DTD 02/16/2018 2.375% 02/16/2021	3137EAEI9	50,000,000.00	BARCLAYS		101.16	50,579,550.00	711,550.00	622,766.00	0.95	0.95	1.16
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135GOU27	50,000,000.00	BARCLAYS		101.65	50,824,300.00	898,800.00	852,680.50	1.10	1.10	1.02
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	25,000,000.00	DEUTSCHE		102.30	25,573,750.00	618,000.00	596,034.25	1.21	1.21	1.01
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	50,000,000.00	MIZUHO		102.30	51,147,500.00	1,181,500.00	1,164,605.00	1.21	1.21	1.01
FANNIE MAE NOTES	DTD 06/25/2018 2.750% 06/22/2021	3135GOU35	75,000,000.00	TD SEC U		102.28	76,710,000.00	1,727,250.00	1,717,764.75	1.29	1.29	1.00
FHLB NOTES	DTD 03/05/2012 2.375% 09/10/2021	313378JP7	20,000,000.00	MIZUHO		102.15	20,430,480.00	108,880.00	187,651.00	1.49	1.49	0.95
FEDERAL HOME LOAN BANKS NOTES	DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	50,000,000.00	BARCLAYS		103.22	51,609,200.00	1,641,700.00	1,627,040.00	1.57	1.57	0.99
FEDERAL HOME LOAN BANKS NOTES	DTD 11/08/2019 1.625% 11/19/2021	3130AHJY0	30,000,000.00	WELLSFAR		101.13	30,337,500.00	388,800.00	380,941.50	1.69	1.69	0.96
FEDERAL HOME LOAN BANKS NOTES	DTD 12/20/2019 1.625% 12/20/2021	3130AHSR5	22,500,000.00	BARCLAYS		101.16	22,761,742.50	286,042.50	283,676.17	1.78	1.78	0.97
FANNIE MAE NOTES	DTD 01/11/2019 2.625% 01/11/2022	3135GOU92	60,000,000.00	TD		103.04	61,822,620.00	1,865,820.00	1,849,810.80	1.82	1.82	0.98
FEDERAL FARM CREDIT BANK NOTES	DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	FTN		103.02	51,511,450.00	1,553,950.00	1,538,471.00	1.84	1.84	0.98
FANNIE MAE NOTES	DTD 04/12/2019 2.250% 04/12/2022	3135GOU59	75,000,000.00	BARCLAYS		102.69	77,014,875.00	2,260,875.00	2,189,968.50	2.06	2.06	0.97



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<b>Federal Agency Bond / Note</b>												
FEDERAL HOME LOAN BANK	DTD 06/01/2012 2.125% 06/10/2022	313379069	25,000,000.00	WELLSFAR		102.61	25,652,200.00	495,700.00	528,578.75	2.22	2.22	0.97
FFCB NOTES	DTD 12/16/2019 1.630% 06/15/2022	3133ELDK7	40,000,000.00	INCAPITA		101.51	40,603,240.00	605,359.20	605,187.60	2.24	2.24	0.96
FANNIE MAE NOTES	DTD 09/06/2019 1.375% 09/06/2022	3135GOW33	75,000,000.00	BARCLAYS		101.07	75,805,425.00	1,066,425.00	1,024,916.25	2.46	2.46	0.94
FEDERAL HOME LOAN BANKS NOTES	DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	WELLSFAR		102.63	10,262,990.00	112,490.00	137,138.80	2.44	2.44	0.94
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 10/26/2018 3.210% 10/26/2022	3130AFAJ6	25,000,000.00	TOR DOM	10/26/20	101.35	25,337,200.00	337,200.00	337,200.00	0.78	0.65	2.68
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	10,000,000.00	OTHER	01/24/22	101.21	10,120,850.00	125,850.00	125,682.20	2.38	1.87	1.21
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	DAIWA	01/24/22	101.21	20,241,700.00	251,700.00	251,364.40	2.38	1.87	1.21
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	FCSTONE	01/24/22	101.21	20,241,700.00	251,700.00	251,364.40	2.38	1.87	1.21
FEDERAL HOME LOAN BANKS NOTES	DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		101.25	50,623,550.00	715,550.00	714,711.50	2.90	2.90	0.95
FEDERAL HOME LOAN BANKS NOTES	DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		105.33	10,533,010.00	490,330.00	501,436.70	2.88	2.88	0.96
FEDERAL FARM CREDIT BANK NOTES	DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		102.14	10,214,430.00	167,330.00	173,176.00	3.36	3.36	0.97
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		105.89	105,891,900.00	6,263,900.00	6,188,631.00	3.75	3.75	0.97
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		105.92	52,962,400.00	3,139,400.00	3,104,258.00	3.77	3.77	0.97
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		103.32	25,829,200.00	1,048,200.00	1,021,034.25	4.17	4.17	0.97
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		108.39	27,098,400.00	647,650.00	770,228.75	4.23	4.23	0.98



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Federal Agency Bond / Note</b>												
FEDERAL HOME LOAN BANK NOTES	08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		108.39	27,098,400.00	665,075.00	784,723.00	4.23	4.23	0.98
FANNIE MAE NOTES		3135G0W66	25,000,000.00	CITI		102.88	25,719,025.00	761,775.00	758,736.75	4.43	4.43	0.99
FEDERAL HOME LOAN BANK NOTES	10/18/2019 1.625% 10/15/2024	3130A3GE8	10,000,000.00	JEFFERIE		108.21	10,821,420.00	305,790.00	329,377.80	4.49	4.49	0.99
FEDERAL HOME LOAN BANK NOTES	11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		108.21	27,053,550.00	669,050.00	732,503.50	4.49	4.49	0.99
FEDERAL HOME LOAN BANK NOTES	11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		108.21	27,053,550.00	766,050.00	824,945.75	4.49	4.49	0.99
FANNIE MAE NOTES		3135G0X24	75,000,000.00	BARCLAYS		102.75	77,066,100.00	2,305,350.00	2,298,825.00	4.66	4.66	1.04
FREDDIE MAC NOTES		3137EAP0	50,000,000.00	WELLSFAR		102.16	51,079,650.00	1,118,150.00	1,117,799.50	4.77	4.77	1.05
FEDERAL HOME LOAN BANK NOTES	02/14/2020 1.500% 02/12/2025	3130A4CH3	25,840,000.00	DAIWA		106.48	27,513,372.56	855,278.16	890,075.08	4.72	4.72	1.05
<b>Security Type Sub-Total</b>												
						<b>1,821,804,575.06</b>	<b>38,797,256.86</b>	<b>38,275,514.15</b>	<b>2.11</b>	<b>2.10</b>	<b>1.13</b>	

### Corporate Note

WAL-MART STORES INC CORP NOTES	06/27/2018 2.850% 06/23/2020	931142EG4	10,000,000.00	CITIGRP		100.41	10,041,260.00	44,360.00	41,758.70	0.31	0.31	1.55
JOHNSON & JOHNSON CORP NOTE		478160CH5	3,000,000.00	JPM		100.34	3,010,182.00	13,392.00	10,938.42	0.69	0.69	1.46
EXXON MOBIL CORPORATE (CALLABLE) NOTES		30231GAV4	5,000,000.00	JPMCHASE	02/01/21	100.73	5,036,295.00	148,945.00	87,143.60	0.92	0.90	1.49
JPMORGAN CHASE & CO CORP NOTE		48125LRN4	7,500,000.00	PIPER JA	04/26/20	100.26	7,519,425.00	45,150.00	32,567.10	0.15	0.16	2.86
JOHN DEERE CAPITAL CORP CORP NOTES		24422EUV9	10,000,000.00	CITIGRP		101.43	10,143,360.00	150,160.00	147,700.80	1.25	1.25	1.16
WAL-MART STORES INC CORP NOTES		931142EJ8	7,000,000.00	CITIGRP		102.32	7,162,498.00	162,848.00	162,663.62	1.29	1.29	1.34



