



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

# ACCOUNT STATEMENT

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

## 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  
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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](http://www.pfm.com)

**Customer Service**    1-717-232-2723



## Important Disclosures

### Important Disclosures

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

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

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

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

**Market Value** Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by ICE Data Services or Bloomberg. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for money market and TERM funds is contained in the appropriate fund information statement.

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

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

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

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

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

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

#### Key Terms and Definitions

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

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

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

**Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

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

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

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

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

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

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFM within 60 days of receipt. If you have other concerns or questions regarding your account you should contact a member of your client management team or PFM Service Operations at the address below.

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



SAN BERNARDINO COUNTY

**Consolidated Summary Statement**

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

**Portfolio Summary**

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	13,219,197.43	6,571,777,203.95
Cash Balance	0.00	197,854,517.79
<b>Total</b>	<b>\$13,219,197.43</b>	<b>\$6,769,631,721.74</b>

**Investment Allocation**

Investment Type	Closing Market Value	Percent
Asset-Backed Security	77,450,051.25	1.14
Bank Note	107,552,390.00	1.59
Certificate of Deposit	665,097,080.50	9.83
Commercial Paper	580,480,869.00	8.57
Corporate Note	164,606,063.55	2.43
Federal Agency Bond / Note	1,824,604,545.00	26.96
Federal Agency Discount Note	79,278,474.65	1.17
Federally Insured Cash Account	50,000,000.00	0.74
Joint Powers Authority	200,000,000.00	2.95
Money Market Mutual Fund	2,000,000.00	0.03
NOW Account	225,000,000.00	3.32
Supra-National Agency Bond / Note	447,573,865.00	6.61
Supra-National Discount Note	182,243,315.00	2.69
U.S. Treasury Bond / Note	1,965,890,550.00	29.05
Cash Balance	197,854,517.79	2.92
<b>Total</b>	<b>\$6,769,631,721.74</b>	<b>100.00%</b>



SAN BERNARDINO COUNTY

**Consolidated Summary Statement**

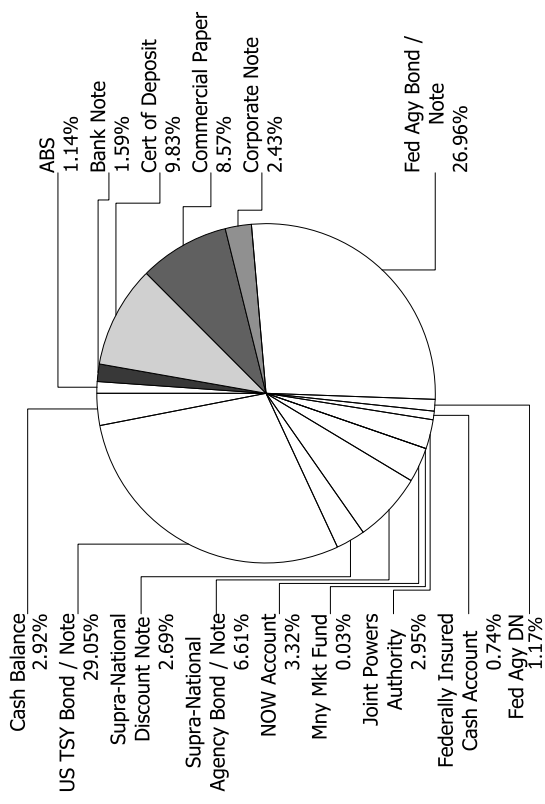
**Account Statement**  
For the Month Ending July 31, 2019

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,419,958,542.29	20.98
31 to 60 days	234,977,800.00	3.47
61 to 90 days	326,700,946.00	4.83
91 to 180 days	668,172,617.50	9.87
181 days to 1 year	1,298,265,806.15	19.18
1 to 2 years	1,305,885,082.75	19.29
2 to 3 years	622,463,420.80	9.19
3 to 4 years	485,035,591.00	7.16
4 to 5 years	408,171,915.25	6.03
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$6,769,631,721.74</b>	<b>100.00%</b>

