



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
January 31, 2020

SAN BERNARDINO COUNTY

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
Chicago, IL 60603
312-523-2434
nelsond@pfm.com

Contents

Cover/Disclosures
Summary Statement
Individual Accounts

Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

Online Access www.pfm.com

Customer Service 1-717-232-2723



Important Disclosures

Important Disclosures

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

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

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

Account Control PFM does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by 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. 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 **January 31, 2020**

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	13,666,651.97	7,638,602,542.60
Cash Balance	0.00	270,456,933.88
Total	\$13,666,651.97	\$7,909,059,476.48

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	176,890,566.38	2.24
Bank Note	146,064,675.00	1.85
Certificate of Deposit	800,313,249.00	10.12
Commercial Paper	948,244,835.00	11.99
Corporate Note	158,480,211.00	2.00
Federal Agency Bond / Note	1,822,916,093.04	23.05
Federal Agency Discount Note	243,908,710.68	3.08
Federally Insured Cash Account	50,000,000.00	0.63
Joint Powers Authority	282,000,000.00	3.57
Money Market Mutual Fund	2,000,000.00	0.03
NOW Account	225,000,000.00	2.84
Supra-National Agency Bond / Note	299,520,850.00	3.79
Supra-National Discount Note	184,232,130.00	2.33
U.S. Treasury Bond / Note	2,299,031,222.50	29.06
Cash Balance	270,456,933.88	3.42
Total	\$7,909,059,476.48	100.00%



SAN BERNARDINO COUNTY

Consolidated Summary Statement

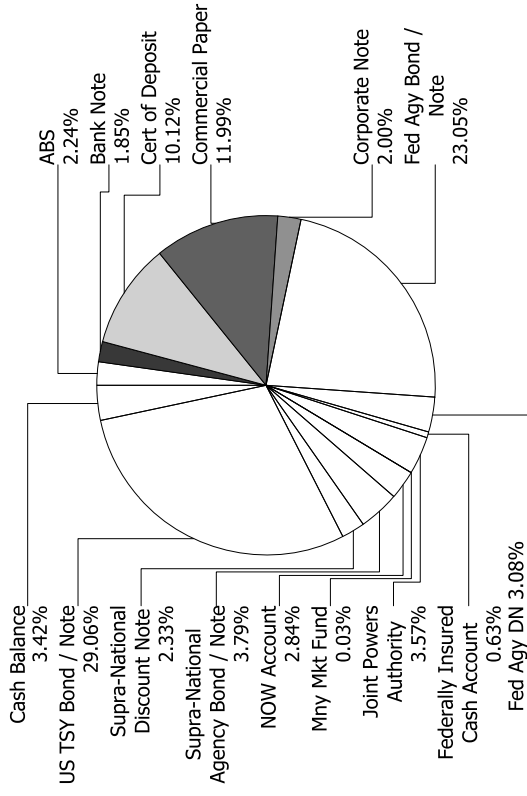
Account Statement
For the Month Ending January 31, 2020

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,892,024,731.18	23.93
31 to 60 days	229,845,645.00	2.91
61 to 90 days	184,984,945.00	2.34
91 to 180 days	1,244,324,208.08	15.73
181 days to 1 year	1,013,088,495.80	12.81
1 to 2 years	1,167,690,969.49	14.76
2 to 3 years	671,702,818.88	8.49
3 to 4 years	591,694,089.33	7.48
4 to 5 years	783,062,940.68	9.90
Over 5 years	130,640,633.04	1.65
Total	\$7,909,059,476.48	100.00%

Weighted Average Days to Maturity 493

Sector Allocation





Managed Account Summary Statement

For the Month Ending **January 31, 2020**

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value

Maturities/Calls	\$7,710,132,252.82
Principal Dispositions	(3,293,545,234.70)
Principal Acquisitions	(427,000,000.00)
Unsettled Trades	3,621,844,900.77
Change in Current Value	0.00
	27,170,623.71
Closing Market Value	\$7,638,602,542.60

Cash Transactions Summary - Managed Account

Maturities/Calls	3,291,943,527.78
Sale Proceeds	427,000,000.00
Coupon/Interest/Dividend Income	11,703,168.15
Principal Payments	2,545,234.70
Security Purchases	(3,621,844,900.77)
Net Cash Contribution	(111,347,029.86)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	12,646,695.93
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	1,019,956.04
Total Cash Basis Earnings	\$13,666,651.97

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	7,575,203,052.48
Ending Accrued Interest	24,473,674.72
Plus Proceeds from Sales	427,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	3,294,488,762.48
Plus Coupons/Dividends Received	11,703,168.15
Less Cost of New Purchases	(3,621,844,900.77)
Less Beginning Amortized Value of Securities	(7,671,916,721.97)
Less Beginning Accrued Interest	(26,247,621.95)

Total Accrual Basis Earnings

\$12,859,413.14



SAN BERNARDINO COUNTY - 76990800

Portfolio Summary and Statistics

For the Month Ending **January 31, 2020**

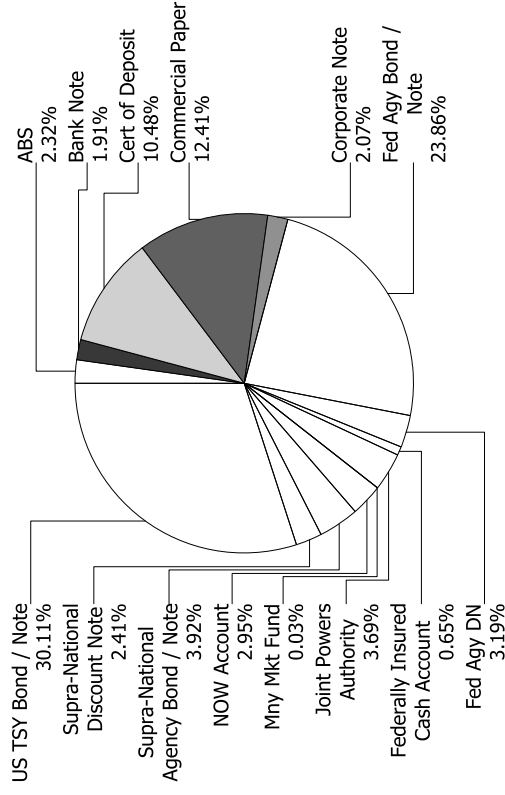
Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	2,275,000,000.00	2,299,031,222.50	30.11%
Supra-National Discount Note	185,000,000.00	184,232,130.00	2.41%
Supra-National Agency Bond / Note	295,000,000.00	299,520,850.00	3.92%
NOW Account	225,000,000.00	225,000,000.00	2.95%
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	3.69%
Federally Insured Cash Account	50,000,000.00	50,000,000.00	0.65%
Federal Agency Discount Note	245,698,000.00	243,908,710.68	3.19%
Federal Agency Bond / Note	1,793,340,000.00	1,822,916,093.04	23.86%
Corporate Note	157,050,000.00	158,480,211.00	2.07%
Commercial Paper	950,000,000.00	948,244,835.00	12.41%
Certificate of Deposit	800,000,000.00	800,313,249.00	10.48%
Bank Note	145,000,000.00	146,064,675.00	1.91%
Asset-Backed Security	175,616,276.59	176,890,566.38	2.32%
Managed Account Sub-Total	7,580,704,276.59	7,638,602,542.60	100.00%
Accrued Interest		24,473,674.72	
Total Portfolio	7,580,704,276.59	7,663,076,217.32	

Unsettled Trades

0.00 0.00 0.00

Sector Allocation



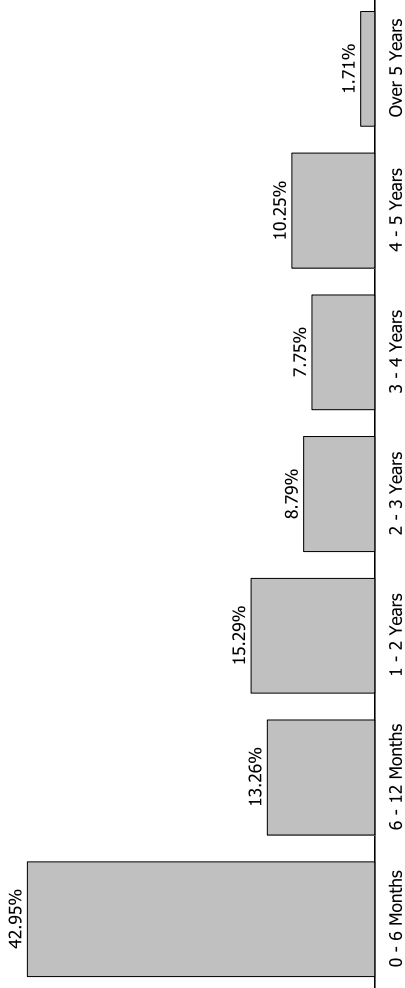


Portfolio Summary and Statistics

For the Month Ending January 31, 2020

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.04%
Yield to Maturity at Market	1.56%
Duration to Worst	1.30
Weighted Average Days to Maturity	511



Managed Account Issuer Summary

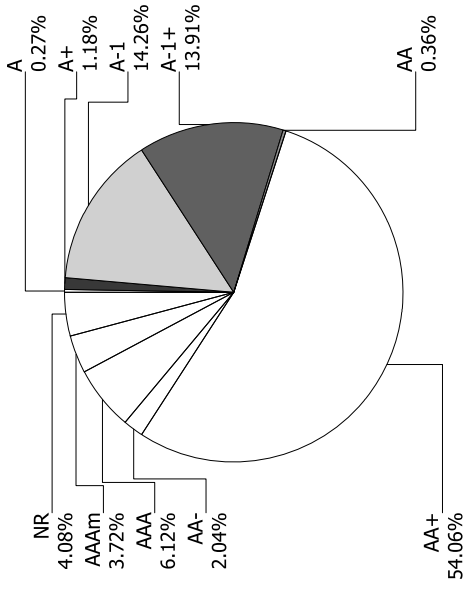
For the Month Ending January 31, 2020

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Credit Quality (S&P Ratings)

Issuer	Market Value of Holdings	Percent
3M COMPANY	17,157,987.00	0.22
AMERICAN HONDA FINANCE	49,908,650.00	0.65
BANK OF AMERICA CO	25,179,143.00	0.33
BANK OF MONTREAL	50,016,275.00	0.65
BANK OF NOVA SCOTIA	125,074,965.00	1.64
BANK OF THE WEST	225,000,000.00	2.95
BNP PARIBAS	74,701,425.00	0.98
CAMP	282,000,000.00	3.69
CHASE ISSURANCE	13,747,580.16	0.18
CREDIT AGRICOLE SA	249,545,950.00	3.27
DEERE & COMPANY	20,272,940.00	0.27
EXXON MOBIL CORP	8,060,541.00	0.11
FANNIE MAE	736,213,160.00	9.64
FEDERAL FARM CREDIT BANKS	283,733,690.08	3.71
FEDERAL HOME LOAN BANKS	886,259,378.64	11.60
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	160,618,575.00	2.10
HONDA AUTO RECEIVABLES	55,818,537.48	0.73
HYUNDAI AUTO RECEIVABLES	6,284,938.13	0.08
INTER-AMERICAN DEVELOPMENT BANK	128,127,625.00	1.68
INTERNATIONAL FINANCE CORPORATION	25,173,300.00	0.33
INTL BANK OF RECONSTRUCTION AND DEV	330,452,055.00	4.33
JOHN DEERE OWNER TRUST	16,301,219.87	0.21
JOHNSON & JOHNSON	3,007,704.00	0.04
JP MORGAN CHASE & CO	45,271,430.00	0.59
MERCEDES-BENZ AUTO LEASE TRUST	13,530,994.61	0.18
MERCEDES-BENZ AUTO RECEIVABLES	13,563,040.35	0.18
MICROSOFT CORP	24,805,525.00	0.32
MITSUBISHI UFJ FINANCIAL GROUP INC	89,915,980.00	1.18
NATIXIS NY BRANCH	124,896,775.00	1.64
NORDEA BANK AB	125,055,912.50	1.64





For the Month Ending January 31, 2020

Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
RABOBANK NEDERLAND	250,042,565.00	3.27
ROYAL BANK OF CANADA	50,019,940.00	0.65
STONECASTLE FICA	50,000,000.00	0.65
SVENSKA HANDELSBANKEN AB	149,994,131.50	1.96
SWEDBANK AB	50,023,040.00	0.65
TORONTO-DOMINION BANK	125,029,695.00	1.64
TOYOTA MOTOR CORP	217,158,597.78	2.84
UNITED STATES TREASURY	2,299,031,222.50	30.11
US BANCORP	102,980,761.00	1.35
WAL-MART STORES INC	27,409,178.00	0.36
WELLS FARGO & COMPANY	105,218,115.00	1.38
Total	\$7,638,602,542.60	100.00%



Managed Account Detail of Securities Held

For the Month Ending January 31, 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 02/15/2017 1.375% 02/15/2020	912828W22	AA+	Aaa	01/12/18	01/16/18	49,337,890.63	2.03	317,595.11	49,987,709.50	49,984,375.00
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	AA+	Aaa	02/01/17	02/02/17	24,858,398.44	1.56	145,432.69	24,996,384.75	24,992,187.50
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	175,652.47	49,975,518.50	49,976,560.00
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	143,715.66	49,868,980.00	49,945,310.00
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	118,340.16	49,847,776.00	49,960,940.00
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	129,098.36	49,835,208.50	49,976,560.00
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	82,417.58	49,909,154.50	50,062,500.00
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	82,417.58	49,864,738.00	50,062,500.00
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	71,428.57	49,928,448.00	50,015,625.00
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	142,857.14	99,834,812.00	100,031,250.00
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	2,747.25	49,866,475.50	50,101,560.00
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	303,158.97	25,109,330.75	25,136,720.00
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	555,288.46	49,989,559.50	50,296,875.00
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	232,923.50	49,581,146.50	49,937,500.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 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 10/31/2013 1.750% 10/31/2020	912828WVC0	AA+	Aaa	10/25/17	10/26/17	49,996,093.75	1.75	223,557.69	49,999,029.50	50,070,310.00
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	69,928.28	24,947,279.00	25,015,625.00
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	AA+	Aaa	03/14/19	03/18/19	49,787,109.38	2.48	519,701.09	49,883,610.50	50,382,810.00
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	AA+	Aaa	03/25/19	03/26/19	74,923,828.13	2.30	779,551.63	74,958,265.50	75,574,215.00
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	AA+	Aaa	11/29/17	11/30/17	24,374,023.44	1.92	118,990.38	24,788,276.75	24,902,345.00
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	AA+	Aaa	12/20/16	12/21/16	24,334,960.94	2.00	59,170.08	24,795,115.25	24,980,470.00
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	AA+	Aaa	12/02/16	12/05/16	50,447,265.63	1.79	172,131.15	50,136,100.00	50,375,000.00
US TREASURY NOTES	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	AA+	Aaa	04/29/19	04/30/19	99,925,781.25	2.28	6,181.32	99,951,349.00	101,250,000.00
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	AA+	Aaa	11/29/17	11/30/17	24,198,242.19	2.00	95,286.89	24,645,139.00	24,894,530.00
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	AA+	Aaa	12/20/16	12/21/16	24,734,375.00	2.10	80,686.48	24,898,627.75	25,234,375.00
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	AA+	Aaa	02/15/17	02/16/17	48,779,296.88	2.02	2,060.44	49,493,435.50	50,156,250.00
US TREASURY N/B NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	AA+	Aaa	11/29/17	11/30/17	24,823,242.19	2.05	198,317.31	24,911,842.25	25,273,437.50
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	5,151.10	99,030,587.00	101,359,380.00
US TREASURY N/B NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	119,763.05	24,851,302.75	25,378,905.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 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 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	139,856.56	48,913,466.00	50,531,250.00
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	30,219.78	24,718,989.25	25,054,687.50
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	60,439.56	48,476,025.50	50,109,375.00
US TREASURY N/B NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	115,384.62	50,517,568.00	52,195,310.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	AA+	Aaa	04/15/19	04/16/19	96,035,156.25	2.37	120,879.12	96,755,837.00	100,218,750.00
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	3,434.07	96,967,985.00	99,828,120.00
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	100,000,000.00	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	581,730.77	97,194,229.00	100,250,000.00
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	267,857.14	51,917,517.50	52,445,310.00
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	267,857.14	51,575,384.50	52,445,310.00
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	87,912.09	50,824,445.00	51,453,125.00
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	87,912.09	50,964,996.50	51,453,125.00
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	87,912.09	50,888,769.50	51,453,125.00
UNITED STATES TREASURY NOTES	DTD 07/01/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	76,923.08	50,168,844.50	50,914,060.00
US TREASURY N/B	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	2,918.96	51,383,895.00	51,757,810.00