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<b>Corporate Note</b>												
WAL-MART STORES INC CORP NOTES	93114ZEJ8	10,000,000.00	JPMCHASE			102.32	10,232,140.00	220,340.00	226,845.80	1.29	1.29	1.34
DTD 06/27/2018 3.125% 06/23/2021												
MICROSOFT CORP (CALLABLE) NOTES	594918BP8	9,800,000.00	LOOP CAP		07/08/21	100.47	9,846,226.60	238,502.60	171,267.25	1.37	1.34	1.22
DTD 08/08/2016 1.550% 08/08/2021												
3M COMPANY	88579YBA8	2,000,000.00	CITI			102.45	2,048,992.00	53,092.00	51,137.82	1.49	1.49	1.39
DTD 09/14/2018 3.000% 09/14/2021												
3M COMPANY CORP (CALLABLE) NOTES	88579YAU5	10,000,000.00	MORGANST		08/19/21	100.41	10,041,460.00	470,260.00	278,030.40	1.47	1.44	1.35
DTD 09/19/2016 1.625% 09/19/2021												
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TGJ8	15,000,000.00	BK AMER			100.84	15,125,700.00	127,500.00	127,144.80	1.57	1.57	1.27
DTD 10/07/2019 1.800% 10/07/2021												
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TFU4	10,000,000.00	TOR DOM			101.65	10,165,440.00	165,440.00	165,440.00	1.89	1.89	1.99
DTD 03/18/2019 2.850% 02/18/2022												
3M COMPANY BONDS	88579YBF7	5,000,000.00	MORGANST		02/01/22	102.72	5,136,155.00	138,505.00	137,745.50	1.93	1.93	1.37
DTD 02/22/2019 2.750% 03/01/2022												
JOHN DEERE CAPITAL CORP	24422EUT4	5,000,000.00	BK AMER			103.29	5,164,395.00	166,795.00	166,091.60	2.01	2.01	1.35
DTD 03/07/2019 2.950% 04/01/2022												
TOYOTA MOTOR CREDIT CORP	89236TFX8	10,000,000.00	CITIGRP			102.75	10,274,590.00	280,890.00	279,079.90	2.04	2.04	1.33
DTD 04/12/2019 2.650% 04/12/2022												
JOHN DEERE CAPITAL CORP CORP NOTES	24422EVA4	5,000,000.00	CITI			101.74	5,086,970.00	93,420.00	92,393.70	2.23	2.23	1.18
DTD 09/12/2019 1.950% 06/13/2022												
EXXON MOBIL CORPORATION	30231GBB7	3,000,000.00	MORGANST			101.84	3,055,098.00	55,098.00	55,098.00	2.40	2.40	1.14
DTD 08/16/2019 1.902% 08/16/2022												
US BANK NA CINCINNATI	90331HPF4	12,000,000.00	BARCLAYS		12/09/22	101.33	12,159,360.00	169,440.00	168,678.24	2.77	2.77	1.47
DTD 12/09/2019 1.950% 01/09/2023												
<b>Security Type Sub-Total</b>		<b>139,300,000.00</b>					<b>141,249,546.60</b>	<b>2,744,137.60</b>	<b>2,401,725.25</b>	<b>1.51</b>	<b>1.51</b>	<b>1.47</b>
<b>Commercial Paper</b>												
BNP PARIBAS NY BRANCH COMM PAPER	09659BC24	25,000,000.00	BNP DIR			99.99	24,996,650.00	210,927.78	(1,940.25)	0.01	0.01	2.41
-- 0.000% 03/02/2020												
NATIXIS NY BRANCH COMM PAPER	63873IC24	50,000,000.00	NATIXIS_			99.99	49,993,450.00	225,950.00	(3,966.50)	0.01	0.01	2.36
-- 0.000% 03/02/2020												



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<b>Commercial Paper</b>												
BNP PARIBAS NY BRANCH COMM PAPER	09659BC24	127,000,000.00	BNP DIR	99.99	126,982,982.00	(508.00)	(11,515.09)	0.01	0.01	0.01	0.01	2.41
-- 0.000% 03/02/2020												
CREDIT AGRICOLE CIB NY COMM PAPER	22533TC20	300,000,000.00	CREDITAG	99.99	299,961,000.00	250.00	(25,917.00)	0.01	0.01	0.01	0.01	2.34
-- 0.000% 03/02/2020												
AMERICAN HONDA FINANCE COMM PAPER	02665JC65	50,000,000.00	MIZUHO	99.97	49,984,300.00	187,355.56	(3,755.50)	0.02	0.02	0.02	0.02	1.88
-- 0.000% 03/06/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GE69	35,000,000.00	TOYOTA	99.69	34,891,150.00	156,975.00	10,500.00	0.18	0.18	0.18	0.18	1.68
DTD 12/06/2019 0.000% 05/06/2020												
BNP PARIBAS NY BRANCH COMM PAPER	09659BE71	50,000,000.00	BNP DIR	99.69	49,846,850.00	58,683.33	(539.00)	0.18	0.18	0.18	0.18	1.63
-- 0.000% 05/07/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GEM4	25,000,000.00	TOYOTA	99.62	24,905,050.00	119,716.67	8,550.00	0.22	0.22	0.22	0.22	1.67
-- 0.000% 05/21/2020												
BNP PARIBAS NY BRANCH COMM PAPER	09659BEM8	50,000,000.00	BNP DIR	99.63	49,815,850.00	96,822.22	7,100.00	0.22	0.22	0.22	0.22	1.62
-- 0.000% 05/21/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GF35	25,000,000.00	TOYOTA	99.56	24,890,125.00	120,145.83	9,583.25	0.26	0.26	0.26	0.26	1.67
-- 0.000% 06/03/2020												
NATIXIS NY BRANCH COMM PAPER	63873JG20	50,000,000.00	NATIXIS_	99.46	49,731,300.00	85,466.67	21,716.50	0.34	0.34	0.34	0.34	1.57
DTD 10/08/2019 0.000% 07/02/2020												
NATIXIS NY BRANCH COMM PAPER	63873JG87	50,000,000.00	NATIXIS_	99.44	49,718,150.00	86,483.33	22,733.50	0.35	0.35	0.35	0.35	1.57
DTD 12/11/2019 0.000% 07/08/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GH33	25,000,000.00	TOYOTA	99.28	24,819,925.00	166,425.00	23,362.50	0.42	0.42	0.42	0.42	1.67
-- 0.000% 08/03/2020												
CREDIT AGRICOLE CIB NY COMM PAPER	22533TH33	50,000,000.00	CREDITAG	99.42	49,709,250.00	328,555.56	101,055.50	0.42	0.42	0.42	0.42	1.35
-- 0.000% 08/03/2020												
<b>Security Type Sub-Total</b>		<b>912,000,000.00</b>				<b>910,246,032.00</b>	<b>1,843,248.95</b>	<b>156,967.91</b>	<b>156,967.91</b>	<b>0.12</b>	<b>0.12</b>	<b>2.03</b>