**Weighted Average Days to Maturity 446**

**Sector Allocation**





## Managed Account Summary Statement

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

### Transaction Summary - Managed Account

#### Opening Market Value

Maturities/Calls	\$7,124,199,886.01
Principal Dispositions	(4,170,000,000.00)
Principal Acquisitions	(413,000,000.00)
Unsettled Trades	4,036,527,985.57
Change in Current Value	0.00
	(5,950,667.63)
<b>Closing Market Value</b>	<b>\$6,571,777,203.95</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	4,170,644,822.22
Sale Proceeds	413,000,000.00
Coupon/Interest/Dividend Income	9,969,771.32
Principal Payments	0.00
Security Purchases	(4,036,719,214.44)
Net Cash Contribution	(556,895,379.10)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	10,614,593.54
Less Purchased Interest Related to Interest/Coupons	(191,228.87)
Plus Net Realized Gains/Losses	2,795,832.76
<b>Total Cash Basis Earnings</b>	<b>\$13,219,197.43</b>

### Cash Balance

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

### Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	6,543,029,915.22
Ending Accrued Interest	25,621,704.26
Plus Proceeds from Sales	413,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	4,170,644,822.22
Plus Coupons/Dividends Received	9,969,771.32
Less Cost of New Purchases	(4,036,719,214.44)
Less Beginning Amortized Value of Securities	(7,086,757,379.44)
Less Beginning Accrued Interest	(26,114,945.13)
<b>Total Accrual Basis Earnings</b>	<b>\$12,674,674.01</b>



**Portfolio Summary and Statistics**

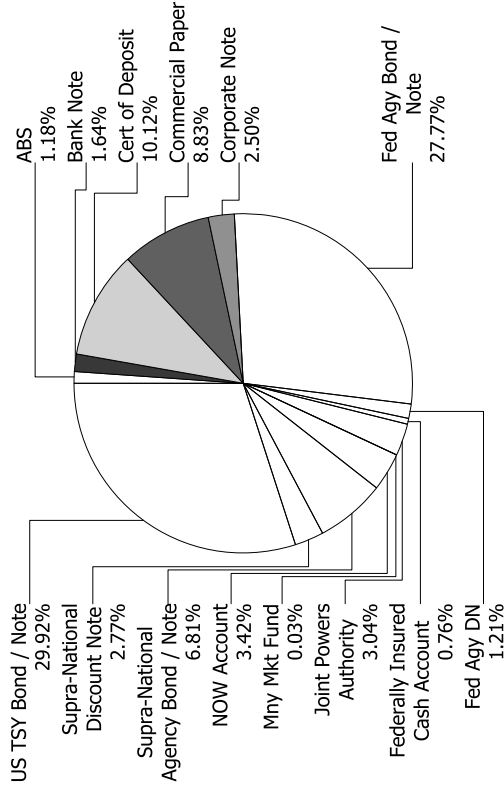
For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

**Account Summary**

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,975,000,000.00	1,965,890,550.00	29.92
Supra-National Discount Note	185,000,000.00	182,243,315.00	2.77
Supra-National Agency Bond / Note	445,000,000.00	447,573,865.00	6.81
NOW Account	225,000,000.00	225,000,000.00	3.42
Money Market Mutual Fund	2,000,000.00	2,000,000.00	0.03
Joint Powers Authority	200,000,000.00	200,000,000.00	3.04
Federally Insured Cash Account	50,000,000.00	50,000,000.00	0.76
Federal Agency Discount Note	80,698,000.00	79,278,474.65	1.21
Federal Agency Bond / Note	1,813,347,000.00	1,824,604,545.00	27.77
Corporate Note	164,050,000.00	164,606,063.55	2.50
Commercial Paper	582,000,000.00	580,480,869.00	8.83
Certificate of Deposit	665,000,000.00	665,097,080.50	10.12
Bank Note	107,000,000.00	107,552,390.00	1.64
Asset-Backed Security	77,000,000.00	77,450,051.25	1.18
<b>Managed Account Sub-Total</b>	<b>6,571,095,000.00</b>	<b>6,571,777,203.95</b>	<b>100.00%</b>
Accrued Interest		25,621,704.26	
<b>Total Portfolio</b>	<b>6,571,095,000.00</b>	<b>6,597,398,908.21</b>	