Managed Account Detail of Securities Held

For the Month Ending January 31, 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 N/B	02/15/2025	912828JZ7	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	461,956.52	50,564,021.50	51,609,375.00
US TREASURY NOTES	05/15/2025	912828XB1	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	227,678.57	51,080,956.50	51,984,375.00
Security Type Sub-Total							2,258,317,382.93	2.08	7,574,422.55	2,268,798,132.00	2,299,031,222.50
Supra-National Discount Note											
INTL BANK OF RECONSTRUCTION AND DEV	02/03/2020	459052SQ0	A-1+	P-1	07/15/19	07/16/19	24,712,430.56	2.07	0.00	24,997,152.75	24,998,850.00
INTL BANK OF RECON AND DEV DISC NOTE	05/01/2020	459052WG7	A-1+	P-1	05/29/19	05/29/19	48,939,055.56	2.31	0.00	49,717,500.00	49,787,850.00
INTL BANK OF RECON AND DEV DISC NOTE	05/01/2020	459052WG7	A-1+	P-1	06/03/19	06/03/19	48,945,500.00	2.33	0.00	49,715,000.00	49,787,850.00
INTL BANK OF RECON AND DEV DISC NOTE	06/01/2020	459052XP6	A-1+	P-1	06/05/19	06/05/19	58,763,166.67	2.09	0.00	59,586,583.20	59,657,580.00
Security Type Sub-Total							181,360,152.79	2.21	0.00	184,016,235.95	184,232,130.00
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES	03/30/2020	459058FA6	AAA	Aaa	03/23/16	03/30/16	24,923,500.00	1.45	115,538.19	24,996,785.50	24,991,025.00
INTL BK RECON & DEVELOP NOTES	04/21/2020	459058FZ1	AAA	Aaa	03/14/17	03/21/17	24,978,250.00	1.90	130,208.33	24,998,382.50	25,001,400.00
INTER-AMERICAN DEVEL BK NOTE	05/12/2020	4581XOCX4	AAA	Aaa	04/05/17	04/12/17	24,940,750.00	1.70	89,149.31	24,994,478.75	24,999,700.00
INTL BANK OF RECON AND DEV GLOBAL NOTES	09/04/2020	459058GA5	AAA	Aaa	08/22/17	08/29/17	24,994,750.00	1.63	165,885.42	24,998,945.00	25,006,600.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2020**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value		
Dated Date/Coupon/Maturity	CUSIP	Par	Rating	Trade Date	Settle Date	YTM at Cost	Accrued Interest	Amortized Cost	Market Value		
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE	45950KCM0	25,000,000.00	AAA	Aaa	01/18/18	01/25/18	24,926,500.00	2.35	9,375.00	24,975,340.50	25,173,300.00
DTD 01/25/2018 2.250% 01/25/2021											
INTER-AMERICAN DEVELOPMENT BANK NOTE	4581X0DB1	50,000,000.00	AAA	Aaa	04/12/18	04/19/18	49,890,000.00	2.70	371.875.00	49,954,349.00	50,671,200.00
DTD 04/19/2018 2.625% 04/19/2021											
INTL BANK OF RECONSTRUCTION AND DEV NOTE	459058GH0	50,000,000.00	AAA	Aaa	07/18/18	07/25/18	49,883,000.00	2.83	30,555.56	49,941,007.50	50,958,300.00
DTD 07/25/2018 2.750% 07/23/2021											
INTL BANK OF RECON AND DEV GLOBAL NOTES	459058GF4	20,000,000.00	AAA	Aaa	12/12/17	12/13/17	19,955,000.00	2.18	56,666.67	19,978,519.00	20,262,600.00
DTD 12/13/2017 2.125% 12/13/2021											
INTER-AMERICAN DEVELOPMENT BANK NOTE	4581X0DD7	25,000,000.00	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	260,416.67	24,962,117.75	26,018,200.00
DTD 09/26/2018 3.000% 09/26/2022											
INTER-AMERICAN DEVELOPMENT BANK NOTE	4581X0CC0	25,000,000.00	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	243,750.00	25,393,126.25	26,438,525.00
DTD 10/04/2013 3.000% 10/04/2023											
Security Type Sub-Total		295,000,000.00				2.33	1,473,420.15	295,193,051.75	299,520,850.00		
NOW Account											
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	2,000.00	NR	NR	12/11/17	12/11/17	2,000.00	1.85	0.00	2,000.00	2,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	14,998,000.00	NR	NR	11/21/16	11/21/16	14,998,000.00	1.85	0.00	14,998,000.00	14,998,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	20,000,000.00	NR	NR	09/22/17	09/22/17	20,000,000.00	1.85	0.00	20,000,000.00	20,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	25,000,000.00	NR	NR	07/24/18	07/24/18	25,000,000.00	1.85	0.00	25,000,000.00	25,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	35,000,000.00	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	BKOFWEST7	50,000,000.00	NR	NR	11/28/16	11/28/16	50,000,000.00	1.85	0.00	50,000,000.00	50,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	80,000,000.00	NR	NR	05/30/17	05/30/17	80,000,000.00	1.85	0.00	80,000,000.00	80,000,000.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2020**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Money Market Mutual Fund										
FEDERATED GOVT OBLIGATIONS FUND	608919718	AAA	Aaa	12/06/19	12/06/19	1,000,000.00	1.45	0.00	1,000,000.00	1,000,000.00
FIDELITY GOVT MM FUND 2642	31607A703	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	1.46	0.00	2,000,000.00	2,000,000.00
Joint Powers Authority										
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	07/27/18	07/27/18	13,000,000.00	1.75	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	1.75	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	1.75	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	1.75	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	1.75	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	1.75	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	1.75	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	1.75	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	1.75	0.00	50,000,000.00	50,000,000.00
Security Type Sub-Total						282,000,000.00	1.75	0.00	282,000,000.00	282,000,000.00
Federally Insured Cash Account										
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



Managed Account Detail of Securities Held

For the Month Ending January 31, 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
Federally Insured Cash Account											
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
Security Type Sub-Total							50,000,000.00	1.55	0.00	50,000,000.00	50,000,000.00
Federal Agency Discount Note											
FEDERAL HOME LOAN BANKS DISC NOTE	DTD 02/04/2019 0.000%	313384SQ3	A-1+	P-1	01/31/20	01/31/20	4,999,375.00	1.50	0.00	4,999,583.35	4,999,364.80
FEDERAL FARM CREDIT BANKS DISC NOTE	-- 0.000% 05/20/2020	313312XB1	A-1+	P-1	07/01/19	07/02/19	30,152,650.03	2.02	0.00	30,513,965.49	30,549,580.08
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	49,593,139.00	49,666,572.00
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	99,212,889.00	99,189,677.00
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	59,514,333.60	59,503,516.80
Security Type Sub-Total							242,895,108.36	1.70	0.00	243,833,910.44	243,908,710.68
Federal Agency Bond / Note											
FHLB NOTES	DTD 02/09/2018 2.125%	3130ADN32	AA+	Aaa	02/08/18	02/09/18	74,862,750.00	2.22	752,604.17	74,998,066.50	75,008,925.00
FNMA NOTES	DTD 02/28/2017 1.500%	3135GOT29	AA+	Aaa	02/24/17	02/28/17	39,974,400.00	1.52	255,000.00	39,999,348.00	39,997,720.00
FEDERAL HOME LOAN BANKS NOTES	DTD 03/16/2018 2.375%	3130ADUJ9	AA+	Aaa	03/15/18	03/16/18	29,994,600.00	2.38	239,479.17	29,999,545.50	30,037,920.00
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375%	3137EAEF2	AA+	Aaa	04/19/17	04/20/17	24,914,500.00	1.49	96,440.97	24,993,629.00	24,989,750.00
FHLMC NOTES	DTD 04/19/2018 2.500%	3137EAEF7	AA+	Aaa	04/18/18	04/19/18	34,992,300.00	2.51	238,194.44	34,999,104.70	35,071,925.00
FHLMC BOND	DTD 05/08/2017 1.550%	3133EHJA2	AA+	Aaa	05/02/17	05/08/17	24,986,275.00	1.57	89,340.28	24,998,743.00	24,998,900.00



Managed Account Detail of Securities Held

For the Month Ending January 31, 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
FEDERAL HOME LOAN BANKS NOTES DTD 05/21/2018 2.625% 05/28/2020	3130AEC37	AA+	Aaa	05/18/18	05/21/18	49,982,000.00	2.64	229,687.50	49,997,018.50	50,167,900.00
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	AA+	Aaa	07/28/17	08/01/17	74,772,750.00	1.60	3,125.00	74,961,542.25	74,976,075.00
FHLB NOTES DTD 03/14/2018 2.400% 09/14/2020	3130ADT93	AA+	Aaa	03/08/18	03/14/18	9,993,783.00	2.43	91,333.33	9,998,425.80	10,050,720.00
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	AA+	Aaa	09/07/17	09/08/17	39,871,600.00	1.48	187,916.67	39,971,838.80	39,950,560.00
FEDERAL HOME LOAN BANKS NOTES DTD 09/07/2018 2.625% 10/01/2020	3130AEWA4	AA+	Aaa	09/06/18	09/07/18	74,838,750.00	2.73	656,250.00	74,946,798.75	75,524,850.00
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	363,368.06	49,988,956.50	50,484,050.00
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	192,708.33	49,987,047.50	50,127,800.00
FREDDIE MAC NOTES DTD 02/16/2018 2.375% 02/16/2021	3137EAE19	AA+	Aaa	02/15/18	02/16/18	49,868,000.00	2.47	544,270.83	49,953,072.50	50,429,100.00
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	375,000.00	49,969,537.50	50,650,400.00
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	129,774.31	24,976,239.75	25,482,350.00
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	259,548.61	49,981,762.00	50,964,700.00
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	223,437.50	74,991,748.50	76,397,850.00
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	186,041.67	20,255,896.00	20,315,160.00
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	454,166.67	49,981,264.50	51,362,100.00



Managed Account Detail of Securities Held

For the Month Ending January 31, 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
Federal Agency Bond / Note										
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	112,395.83	29,954,472.00	30,137,670.00
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	41,640.63	22,477,066.43	22,608,225.00
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	87,500.00	59,971,617.00	61,430,040.00
FEDERAL FARM CREDIT BANK NOTES DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	AA+	Aaa	01/16/19	01/18/19	49,957,500.00	2.63	46,944.44	49,971,806.50	51,179,500.00
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	510,937.50	74,818,194.00	76,428,075.00
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	AA+	Aaa	07/15/19	07/16/19	25,156,500.00	1.90	75,260.42	25,128,056.00	25,444,225.00
FFCB NOTES DTD 12/16/2019 1.630% 06/15/2022	3133ELD7	AA+	Aaa	12/04/19	12/16/19	39,997,880.80	1.63	81,500.00	39,997,983.60	40,255,360.00
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	415,364.58	74,773,392.75	75,038,250.00
FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	AA+	Aaa	08/28/19	08/29/19	10,150,500.00	1.49	78,888.89	10,129,918.30	10,164,240.00
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	211,770.83	25,000,000.00	25,295,800.00
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	3,188.89	9,995,031.70	10,043,470.00
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	6,377.78	19,990,063.40	20,086,940.00
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	6,377.78	19,990,063.40	20,086,940.00



Managed Account Detail of Securities Held

For the Month Ending January 31, 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
Federal Agency Bond / Note											
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	107,708.33	10,032,404.10	10,427,100.00
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	74,222.22	10,042,222.80	10,085,950.00
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024		3135G0V34	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	1,222,222.22	99,697,267.00	104,390,300.00
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	583,333.33	49,855,297.50	52,206,950.00
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024		3135G0V75	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	35,243.06	24,804,624.50	25,405,625.00
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	275,520.83	26,351,594.00	26,664,150.00
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	275,520.83	26,336,834.75	26,664,150.00
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	116,232.64	24,959,603.00	25,266,425.00
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	36,666.67	10,500,282.30	10,637,120.00
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	91,666.67	26,343,210.25	26,592,800.00
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	91,666.67	26,249,179.00	26,592,800.00
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	71,093.75	74,763,436.50	75,748,350.00
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	233,546.94	26,635,578.72	27,046,883.04
Security Type Sub-Total							1,797,974,968.20	2.20	10,460,479.24	1,798,718,785.05	1,822,916,093.04