Certificate of Deposit



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<b>Certificate of Deposit</b>												
BANK OF MONTREAL CHICAGO CERT DEPOS		06367BBE8	50,000,000.00	BMO_DIR		100.00	50,002,125.00	2,125.00	2,125.00	0.01	0.01	1.46
DTD 12/03/2019 1.860% 03/02/2020												
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959REX4	50,000,000.00	SVENSKA		100.03	50,013,360.00	13,360.00	13,360.00	0.17	0.17	1.58
DTD 01/23/2020 1.660% 05/01/2020												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TRD9	25,000,000.00	JPM		100.10	25,024,635.00	24,635.00	24,635.00	0.18	0.18	1.57
DTD 12/11/2019 1.850% 05/06/2020												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TRG2	25,000,000.00	JPM		100.10	25,025,057.50	25,057.50	25,057.50	0.18	0.18	1.57
DTD 12/11/2019 1.850% 05/07/2020												
TORONTO DOMINION BANK NY CERT DEPOS		89114NFA8	50,000,000.00	TOR DOM		100.09	50,047,385.00	47,385.00	47,385.00	0.22	0.22	1.56
DTD 01/09/2020 1.780% 05/21/2020												
SWEDBANK NY CERT DEPOS		87019VZW0	50,000,000.00	OTHER		100.07	50,035,610.00	35,610.00	35,610.00	0.26	0.26	1.55
DTD 12/12/2019 1.850% 06/05/2020												
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS		06417MFV2	25,000,000.00	BNS		100.11	25,026,400.00	26,400.00	26,400.00	0.33	0.33	1.54
DTD 12/13/2019 1.860% 07/01/2020												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TRN7	25,000,000.00	CASTLE		100.10	25,025,545.00	25,545.00	25,545.00	0.33	0.33	1.54
DTD 12/13/2019 1.850% 07/01/2020												
COOPERATIEVE RABOBANK U.A. CERT DEPOS		21684XBD7	50,000,000.00	RABO_DIR		100.17	50,083,820.00	83,820.00	83,820.00	0.34	0.34	1.54
DTD 06/21/2019 2.040% 07/01/2020												
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS		06417MFP5	50,000,000.00	BNS		100.10	50,050,985.00	50,985.00	50,985.00	0.33	0.33	1.54
DTD 12/05/2019 1.850% 07/01/2020												
ROYAL BANK OF CANADA NY CERT DEPOS		78012URU1	50,000,000.00	ROYAL		100.09	50,044,155.00	44,155.00	44,155.00	0.33	0.33	1.54
DTD 12/05/2019 1.810% 07/01/2020												
WELLS FARGO BANK NA CERT DEPOS		95001KCZ5	25,000,000.00	WELLSFAR		100.11	25,028,597.50	28,597.50	28,597.50	0.42	0.42	1.53
DTD 08/20/2019 1.810% 08/03/2020												



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<b>Certificate of Deposit</b>												
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS		06417MEY7	50,000,000.00	BNS		100.13	50,067,340.00	67,340.00	67,340.00	0.42	0.42	1.53
DTD 11/19/2019 1.850% 08/03/2020												
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959REY2	50,000,000.00	SVENSKA		100.08	50,040,330.00	40,330.00	40,330.00	0.42	0.42	1.53
DTD 01/23/2020 1.720% 08/03/2020												
WELLS FARGO BANK NA CERT DEPOS		95001KFR0	25,000,000.00	WELLSFAR		100.25	25,061,775.00	61,775.00	61,775.00	0.93	0.93	1.50
DTD 01/09/2020 1.800% 02/01/2021												

**Security Type Sub-Total** **600,000,000.00** **600,577,120.00** **577,120.00** **577,120.00** **0.31** **0.31** **1.54**

**Bank Note**

US BANK NA CINCINNATI CALLABLE BANK NOTE		90331HNU3	10,000,000.00	BARCLAYS	06/24/20	100.51	10,050,570.00	55,370.00	51,545.30	0.31	0.32	1.79
DTD 07/24/2018 3.050% 07/24/2020												
US BANK NA CALLABLE BANK NOTE		90331HNG4	40,000,000.00	MORGANST	09/23/20	100.28	40,111,560.00	119,560.00	113,322.80	0.57	0.56	1.62
DTD 10/24/2017 2.050% 10/23/2020												
WELLS FARGO BANK NA BANK NOTE		94988J5N3	10,000,000.00	WELLSFAR		100.87	10,087,450.00	13,650.00	41,905.00	0.86	0.86	1.59
DTD 01/23/2018 2.600% 01/15/2021												
US BANK NA CINCINNATI CALLABLE BANK NOTE		90331HNP4	15,000,000.00	US BANK	03/26/21	101.91	15,287,100.00	288,000.00	287,455.65	1.05	1.05	1.48
DTD 04/26/2018 3.150% 04/26/2021												
BANK OF AMERICA CORP NT (FLOAT,CALLABLE)		06050TML3	15,000,000.00	BK AMER	05/24/20	100.12	15,018,675.00	18,675.00	18,675.00	0.24	0.24	1.94
DTD 05/24/2019 2.033% 05/24/2021												
US BANK BANK NOTE (CALLABLE)		90331HNX7	10,000,000.00	MORGANST	10/15/21	103.35	10,335,190.00	348,990.00	343,219.10	1.58	1.57	1.46
DTD 11/16/2018 3.450% 11/16/2021												
US BANK NA CINCINNATI BKNT (CALLABLE)		90331HPJ6	8,000,000.00	MORGANST	12/21/21	100.84	8,067,328.00	70,128.00	69,974.56	1.80	1.78	1.35
DTD 01/21/2020 1.800% 01/21/2022												
US BANK NA CINCINNATI (CALLABLE) CORP NT		90331HPC1	7,000,000.00	BARCLAYS	04/22/22	102.71	7,189,798.00	197,218.00	195,362.44	2.09	2.07	1.41
DTD 05/23/2019 2.650% 05/23/2022												