**Sector Allocation**



Unsettled Trades

0.00      0.00      0.00

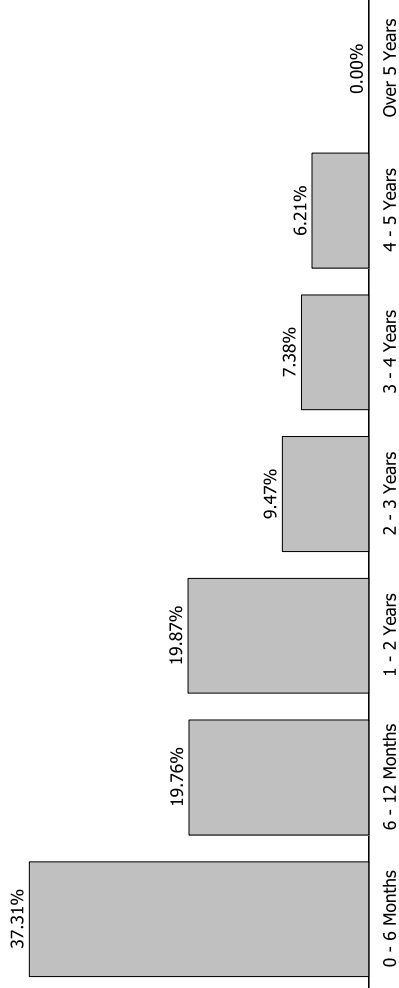


## Portfolio Summary and Statistics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

### Maturity Distribution



### Characteristics

Yield to Maturity at Cost	2.25%
Yield to Maturity at Market	2.10%
Duration to Worst	1.18
Weighted Average Days to Maturity	460



## Managed Account Issuer Summary

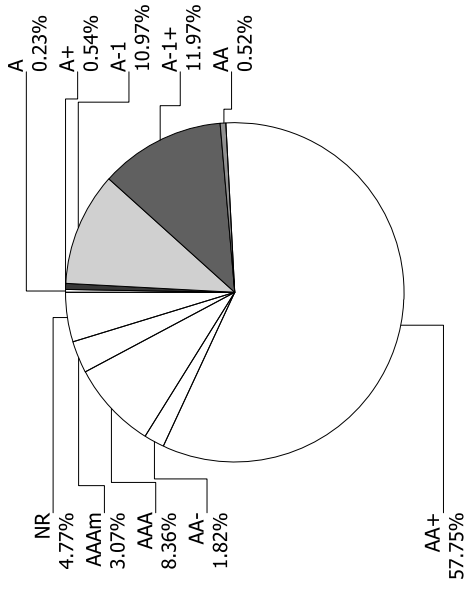
For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

### Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	16,980,830.00	0.26
AMERICAN HONDA FINANCE	49,699,700.00	0.76
BANK OF AMERICA CO	65,144,655.00	0.99
BANK OF MONTREAL	155,014,174.00	2.36
BANK OF THE WEST	225,000,000.00	3.42
BNP PARIBAS	149,209,925.00	2.27
CAMP	200,000,000.00	3.04
CREDIT AGRICOLE SA	54,901,000.00	0.84
DEERE & COMPANY	15,089,085.00	0.23
EXXON MOBIL CORP	30,007,185.00	0.46
FANNIE MAE	655,381,940.00	9.96
FEDERAL FARM CREDIT BANKS	292,493,222.65	4.45
FEDERAL HOME LOAN BANKS	652,636,227.00	9.93
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.02
FIDELITY TREASURY MF	1,000,000.00	0.02
FREDDIE MAC	303,371,630.00	4.62
HONDA AUTO RECEIVABLES	31,170,977.85	0.47
INTER-AMERICAN DEVELOPMENT BANK	177,138,325.00	2.70
INTERNATIONAL FINANCE CORPORATION	25,071,200.00	0.38
INTL BANK OF RECONSTRUCTION AND DEV	427,607,655.00	6.51
JOHN DEERE OWNER TRUST	17,587,836.80	0.27
JOHNSON & JOHNSON	2,999,685.00	0.05
JP MORGAN CHASE & CO	95,192,598.75	1.45
MICROSOFT CORP	59,663,250.80	0.91
NATIXIS NY BRANCH	111,992,384.00	1.70
NORDEA BANK AB	100,046,015.00	1.52
RABOBANK NEDERLAND	74,766,424.00	1.14
ROYAL BANK OF CANADA	50,014,930.00	0.76
STONECASTLE FICA	50,000,000.00	0.76
SVENSKA HANDELSBANKEN AB	75,052,935.00	1.14
TORONTO-DOMINION BANK	135,061,977.50	2.06
TOYOTA MOTOR CORP	163,654,986.60	2.49