1,793,340,000.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 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
Corporate Note										
JPM CHASE & CO CRP NT(CALLED OMD 2/1/21) DTD 02/01/2018 2.604% 02/03/2020	48125LRK0	A+	Aa2	01/15/19	01/17/19	2,729,347.50	2.99	35,805.00	2,749,887.42	2,749,560.00
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	AAA	Aaa	01/30/17	02/06/17	14,989,950.00	1.87	134,895.83	14,999,952.45	15,000,135.00
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	30,083.33	9,999,367.70	10,045,820.00
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	13,162.50	2,999,153.10	3,007,704.00
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	AA+	Aaa	11/26/18	11/28/18	4,887,350.00	3.26	46,291.67	4,945,015.80	5,031,915.00
JPMORGAN CHASE & CO CORP NOTE DTD 04/26/2018 3.086% 04/26/2021	48125LRN4	A+	Aa2	01/15/19	01/17/19	7,474,275.00	3.24	61,077.08	7,485,927.60	7,524,150.00
JOHN DEERE CAPITAL CORP CORP NOTES DTD 06/07/2019 2.300% 06/07/2021	24422EUV9	A	A2	06/04/19	06/07/19	9,993,200.00	2.34	34,500.00	9,995,377.50	10,088,220.00
WAL-MART STORES INC CORP NOTES DTD 06/27/2018 3.125% 06/23/2021	93114ZEJ8	AA	Aa2	06/20/18	06/27/18	6,999,650.00	3.13	23,090.28	6,999,824.02	7,149,618.00
WAL-MART STORES INC CORP NOTES DTD 06/27/2018 3.125% 06/23/2021	93114ZEJ8	AA	Aa2	06/21/18	06/27/18	10,011,800.00	3.08	32,986.11	10,005,624.80	10,213,740.00
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	AAA	Aaa	05/14/19	05/16/19	9,607,724.00	2.46	72,996.39	9,667,816.33	9,805,390.00
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021	88579YBA8	AA-	A1	09/11/18	09/14/18	1,995,900.00	3.07	22,833.33	1,997,741.18	2,043,882.00
3M COMPANY CORP (CALLABLE) NOTES DTD 09/19/2016 1.625% 09/19/2021	88579VAU5	AA-	A1	11/05/18	11/07/18	9,571,200.00	3.20	59,583.33	9,751,097.00	10,007,260.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 10/07/2019 1.800% 10/07/2021	89236TGJ8	AA-	Aa3	10/02/19	10/07/19	14,998,200.00	1.81	85,500.00	14,998,481.25	15,038,010.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 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
Corporate Note											
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TFU4	89236TFU4	AA-	Aa3	03/13/19	03/18/19	10,000,000.00	2.85	105,291.67	10,000,000.00	10,125,590.00
DTD 03/18/2019 2.850% 02/18/2022											
3M COMPANY BONDS	88579YBF7	88579YBF7	AA-	A1	02/12/19	02/22/19	4,997,650.00	2.77	57,291.67	4,998,345.50	5,106,845.00
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	49,166.67	4,998,237.90	5,137,065.00
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	80,236.11	9,995,338.60	10,211,270.00
DTD 04/12/2019 2.650% 04/12/2022											
JOHN DEERE CAPITAL CORP NOTES	24422EVA4	24422EVA4	A	A2	09/10/19	09/12/19	4,993,550.00	2.00	13,000.00	4,994,382.65	5,047,655.00
DTD 09/12/2019 1.950% 06/13/2022											
EXXON MOBIL CORPORATION	30231GBB7	30231GBB7	AA+	Aaa	08/13/19	08/16/19	3,000,000.00	1.90	26,152.50	3,000,000.00	3,028,626.00
DTD 08/16/2019 1.902% 08/16/2022											
US BANK NA CINCINNATI	90331HPF4	90331HPF4	AA-	A1	12/05/19	12/09/19	11,989,920.00	1.98	33,800.00	11,990,403.12	12,117,756.00
DTD 12/09/2019 1.950% 01/09/2023											
Security Type Sub-Total							156,224,706.50	2.55	1,017,743.47	156,571,973.92	158,480,211.00
Commercial Paper											
JP MORGAN SECURITIES LLC COMM PAPER	46640PB36	46640PB36	A-1	P-1	08/20/19	08/21/19	24,774,055.56	1.98	0.00	24,997,277.75	24,996,400.00
DTD 06/06/2019 0.000% 02/03/2020											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GB39	89233GB39	A-1+	P-1	09/03/19	09/04/19	24,791,000.00	2.00	0.00	24,997,250.00	24,996,250.00
DTD 05/10/2019 0.000% 02/03/2020											
CREDIT AGRICOLE CIB NY COMM PAPER	22533TB39	22533TB39	A-1	P-1	01/30/20	01/31/20	199,973,666.67	1.58	0.00	199,982,444.00	199,972,200.00
DTD 11/04/2019 0.000% 02/03/2020											
COOPERATIEVE RABOBANK U.A. COMM PAPER	21687AB36	21687AB36	A-1	P-1	01/30/20	01/31/20	199,974,000.00	1.56	0.00	199,982,666.00	199,974,000.00
DTD 10/01/2019 0.000% 02/03/2020											



Managed Account Detail of Securities Held

For the Month Ending January 31, 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
Commercial Paper											
NATIXIS NY BRANCH COMM PAPER	-- 0.000% 02/07/2020	63873JB74	A-1	P-1	12/03/19	12/05/19	49,839,111.11	1.82	0.00	49,984,916.50	49,983,650.00
NATIXIS NY BRANCH COMM PAPER	-- 0.000% 02/12/2020	63873JBC3	A-1	P-1	12/04/19	12/05/19	24,912,791.67	1.83	0.00	24,986,097.25	24,985,975.00
MUFG BANK LTD/NY COMM PAPER	-- 0.000% 02/13/2020	62479LBD6	A-1	P-1	01/23/20	01/23/20	49,954,500.00	1.56	0.00	49,974,000.00	49,967,700.00
MUFG BANK LTD/NY COMM PAPER	DTD 08/30/2019 0.000% 02/26/2020	62479LBS3	A-1	P-1	01/23/20	01/23/20	39,939,555.56	1.60	0.00	39,955,555.60	39,948,280.00
BNP PARIBAS NY BRANCH COMM PAPER	-- 0.000% 03/02/2020	09659BC24	A-1	P-1	10/01/19	10/02/19	24,785,722.22	2.05	0.00	24,957,708.25	24,964,625.00
NATIXIS NY BRANCH COMM PAPER	-- 0.000% 03/02/2020	63873JC24	A-1	P-1	12/02/19	12/03/19	49,767,500.00	1.87	0.00	49,922,500.00	49,927,150.00
AMERICAN HONDA FINANCE COMM PAPER	-- 0.000% 03/06/2020	02665JC65	A-1	P-1	12/10/19	12/12/19	49,796,944.44	1.73	0.00	49,918,778.00	49,908,650.00
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	34,828,208.45	34,832,455.00
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	24,859,444.50	24,861,675.00
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	49,740,278.00	49,736,800.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	-- 0.000% 06/03/2020	89233GF35	A-1+	P-1	12/04/19	12/05/19	24,769,979.17	1.85	0.00	24,843,687.50	24,845,500.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	-- 0.000% 08/03/2020	89233GH33	A-1+	P-1	11/12/19	11/13/19	24,653,500.00	1.92	0.00	24,758,500.00	24,769,775.00
CREDIT AGRICOLE CIB NY COMM PAPER	-- 0.000% 08/03/2020	22533TH33	A-1	P-1	12/02/19	12/02/19	49,380,694.44	1.84	0.00	49,534,889.00	49,573,750.00



Managed Account Detail of Securities Held

For the Month Ending January 31, 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
Commercial Paper											
Security Type Sub-Total							946,551,556.95	1.71	0.00	948,224,200.80	948,244,835.00
Certificate of Deposit											
WELLS FARGO BANK NA CERT DEPOS	95001KDK7		A-1	P-1	08/22/19	08/23/19	25,000,000.00	1.97	221,625.00	25,000,000.00	25,001,405.00
DTD 08/23/2019 1.970% 02/03/2020											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RBT6		A-1+	P-1	08/27/19	08/27/19	25,000,000.00	1.97	216,152.78	25,000,000.00	25,001,407.50
DTD 08/27/2019 1.970% 02/03/2020											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RCZ1		A-1+	P-1	10/31/19	10/31/19	25,000,000.00	1.80	116,250.00	25,000,000.00	25,000,752.50
DTD 10/31/2019 1.800% 02/03/2020											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558TPD1		A-1+	P-1	10/28/19	10/29/19	50,000,000.00	1.86	245,416.67	50,000,000.00	50,002,000.00
DTD 10/29/2019 1.860% 02/03/2020											
TORONTO DOMINION BANK NY CERT DEPOS	89114NBG9		A-1+	P-1	11/25/19	11/27/19	50,000,000.00	1.82	166,833.33	50,000,000.00	50,001,705.00
DTD 11/27/2019 1.820% 02/03/2020											
TORONTO DOMINION BANK NY CERT DEPOS	89114NCR4		A-1+	P-1	12/10/19	12/11/19	25,000,000.00	1.85	66,805.56	25,000,000.00	25,003,635.00
DTD 12/11/2019 1.850% 02/12/2020											
BANK OF MONTREAL CHICAGO CERT DEPOS	06367BBE8		A-1	P-1	12/02/19	12/03/19	50,000,000.00	1.86	155,000.00	50,000,000.00	50,016,275.00
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	20,750.00	50,000,000.00	49,992,208.50
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	66,805.56	25,000,000.00	25,019,765.00
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	66,805.56	25,000,000.00	25,019,925.00
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	56,861.11	50,000,000.00	50,024,355.00
DTD 01/09/2020 1.780% 05/21/2020											



Managed Account Detail of Securities Held

For the Month Ending **January 31, 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
Certificate of Deposit											
SWEDBANK NY CERT DEPOS	87019VZW0	87019VZW0	A-1+	P-1	12/11/19	12/12/19	50,000,000.00	1.85	131,041.67	50,000,000.00	50,023,040.00
DTD 12/12/2019 1.850% 06/05/2020											
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MFV2	06417MFV2	A-1	P-1	12/12/19	12/13/19	25,000,000.00	1.86	64,583.33	25,000,000.00	25,015,270.00
DTD 12/13/2019 1.860% 07/01/2020											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558TRN7	65558TRN7	A-1+	P-1	12/12/19	12/13/19	25,000,000.00	1.85	64,236.11	25,000,000.00	25,014,222.50
DTD 12/13/2019 1.850% 07/01/2020											
COOPERATIVE RABOBANK U.A. CERT DEPOS	21684XBD7	21684XBD7	A-1	P-1	06/20/19	06/21/19	50,000,000.00	2.04	637,500.00	50,000,000.00	50,068,565.00
DTD 06/21/2019 2.040% 07/01/2020											
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MFP5	06417MFP5	A-1	P-1	12/05/19	12/05/19	50,000,000.00	1.85	149,027.78	50,000,000.00	50,028,300.00
DTD 12/05/2019 1.850% 07/01/2020											
ROYAL BANK OF CANADA NY CERT DEPOS	78012URU1	78012URU1	A-1+	P-1	12/05/19	12/05/19	50,000,000.00	1.81	145,805.56	50,000,000.00	50,019,940.00
DTD 12/05/2019 1.810% 07/01/2020											
WELLS FARGO BANK NA CERT DEPOS	95001KCZ5	95001KCZ5	A-1	P-1	08/19/19	08/20/19	25,000,000.00	1.81	207,395.83	25,000,000.00	25,009,620.00
DTD 08/20/2019 1.810% 08/03/2020											
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MEY7	06417MEY7	A-1	P-1	11/18/19	11/19/19	50,000,000.00	1.85	190,138.89	50,000,000.00	50,031,395.00
DTD 11/19/2019 1.850% 08/03/2020											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959REY2	86959REY2	A-1+	P-1	01/23/20	01/23/20	50,000,000.00	1.72	21,500.00	50,000,000.00	49,999,763.00
DTD 01/23/2020 1.720% 08/03/2020											
WELLS FARGO BANK NA CERT DEPOS	95001KFR0	95001KFR0	A+	Aa1	01/09/20	01/09/20	25,000,000.00	1.83	28,750.00	25,000,000.00	25,019,700.00
DTD 01/09/2020 1.800% 02/01/2021											
Security Type Sub-Total			800,000,000.00				800,000,000.00	1.84	3,039,284.74	800,000,000.00	800,313,249.00
Bank Note											
JPM CHS&CO FLT BK NT(CALLED OMD 2/19/21)	48125LRS3	48125LRS3	A+	Aa2	02/12/19	02/19/19	10,000,000.00	3.11	46,715.17	10,000,000.00	10,001,320.00
DTD 02/19/2019 2.273% 02/19/2020											



Managed Account Detail of Securities Held

For the Month Ending January 31, 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
Bank Note											
US BANK NA CINCINNATI CALLABLE BANK NOTE	07/24/2018 3.050% 07/24/2020	90331HNU3	AA-	A1	07/20/18	07/24/18	9,995,200.00	3.07	5,930.56	9,998,820.10	10,051,060.00
US BANK NA CALLABLE BANK NOTE	10/24/2017 2.050% 10/23/2020	90331HNG4	AA-	A1	10/19/17	10/24/17	39,992,000.00	2.06	223,222.22	39,998,010.80	40,063,360.00
WELLS FARGO BANK NA BANK NOTE	01/23/2018 2.600% 01/15/2021	94988J5N3	A+	Aa2	08/12/19	08/13/19	10,073,800.00	2.07	11,555.56	10,049,870.70	10,087,390.00
US BANK NA CINCINNATI CALLABLE BANK NOTE	04/26/2018 3.150% 04/26/2021	90331HNP4	AA-	A1	04/24/18	04/26/18	14,999,100.00	3.15	124,687.50	14,999,619.15	15,251,970.00
Asset-Backed Security											
BANK OF AMERICA CORP NT (FLOAT, CALLABLE)	05/24/2019 2.260% 05/24/2021	06050TML3	A+	Aa2	05/20/19	05/24/19	15,000,000.00	2.87	64,019.17	15,000,000.00	15,012,960.00
US BANK BANK NOTE (CALLABLE)	11/16/2018 3.450% 11/16/2021	90331HNP7	AA-	A1	11/13/18	11/16/18	9,986,200.00	3.50	71,875.00	9,991,591.00	10,314,450.00
US BANK NA CINCINNATI BKNT (CALLABLE)	01/21/2020 1.800% 01/21/2022	90331HPJ6	AA-	A1	01/17/20	01/21/20	7,997,200.00	1.82	4,000.00	7,997,238.40	8,019,912.00
US BANK NA CINCINNATI (CALLABLE) CORP NT	05/23/2019 2.650% 05/23/2022	90331HPC1	AA-	A1	05/21/19	05/23/19	6,992,580.00	2.69	35,038.89	6,994,233.61	7,162,253.00
WELLS FARGO BANK NA CALLABLE BANK NOTE	09/11/2019 2.082% 09/09/2022	94988J6A0	A+	Aa2	09/04/19	09/11/19	20,000,000.00	2.08	161,933.33	20,000,000.00	20,100,000.00
Security Type Sub-Total											
							145,036,080.00	2.52	748,977.40	145,029,383.76	146,064,675.00
Asset-Backed Security											
HAROT 2019-1 A2	02/27/2019 2.750% 09/20/2021	43814WAB1	AAA	NR	02/19/19	02/27/19	5,085,675.91	2.75	5,050.68	5,085,789.94	5,106,882.00