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<b>Bank Note</b>												
WELLS FARGO BANK NA CALLABLE BANK	9498816A0	20,000,000.00	WELLSFAR	09/09/21	100.88	20,175,000.00	175,000.00	175,000.00	1.51	1.49	1.73	
NOTE												
DTD 09/11/2019 2.082% 09/09/2022												
<b>Security Type Sub-Total</b>		<b>135,000,000.00</b>				<b>136,322,671.00</b>	<b>1,286,591.00</b>	<b>1,296,459.85</b>	<b>0.96</b>	<b>0.95</b>	<b>1.63</b>	
<b>Asset-Backed Security</b>												
HAROT 2019-1 A2	43814WAB1	4,546,478.03	BK AMER	100.44	4,566,518.45	20,333.21	20,222.10	0.40	0.80	2.20		
DTD 02/27/2019 2.750% 09/20/2021												
TAOT 2019-A A2A	89239AAB9	2,431,981.08	SOC GEN	100.40	2,441,800.69	10,040.44	9,956.43	0.34	0.83	2.34		
DTD 02/13/2019 2.830% 10/15/2021												
MBALT 2019-B A2	58769OAB7	3,000,000.00	WELLSFAR	100.31	3,009,227.70	9,385.50	9,365.43	0.54	0.91	1.67		
DTD 11/20/2019 2.010% 12/15/2021												
JDOT 2019-A A2	47789JAB2	3,589,245.16	CITI	100.45	3,605,539.62	16,458.13	16,407.20	0.30	0.83	2.31		
DTD 03/13/2019 2.850% 12/15/2021												
HAROT 2019-2 A2	43815MAB2	10,643,383.32	JPMCHASE	100.38	10,683,919.71	40,553.42	40,545.22	0.49	0.93	2.16		
DTD 05/29/2019 2.570% 12/21/2021												
TAOT 2019-B A2A	89239JAB0	9,702,695.93	BAML	100.45	9,745,962.19	43,371.05	43,338.06	0.99	0.99	2.14		
DTD 05/08/2019 2.590% 02/15/2022												
MBALT 2020-A A2	58770FAB8	3,000,000.00	MUFG	100.22	3,006,499.20	6,622.50	6,618.81	1.04	1.04	1.61		
DTD 01/29/2020 1.820% 03/15/2022												
CHAIT 2015-A4 A4	161571GX6	3,600,000.00	WELLSFAR	100.04	3,601,274.04	4,789.66	4,178.66	1.08	1.08	1.81		
DTD 05/01/2015 1.840% 04/15/2022												
TAOT 2019-C A2A	89238UAB6	4,250,000.00	JPM	100.22	4,259,471.55	9,669.17	9,629.86	0.58	1.08	1.79		
DTD 08/14/2019 2.000% 04/15/2022												
HAROT 2019-3 A2	43815NAB0	4,500,000.00	SOCGEN	100.29	4,513,145.85	13,460.85	13,403.97	0.75	1.08	1.63		
DTD 08/27/2019 1.900% 04/15/2022												
JOHN DEERE OWNER TRUST	47787OAB5	5,000,000.00	RBC	100.44	5,021,952.00	21,971.00	21,965.60	1.00	1.00	1.84		
DTD 07/24/2019 2.280% 05/15/2022												
MBART 2019-1 A2A	58769TAB1	6,500,000.00	MIZUHO	100.39	6,525,281.10	25,902.50	25,810.59	0.66	1.16	1.71		
DTD 09/25/2019 2.040% 06/15/2022												
HAROT 2019-4 A2	43813VAB4	8,000,000.00	CITI	100.39	8,030,856.80	31,351.20	31,304.16	0.96	1.17	1.53		
DTD 11/26/2019 1.860% 06/18/2022												



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Asset-Backed Security</b>												
HART 2019-B A2		44891JAB4	2,500,000.00	RBC CAP		100.36	2,508,915.50	9,070.25	9,050.77	0.71	1.20	1.63
DTD 11/06/2019 1.930% 07/15/2022												
TAOT 2019-D A2		89233MAB9	7,000,000.00	BARCLAYS		100.40	7,028,272.30	28,789.60	28,732.27	0.82	1.20	1.58
DTD 11/13/2019 1.920% 07/15/2022												
MBALT 2019-B A3		58769OAC5	2,500,000.00	WELLSFAR		100.94	2,523,420.50	23,818.00	23,782.20	1.43	1.33	1.30
DTD 11/20/2019 2.000% 10/17/2022												
HAROT 2020-1 A2		43813RAB3	8,500,000.00	JPM_CHAS		100.27	8,523,365.65	24,226.70	24,222.96	1.07	1.34	1.43
DTD 02/26/2020 1.630% 10/21/2022												
TAOT 2020-A A2		89232HAB1	12,000,000.00	MUFG		100.33	12,039,507.60	39,655.20	39,651.72	1.00	1.37	1.43
DTD 02/12/2020 1.670% 11/15/2022												
MBALT 2020-A A3		58770FAC6	5,000,000.00	MUFG		100.75	5,037,714.50	38,373.50	38,360.75	1.48	1.41	1.31
DTD 01/29/2020 1.840% 12/15/2022												
HAROT 2019-1 A3		43814WAC9	4,000,000.00	BK AMER		102.09	4,083,683.60	83,790.80	83,763.72	1.45	1.54	1.48
DTD 02/27/2019 2.830% 03/20/2023												
HAROT 2019-2 A3		43815MAC0	8,500,000.00	JPMCHASE		101.96	8,666,502.25	166,819.30	166,760.65	1.67	1.67	1.36
DTD 05/29/2019 2.520% 06/21/2023												
JDOT 2019-A A3		47789JAD8	4,500,000.00	CITI		101.81	4,581,276.30	81,829.35	81,728.10	1.21	1.44	1.66
DTD 03/13/2019 2.910% 07/15/2023												
TAOT 2019-A A3		89239AAD5	8,000,000.00	SOC GEN		102.34	8,187,348.80	188,806.40	188,470.08	1.43	1.69	1.54
DTD 02/13/2019 2.910% 07/15/2023												
HAROT 2019-3 A3		43815NAC8	4,750,000.00	SOCGEN		100.65	4,780,732.03	30,771.45	30,765.71	1.96	1.74	1.41
DTD 08/27/2019 1.780% 08/15/2023												
TAOT 2019-B A3		89239JAD6	5,000,000.00	BAML		101.96	5,097,832.00	98,629.50	98,478.30	1.56	1.74	1.45
DTD 05/08/2019 2.570% 08/15/2023												
TAOT 2019-C A3		89238UAD2	5,000,000.00	JPM		101.03	5,051,702.50	51,743.50	51,738.00	1.71	1.78	1.33
DTD 08/14/2019 1.910% 09/15/2023												
BAACT 2018-A2 A2		05522RCZ9	10,000,000.00	TOR DOM		101.87	10,187,048.00	16,735.50	32,348.20	1.77	1.77	1.95
DTD 05/17/2018 3.000% 09/15/2023												
JDOT 2019-B A3		47787OAC3	2,500,000.00	RBC		101.64	2,540,969.00	41,499.75	41,431.35	1.92	1.59	1.18
DTD 07/24/2019 2.210% 12/15/2023												
TAOT 2019-D A3		89233MAD5	4,500,000.00	BARCLAYS		101.54	4,569,468.30	69,793.20	69,769.84	1.98	1.94	1.13
DTD 11/13/2019 1.920% 01/16/2024												
HAROT 2019-4 A3		43813VAC2	9,000,000.00	CITI		101.43	9,128,898.90	130,502.70	130,409.55	2.18	1.95	1.10
DTD 11/26/2019 1.830% 01/18/2024												



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2020

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
<b>Asset-Backed Security</b>												
HART 2019-B A3	DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	3,750,000.00	RBC CAP		101.28	3,798,030.00	48,202.87	48,188.55	1.83	1.98	1.30
MBART 2019-1 A3	DTD 09/25/2019 1.930% 03/15/2024	58769TAD7	7,000,000.00	MIZUHO		101.21	7,084,630.00	85,593.90	85,506.75	1.86	2.02	1.34
HAROT 2020-1 A3	DTD 02/26/2020 1.610% 04/21/2024	43813RAC1	10,000,000.00	JPM_CHAS		101.02	10,102,194.00	104,154.00	104,148.60	2.28	2.08	1.12
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	15,000,000.00	MUFG		101.08	15,161,794.50	162,877.50	162,862.65	2.18	2.11	1.15
CHAIT 2012-A7 A7	DTD 10/09/2012 2.160% 09/15/2024	161571FO2	10,000,000.00	JPMCHASE		102.50	10,249,981.00	189,824.75	195,034.00	2.27	2.27	1.07
CHAIT 2020-A1 A1	DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	JPMCHASE		100.74	8,058,975.76	60,808.56	60,796.56	2.43	2.43	1.23
<b>Security Type Sub-Total</b>			<b>225,763,783.52</b>			<b>228,003,711.89</b>	<b>2,030,224.91</b>	<b>2,048,747.37</b>		<b>1.42</b>	<b>1.55</b>	<b>1.52</b>
<b>Managed Account Sub-Total</b>			<b>7,320,101,783.52</b>			<b>7,413,779,924.21</b>	<b>115,797,672.53</b>	<b>98,812,864.19</b>		<b>1.36</b>	<b>1.36</b>	<b>1.35</b>
<b>Securities Sub-Total</b>			<b>\$7,320,101,783.52</b>			<b>\$7,413,779,924.21</b>	<b>\$115,797,672.53</b>	<b>\$98,812,864.19</b>		<b>1.36</b>	<b>1.36</b>	<b>1.35%</b>
<b>Accrued Interest</b>						<b>\$23,458,580.03</b>						
<b>Total Investments</b>						<b>\$7,437,238,504.24</b>						