### Credit Quality (S&P Ratings)







For the Month Ending July 31, 2019

### Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
UNITED STATES TREASURY	1,965,890,550.00	29.90
US BANCORP	107,543,610.00	1.64
WAL-MART STORES INC	34,392,289.00	0.52
<b>Total</b>	<b>\$6,571,777,203.95</b>	<b>100.00%</b>



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 09/15/2016 0.875% 09/15/2019	9128282G4	AA+	Aaa	09/20/17	09/21/17	24,721,679.69	1.45	82,625.68	24,982,657.75	24,960,900.00
US TREASURY NOTES	DTD 10/31/2014 1.500% 10/31/2019	912828F62	AA+	Aaa	12/20/16	12/21/16	24,968,750.00	1.54	94,769.02	24,997,260.75	24,954,100.00
US TREASURY NOTES	DTD 10/31/2014 1.500% 10/31/2019	912828F62	AA+	Aaa	11/16/17	11/17/17	24,899,414.06	1.71	94,769.02	24,987,115.00	24,954,100.00
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	AA+	Aaa	11/10/16	11/14/16	24,900,390.63	1.13	42,349.73	24,989,027.75	24,899,425.00
US TREASURY NOTES	DTD 12/15/2016 1.375% 12/15/2019	912828U73	AA+	Aaa	09/26/17	09/27/17	24,948,242.19	1.47	44,142.76	24,991,237.25	24,927,725.00
US TREASURY N/B NOTES	DTD 01/17/2017 1.375% 01/15/2020	912828V31	AA+	Aaa	01/12/18	01/16/18	49,376,953.13	2.01	31,759.51	49,856,304.50	49,814,450.00
US TREASURY NOTES	DTD 02/15/2017 1.375% 02/15/2020	912828W22	AA+	Aaa	01/12/18	01/16/18	49,337,890.63	2.03	317,161.60	49,826,098.00	49,779,300.00
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	143,851.90	24,972,699.25	24,883,800.00
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	AA+	Aaa	01/06/17	01/09/17	49,675,781.25	1.58	173,743.21	49,925,371.00	49,722,650.00
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	142,153.53	49,601,010.00	49,632,800.00
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	116,461.75	49,616,121.50	49,697,250.00
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	127,049.18	49,584,594.00	49,750,000.00
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	81,521.74	49,799,763.00	49,904,300.00
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	81,521.74	49,702,006.00	49,904,300.00



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	AA+	Aaa	07/01/19	07/02/19	49,828,125.00	1.98	70,652.17	49,842,145.50	49,791,000.00
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	AA+	Aaa	07/29/19	07/30/19	99,632,812.50	2.03	141,304.35	99,634,978.00	99,582,000.00
US TREASURY NOTES	DTD 07/31/2013 2.000% 07/31/2020	912828VP2	AA+	Aaa	04/25/18	04/26/18	49,404,296.88	2.54	2,717.39	49,733,882.50	49,960,950.00
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	302,745.17	25,210,143.75	25,147,450.00
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	549,252.72	49,980,551.00	50,279,300.00
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	231,045.08	49,267,205.00	49,623,050.00
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	AA+	Aaa	10/25/17	10/26/17	49,996,093.75	1.75	221,127.72	49,998,380.50	49,832,050.00
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	68,818.31	24,915,639.75	24,876,950.00
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	518,991.71	49,828,471.00	50,205,100.00
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	778,487.57	74,938,404.00	75,307,650.00
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	117,697.01	24,690,538.75	24,672,850.00
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	58,230.87	24,718,917.00	24,746,100.00
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	169,398.91	50,186,812.00	50,052,750.00
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	6,114.13	99,935,467.00	100,652,300.00