Managed Account Detail of Securities Held

For the Month Ending January 31, 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	
Asset-Backed Security												
TAOT 2019-A A2A	02/13/2019 2.830% 10/15/2021	89239AAB9	AAA	Aaa	02/05/19	02/13/19	2,736,945.60	2.84	3,442.78	2,737,032.67	2,747,788.72	
MERCEDES-BENZ AUTO LEASE TRUST	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	2,999,856.18	3,003,836.10	
JDOT 2019-A A2	03/13/2019 2.850% 12/15/2021	47789JAB2	NR	Aaa	03/05/19	03/13/19	4,177,232.37	2.85	5,291.40	4,177,286.43	4,191,919.77	
HAROT 2019-2 A2	05/29/2019 2.570% 12/21/2021	43815MAB2	NR	Aaa	05/21/19	05/29/19	11,640,323.38	2.57	8,309.91	11,640,331.87	11,676,425.90	
TAOT 2019-B A2A	05/08/2019 2.590% 02/15/2022	89239JAB0	AAA	Aaa	04/30/19	05/08/19	10,625,199.39	2.59	12,230.92	10,625,232.33	10,672,331.16	
MBALT 2020-A A2	01/29/2020 1.820% 03/15/2022	58770FAB8	AAA	Aaa	01/21/20	01/29/20	2,999,876.70	1.82	303.33	2,999,876.85	3,002,925.57	
CHAIT 2015-A4 A4	05/01/2015 1.840% 04/15/2022	161571GX6	AAA	NR	08/27/19	08/29/19	3,596,484.38	1.91	2,944.00	3,596,986.48	3,601,001.16	
TAOT 2019-C A2A	08/14/2019 2.000% 04/15/2022	89238UAB6	AAA	Aaa	08/06/19	08/14/19	4,249,802.38	2.00	3,777.78	4,249,835.74	4,255,062.60	
HAROT 2019-3 A2	08/27/2019 1.900% 04/15/2022	43815NAB0	AAA	Aaa	08/21/19	08/27/19	4,499,685.00	1.91	3,800.00	4,499,732.21	4,508,745.75	
JOHN DEERE OWNER TRUST	07/24/2019 2.280% 05/15/2022	47787OAB5	NR	Aaa	07/16/19	07/24/19	4,999,981.00	2.28	5,066.67	4,999,986.00	5,014,771.00	
MERCEDES-BENZ AUTO RECEIVABLES	09/25/2019 2.040% 06/15/2022	58769TAB1	AAA	Aaa	09/18/19	09/25/19	6,499,378.60	2.12	5,893.33	6,499,452.05	6,516,911.05	
HAROT 2019-4 A2	11/26/2019 1.860% 06/18/2022	43813VAB4	AAA	NR	11/19/19	11/26/19	7,999,505.60	1.86	5,373.33	7,999,537.04	8,019,549.60	
HART 2019-B A2	11/06/2019 1.930% 07/15/2022	44891JAB4	AAA	NR	10/29/19	11/06/19	2,499,845.25	1.93	2,144.44	2,499,860.18	2,505,240.75	
TOYOTA AUTO RECEIVABLES OWNER	11/13/2019 1.920% 07/15/2022	89233MAB9	AAA	Aaa	11/06/19	11/13/19	6,999,482.70	1.93	5,973.33	6,999,524.49	7,015,514.80	



Managed Account Detail of Securities Held

For the Month Ending January 31, 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	
Asset-Backed Security												
MERCEDES-BENZ AUTO LEASE TRUST	DTD 11/20/2019 2.000% 10/17/2022	587690AC5	AAA	NR	11/13/19	11/20/19	2,499,602.50	2.01	2,222.22	2,499,627.28	2,507,432.25	
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	511.11	4,999,341.35	5,016,800.69	
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	3,999,917.80	4,071,780.00	
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	8,499,735.31	8,632,571.95	
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	4,499,539.25	4,566,936.60	
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	7,998,852.08	8,148,987.20	
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	4,749,965.56	4,756,639.08	
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	4,999,338.75	5,083,498.00	
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	4,999,963.70	5,020,355.50	
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	10,158,229.20	10,166,183.00	
JOHN DEERE OWNER TRUST	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	2,499,529.60	2,527,592.50	
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	4,499,692.16	4,534,534.80	
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	8,998,458.03	9,045,943.20	
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	3,749,838.23	3,779,697.38	



Managed Account Detail of Securities Held

For the Month Ending **January 31, 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
Asset-Backed Security											
MERCEDES-BENZ AUTO RECEIVABLES 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	6,999,105.75	7,046,129.30
CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024		161571FQ2	AAA	NR	09/17/19	09/18/19	10,060,156.25	1.92	9,600.00	10,055,924.30	10,146,579.00
Security Type Sub-Total							175,831,763.67	2.23	159,347.17	175,817,378.81	176,890,566.38
Managed Account Sub-Total							7,558,107,469.40	2.04	24,473,674.72	7,575,203,052.48	7,638,602,542.60
Securities Sub-Total							\$7,558,107,469.40	2.04%	\$7,575,203,052.48	\$7,638,602,542.60	
Accrued Interest											\$24,473,674.72
Total Investments											\$7,663,076,217.32



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 02/15/2017 1.375% 02/15/2020	912828W22	50,000,000.00	BARCLAYS		99.97	49,984,375.00	646,484.37	(3,334.50)	0.04	0.04	2.13
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	25,000,000.00	BNP DIR		99.97	24,992,187.50	133,789.06	(4,197.25)	0.08	0.08	1.76
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	50,000,000.00	MORGANST		99.95	49,976,560.00	300,778.75	1,041.50	0.25	0.25	1.56
US TREASURY NOTES	DTD 04/30/2013 1.125% 04/30/2020	912828VA5	50,000,000.00	BMO		99.89	49,945,310.00	1,124,997.50	76,330.00	0.25	0.25	1.56
US TREASURY NOTES	DTD 05/31/2013 1.375% 05/31/2020	912828VF4	50,000,000.00	MORGAN_S		99.92	49,960,940.00	951,174.37	113,164.00	0.33	0.33	1.61
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	50,000,000.00	BNY		99.95	49,976,560.00	1,009,763.12	141,351.50	0.33	0.33	1.64
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	50,000,000.00	JEFFERIE		100.13	50,062,500.00	550,781.25	153,345.50	0.41	0.41	1.57
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	50,000,000.00	JPM		100.13	50,062,500.00	763,671.87	197,762.00	0.41	0.41	1.57
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	50,000,000.00	WELLSFAR		100.03	50,015,625.00	187,500.00	87,177.00	0.41	0.41	1.55
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	100,000,000.00	MUFG		100.03	100,031,250.00	398,437.50	196,438.00	0.41	0.41	1.55
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828VP2	50,000,000.00	BK AMER		100.20	50,101,560.00	697,263.12	235,084.50	0.50	0.50	1.59
US TREASURY NOTES	DTD 07/31/2013 2.000% 07/31/2020	912828NT3	25,000,000.00	BNP DIR		100.55	25,136,720.00	(584,959.69)	27,389.25	0.53	0.53	1.60
UNITED STATES TREASURY NOTES	DTD 08/16/2010 2.625% 08/15/2020	9128284Y3	50,000,000.00	BK AMER		100.59	50,296,875.00	328,125.00	307,315.50	0.57	0.57	1.59
US TREASURY NOTES	DTD 09/30/2015 1.375% 09/30/2020	912828L65	50,000,000.00	BNP DIR		99.88	49,937,500.00	1,048,828.12	356,353.50	0.66	0.66	1.56
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	50,000,000.00	BARCLAYS		100.14	50,070,310.00	74,216.25	71,280.50	0.74	0.74	1.56
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	25,000,000.00	BARCLAYS		100.06	25,015,625.00	259,765.62	68,346.00	0.82	0.82	1.55
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	50,000,000.00	INTC		100.77	50,382,810.00	595,700.62	499,199.50	1.02	1.02	1.51



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
U.S. Treasury Bond / Note												
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	75,000,000.00	FTN		100.77	75,574,215.00	650,386.87	615,949.50	1.02	1.02	1.51
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	25,000,000.00	BARCLAYS		99.61	24,902,345.00	528,321.56	114,068.25	1.06	1.06	1.49
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	RBC CAP		99.92	24,980,470.00	645,509.06	185,354.75	1.31	1.31	1.43
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	BARCLAYS		100.75	50,375,000.00	(72,265.63)	238,900.00	1.31	1.31	1.43
US TREASURY NOTES	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	MORGANST		101.25	101,250,000.00	1,324,218.75	1,298,651.00	1.47	1.47	1.40
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	MIZUHO		99.58	24,894,530.00	696,287.81	249,391.00	1.64	1.64	1.38
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	BMO		100.94	25,234,375.00	500,000.00	335,747.25	1.79	1.79	1.35
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	TD SEC U		100.31	50,156,250.00	1,376,953.12	662,814.50	1.96	1.96	1.34
US TREASURY N/B NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		101.09	25,273,437.50	450,195.31	361,595.25	2.02	2.02	1.34
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		101.36	101,359,380.00	2,613,286.25	2,328,793.00	2.44	2.44	1.32
US TREASURY N/B NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		101.52	25,378,905.00	639,647.19	527,602.25	2.66	2.66	1.31
US TREASURY N/B NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		101.06	50,531,250.00	1,873,046.87	1,617,784.00	3.23	3.23	1.30
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		100.22	25,054,687.50	353,515.62	335,698.25	3.32	3.32	1.31
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		100.22	50,109,375.00	1,986,328.12	1,633,349.50	3.32	3.32	1.31
US TREASURY N/B NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		104.39	52,195,310.00	1,560,544.37	1,677,742.00	3.26	3.26	1.31
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		100.22	100,218,750.00	4,183,593.75	3,462,913.00	3.32	3.32	1.31
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		99.83	99,828,120.00	3,562,495.00	2,860,135.00	3.41	3.41	1.30



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	MORGANST		100.25	100,250,000.00	3,687,500.00	3,055,771.00	3.46	3.46	1.30
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		104.89	52,445,310.00	382,810.00	527,792.50	4.05	4.05	1.32
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		104.89	52,445,310.00	833,981.87	869,925.50	4.05	4.05	1.32
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		102.91	51,453,125.00	566,406.25	628,680.00	4.22	4.22	1.32
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		102.91	51,453,125.00	435,546.87	488,128.50	4.22	4.22	1.32
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		102.91	51,453,125.00	517,578.12	564,355.50	4.22	4.22	1.32
UNITED STATES TREASURY NOTES	DTD 07/01/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		101.83	50,914,060.00	740,231.87	745,215.50	4.24	4.24	1.32
US TREASURY N/B	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		103.52	51,757,810.00	283,200.62	373,915.00	4.29	4.29	1.32
US TREASURY N/B	DTD 02/17/2015 2.000% 02/15/2025	912828JZ7	50,000,000.00	MIZUHO		103.22	51,609,375.00	1,033,203.12	1,045,353.50	4.75	4.75	1.34
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		103.97	51,984,375.00	875,000.00	903,418.50	4.98	4.98	1.34
Security Type Sub-Total			2,275,000,000.00			2,299,031,222.50	40,713,839.57	30,233,090.50		2.13	2.13	1.44

Supra-National Discount Note												
INTL BANK OF RECONSTRUCTION AND DEV		459052S00	25,000,000.00	CASTLE		100.00	24,998,850.00	286,419.44	1,697.25	0.01	0.01	0.55
INTL BANK OF RECON AND DEV DISC NOTE		459052WG7	50,000,000.00	OTHER		99.58	49,787,850.00	848,794.44	70,350.00	0.25	0.25	1.69
INTL BANK OF RECON AND DEV DISC NOTE		459052WG7	50,000,000.00	CASTLE		99.58	49,787,850.00	842,350.00	72,850.00	0.25	0.25	1.69



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 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
INTL BANK OF RECON AND DEV DISC		459052XP6	60,000,000.00	CASTLE		99.43	59,657,580.00	894,413.33	70,996.80	0.33	0.33	1.69
NOTE												
--	0.000%	06/01/2020										

Security Type Sub-Total **185,000,000.00** **184,232,130.00** **2,871,977.21** **215,894.05** **0.24** **0.24** **1.53**

Supra-National Agency Bond / Note

INTL BANK OF RECON AND DEV GLOBAL		459058FA6	25,000,000.00	TOR DOM		99.96	24,991,025.00	67,525.00	(5,760.50)	0.17	0.17	1.58
NOTES												
DTD 03/30/2016 1.375% 03/30/2020												
INTL BK RECON & DEVELOP NOTES		459058FZ1	25,000,000.00	BNP		100.01	25,001,400.00	23,150.00	3,017.50	0.22	0.22	1.82
DTD 03/21/2017 1.875% 04/21/2020												
INTER-AMERICAN DEVEL BK NOTE		4581X0CX4	25,000,000.00	RBC		100.00	24,999,700.00	58,950.00	5,221.25	0.28	0.28	1.61
DTD 04/12/2017 1.625% 05/12/2020												
INTL BANK OF RECON AND DEV GLOBAL		459058GA5	25,000,000.00	JPMCHASE		100.03	25,006,600.00	11,850.00	7,655.00	0.58	0.58	1.58
NOTES												
DTD 08/29/2017 1.625% 09/04/2020												
INTERNATIONAL FINANCE CORPORATION		45950KCM0	25,000,000.00	BK AMER		100.69	25,173,300.00	246,800.00	197,959.50	0.97	0.97	1.54
NOTE												
DTD 01/25/2018 2.250% 01/25/2021												
INTER-AMERICAN DEVELOPMENT BANK		4581X0DB1	50,000,000.00	CITIGRP		101.34	50,671,200.00	781,200.00	716,851.00	1.19	1.19	1.51
NOTE												
DTD 04/19/2018 2.625% 04/19/2021												
INTL BANK OF RECONSTRUCTION AND		459058GH0	50,000,000.00	MORGANST		101.92	50,958,300.00	1,075,300.00	1,017,292.50	1.45	1.45	1.43
DEV NOTE												
DTD 07/25/2018 2.750% 07/23/2021												
INTL BANK OF RECON AND DEV GLOBAL		459058GF4	20,000,000.00	DEUTSCHE		101.31	20,262,600.00	307,600.00	284,081.00	1.82	1.82	1.41
NOTES												
DTD 12/13/2017 2.125% 12/13/2021												
INTER-AMERICAN DEVELOPMENT BANK		4581X0DD7	25,000,000.00	JPMCHASE		104.07	26,018,200.00	1,074,200.00	1,056,082.25	2.53	2.53	1.43
NOTE												
DTD 09/26/2018 3.000% 09/26/2022												



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 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
Supra-National Agency Bond / Note												
INTER-AMERICAN DEVELOPMENT BANK	4581X0CC0		25,000,000.00	BMO		105.75	26,438,525.00	958,525.00	1,045,398.75	3.46	3.46	1.39
NOTE												
DTD 10/04/2013 3.000% 10/04/2023												
Security Type Sub-Total			295,000,000.00				299,520,850.00	4,605,100.00	4,327,798.25	1.28	1.28	1.52

NOW Account

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

Money Market Mutual Fund

FEDERATED GOVT OBLIGATIONS FUND	608919718		1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.00	1.45
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

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

Joint Powers Authority

CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPF025		13,000,000.00	DIRECT		1.00	13,000,000.00	0.00	0.00	0.00	0.00	1.75
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPF025		18,000,000.00	DIRECT		1.00	18,000,000.00	0.00	0.00	0.00	0.00	1.75
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPF025		19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	0.00	1.75
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPF025		25,000,000.00	DIRECT		1.00	25,000,000.00	0.00	0.00	0.00	0.00	1.75
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPF025		30,000,000.00	DIRECT		1.00	30,000,000.00	0.00	0.00	0.00	0.00	1.75