**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2020

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											
	02/03/20	02/03/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687AB44	113,000,000.00	(112,995,071.94)	0.00	(112,995,071.94)			
			-- 0.000% 02/04/2020								
	02/03/20	02/03/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TB47	200,000,000.00	(199,991,222.22)	0.00	(199,991,222.22)			
			-- 0.000% 02/04/2020								
	02/03/20	02/03/20	NATIXIS NY BRANCH COMM PAPER DTD 12/11/2019 0.000% 07/08/2020	63873JG87	50,000,000.00	(49,631,666.67)	0.00	(49,631,666.67)			
	02/03/20	02/03/20	NATIXIS NY BRANCH COMM PAPER DTD 10/08/2019 0.000% 07/02/2020	63873JG20	50,000,000.00	(49,645,833.33)	0.00	(49,645,833.33)			
	02/03/20	02/04/20	FHLB DISC NOTE DTD 07/15/2019 0.000% 07/15/2020	313384ZK8	75,000,000.00	(74,476,875.00)	0.00	(74,476,875.00)			
	02/04/20	02/04/20	BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 05/07/2020	09659BE71	50,000,000.00	(49,788,166.67)	0.00	(49,788,166.67)			
	02/04/20	02/04/20	CREDIT AGRICOLE CIB NY COMM PAPER DTD 10/07/2019 0.000% 02/05/2020	22533TB54	206,000,000.00	(205,990,958.89)	0.00	(205,990,958.89)			
	02/04/20	02/12/20	TAOT 2020-A A2 DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	12,000,000.00	(11,999,852.40)	0.00	(11,999,852.40)			
	02/04/20	02/12/20	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	15,000,000.00	(14,998,917.00)	0.00	(14,998,917.00)			
	02/05/20	02/05/20	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/06/2020	22533TB62	205,000,000.00	(204,991,059.72)	0.00	(204,991,059.72)			
	02/06/20	02/06/20	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/07/2020	22533TB70	227,000,000.00	(226,990,100.28)	0.00	(226,990,100.28)			
	02/07/20	02/07/20	CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/08/2020 0.000% 02/10/2020	22533TBA3	198,000,000.00	(197,974,095.00)	0.00	(197,974,095.00)			
	02/10/20	02/10/20	COOPERATIVE RABOBANK U.A. COMM PAPER DTD 02/06/2020 0.000% 02/11/2020	21687ABB8	184,000,000.00	(183,991,975.56)	0.00	(183,991,975.56)			



**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2020

SAN BERNARDINO COUNTY - 76990800

Trade	Settle	Transaction Type	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
02/10/20	02/18/20	BUY	CHAIT 2020-A1 A1	161571HP2	8,000,000.00	(7,998,167.20)	0.00	(7,998,167.20)			
			DTD 02/18/2020 1.530% 01/15/2025								
02/11/20	02/11/20		COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABC6	249,000,000.00	(248,989,140.83)	0.00	(248,989,140.83)			
			DTD 02/07/2020 0.000% 02/12/2020								
02/12/20	02/12/20		COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABD4	226,000,000.00	(225,990,143.89)	0.00	(225,990,143.89)			
			DTD 02/06/2020 0.000% 02/13/2020								
02/13/20	02/13/20		COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABE2	228,000,000.00	(227,990,056.67)	0.00	(227,990,056.67)			
			DTD 02/05/2020 0.000% 02/14/2020								
02/13/20	02/14/20		FREDDIE MAC NOTES	3137EAEPO	50,000,000.00	(49,961,500.00)	0.00	(49,961,500.00)			
			DTD 02/14/2020 1.500% 02/12/2025								
02/14/20	02/14/20		COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABJ1	183,000,000.00	(182,968,076.67)	0.00	(182,968,076.67)			
			-- 0.000% 02/18/2020								
02/18/20	02/18/20		COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABK8	199,000,000.00	(198,991,321.39)	0.00	(198,991,321.39)			
			-- 0.000% 02/19/2020								
02/19/20	02/19/20		COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABL6	162,000,000.00	(161,992,935.00)	0.00	(161,992,935.00)			
			-- 0.000% 02/20/2020								
02/19/20	02/26/20		HAROT 2020-1 A2	43813RAB3	8,500,000.00	(8,499,138.95)	0.00	(8,499,138.95)			
			DTD 02/26/2020 1.630% 10/21/2022								
02/19/20	02/26/20		HAROT 2020-1 A3	43813RAC1	10,000,000.00	(9,998,040.00)	0.00	(9,998,040.00)			
			DTD 02/26/2020 1.610% 04/21/2024								
02/20/20	02/20/20		COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABM4	160,000,000.00	(159,992,977.78)	0.00	(159,992,977.78)			
			-- 0.000% 02/21/2020								
02/20/20	02/21/20		FEDERAL HOME LOAN BANKS NOTES	3130AJ7E3	50,000,000.00	(49,908,000.00)	0.00	(49,908,000.00)			
			DTD 02/21/2020 1.375% 02/17/2023								
02/21/20	02/21/20		CREDIT AGRICOLE CIB NY COMM PAPER	22533TB08	100,000,000.00	(99,986,916.67)	0.00	(99,986,916.67)			
			DTD 11/26/2019 0.000% 02/24/2020								



**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2020

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
<b>BUY</b>											
	02/24/20	02/24/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TBR6	107,000,000.00	(106,995,333.61)	0.00	(106,995,333.61)			
			-- 0.000% 02/25/2020								
	02/25/20	02/25/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TBS4	82,000,000.00	(81,996,423.89)	0.00	(81,996,423.89)			
			-- 0.000% 02/26/2020								
	02/26/20	02/26/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TBT2	63,000,000.00	(62,997,252.50)	0.00	(62,997,252.50)			
			-- 0.000% 02/27/2020								
	02/27/20	02/27/20	COOPERATIEVE RABOBANK U.A. COMM PAPER	21687ABU6	145,000,000.00	(144,993,676.39)	0.00	(144,993,676.39)			
			DTD 02/03/2020 0.000% 02/28/2020								
	02/28/20	02/28/20	BNP PARIBAS NY BRANCH COMM PAPER	09659BC24	127,000,000.00	(126,983,490.00)	0.00	(126,983,490.00)			
			-- 0.000% 03/02/2020								
	02/28/20	02/28/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TC20	300,000,000.00	(299,960,750.00)	0.00	(299,960,750.00)			
			-- 0.000% 03/02/2020								
<b>Transaction Type Sub-Total</b>					<b>4,042,500,000.00</b>	<b>(4,040,659,136.12)</b>	<b>0.00</b>	<b>(4,040,659,136.12)</b>			
<b>INTEREST</b>											
	02/01/20	02/01/20	JPM CHASE & CO CRP NT(CALLED OMD 2/1/21)	48125LRK0	2,750,000.00	0.00	35,805.00	35,805.00			
			DTD 02/01/2018 2.604% 02/03/2020								
	02/03/20	02/03/20	WELLS FARGO BANK NA CERT DEPOS	95001KDK7	25,000,000.00	0.00	224,361.10	224,361.10			
			DTD 08/23/2019 1.970% 02/03/2020								
	02/03/20	02/03/20	NORDEA BANK ABP NEW YORK CERT DEPOS	65558TPD1	50,000,000.00	0.00	250,583.35	250,583.35			
			DTD 10/29/2019 1.860% 02/03/2020								
	02/03/20	02/03/20	SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RBT6	25,000,000.00	0.00	218,888.90	218,888.90			
			DTD 08/27/2019 1.970% 02/03/2020								
	02/03/20	02/03/20	TORONTO DOMINION BANK NY CERT DEPOS	89114NBG9	50,000,000.00	0.00	171,888.90	171,888.90			
			DTD 11/27/2019 1.820% 02/03/2020								



**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2020

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
<b>INTEREST</b>											
	02/05/20	02/05/20	FANNIE MAE NOTES	3135GOV34	100,000,000.00	0.00	1,250,000.00	1,250,000.00			
			DTD 02/08/2019 2.500% 02/05/2024								
	02/06/20	02/06/20	MICROSOFT CORP NOTES	594918BV5	15,000,000.00	0.00	138,750.00	138,750.00			
			DTD 02/06/2017 1.850% 02/06/2020								
	02/08/20	02/08/20	MICROSOFT CORP (CALLABLE) NOTES	594918BP8	9,800,000.00	0.00	75,950.00	75,950.00			
			DTD 08/08/2016 1.550% 08/08/2021								
	02/11/20	02/11/20	FHLB NOTES	3130ADN32	75,000,000.00	0.00	796,875.00	796,875.00			
			DTD 02/09/2018 2.125% 02/11/2020								
	02/13/20	02/13/20	FHLB BONDS	3130AFW94	50,000,000.00	0.00	625,000.00	625,000.00			
			DTD 02/15/2019 2.500% 02/13/2024								
	02/14/20	02/14/20	FEDERAL FARM CREDIT BANK NOTES	3133EKZK5	10,000,000.00	0.00	80,000.00	80,000.00			
			DTD 08/14/2019 1.600% 08/14/2023								
	02/15/20	02/15/20	MBART 2019-1 A2A	58769TAB1	6,500,000.00	0.00	11,050.00	11,050.00			
			DTD 09/25/2019 2.040% 06/15/2022								
	02/15/20	02/15/20	US TREASURY N/B NOTES	9128283X6	75,000,000.00	0.00	843,750.00	843,750.00			
			DTD 02/15/2018 2.250% 02/15/2021								
	02/15/20	02/15/20	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								
	02/15/20	02/15/20	MBALT 2020-A A3	58770FAC6	5,000,000.00	0.00	4,088.89	4,088.89			
			DTD 01/29/2020 1.840% 12/15/2022								
	02/15/20	02/15/20	US TREASURY NOTES	912828W22	50,000,000.00	0.00	343,750.00	343,750.00			
			DTD 02/15/2017 1.375% 02/15/2020								
	02/15/20	02/15/20	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								
	02/15/20	02/15/20	TAOT 2019-B A2A	89239JAB0	10,625,314.14	0.00	22,932.97	22,932.97			
			DTD 05/08/2019 2.590% 02/15/2022								
	02/15/20	02/15/20	HART 2019-B A2	44891JAB4	2,500,000.00	0.00	4,020.83	4,020.83			
			DTD 11/06/2019 1.930% 07/15/2022								
	02/15/20	02/15/20	JDOT 2019-A A2	47789JAB2	4,177,422.86	0.00	9,921.38	9,921.38			
			DTD 03/13/2019 2.850% 12/15/2021								
	02/15/20	02/15/20	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								
	02/15/20	02/15/20	TAOT 2019-D A2	89233MAB9	7,000,000.00	0.00	11,200.00	11,200.00			
			DTD 11/13/2019 1.920% 07/15/2022								



## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2020

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
<b>INTEREST</b>											
02/15/20	02/15/20	02/15/20	US TREASURY N/B NOTES	9128283X6	50,000,000.00	0.00	562,500.00	562,500.00			
			DTD 02/15/2018 2.250% 02/15/2021								
02/15/20	02/15/20	02/15/20	US TREASURY NOTES	912828NT3	25,000,000.00	0.00	328,125.00	328,125.00			
			DTD 08/16/2010 2.625% 08/15/2020								
02/15/20	02/15/20	02/15/20	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								
02/15/20	02/15/20	02/15/20	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								
02/15/20	02/15/20	02/15/20	TAOT 2019-B A3	89239JAD6	5,000,000.00	0.00	10,708.34	10,708.34			
			DTD 05/08/2019 2.570% 08/15/2023								
02/15/20	02/15/20	02/15/20	JOHN DEERE OWNER TRUST	477870AB5	5,000,000.00	0.00	9,500.00	9,500.00			
			DTD 07/24/2019 2.280% 05/15/2022								
02/15/20	02/15/20	02/15/20	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								
02/15/20	02/15/20	02/15/20	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								
02/15/20	02/15/20	02/15/20	US TREASURY N/B	912828JZ7	50,000,000.00	0.00	500,000.00	500,000.00			
			DTD 02/17/2015 2.000% 02/15/2025								
02/15/20	02/15/20	02/15/20	MBART 2019-1 A3	58769TAD7	7,000,000.00	0.00	11,316.67	11,316.67			
			DTD 09/25/2019 1.930% 03/15/2024								
02/15/20	02/15/20	02/15/20	MBALT 2020-A A2	58770FAB8	3,000,000.00	0.00	2,426.67	2,426.67			
			DTD 01/29/2020 1.820% 03/15/2022								
02/15/20	02/15/20	02/15/20	MBALT 2019-B A3	58769OAC5	2,500,000.00	0.00	4,166.67	4,166.67			
			DTD 11/20/2019 2.000% 10/17/2022								
02/15/20	02/15/20	02/15/20	MBALT 2019-B A2	58769OAB7	3,000,000.00	0.00	5,025.00	5,025.00			
			DTD 11/20/2019 2.010% 12/15/2021								
02/15/20	02/15/20	02/15/20	JDOT 2019-B A3	477870AC3	2,500,000.00	0.00	4,604.17	4,604.17			
			DTD 07/24/2019 2.210% 12/15/2023								
02/15/20	02/15/20	02/15/20	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								
02/15/20	02/15/20	02/15/20	HAROT 2019-3 A2	43815NAB0	4,500,000.00	0.00	7,125.00	7,125.00			
			DTD 08/27/2019 1.900% 04/15/2022								
02/15/20	02/15/20	02/15/20	HART 2019-B A3	44891JAC2	3,750,000.00	0.00	6,062.50	6,062.50			
			DTD 11/06/2019 1.940% 02/15/2024								