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2020**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	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
Joint Powers Authority										
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025			1.00	36,000,000.00	0.00	0.00	0.00	0.00	1.75
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025			1.00	45,000,000.00	0.00	0.00	0.00	0.00	1.75
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025			1.00	46,000,000.00	0.00	0.00	0.00	0.00	1.75
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025			1.00	50,000,000.00	0.00	0.00	0.00	0.00	1.75

Security Type Sub-Total **282,000,000.00** **282,000,000.00** **0.00** **0.00** **0.00** **0.00** **0.00** **0.00** **1.75**

Federally Insured Cash Account

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

Federal Agency Discount Note

FEDERAL HOME LOAN BANKS DISC NOTE DTD 02/04/2019 0.000% 02/03/2020	313384SQ3			99.99	4,999,364.80	(10.20)	(218.55)	0.01	0.01	1.52
FEDERAL FARM CREDIT BANKS DISC NOTE -- 0.000% 05/20/2020	313312XB1			99.52	30,549,580.08	396,930.05	35,614.59	0.30	0.30	1.59
FEDERAL HOME LOAN BANKS DISC NOTE -- 0.000% 07/01/2020	313384YV5			99.33	49,666,572.00	609,627.56	73,433.00	0.41	0.41	1.59
FEDERAL HOME LOAN BANKS DISC NOTE -- 0.000% 08/03/2020	313384A66			99.19	99,189,677.00	15,288.11	(23,212.00)	0.50	0.50	1.59
FEDERAL HOME LOAN BANKS DISC NOTE -- 0.000% 08/07/2020	313384B24			99.17	59,503,516.80	(8,233.20)	(10,816.80)	0.51	0.51	1.59
Security Type Sub-Total					243,908,710.68	1,013,602.32	74,800.24	0.45	0.45	1.59

Federal Agency Bond / Note

FHLB NOTES	3130ADN32			100.01	75,008,925.00	146,175.00	10,858.50	0.03	0.03	1.53
DTD 02/09/2018 2.125% 02/11/2020										



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
Federal Agency Bond / Note												
FNMA NOTES	DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	40,000,000.00	JPMCHASE		99.99	39,997,720.00	23,320.00	(1,628.00)	0.08	0.08	1.56
FEDERAL HOME LOAN BANKS NOTES	DTD 03/16/2018 2.375% 03/30/2020	3130ADUJ9	30,000,000.00	CITI		100.13	30,037,920.00	43,320.00	38,374.50	0.17	0.17	1.60
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	25,000,000.00	TD SEC U		99.96	24,989,750.00	75,250.00	(3,879.00)	0.22	0.22	1.54
FHLMC NOTES	DTD 04/19/2018 2.500% 04/23/2020	3137EAEF7	35,000,000.00	CITIGRP		100.21	35,071,925.00	79,625.00	72,820.30	0.23	0.23	1.56
FFCB BONDS	DTD 05/08/2017 1.550% 05/08/2020	3133EHJA2	25,000,000.00	JPM		100.00	24,998,900.00	12,625.00	157.00	0.27	0.27	1.54
FEDERAL HOME LOAN BANKS NOTES	DTD 05/21/2018 2.625% 05/28/2020	3130AEC17	50,000,000.00	BARCLAYS		100.34	50,167,900.00	185,900.00	170,881.50	0.33	0.33	1.57
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	75,000,000.00	BARCLAYS		99.97	74,976,075.00	203,325.00	14,532.75	0.50	0.50	1.56
FHLB NOTES	DTD 03/14/2018 2.400% 09/14/2020	3130ADT93	10,000,000.00	JEFFERIE		100.51	10,050,720.00	56,937.00	52,294.20	0.61	0.61	1.57
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	40,000,000.00	BARCLAYS		99.88	39,950,560.00	78,960.00	(21,278.80)	0.65	0.65	1.56
FEDERAL HOME LOAN BANKS NOTES	DTD 09/07/2018 2.625% 10/01/2020	3130AEWA4	75,000,000.00	BARCLAYS		100.70	75,524,850.00	686,100.00	578,051.25	0.66	0.66	1.56
FANNIE MAE NOTES	DTD 11/01/2018 2.875% 10/30/2020	3135G0U84	50,000,000.00	JPMCHASE		100.97	50,484,050.00	513,050.00	495,093.50	0.74	0.74	1.57
FHLMC NOTES	DTD 11/15/2017 1.875% 11/17/2020	3137EAEK1	50,000,000.00	CITI		100.26	50,127,800.00	175,800.00	140,752.50	0.78	0.78	1.55
FREDDIE MAC NOTES	DTD 02/16/2018 2.375% 02/16/2021	3137EAEI9	50,000,000.00	BARCLAYS		100.86	50,429,100.00	561,100.00	476,027.50	1.02	1.02	1.54
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	50,000,000.00	BARCLAYS		101.30	50,650,400.00	724,900.00	680,862.50	1.17	1.17	1.40
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	25,000,000.00	DEUTSCHE		101.93	25,482,350.00	526,600.00	506,110.25	1.29	1.29	1.39
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	50,000,000.00	MIZUHO		101.93	50,964,700.00	998,700.00	982,938.00	1.29	1.29	1.39
FANNIE MAE NOTES	DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	75,000,000.00	TD SEC U		101.86	76,397,850.00	1,415,100.00	1,406,101.50	1.36	1.36	1.39



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
Federal Agency Bond / Note												
FHLB NOTES		313378JP7	20,000,000.00	MIZUHO		101.58	20,315,160.00	(6,440.00)	59,264.00	1.56	1.56	1.38
DTD 03/05/2012 2.375% 09/10/2021												
FEDERAL HOME LOAN BANKS NOTES		3130AF5B9	50,000,000.00	BARCLAYS		102.72	51,362,100.00	1,394,600.00	1,380,835.50	1.64	1.64	1.37
DTD 10/12/2018 3.000% 10/12/2021												
FEDERAL HOME LOAN BANKS NOTES		3130AHJY0	30,000,000.00	WELLSFAR		100.46	30,137,670.00	188,970.00	183,198.00	1.76	1.76	1.37
DTD 11/08/2019 1.625% 11/19/2021												
FEDERAL HOME LOAN BANKS NOTES		3130AHSR5	22,500,000.00	BARCLAYS		100.48	22,608,225.00	132,525.00	131,158.57	1.85	1.85	1.37
DTD 12/20/2019 1.625% 12/20/2021												
FANNIE MAE NOTES		3135G0U92	60,000,000.00	TD		102.38	61,430,040.00	1,473,240.00	1,458,423.00	1.89	1.89	1.38
DTD 01/11/2019 2.625% 01/11/2022												
FEDERAL FARM CREDIT BANK NOTES		3133EJ5P0	50,000,000.00	FTN		102.36	51,179,500.00	1,222,000.00	1,207,693.50	1.91	1.91	1.38
DTD 01/18/2019 2.600% 01/18/2022												
FANNIE MAE NOTES		3135G0V59	75,000,000.00	BARCLAYS		101.90	76,428,075.00	1,674,075.00	1,609,881.00	2.13	2.13	1.37
DTD 04/12/2019 2.250% 04/12/2022												
FEDERAL HOME LOAN BANK		313379O69	25,000,000.00	WELLSFAR		101.78	25,444,225.00	287,725.00	316,169.00	2.29	2.29	1.36
DTD 06/01/2012 2.125% 06/10/2022												
FFCB NOTES		3133ELDK7	40,000,000.00	INCAPITA		100.64	40,255,360.00	257,479.20	257,376.40	2.32	2.32	1.36
DTD 12/16/2019 1.630% 06/15/2022												
FANNIE MAE NOTES		3135G0W33	75,000,000.00	BARCLAYS		100.05	75,038,250.00	299,250.00	264,857.25	2.53	2.53	1.35
DTD 09/06/2019 1.375% 09/06/2022												
FEDERAL HOME LOAN BANKS NOTES		313380GJ0	10,000,000.00	WELLSFAR		101.64	10,164,240.00	13,740.00	34,321.70	2.52	2.52	1.36
DTD 08/13/2012 2.000% 09/09/2022												
FEDERAL HOME LOAN BANK NOTES		3130AFAJ6	25,000,000.00	TOR DOM	10/26/20	101.18	25,295,800.00	295,800.00	295,800.00	0.83	0.72	2.76
(CALLABLE)												
DTD 10/26/2018 3.210% 10/26/2022												
FEDERAL FARM CREDIT BANK		3133ELJN5	10,000,000.00	OTHER	01/24/22	100.43	10,043,470.00	48,470.00	48,438.30	2.45	1.94	1.49
NOTES(CALLABLE)												
DTD 01/24/2020 1.640% 01/24/2023												
FEDERAL FARM CREDIT BANK		3133ELJN5	20,000,000.00	DAIWA	01/24/22	100.43	20,086,940.00	96,940.00	96,876.60	2.45	1.94	1.49
NOTES(CALLABLE)												
DTD 01/24/2020 1.640% 01/24/2023												
FEDERAL FARM CREDIT BANK		3133ELJN5	20,000,000.00	FCSTONE	01/24/22	100.43	20,086,940.00	96,940.00	96,876.60	2.45	1.94	1.49
NOTES(CALLABLE)												
DTD 01/24/2020 1.640% 01/24/2023												



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 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
Federal Agency Bond / Note												
FEDERAL HOME LOAN BANKS NOTES	DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		104.27	10,427,100.00	384,420.00	394,695.90	2.95	2.95	1.34
FEDERAL FARM CREDIT BANK NOTES	DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		100.86	10,085,950.00	38,850.00	43,727.20	3.40	3.40	1.35
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		104.39	104,390,300.00	4,762,300.00	4,693,033.00	3.78	3.78	1.37
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		104.41	52,206,950.00	2,383,950.00	2,351,652.50	3.80	3.80	1.37
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		101.62	25,405,625.00	624,625.00	601,000.50	4.24	4.24	1.37
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		106.66	26,664,150.00	213,400.00	312,556.00	4.29	4.29	1.38
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		106.66	26,664,150.00	230,825.00	327,315.25	4.29	4.29	1.38
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		101.07	25,266,425.00	309,175.00	306,822.00	4.50	4.50	1.39
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		106.37	10,637,120.00	121,490.00	136,837.70	4.55	4.55	1.39
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		106.37	26,592,800.00	208,300.00	249,589.75	4.55	4.55	1.39
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		106.37	26,592,800.00	305,300.00	343,621.00	4.55	4.55	1.39
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		101.00	75,748,350.00	987,600.00	984,913.50	4.72	4.72	1.41
FEDERAL HOME LOAN BANK NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		104.67	27,046,883.04	388,788.64	411,304.32	4.78	4.78	1.43
Security Type Sub-Total			1,793,340,000.00			1,822,916,093.04	24,941,124.84	24,197,307.99	24,197,307.99	1.94	1.93	1.46

Corporate Note

JPM CHASE & CO CRP NT(CALLED OMD	48125LRK0	2,750,000.00	RBC	02/01/20	99.98	2,749,560.00	20,212.50	(327.42)	0.01	0.01	5.56
2/1/21)											
DTD 02/01/2018 2.604% 02/03/2020											



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
Corporate Note												
MICROSOFT CORP NOTES	594918BV5	15,000,000.00	BARCLAYS			100.00	15,000,135.00	10,185.00	182.55	0.02	0.02	1.47
DTD 02/06/2017 1.850% 02/06/2020												
WAL-MART STORES INC CORP NOTES	931142EG4	10,000,000.00	CITIGRP			100.46	10,045,820.00	48,920.00	46,452.30	0.39	0.39	1.66
DTD 06/27/2018 2.850% 06/23/2020												
JOHNSON & JOHNSON CORP NOTE	478160CH5	3,000,000.00	JPM			100.26	3,007,704.00	10,914.00	8,550.90	0.76	0.76	1.61
DTD 11/10/2017 1.950% 11/10/2020												
EXXON MOBIL CORPORATE (CALLABLE)	30231GAV4	5,000,000.00	JPMCHASE		02/01/21	100.64	5,031,915.00	144,565.00	86,899.20	0.99	0.98	1.62
NOTES												
DTD 03/03/2016 2.222% 03/01/2021												
JPMORGAN CHASE & CO CORP NOTE	48125LRN4	7,500,000.00	PIPER JA		04/26/20	100.32	7,524,150.00	49,875.00	38,222.40	0.23	0.24	2.82
DTD 04/26/2018 3.086% 04/26/2021												
JOHN DEERE CAPITAL CORP CORP NOTES	24422EUV9	10,000,000.00	CITIGRP			100.88	10,088,220.00	95,020.00	92,842.50	1.32	1.32	1.64
DTD 06/07/2019 2.300% 06/07/2021												
WAL-MART STORES INC CORP NOTES	931142EJ8	7,000,000.00	CITIGRP			102.14	7,149,618.00	149,968.00	149,793.98	1.36	1.36	1.57
DTD 06/27/2018 3.125% 06/23/2021												
WAL-MART STORES INC CORP NOTES	931142EJ8	10,000,000.00	JPMCHASE			102.14	10,213,740.00	201,940.00	208,115.20	1.36	1.36	1.57
DTD 06/27/2018 3.125% 06/23/2021												
MICROSOFT CORP (CALLABLE) NOTES	594918BP8	9,800,000.00	LOOP CAP		07/08/21	100.06	9,805,390.00	197,666.00	137,573.67	1.43	1.40	1.51
DTD 08/08/2016 1.550% 08/08/2021												
3M COMPANY	88579YBA8	2,000,000.00	CITI			102.19	2,043,882.00	47,982.00	46,140.82	1.56	1.56	1.62
DTD 09/14/2018 3.000% 09/14/2021												
3M COMPANY CORP (CALLABLE) NOTES	88579YAU5	10,000,000.00	MORGANST		08/19/21	100.07	10,007,260.00	436,060.00	256,163.00	1.55	1.52	1.58
DTD 09/19/2016 1.625% 09/19/2021												
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TGJ8	15,000,000.00	BK AMER			100.25	15,038,010.00	39,810.00	39,528.75	1.64	1.64	1.65
DTD 10/07/2019 1.800% 10/07/2021												
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TFU4	10,000,000.00	TOR DOM			101.26	10,125,590.00	125,590.00	125,590.00	1.96	1.96	2.22
DTD 03/18/2019 2.850% 02/18/2022												
3M COMPANY BONDS	88579YBF7	5,000,000.00	MORGANST		02/01/22	102.14	5,106,845.00	109,195.00	108,499.50	2.00	2.00	1.70
DTD 02/22/2019 2.750% 03/01/2022												
JOHN DEERE CAPITAL CORP	24422EUT4	5,000,000.00	BK AMER			102.74	5,137,065.00	139,465.00	138,827.10	2.08	2.08	1.66
DTD 03/07/2019 2.950% 04/01/2022												



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
Corporate Note												
TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022	89236TFX8	10,000,000.00	CITIGRP	102.11	10,211,270.00	217,570.00	215,931.40	2.12	2.12	2.12	2.12	1.67
JOHN DEERE CAPITAL CORP CORP NOTES DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	5,000,000.00	CITI	100.95	5,047,655.00	54,105.00	53,272.35	2.30	2.30	2.30	2.30	1.54
EXXON MOBIL CORPORATION DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	3,000,000.00	MORGANST	100.95	3,028,626.00	28,626.00	28,626.00	2.45	2.45	2.45	2.45	1.52
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	BARCLAYS	100.98	12,117,756.00	127,836.00	127,352.88	2.84	2.84	2.84	2.84	1.61
Security Type Sub-Total		157,050,000.00			158,480,211.00	2,255,504.50	1,908,237.08	1.41	1.41	1.41	1.41	1.76