**Managed Account Security Transactions & Interest**

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	02/15/20	02/15/20	TAOT 2019-A A2A	89239AAB9	2,737,194.08	0.00	6,455.22	6,455.22			
			DTD 02/13/2019 2.830% 10/15/2021								
	02/15/20	02/15/20	TAOT 2019-D A3	89233MAD5	4,500,000.00	0.00	7,200.00	7,200.00			
			DTD 11/13/2019 1.920% 01/16/2024								
	02/16/20	02/16/20	FREDDIE MAC NOTES	3137EAE19	50,000,000.00	0.00	593,750.00	593,750.00			
			DTD 02/16/2018 2.375% 02/16/2021								
	02/16/20	02/16/20	EXXON MOBIL CORPORATION	30231GBB7	3,000,000.00	0.00	28,530.00	28,530.00			
			DTD 08/16/2019 1.902% 08/16/2022								
	02/18/20	02/18/20	HAROT 2019-1 A3	43814WAC9	4,000,000.00	0.00	9,433.33	9,433.33			
			DTD 02/27/2019 2.830% 03/20/2023								
	02/18/20	02/18/20	HAROT 2019-4 A2	43813VAB4	8,000,000.00	0.00	12,400.00	12,400.00			
			DTD 11/26/2019 1.860% 06/18/2022								
	02/18/20	02/18/20	HAROT 2019-4 A3	43813VAC2	9,000,000.00	0.00	13,725.00	13,725.00			
			DTD 11/26/2019 1.830% 01/18/2024								
	02/18/20	02/18/20	HAROT 2019-1 A2	43814WAB1	5,086,003.45	0.00	11,655.42	11,655.42			
			DTD 02/27/2019 2.750% 09/20/2021								
	02/19/20	02/19/20	JPM CHS&CO FLT BK NT(CALLED OMD 2/19/21)	48125LRS3	10,000,000.00	0.00	58,078.32	58,078.32			
			DTD 02/19/2019 2.273% 02/19/2020								
	02/21/20	02/21/20	HAROT 2019-2 A3	43815MAC0	8,500,000.00	0.00	17,850.00	17,850.00			
			DTD 05/29/2019 2.520% 06/21/2023								
	02/21/20	02/21/20	HAROT 2019-2 A2	43815MAB2	11,640,342.00	0.00	24,929.74	24,929.74			
			DTD 05/29/2019 2.570% 12/21/2021								
	02/24/20	02/24/20	BANK OF AMERICA CORP NT (FLOAT,CALLABLE)	06050TML3	15,000,000.00	0.00	85,672.71	85,672.71			
			DTD 05/24/2019 2.033% 05/24/2021								
	02/28/20	02/28/20	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	390,298.21	390,298.21			
			FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	1,194.19	1,194.19			
	02/28/20	02/28/20	FNMA NOTES	3135G0T29	40,000,000.00	0.00	300,000.00	300,000.00			
			DTD 02/28/2017 1.500% 02/28/2020								
	02/28/20	02/28/20	FIDELITY GOVT MM FUND 2642	31607A703	0.00	0.00	1,197.15	1,197.15			
			STONECASTLE FICA	FICAMF003	0.00	0.00	61,580.76	61,580.76			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	02/28/20	02/28/20	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	325,305.19	325,305.19			
	02/29/20	02/29/20	US TREASURY NOTES	912828P87	25,000,000.00	0.00	140,625.00	140,625.00			
	02/29/20	02/29/20	US TREASURY NOTES	912828D1	100,000,000.00	0.00	687,500.00	687,500.00			
	02/29/20	02/29/20	UNITED STATES TREASURY NOTES	912828Y3	50,000,000.00	0.00	656,250.00	656,250.00			
	02/29/20	02/29/20	US TREASURY NOTES	912828J50	25,000,000.00	0.00	171,875.00	171,875.00			
	02/29/20	02/29/20	US TREASURY N/B NOTES	912828W55	25,000,000.00	0.00	234,375.00	234,375.00			
<b>Transaction Type Sub-Total</b>					<b>1,181,166,276.53</b>	<b>0.00</b>	<b>10,511,176.58</b>	<b>10,511,176.58</b>			<b>10,511,176.58</b>

**MATURITY**

02/03/20	02/03/20	02/03/20	INTL BANK OF RECONSTRUCTION AND DEV	459052S00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	287,569.44	0.00	0.00
02/03/20	02/03/20	02/03/20	SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RCZ1	25,000,000.00	25,000,000.00	118,750.00	25,118,750.00	0.00	0.00	0.00
02/03/20	02/03/20	02/03/20	TORONTO DOMINION BANK NY CERT DEPOS	89114NBG9	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	0.00
02/03/20	02/03/20	02/03/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TB39	200,000,000.00	200,000,000.00	0.00	200,000,000.00	26,333.33	0.00	0.00
02/03/20	02/03/20	02/03/20	JPM CHASE & CO CRP NT(CALLED OMD 2/1/21)	48125LRK0	2,750,000.00	2,750,000.00	0.00	2,750,000.00	20,652.50	0.00	0.00
02/03/20	02/03/20	02/03/20	TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GB39	25,000,000.00	25,000,000.00	0.00	25,000,000.00	209,000.00	0.00	0.00



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>MATURITY</b>											
	02/03/20	02/03/20	SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RBT6	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	0.00
	02/03/20	02/03/20	DTD 08/27/2019 1.970% 02/03/2020								
	02/03/20	02/03/20	NORDEA BANK ABP NEW YORK CERT DEPOS	65558TPD1	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	0.00
	02/03/20	02/03/20	DTD 10/29/2019 1.860% 02/03/2020								
	02/03/20	02/03/20	FEDERAL HOME LOAN BANKS DISC NOTE	313384SQ3	5,000,000.00	5,000,000.00	0.00	5,000,000.00	625.00	0.00	0.00
	02/03/20	02/03/20	DTD 02/04/2019 0.000% 02/03/2020								
	02/03/20	02/03/20	JP MORGAN SECURITIES LLC COMM PAPER	46640PB36	25,000,000.00	25,000,000.00	0.00	25,000,000.00	225,944.44	0.00	0.00
	02/03/20	02/03/20	DTD 06/06/2019 0.000% 02/03/2020								
	02/03/20	02/03/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687AB36	200,000,000.00	200,000,000.00	0.00	200,000,000.00	26,000.00	0.00	0.00
	02/03/20	02/03/20	DTD 10/01/2019 0.000% 02/03/2020								
	02/03/20	02/03/20	WELLS FARGO BANK NA CERT DEPOS	95001KDK7	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	0.00
	02/04/20	02/04/20	DTD 08/23/2019 1.970% 02/03/2020								
	02/04/20	02/04/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687AB44	113,000,000.00	113,000,000.00	0.00	113,000,000.00	4,928.06	0.00	0.00
	02/04/20	02/04/20	-- 0.000% 02/04/2020								
	02/04/20	02/04/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TB47	200,000,000.00	200,000,000.00	0.00	200,000,000.00	8,777.78	0.00	0.00
	02/05/20	02/05/20	-- 0.000% 02/04/2020								
	02/05/20	02/05/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TB54	206,000,000.00	206,000,000.00	0.00	206,000,000.00	9,041.11	0.00	0.00
	02/06/20	02/06/20	DTD 10/07/2019 0.000% 02/05/2020								
	02/06/20	02/06/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TB62	205,000,000.00	205,000,000.00	0.00	205,000,000.00	8,940.28	0.00	0.00
	02/06/20	02/06/20	-- 0.000% 02/06/2020								
	02/06/20	02/06/20	MICROSOFT CORP NOTES	594918BV5	15,000,000.00	15,000,000.00	0.00	15,000,000.00	10,050.00	0.00	0.00
	02/07/20	02/07/20	DTD 02/06/2017 1.850% 02/06/2020								
	02/07/20	02/07/20	NATIXIS NY BRANCH COMM PAPER	63873JB74	50,000,000.00	50,000,000.00	0.00	50,000,000.00	160,888.89	0.00	0.00
			-- 0.000% 02/07/2020								