Commercial Paper												
JP MORGAN SECURITIES LLC COMM PAPER DTD 06/06/2019 0.000% 02/03/2020	46640PB36	25,000,000.00	JPMCHASE	99.99	24,996,400.00	222,344.44	(877.75)	0.01	0.01	0.01	0.01	1.73
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 05/10/2019 0.000% 02/03/2020	89233GB39	25,000,000.00	TOYOTA	99.99	24,996,250.00	205,250.00	(1,000.00)	0.01	0.01	0.01	0.01	1.80
CREDIT AGRICOLE CIB NY COMM PAPER DTD 11/04/2019 0.000% 02/03/2020	22533TB39	200,000,000.00	CREDITAG	99.99	199,972,200.00	(1,466.67)	(10,244.00)	0.01	0.01	0.01	0.01	1.67
COOPERATIVE RABOBANK U.A. COMM PAPER DTD 10/01/2019 0.000% 02/03/2020	21687AB36	200,000,000.00	RABO_DIR	99.99	199,974,000.00	0.00	(8,666.00)	0.01	0.01	0.01	0.01	1.56
NATIXIS NY BRANCH COMM PAPER -- 0.000% 02/07/2020	63873JB74	50,000,000.00	NATIXIS_	99.97	49,983,650.00	144,538.89	(1,266.50)	0.02	0.02	0.02	0.02	1.68
NATIXIS NY BRANCH COMM PAPER -- 0.000% 02/12/2020	63873JBC3	25,000,000.00	NATIXIS_	99.94	24,985,975.00	73,183.33	(122.25)	0.03	0.03	0.03	0.03	1.68
MUFG BANK LTD/NY COMM PAPER -- 0.000% 02/13/2020	62479LBD6	50,000,000.00	MUFG	99.94	49,967,700.00	13,200.00	(6,300.00)	0.04	0.04	0.04	0.04	1.79
MUFG BANK LTD/NY COMM PAPER DTD 08/30/2019 0.000% 02/26/2020	62479LBS3	40,000,000.00	MUFG	99.87	39,948,280.00	8,724.44	(7,275.60)	0.07	0.07	0.07	0.07	1.79
BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 03/02/2020	09659BC24	25,000,000.00	BNP DIR	99.86	24,964,625.00	178,902.78	6,916.75	0.08	0.08	0.08	0.08	1.65
NATIXIS NY BRANCH COMM PAPER -- 0.000% 03/02/2020	63873JC24	50,000,000.00	NATIXIS_	99.85	49,927,150.00	159,650.00	4,650.00	0.08	0.08	0.08	0.08	1.69



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
Commercial Paper												
AMERICAN HONDA FINANCE COMM PAPER	02665JC65	50,000,000.00	MIZUHO			99.82	49,908,650.00	111,705.56	(10,128.00)	0.10	0.10	1.88
-- 0.000% 03/06/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GE69	35,000,000.00	TOYOTA			99.52	34,832,455.00	98,280.00	4,246.55	0.26	0.26	1.80
DTD 12/06/2019 0.000% 05/06/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GEM4	25,000,000.00	TOYOTA			99.45	24,861,675.00	76,341.67	2,230.50	0.30	0.30	1.80
-- 0.000% 05/21/2020												
BNP PARIBAS NY BRANCH COMM PAPER	09659BEM8	50,000,000.00	BNP DIR			99.47	49,736,800.00	17,772.22	(3,478.00)	0.30	0.30	1.72
-- 0.000% 05/21/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GF35	25,000,000.00	TOYOTA			99.38	24,845,500.00	75,520.83	1,812.50	0.34	0.34	1.81
-- 0.000% 06/03/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GH33	25,000,000.00	TOYOTA			99.08	24,769,775.00	116,275.00	11,275.00	0.50	0.50	1.81
-- 0.000% 08/03/2020												
CREDIT AGRICOLE CIB NY COMM PAPER	22533TH33	50,000,000.00	CREDITAG			99.15	49,573,750.00	193,055.56	38,861.00	0.50	0.50	1.67
-- 0.000% 08/03/2020												
Security Type Sub-Total			950,000,000.00			948,244,835.00		1,693,278.05	20,634.20	0.10	0.10	1.69
Certificate of Deposit												
WELLS FARGO BANK NA CERT DEPOS	9500IKDK7	25,000,000.00	WELLSFAR			100.01	25,001,405.00	1,405.00	1,405.00	0.01	0.01	1.60
DTD 08/23/2019 1.970% 02/03/2020												
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RBT6	25,000,000.00	SVENSKA			100.01	25,001,407.50	1,407.50	1,407.50	0.01	0.01	1.60
DTD 08/27/2019 1.970% 02/03/2020												
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RCZ1	25,000,000.00	SVENSKA			100.00	25,000,752.50	752.50	752.50	0.01	0.01	1.60
DTD 10/31/2019 1.800% 02/03/2020												
NORDEA BANK ABP NEW YORK CERT DEPOS	65558TPD1	50,000,000.00	CASTLE			100.00	50,002,000.00	2,000.00	2,000.00	0.01	0.01	1.60
DTD 10/29/2019 1.860% 02/03/2020												



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
Certificate of Deposit												
TORONTO DOMINION BANK NY CERT DEPOS		89114NBG9	50,000,000.00	TOR DOM		100.00	50,001,705.00	1,705.00	1,705.00	0.01	0.01	1.60
DTD 11/27/2019 1.820% 02/03/2020												
TORONTO DOMINION BANK NY CERT DEPOS		89114NCR4	25,000,000.00	TOR DOM		100.01	25,003,635.00	3,635.00	3,635.00	0.03	0.03	1.62
DTD 12/11/2019 1.850% 02/12/2020												
BANK OF MONTREAL CHICAGO CERT DEPOS		06367BBE8	50,000,000.00	BMO_DIR		100.03	50,016,275.00	16,275.00	16,275.00	0.08	0.08	1.66
DTD 12/03/2019 1.860% 03/02/2020												
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959REX4	50,000,000.00	SVENSKA		99.98	49,992,208.50	(7,791.50)	(7,791.50)	0.25	0.25	1.69
DTD 01/23/2020 1.660% 05/01/2020												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TRD9	25,000,000.00	JPM		100.08	25,019,765.00	19,765.00	19,765.00	0.26	0.26	1.69
DTD 12/11/2019 1.850% 05/06/2020												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TRG2	25,000,000.00	JPM		100.08	25,019,925.00	19,925.00	19,925.00	0.26	0.26	1.69
DTD 12/11/2019 1.850% 05/07/2020												
TORONTO DOMINION BANK NY CERT DEPOS		89114NFA8	50,000,000.00	TOR DOM		100.05	50,024,355.00	24,355.00	24,355.00	0.30	0.30	1.70
DTD 01/09/2020 1.780% 05/21/2020												
SWEDBANK NY CERT DEPOS		87019VZW0	50,000,000.00	OTHER		100.05	50,023,040.00	23,040.00	23,040.00	0.34	0.34	1.70
DTD 12/12/2019 1.850% 06/05/2020												
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS		06417MFV2	25,000,000.00	BNS		100.06	25,015,270.00	15,270.00	15,270.00	0.41	0.41	1.71
DTD 12/13/2019 1.860% 07/01/2020												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TRN7	25,000,000.00	CASTLE		100.06	25,014,222.50	14,222.50	14,222.50	0.41	0.41	1.71
DTD 12/13/2019 1.850% 07/01/2020												
COOPERATIEVE RABOBANK U.A. CERT DEPOS		21684XBD7	50,000,000.00	RABO_DIR		100.14	50,068,565.00	68,565.00	68,565.00	0.42	0.42	1.71
DTD 06/21/2019 2.040% 07/01/2020												



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
Certificate of Deposit												
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MFP5	50,000,000.00	BNS			100.06	50,028,300.00	28,300.00	28,300.00	0.41	0.41	1.71
DTD 12/05/2019 1.850% 07/01/2020												
ROYAL BANK OF CANADA NY CERT DEPOS	78012URU1	50,000,000.00	ROYAL			100.04	50,019,940.00	19,940.00	19,940.00	0.41	0.41	1.71
DTD 12/05/2019 1.810% 07/01/2020												
WELLS FARGO BANK NA CERT DEPOS	95001KCZ5	25,000,000.00	WELLSFAR			100.04	25,009,620.00	9,620.00	9,620.00	0.50	0.50	1.72
DTD 08/20/2019 1.810% 08/03/2020												
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MEY7	50,000,000.00	BNS			100.06	50,031,395.00	31,395.00	31,395.00	0.50	0.50	1.72
DTD 11/19/2019 1.850% 08/03/2020												
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959REY2	50,000,000.00	SVENSKA			100.00	49,999,763.00	(237.00)	(237.00)	0.50	0.50	1.72
DTD 01/23/2020 1.720% 08/03/2020												
WELLS FARGO BANK NA CERT DEPOS	95001KFR0	25,000,000.00	WELLSFAR			100.08	25,019,700.00	19,700.00	19,700.00	0.98	0.98	1.75
DTD 01/09/2020 1.800% 02/01/2021												
Security Type Sub-Total			800,000,000.00			800.313,249.00	313,249.00	313,249.00	313,249.00	0.29	0.29	1.68
Bank Note												
JPM CHS&CO FLT BK NT(CALLED OMD 2/19/21)	48125LRS3	10,000,000.00	JPMCHASE		02/19/20	100.01	10,001,320.00	1,320.00	1,320.00	0.05	0.05	1.77
DTD 02/19/2019 2.273% 02/19/2020												
US BANK NA CINCINNATI CALLABLE BANK NOTE	90331HNU3	10,000,000.00	BARCLAYS		06/24/20	100.51	10,051,060.00	55,860.00	52,239.90	0.38	0.40	1.96
DTD 07/24/2018 3.050% 07/24/2020												
US BANK NA CALLABLE BANK NOTE	90331HNG4	40,000,000.00	MORGANST		09/23/20	100.16	40,063,360.00	71,360.00	65,349.20	0.65	0.63	1.83
DTD 10/24/2017 2.050% 10/23/2020												
WELLS FARGO BANK NA BANK NOTE	94988J5N3	10,000,000.00	WELLSFAR			100.87	10,087,390.00	13,590.00	37,519.30	0.94	0.94	1.67
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	101.68	15,251,970.00	252,870.00	252,350.85	1.12	1.12	1.77
DTD 04/26/2018 3.150% 04/26/2021												



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
Bank Note												
BANK OF AMERICA CORP NT (FLOAT, CALLABLE)	06050TML3	15,000,000.00	BK AMER	05/24/20	100.09	15,012,960.00	12,960.00	12,960.00	12,960.00	0.07	0.31	2.22
DTD 05/24/2019 2.260% 05/24/2021												
US BANK BANK NOTE (CALLABLE)	90331HMX7	10,000,000.00	MORGANST	10/15/21	103.14	10,314,450.00	328,250.00	322,859.00	322,859.00	1.65	1.65	1.66
DTD 11/16/2018 3.450% 11/16/2021												
US BANK NA CINCINNATI BKNT (CALLABLE)	90331HPJ6	8,000,000.00	MORGANST	12/21/21	100.25	8,019,912.00	22,712.00	22,673.60	22,673.60	1.88	1.85	1.67
DTD 01/21/2020 1.800% 01/21/2022												
US BANK NA CINCINNATI (CALLABLE)	90331HPC1	7,000,000.00	BARCLAYS	04/22/22	102.32	7,162,253.00	169,673.00	168,019.39	168,019.39	2.16	2.15	1.62
CORP NT												
DTD 05/23/2019 2.650% 05/23/2022												
WELLS FARGO BANK NA CALLABLE BANK NOTE	9498816A0	20,000,000.00	WELLSFAR	09/09/21	100.50	20,100,000.00	100,000.00	100,000.00	100,000.00	1.60	1.56	1.88
DTD 09/11/2019 2.082% 09/09/2022												
Security Type Sub-Total		145,000,000.00				146,064,675.00	1,028,595.00	1,035,291.24	1,035,291.24	0.94	0.96	1.83
Asset-Backed Security												
HAROT 2019-1 A2	43814WAB1	5,086,003.45	BK AMER		100.41	5,106,882.00	21,206.09	21,092.06	21,092.06	0.44	0.83	2.26
DTD 02/27/2019 2.750% 09/20/2021												
TAOT 2019-A A2A	89239AAB9	2,737,194.14	SOC GEN		100.39	2,747,788.72	10,843.12	10,756.05	10,756.05	0.37	0.86	2.38
DTD 02/13/2019 2.830% 10/15/2021												
MERCEDES-BENZ AUTO LEASE TRUST	58769OAB7	3,000,000.00	WELLSFAR		100.13	3,003,836.10	3,993.90	3,979.92	3,979.92	0.64	0.95	1.88
DTD 11/20/2019 2.010% 12/15/2021												
JDOT 2019-A A2	47789JAB2	4,177,422.86	CITI		100.35	4,191,919.77	14,687.40	14,633.34	14,633.34	0.50	0.86	2.45
DTD 03/13/2019 2.850% 12/15/2021												
HAROT 2019-2 A2	43815MAB2	11,640,342.00	JPMCHASE		100.31	11,676,425.90	36,102.52	36,094.03	36,094.03	0.54	0.96	2.25
DTD 05/29/2019 2.570% 12/21/2021												
TAOT 2019-B A2A	89239JAB0	10,625,314.14	BAML		100.44	10,672,331.16	47,131.77	47,098.83	47,098.83	1.03	1.03	2.16
DTD 05/08/2019 2.590% 02/15/2022												
MBALT 2020-A A2	58770FAB8	3,000,000.00	MUFG		100.10	3,002,925.57	3,048.87	3,048.72	3,048.72	1.07	1.07	1.73
DTD 01/29/2020 1.820% 03/15/2022												
CHAIT 2015-A4 A4	161571GX6	3,600,000.00	WELLSFAR		100.03	3,601,001.16	4,516.78	4,014.68	4,014.68	1.11	1.11	1.82
DTD 05/01/2015 1.840% 04/15/2022												



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 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
Asset-Backed Security												
TAOT 2019-C A2A		89238UAB6	4,250,000.00	JPM		100.12	4,255,062.60	5,260.22	5,226.86	0.68	1.11	1.89
DTD 08/14/2019 2.000% 04/15/2022												
HAROT 2019-3 A2		43815NAB0	4,500,000.00	SOCGEN		100.19	4,508,745.75	9,060.75	9,013.54	0.81	1.11	1.73
DTD 08/27/2019 1.900% 04/15/2022												
JOHN DEERE OWNER TRUST		477870AB5	5,000,000.00	RBC		100.30	5,014,771.00	14,790.00	14,785.00	1.03	1.03	1.99
DTD 07/24/2019 2.280% 05/15/2022												
MERCEDES-BENZ AUTO RECEIVABLES		58769TAB1	6,500,000.00	MIZUHO		100.26	6,516,911.05	17,532.45	17,459.00	0.72	1.19	1.82
DTD 09/25/2019 2.040% 06/15/2022												
HAROT 2019-4 A2		43813VAB4	8,000,000.00	CITI		100.24	8,019,549.60	20,044.00	20,012.56	1.07	1.20	1.66
DTD 11/26/2019 1.860% 06/18/2022												
HART 2019-B A2		44891JAB4	2,500,000.00	RBC CAP		100.21	2,505,240.75	5,395.50	5,380.57	0.85	1.24	1.76
DTD 11/06/2019 1.930% 07/15/2022												
TOYOTA AUTO RECEIVABLES OWNER		89233MAB9	7,000,000.00	BARCLAYS		100.22	7,015,514.80	16,032.10	15,990.31	0.93	1.24	1.74
DTD 11/13/2019 1.920% 07/15/2022												
MERCEDES-BENZ AUTO LEASE TRUST		58769OAC5	2,500,000.00	WELLSFAR		100.30	2,507,432.25	7,829.75	7,804.97	1.57	1.36	1.78
DTD 11/20/2019 2.000% 10/17/2022												
MBALT 2020-A A3		58770FAC6	5,000,000.00	MUFG		100.34	5,016,800.69	17,459.69	17,459.34	1.67	1.44	1.61
DTD 01/29/2020 1.840% 12/15/2022												
HAROT 2019-1 A3		43814WAC9	4,000,000.00	BK AMER		101.79	4,071,780.00	71,887.20	71,862.20	1.57	1.57	1.70
DTD 02/27/2019 2.830% 03/20/2023												
HAROT 2019-2 A3		43815MAC0	8,500,000.00	JPMCHASE		101.56	8,632,571.95	132,889.00	132,836.64	1.79	1.70	1.61
DTD 05/29/2019 2.520% 06/21/2023												
JDOT 2019-A A3		47789JAD8	4,500,000.00	CITI		101.49	4,566,936.60	67,489.65	67,397.35	1.74	1.46	1.90
DTD 03/13/2019 2.910% 07/15/2023												
TAOT 2019-A A3		89239AAD5	8,000,000.00	SOC GEN		101.86	8,148,987.20	150,444.80	150,135.12	1.55	1.73	1.84
DTD 02/13/2019 2.910% 07/15/2023												
HAROT 2019-3 A3		43815NAC8	4,750,000.00	SOCGEN		100.14	4,756,639.08	6,678.50	6,673.52	2.00	1.77	1.70
DTD 08/27/2019 1.780% 08/15/2023												
TAOT 2019-B A3		89239JAD6	5,000,000.00	BAML		101.67	5,083,498.00	84,295.50	84,159.25	1.77	1.77	1.63
DTD 05/08/2019 2.570% 08/15/2023												
TAOT 2019-C A3		89238UAD2	5,000,000.00	JPM		100.41	5,020,355.50	20,396.50	20,391.80	1.86	1.81	1.69
DTD 08/14/2019 1.910% 09/15/2023												
BAACT 2018-A2 A2		05522RCZ9	10,000,000.00	TOR DOM		101.66	10,166,183.00	(4,129.50)	7,953.80	1.80	1.80	2.08
DTD 05/17/2018 3.000% 09/15/2023												



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 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
Asset-Backed Security												
JOHN DEERE OWNER TRUST	DTD 07/24/2019 2.210% 12/15/2023	477870AC3	2,500,000.00	RBC		101.10	2,527,592.50	28,123.25	28,062.90	1.92	1.61	1.53
TAOT 2019-D A3	DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	4,500,000.00	BARCLAYS		100.77	4,534,534.80	34,859.70	34,842.64	2.13	1.97	1.53
HAROT 2019-4 A3	DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	9,000,000.00	CITI		100.51	9,045,943.20	47,547.00	47,485.17	2.31	1.98	1.57
HART 2019-B A3	DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	3,750,000.00	RBC CAP		100.79	3,779,697.38	29,870.25	29,859.15	2.05	2.01	1.55
MERCEDES-BENZ AUTO RECEIVABLES	DTD 09/25/2019 1.930% 03/15/2024	58769TAD7	7,000,000.00	MIZUHO		100.66	7,046,129.30	47,093.20	47,023.55	1.96	2.05	1.61
CHAIT 2012-A7 A7	DTD 10/09/2012 2.160% 09/15/2024	161571FO2	10,000,000.00	JPMCHASE		101.47	10,146,579.00	86,422.75	90,654.70	2.30	2.30	1.53
Security Type Sub-Total			175,616,276.59			176,890,566.38		1,058,802.71	1,073,187.57	1.39	1.47	1.83
Managed Account Sub-Total			7,580,704,276.59			7,638,602,542.60		80,495,073.20	63,399,490.12	1.30	1.30	1.56
Securities Sub-Total			\$7,580,704,276.59			\$7,638,602,542.60		\$80,495,073.20	\$63,399,490.12	1.30	1.30	1.56%
Accrued Interest						\$24,473,674.72						
Total Investments						\$7,663,076,217.32						



Managed Account Security Transactions & Interest

For the Month Ending January 31, 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											
	01/03/20	01/03/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TA63	150,000,000.00	(149,980,750.00)	0.00	(149,980,750.00)			
			DTD 04/11/2019 0.000% 01/06/2020								
	01/06/20	01/06/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TA71	156,000,000.00	(155,993,326.67)	0.00	(155,993,326.67)			
			-- 0.000% 01/07/2020								
	01/07/20	01/07/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TA89	144,000,000.00	(143,993,880.00)	0.00	(143,993,880.00)			
			-- 0.000% 01/08/2020								
	01/08/20	01/08/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TA97	143,000,000.00	(142,993,922.50)	0.00	(142,993,922.50)			
			-- 0.000% 01/09/2020								
	01/08/20	01/09/20	TORONTO DOMINION BANK NY CERT DEPOS	89114NFA8	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 01/09/2020 1.780% 05/21/2020								
	01/08/20	01/10/20	FANNIE MAE NOTES	3135G0X24	75,000,000.00	(74,760,750.00)	0.00	(74,760,750.00)			
			DTD 01/10/2020 1.625% 01/07/2025								
	01/09/20	01/09/20	WELLS FARGO BANK NA CERT DEPOS	95001KFR0	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
			DTD 01/09/2020 1.800% 02/01/2021								
	01/09/20	01/09/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAA4	75,000,000.00	(74,996,812.50)	0.00	(74,996,812.50)			
			-- 0.000% 01/10/2020								
	01/17/20	01/21/20	US BANK NA CINCINNATI BKNT (CALLABLE)	90331HPJ6	8,000,000.00	(7,997,200.00)	0.00	(7,997,200.00)			
			DTD 01/21/2020 1.800% 01/21/2022								
	01/21/20	01/29/20	MBALT 2020-A A3	58770FAC6	5,000,000.00	(4,999,341.00)	0.00	(4,999,341.00)			
			DTD 01/29/2020 1.840% 12/15/2022								
	01/21/20	01/29/20	MBALT 2020-A A2	58770FAB8	3,000,000.00	(2,999,876.70)	0.00	(2,999,876.70)			
			DTD 01/29/2020 1.820% 03/15/2022								
	01/22/20	01/22/20	COOPERATIEVE RABOBANK U.A. COMM PAPER	21687AAP8	202,000,000.00	(201,991,415.00)	0.00	(201,991,415.00)			
			-- 0.000% 01/23/2020								



Managed Account Security Transactions & Interest

For the Month Ending January 31, 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	01/23/20	01/22/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAP1	225,000,000.00	(224,990,437.50)	0.00	(224,990,437.50)			
			-- 0.000% 01/23/2020								
	01/23/20	01/23/20	MUFG BANK LTD/NY COMM PAPER	62479LBD6	50,000,000.00	(49,954,500.00)	0.00	(49,954,500.00)			
			-- 0.000% 02/13/2020								
	01/23/20	01/23/20	MUFG BANK LTD/NY COMM PAPER	62479LBS3	40,000,000.00	(39,939,555.56)	0.00	(39,939,555.56)			
			DTD 08/30/2019 0.000% 02/26/2020								
	01/23/20	01/23/20	SVENSKA HANDELSBANKEN NY CERT DEPOS	86959REY2	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 01/23/2020 1.720% 08/03/2020								
	01/23/20	01/23/20	BNP PARIBAS NY BRANCH COMM PAPER	09659BEM8	50,000,000.00	(49,719,027.78)	0.00	(49,719,027.78)			
			-- 0.000% 05/21/2020								
	01/23/20	01/23/20	FEDERAL HOME LOAN BANKS DISC NOTE	313384A66	100,000,000.00	(99,174,388.89)	0.00	(99,174,388.89)			
			-- 0.000% 08/03/2020								
	01/23/20	01/23/20	SVENSKA HANDELSBANKEN NY CERT DEPOS	86959REX4	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 01/23/2020 1.660% 05/01/2020								
	01/23/20	01/23/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAO9	147,000,000.00	(146,993,752.50)	0.00	(146,993,752.50)			
			-- 0.000% 01/24/2020								
	01/23/20	01/24/20	FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	3133ELJN5	10,000,000.00	(9,995,000.00)	0.00	(9,995,000.00)			
			DTD 01/24/2020 1.640% 01/24/2023								
	01/23/20	01/24/20	FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	3133ELJN5	20,000,000.00	(19,990,000.00)	0.00	(19,990,000.00)			
			DTD 01/24/2020 1.640% 01/24/2023								
	01/23/20	01/24/20	FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	3133ELJN5	20,000,000.00	(19,990,000.00)	0.00	(19,990,000.00)			
			DTD 01/24/2020 1.640% 01/24/2023								
	01/24/20	01/24/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAT3	111,000,000.00	(110,985,847.50)	0.00	(110,985,847.50)			
			DTD 05/02/2019 0.000% 01/27/2020								



Managed Account Security Transactions & Interest

For the Month Ending January 31, 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											
	01/27/20	01/27/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAU0	165,000,000.00	(164,992,987.50)	0.00	(164,992,987.50)			
			-- 0.000% 01/28/2020								
	01/28/20	01/28/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAV8	172,000,000.00	(171,992,690.00)	0.00	(171,992,690.00)			
			-- 0.000% 01/29/2020								
	01/29/20	01/29/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAW6	232,000,000.00	(231,990,140.00)	0.00	(231,990,140.00)			
			-- 0.000% 01/30/2020								
	01/29/20	01/29/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687AAW3	225,000,000.00	(224,990,437.50)	0.00	(224,990,437.50)			
			DTD 01/23/2020 0.000% 01/30/2020								
	01/30/20	01/30/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAX4	156,000,000.00	(155,993,153.33)	0.00	(155,993,153.33)			
			DTD 05/06/2019 0.000% 01/31/2020								
	01/30/20	01/30/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687AAW1	300,000,000.00	(299,986,916.67)	0.00	(299,986,916.67)			
			DTD 01/13/2020 0.000% 01/31/2020								
	01/30/20	01/31/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687AB36	200,000,000.00	(199,974,000.00)	0.00	(199,974,000.00)			
			DTD 10/01/2019 0.000% 02/03/2020								
	01/30/20	01/31/20	FEDERAL HOME LOAN BANKS DISC NOTE	313384B24	60,000,000.00	(59,511,750.00)	0.00	(59,511,750.00)			
			-- 0.000% 08/07/2020								
	01/30/20	01/31/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TB39	200,000,000.00	(199,973,666.67)	0.00	(199,973,666.67)			
			DTD 11/04/2019 0.000% 02/03/2020								
	01/31/20	01/31/20	FEDERAL HOME LOAN BANKS DISC NOTE	313384S03	5,000,000.00	(4,999,375.00)	0.00	(4,999,375.00)			
			DTD 02/04/2019 0.000% 02/03/2020								
Transaction Type Sub-Total								3,624,000,000.00 (3,621,844,900.77)	0.00	(3,621,844,900.77)	
INTEREST											



Managed Account Security Transactions & Interest

For the Month Ending January 31, 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
INTEREST											
	01/02/20	01/02/20	BANK OF AMERICA NA CERT DEPOS	06052TE97	50,000,000.00	0.00	867,708.35	867,708.35			
			DTD 05/02/2019 2.550% 01/02/2020								
	01/02/20	01/02/20	SUMITOMO MITSUI BANK NY CERT DEPOS	86565B3J8	30,000,000.00	0.00	41,000.01	41,000.01			
			DTD 12/03/2019 1.640% 01/02/2020								
	01/02/20	01/02/20	FANNIE MAE NOTES	3135G0V75	25,000,000.00	0.00	211,458.33	211,458.33			
			DTD 07/08/2019 1.750% 07/02/2024								
	01/08/20	01/08/20	BANK OF MONTREAL CHICAGO CERT DEPOS	06367BBN8	25,000,000.00	0.00	40,138.90	40,138.90			
			DTD 12/05/2019 1.700% 01/08/2020								
	01/10/20	01/10/20	SUMITOMO MITSUI BANK NY CERT DEPOS	86565B3M1	48,000,000.00	0.00	69,973.34	69,973.34			
			DTD 12/09/2019 1.640% 01/10/2020								
	01/11/20	01/11/20	FANNIE MAE NOTES	3135G0U92	60,000,000.00	0.00	787,500.00	787,500.00			
			DTD 01/11/2019 2.625% 01/11/2022								
	01/15/20	01/15/20	MERCEDES-BENZ AUTO LEASE TRUST	58769QAB7	3,000,000.00	0.00	5,025.00	5,025.00			
			DTD 11/20/2019 2.010% 12/15/2021								
	01/15/20	01/15/20	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								
	01/15/20	01/15/20	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								
	01/15/20	01/15/20	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								
	01/15/20	01/15/20	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								
	01/15/20	01/15/20	TAOT 2019-A A2A	89239AAB9	3,049,120.20	0.00	7,190.84	7,190.84			
			DTD 02/13/2019 2.830% 10/15/2021								
	01/15/20	01/15/20	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								
	01/15/20	01/15/20	JDOT 2019-A A2	47789JAB2	4,658,836.27	0.00	11,064.74	11,064.74			
			DTD 03/13/2019 2.850% 12/15/2021								
	01/15/20	01/15/20	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