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<b>MATURITY</b>											
	02/07/20	02/07/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TB70	227,000,000.00	227,000,000.00	0.00	227,000,000.00	9,899.72	0.00	
			-- 0.000% 02/07/2020								
	02/10/20	02/10/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TBA3	198,000,000.00	198,000,000.00	0.00	198,000,000.00	25,905.00	0.00	
			DTD 01/08/2020 0.000% 02/10/2020								
	02/11/20	02/11/20	FHLB NOTES	31130ADN32	75,000,000.00	75,000,000.00	0.00	75,000,000.00	137,250.00	0.00	
			DTD 02/09/2018 2.125% 02/11/2020								
	02/11/20	02/11/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABB8	184,000,000.00	184,000,000.00	0.00	184,000,000.00	8,024.44	0.00	
			DTD 02/06/2020 0.000% 02/11/2020								
	02/12/20	02/12/20	NATIXIS NY BRANCH COMM PAPER	63873JBC3	25,000,000.00	25,000,000.00	0.00	25,000,000.00	87,208.33	0.00	
			-- 0.000% 02/12/2020								
	02/12/20	02/12/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABC6	249,000,000.00	249,000,000.00	0.00	249,000,000.00	10,859.17	0.00	
			DTD 02/07/2020 0.000% 02/12/2020								
	02/12/20	02/12/20	TORONTO DOMINION BANK NY CERT DEPOS	89114NCR4	25,000,000.00	25,000,000.00	80,937.50	25,080,937.50	0.00	0.00	
			DTD 12/11/2019 1.850% 02/12/2020								
	02/13/20	02/13/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABD4	226,000,000.00	226,000,000.00	0.00	226,000,000.00	9,856.11	0.00	
			DTD 02/06/2020 0.000% 02/13/2020								
	02/13/20	02/13/20	MUFG BANK LTD/NY COMM PAPER	62479LBD6	50,000,000.00	50,000,000.00	0.00	50,000,000.00	45,500.00	0.00	
			-- 0.000% 02/13/2020								
	02/14/20	02/14/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABE2	228,000,000.00	228,000,000.00	0.00	228,000,000.00	9,943.33	0.00	
			DTD 02/05/2020 0.000% 02/14/2020								
	02/15/20	02/15/20	US TREASURY NOTES	912828W22	50,000,000.00	50,000,000.00	0.00	50,000,000.00	662,109.37	0.00	
			DTD 02/15/2017 1.375% 02/15/2020								
	02/18/20	02/18/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABJ1	183,000,000.00	183,000,000.00	0.00	183,000,000.00	31,923.33	0.00	
			-- 0.000% 02/18/2020								



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method			
<b>MATURITY</b>														
	02/19/20	02/19/20	JPM CHS&CO FLT BK NT(CALLED OMD 2/19/21)	48125LRS3	10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00	0.00	0.00			
	02/19/20	02/19/20	DTD 02/19/2019 2.273% 02/19/2020											
	02/19/20	02/19/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABK8	199,000,000.00	199,000,000.00	0.00	199,000,000.00	8,678.61	0.00	0.00			
	02/20/20	02/20/20	-- 0.000% 02/19/2020											
	02/20/20	02/20/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABL6	162,000,000.00	162,000,000.00	0.00	162,000,000.00	7,065.00	0.00	0.00			
	02/21/20	02/21/20	-- 0.000% 02/20/2020											
	02/21/20	02/21/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABM4	160,000,000.00	160,000,000.00	0.00	160,000,000.00	7,022.22	0.00	0.00			
	02/24/20	02/24/20	-- 0.000% 02/21/2020											
	02/24/20	02/24/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TBO8	100,000,000.00	100,000,000.00	0.00	100,000,000.00	13,083.33	0.00	0.00			
	02/25/20	02/25/20	DTD 11/26/2019 0.000% 02/24/2020											
	02/25/20	02/25/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TBR6	107,000,000.00	107,000,000.00	0.00	107,000,000.00	4,666.39	0.00	0.00			
	02/26/20	02/26/20	-- 0.000% 02/25/2020											
	02/26/20	02/26/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TBS4	82,000,000.00	82,000,000.00	0.00	82,000,000.00	3,576.11	0.00	0.00			
	02/26/20	02/26/20	-- 0.000% 02/26/2020											
	02/26/20	02/26/20	MUFG BANK LTD/NY COMM PAPER	62479LBS3	40,000,000.00	40,000,000.00	0.00	40,000,000.00	60,444.44	0.00	0.00			
	02/27/20	02/27/20	DTD 08/30/2019 0.000% 02/26/2020											
	02/27/20	02/27/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TBT2	63,000,000.00	63,000,000.00	0.00	63,000,000.00	2,747.50	0.00	0.00			
	02/28/20	02/28/20	-- 0.000% 02/27/2020											
	02/28/20	02/28/20	FNMA NOTES	3135GOT29	40,000,000.00	40,000,000.00	0.00	40,000,000.00	25,600.00	0.00	0.00			
	02/28/20	02/28/20	DTD 02/28/2017 1.500% 02/28/2020											
	02/28/20	02/28/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687ABU6	145,000,000.00	145,000,000.00	0.00	145,000,000.00	6,323.61	0.00	0.00			
	02/29/20	02/29/20	DTD 02/03/2020 0.000% 02/28/2020											
	02/29/20	02/29/20	US TREASURY NOTES	912828J50	25,000,000.00	25,000,000.00	0.00	25,000,000.00	141,601.56	0.00	0.00			
	02/29/20	02/29/20	DTD 03/02/2015 1.375% 02/29/2020											
<b>Transaction Type Sub-Total</b>									<b>4,299,750,000.00</b>	<b>4,299,750,000.00</b>	<b>199,687.50</b>	<b>4,299,949,687.50</b>	<b>2,318,038.40</b>	<b>0.00</b>



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
<b>PAYDOWNS</b>												
	02/15/20	02/15/20	JDOT 2019-A A2	47789JAB2	588,177.70	588,177.70	0.00	588,177.70	26.82	0.00		
			DTD 03/13/2019 2.850% 12/15/2021									
	02/15/20	02/15/20	TAOT 2019-A A2A	89239AAB9	305,213.04	305,213.04	0.00	305,213.04	27.71	0.00		
			DTD 02/13/2019 2.830% 10/15/2021									
	02/15/20	02/15/20	TAOT 2019-B A2A	89239JAB0	922,618.21	922,618.21	0.00	922,618.21	9.96	0.00		
			DTD 05/08/2019 2.590% 02/15/2022									
	02/18/20	02/18/20	HAROT 2019-1 A2	43814WAB1	539,525.42	539,525.42	0.00	539,525.42	34.75	0.00		
			DTD 02/27/2019 2.750% 09/20/2021									
	02/21/20	02/21/20	HAROT 2019-2 A2	43815MAB2	996,958.68	996,958.68	0.00	996,958.68	1.59	0.00		
			DTD 05/29/2019 2.570% 12/21/2021									
<b>Transaction Type Sub-Total</b>					<b>3,352,493.05</b>	<b>3,352,493.05</b>	<b>0.00</b>	<b>3,352,493.05</b>	<b>100.83</b>	<b>0.00</b>		
<b>Managed Account Sub-Total</b>						<b>262,443,356.93</b>	<b>10,710,864.08</b>	<b>273,154,221.01</b>	<b>2,318,139.23</b>	<b>0.00</b>		
<b>Total Security Transactions</b>						<b>\$262,443,356.93</b>	<b>\$10,710,864.08</b>	<b>\$273,154,221.01</b>	<b>\$2,318,139.23</b>	<b>\$0.00</b>		