For the Month Ending January 31, 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
INTEREST											
	01/15/20	01/15/20	JOHN DEERE OWNER TRUST DTD 07/24/2019 2.210% 12/15/2023	477870AC3	2,500,000.00	0.00	4,604.17	4,604.17			
	01/15/20	01/15/20	CHAIT 2015-A4 A4 DTD 05/01/2015 1.840% 04/15/2022	161571GX6	3,600,000.00	0.00	5,520.00	5,520.00			
	01/15/20	01/15/20	MERCEDES-BENZ AUTO RECEIVABLES DTD 09/25/2019 2.040% 06/15/2022	58769TAB1	6,500,000.00	0.00	11,050.00	11,050.00			
	01/15/20	01/15/20	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	5,000,000.00	0.00	7,958.34	7,958.34			
	01/15/20	01/15/20	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	5,000,000.00	0.00	10,708.34	10,708.34			
	01/15/20	01/15/20	US TREASURY N/B NOTES DTD 01/17/2017 1.375% 01/15/2020	912828V31	50,000,000.00	0.00	343,750.00	343,750.00			
	01/15/20	01/15/20	MERCEDES-BENZ AUTO RECEIVABLES DTD 09/25/2019 1.930% 03/15/2024	58769TAD7	7,000,000.00	0.00	11,316.67	11,316.67			
	01/15/20	01/15/20	HAROT 2019-3 A2 DTD 08/27/2019 1.900% 04/15/2022	43815NAB0	4,500,000.00	0.00	7,125.00	7,125.00			
	01/15/20	01/15/20	CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FQ2	10,000,000.00	0.00	18,000.00	18,000.00			
	01/15/20	01/15/20	WELLS FARGO BANK NA BANK NOTE DTD 01/23/2018 2.600% 01/15/2021	94988J5N3	10,000,000.00	0.00	130,000.00	130,000.00			
	01/15/20	01/15/20	TOYOTA AUTO RECEIVABLES OWNER DTD 11/13/2019 1.920% 07/15/2022	89233MAB9	7,000,000.00	0.00	11,200.00	11,200.00			
	01/15/20	01/15/20	TAOT 2019-B A2A DTD 05/08/2019 2.590% 02/15/2022	89239JAB0	11,500,000.00	0.00	24,820.83	24,820.83			
	01/15/20	01/15/20	MERCEDES-BENZ AUTO LEASE TRUST DTD 11/20/2019 2.000% 10/17/2022	58769OAC5	2,500,000.00	0.00	4,166.67	4,166.67			
	01/15/20	01/15/20	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	4,750,000.00	0.00	7,045.83	7,045.83			
	01/15/20	01/15/20	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	4,500,000.00	0.00	7,200.00	7,200.00			
	01/15/20	01/15/20	JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	4,500,000.00	0.00	10,912.50	10,912.50			
	01/17/20	01/17/20	FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAE5	25,000,000.00	0.00	187,500.00	187,500.00			



Managed Account Security Transactions & Interest

For the Month Ending January 31, 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
INTEREST											
	01/18/20	01/18/20	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								
	01/18/20	01/18/20	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								
	01/18/20	01/18/20	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								
	01/18/20	01/18/20	HAROT 2019-1 A2	43814WAB1	5,603,554.71	0.00	12,841.48	12,841.48			
			DTD 02/27/2019 2.750% 09/20/2021								
	01/18/20	01/18/20	FEDERAL FARM CREDIT BANK NOTES	3133EJ5P0	50,000,000.00	0.00	650,000.00	650,000.00			
			DTD 01/18/2019 2.600% 01/18/2022								
	01/21/20	01/21/20	HAROT 2019-2 A2	43815MAB2	12,000,000.00	0.00	25,700.00	25,700.00			
			DTD 05/29/2019 2.570% 12/21/2021								
	01/21/20	01/21/20	FNMA NOTES	3135G0A78	25,000,000.00	0.00	203,125.00	203,125.00			
			DTD 01/12/2015 1.625% 01/21/2020								
	01/21/20	01/21/20	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								
	01/22/20	01/22/20	NORDEA BANK ABP NEW YORK CERT DEPOS	65558TNN1	50,000,000.00	0.00	240,222.20	240,222.20			
			DTD 10/22/2019 1.880% 01/22/2020								
	01/23/20	01/23/20	INTL BANK OF RECONSTRUCTION AND DEV NOTE	459058GH0	50,000,000.00	0.00	687,500.00	687,500.00			
			DTD 07/25/2018 2.750% 07/23/2021								
	01/23/20	01/23/20	BANK OF MONTREAL CHICAGO CERT DEPOS	06370R4X4	50,000,000.00	0.00	308,333.35	308,333.35			
			DTD 10/04/2019 2.000% 01/23/2020								
	01/24/20	01/24/20	US BANK NA CINCINNATI CALLABLE BANK NOT	90331HNU3	10,000,000.00	0.00	152,500.00	152,500.00			
			DTD 07/24/2018 3.050% 07/24/2020								
	01/25/20	01/25/20	INTERNATIONAL FINANCE CORPORATION NOTE	45950KCM0	25,000,000.00	0.00	281,250.00	281,250.00			
			DTD 01/25/2018 2.250% 01/25/2021								
	01/29/20	01/29/20	FHLB NOTES (CALLED OMD 01/29/2021)	3130ADFV9	25,000,000.00	0.00	281,250.00	281,250.00			
			DTD 01/29/2018 2.250% 01/29/2020								



Managed Account Security Transactions & Interest

For the Month Ending January 31, 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
INTEREST											
	01/30/20	01/30/20	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	75,000,000.00	0.00	562,500.00	562,500.00			
	01/31/20	01/31/20	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	1,279.60	1,279.60			
	01/31/20	01/31/20	US TREASURY NOTES 9128282P4	9128282P4	100,000,000.00	0.00	937,500.00	937,500.00			
	01/31/20	01/31/20	DKOFWEST7 BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	367,826.83	367,826.83			
	01/31/20	01/31/20	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	0.00	625,000.00	625,000.00			
	01/31/20	01/31/20	US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	50,000,000.00	0.00	500,000.00	500,000.00			
	01/31/20	01/31/20	FIDELITY GOVT MM FUND 2642	31607A703	0.00	0.00	375,059.36	375,059.36			
	01/31/20	01/31/20	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	425,792.76	425,792.76			
	01/31/20	01/31/20	US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	0.00	531,250.00	531,250.00			
	01/31/20	01/31/20	STONECASTLE FICA	FICAMF003	0.00	0.00	65,824.72	65,824.72			
	01/31/20	01/31/20	US TREASURY NOTES DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	0.00	375,000.00	375,000.00			
	01/31/20	01/31/20	US TREASURY NOTES DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	0.00	1,125,000.00	1,125,000.00			
Transaction Type Sub-Total				1,303,161,511.18	0.00	11,703,168.15	11,703,168.15	11,703,168.15			

MATURITY											
	01/02/20	01/02/20	MUFG BANK LTD/NY COMM PAPER DTD 07/03/2019 0.000% 01/02/2020	62479LA21	50,000,000.00	50,000,000.00	0.00	50,000,000.00	70,833.33	0.00	
	01/02/20	01/02/20	COOPERATIVE RABOBANK U.A. CERT DEPOS DTD 01/09/2019 2.860% 01/02/2020	21685V7E3	25,000,000.00	25,000,000.00	711,027.78	25,711,027.78	0.00	0.00	
	01/02/20	01/02/20	BANK OF AMERICA NA CERT DEPOS DTD 05/02/2019 2.550% 01/02/2020	06052TE97	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	
	01/02/20	01/02/20	SUMITOMO MITSUBI BANK NY CERT DEPOS DTD 12/03/2019 1.640% 01/02/2020	86565B338	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00	0.00	



Managed Account Security Transactions & Interest

For the Month Ending January 31, 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
MATURITY											
	01/03/20	01/03/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TA30	110,000,000.00	110,000,000.00	0.00	110,000,000.00	18,822.22	0.00	
	01/06/20	01/06/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TA63	150,000,000.00	150,000,000.00	0.00	150,000,000.00	19,250.00	0.00	
	01/07/20	01/07/20	DTD 04/11/2019 0.000% 01/06/2020 CREDIT AGRICOLE CIB NY COMM PAPER	22533TA71	156,000,000.00	156,000,000.00	0.00	156,000,000.00	6,673.33	0.00	
	01/08/20	01/08/20	MUFG BANK LTD/NY COMM PAPER	62479LA88	25,000,000.00	25,000,000.00	0.00	25,000,000.00	40,138.89	0.00	
	01/08/20	01/08/20	DTD 08/16/2019 0.000% 01/08/2020 BANK OF MONTREAL CHICAGO CERT DEPOS	06367BBN8	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	
	01/08/20	01/08/20	DTD 12/05/2019 1.700% 01/08/2020 CREDIT AGRICOLE CIB NY COMM PAPER	22533TA89	144,000,000.00	144,000,000.00	0.00	144,000,000.00	6,120.00	0.00	
	01/09/20	01/09/20	MUFG BANK LTD/NY COMM PAPER	62479LA96	25,000,000.00	25,000,000.00	0.00	25,000,000.00	41,319.44	0.00	
	01/09/20	01/09/20	DTD 08/16/2019 0.000% 01/09/2020 CREDIT AGRICOLE CIB NY COMM PAPER	22533TA97	143,000,000.00	143,000,000.00	0.00	143,000,000.00	6,077.50	0.00	
	01/10/20	01/10/20	DTD 12/09/2019 1.640% 01/10/2020 CREDIT AGRICOLE CIB NY COMM PAPER	22533TAA4	75,000,000.00	75,000,000.00	0.00	75,000,000.00	3,187.50	0.00	
	01/10/20	01/10/20	SUMITOMO MITSUI BANK NY CERT DEPOS	86565B3M1	48,000,000.00	48,000,000.00	0.00	48,000,000.00	0.00	0.00	
	01/15/20	01/15/20	US TREASURY N/B NOTES	912828V31	50,000,000.00	50,000,000.00	0.00	50,000,000.00	623,046.87	0.00	
	01/17/20	01/17/20	DTD 01/17/2017 1.375% 01/15/2020 FREDDIE MAC NOTES	3137EAE5	25,000,000.00	25,000,000.00	0.00	25,000,000.00	27,000.00	0.00	
	01/21/20	01/21/20	DTD 01/17/2017 1.500% 01/17/2020 FNMA NOTES	3135G0A78	25,000,000.00	25,000,000.00	0.00	25,000,000.00	(4,100.00)	0.00	
	01/21/20	01/21/20	DTD 01/12/2015 1.625% 01/21/2020								



Managed Account Security Transactions & Interest

For the Month Ending January 31, 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
MATURITY											
	01/22/20	01/22/20	SWEDBANK NY CERT DEPOS	87019VZC4	50,000,000.00	50,000,000.00	232,500.00	50,232,500.00	0.00	0.00	0.00
			DTD 10/24/2019 1.860% 01/22/2020								
	01/22/20	01/22/20	NORDEA BANK ABP NEW YORK CERT DEPOS	65558TNN1	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	0.00
			DTD 10/22/2019 1.880% 01/22/2020								
	01/23/20	01/23/20	BANK OF MONTREAL CHICAGO CERT DEPOS	06370R4X4	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	0.00
			DTD 10/04/2019 2.000% 01/23/2020								
	01/23/20	01/23/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAP1	225,000,000.00	225,000,000.00	0.00	225,000,000.00	9,562.50	0.00	0.00
			-- 0.000% 01/23/2020								
	01/23/20	01/23/20	COOPERATIEVE RABOBANK U.A. COMM PAPER	21687AAP8	202,000,000.00	202,000,000.00	0.00	202,000,000.00	8,585.00	0.00	0.00
			-- 0.000% 01/23/2020								
	01/24/20	01/24/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAO9	147,000,000.00	147,000,000.00	0.00	147,000,000.00	6,247.50	0.00	0.00
			-- 0.000% 01/24/2020								
	01/27/20	01/27/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAT3	111,000,000.00	111,000,000.00	0.00	111,000,000.00	14,152.50	0.00	0.00
			DTD 05/02/2019 0.000% 01/27/2020								
	01/28/20	01/28/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAU0	165,000,000.00	165,000,000.00	0.00	165,000,000.00	7,012.50	0.00	0.00
			-- 0.000% 01/28/2020								
	01/29/20	01/29/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAV8	172,000,000.00	172,000,000.00	0.00	172,000,000.00	7,310.00	0.00	0.00
			-- 0.000% 01/29/2020								
	01/29/20	01/29/20	FHLB NOTES (CALLED OMD 01/29/2021)	3130ADFFV9	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	0.00
			DTD 01/29/2018 2.250% 01/29/2020								
	01/30/20	01/30/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAW6	232,000,000.00	232,000,000.00	0.00	232,000,000.00	9,860.00	0.00	0.00
			-- 0.000% 01/30/2020								



Managed Account Security Transactions & Interest

For the Month Ending January 31, 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
MATURITY											
	01/30/20	01/30/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687AAW3	225,000,000.00	225,000,000.00	0.00	225,000,000.00	9,562.50	0.00	
			DTD 01/23/2020 0.000% 01/30/2020								
	01/31/20	01/31/20	COOPERATIVE RABOBANK U.A. COMM PAPER	21687AAX1	300,000,000.00	300,000,000.00	0.00	300,000,000.00	13,083.33	0.00	
			DTD 01/13/2020 0.000% 01/31/2020								
	01/31/20	01/31/20	CREDIT AGRICOLE CIB NY COMM PAPER	22533TAX4	156,000,000.00	156,000,000.00	0.00	156,000,000.00	6,846.67	0.00	
			DTD 05/06/2019 0.000% 01/31/2020								
	01/31/20	01/31/20	NATIXIS NY BRANCH COMM PAPER	63873JAX8	25,000,000.00	25,000,000.00	0.00	25,000,000.00	69,270.83	0.00	
			-- 0.000% 01/31/2020								
Transaction Type Sub-Total					3,291,000,000.00	3,291,000,000.00	943,527.78	3,291,943,527.78	1,019,862.41	0.00	
PAYDOWNS											
	01/15/20	01/15/20	JDOT 2019-A A2	47789JAB2	481,413.46	481,413.46	0.00	481,413.46	21.95	0.00	
			DTD 03/13/2019 2.850% 12/15/2021								
	01/15/20	01/15/20	TAOT 2019-A A2A	89239AAB9	311,926.12	311,926.12	0.00	311,926.12	28.32	0.00	
			DTD 02/13/2019 2.830% 10/15/2021								
	01/15/20	01/15/20	TAOT 2019-B A2A	89239JAB0	874,685.86	874,685.86	0.00	874,685.86	9.45	0.00	
			DTD 05/08/2019 2.590% 02/15/2022								
	01/18/20	01/18/20	HAROT 2019-1 A2	43814WAB1	517,551.26	517,551.26	0.00	517,551.26	33.33	0.00	
			DTD 02/27/2019 2.750% 09/20/2021								
	01/21/20	01/21/20	HAROT 2019-2 A2	43815MAB2	359,658.00	359,658.00	0.00	359,658.00	0.58	0.00	
			DTD 05/29/2019 2.570% 12/21/2021								
Transaction Type Sub-Total					2,545,234.70	2,545,234.70	0.00	2,545,234.70	93.63	0.00	
SELL											
	01/22/20	01/22/20	FIDELITY GOVT MM FUND 2642	31607A703	175,000,000.00	175,000,000.00	0.00	175,000,000.00	0.00	0.00	FIFO
			FIDELITY GOVT MM FUND 2642	31607A703	251,000,000.00	251,000,000.00	0.00	251,000,000.00	0.00	0.00	FIFO
			FIDELITY GOVT MM FUND 2642	31607A703	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
Transaction Type Sub-Total					427,000,000.00	427,000,000.00	0.00	427,000,000.00	0.00	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 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
Managed Account Sub-Total						98,700,333.93	12,646,695.93	111,347,029.86	1,019,956.04	0.00	
Total Security Transactions						\$98,700,333.93	\$12,646,695.93	\$111,347,029.86	\$1,019,956.04	\$0.00	