For the Month Ending July 31, 2019

**Managed Account Detail of Securities Held**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>U.S. Treasury Bond / Note</b>											
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	94,518.44	24,540,003.00	24,598,625.00
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	79,405.74	24,871,410.25	24,997,075.00
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	2,038.04	49,369,762.50	49,548,850.00
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	196,161.68	24,890,979.00	25,001,950.00
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	5,095.11	98,842,977.00	100,050,800.00
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	118,461.28	24,824,967.50	25,016,600.00
US TREASURY N/B NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	137,636.61	48,756,386.00	49,576,150.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	59,782.61	48,262,132.00	49,101,550.00
US TREASURY N/B NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	114,130.43	50,590,212.00	51,457,050.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/15/19	04/16/19	96,035,156.25	2.37	119,565.22	96,301,055.00	98,203,100.00
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	3,396.74	96,552,745.00	97,687,500.00
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	575,407.61	96,815,583.00	98,136,700.00
<b>Security Type Sub-Total</b>			<b>1,975,000,000.00</b>				<b>1,947,583,984.47</b>	<b>2.15</b>	<b>6,316,062.99</b>	<b>1,955,331,013.75</b>	<b>1,965,890,550.00</b>
<b>Supra-National Discount Note</b>											
IBRD DISCOUNT NT	-- 0.000% 02/03/2020	459052S00	A-1+	P-1	07/15/19	07/16/19	24,712,430.56	2.07	0.00	24,735,208.25	24,739,075.00



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Supra-National Discount Note</b>											
INTL BANK OF RECON AND DEV DISC NOTE	-- 0.000% 05/01/2020	459052WG7	A-1+	P-1	05/29/19	05/29/19	48,939,055.56	2.31	0.00	49,139,944.50	49,250,300.00
INTL BANK OF RECON AND DEV DISC NOTE	-- 0.000% 05/01/2020	459052WG7	A-1+	P-1	06/03/19	06/03/19	48,945,500.00	2.33	0.00	49,132,333.50	49,250,300.00
INTL BANK OF RECON AND DEV DISC NOTE	-- 0.000% 06/01/2020	459052XP6	A-1+	P-1	06/05/19	06/05/19	58,763,166.67	2.09	0.00	58,957,916.40	59,003,640.00

**Security Type Sub-Total** **185,000,000.00** **181,360,152.79** **2.21** **0.00** **181,965,402.65** **182,243,315.00**

### Supra-National Agency Bond / Note

INTL BANK OF RECON AND DEV SN NOTE	DTD 07/13/2016 0.875% 08/15/2019	459058FK4	AAA	Aaa	07/08/16	07/13/16	49,907,500.00	0.94	201,736.11	49,998,820.50	49,972,350.00
INTER-AMERICAN DEVELOPMENT BANK	DTD 10/15/2015 1.250% 10/15/2019	4581XOCR7	AAA	Aaa	12/02/15	12/07/15	24,651,000.00	1.62	92,013.89	24,980,891.50	24,938,425.00
INTER-AMERICAN DEVELOPMENT BANK	DTD 10/15/2015 1.250% 10/15/2019	4581XOCR7	AAA	Aaa	03/16/16	03/21/16	24,746,000.00	1.54	92,013.89	24,985,018.00	24,938,425.00
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 10/27/2016 1.125% 11/27/2019	459058FS7	AAA	Aaa	10/20/16	10/27/16	49,894,500.00	1.20	100,000.00	49,988,792.00	49,816,500.00
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 03/30/2016 1.375% 03/30/2020	459058FA6	AAA	Aaa	03/23/16	03/30/16	24,923,500.00	1.45	115,538.19	24,987,002.00	24,864,775.00
INTL BK RECON & DEVELOP NOTES	DTD 03/21/2017 1.875% 04/21/2020	459058FZ1	AAA	Aaa	03/14/17	03/21/17	24,978,250.00	1.90	130,208.33	24,994,758.25	24,944,975.00
INTER-AMERICAN DEVEL BK NOTE	DTD 04/12/2017 1.625% 05/12/2020	4581XOCX4	AAA	Aaa	04/05/17	04/12/17	24,940,750.00	1.70	89,149.31	24,984,685.75	24,899,675.00
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 08/29/2017 1.625% 09/04/2020	459058GA5	AAA	Aaa	08/22/17	08/29/17	24,994,750.00	1.63	165,885.42	24,998,061.00	24,881,150.00



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Supra-National Agency Bond / Note</b>											
INTERNATIONAL FINANCE CORPORATION	45950KCM0	25,000,000.00	AAA	Aaa	01/18/18	01/25/18	24,926,500.00	2.35	9,375.00	24,963,016.25	25,071,200.00
NOTE											
DTD 01/25/2018 2.250% 01/25/2021											
INTER-AMERICAN DEVELOPMENT BANK	4581X0DB1	50,000,000.00	AAA	Aaa	04/12/18	04/19/18	49,890,000.00	2.70	371,875.00	49,936,004.00	50,522,700.00
NOTE											
DTD 04/19/2018 2.625% 04/19/2021											
INTL BANK OF RECONSTRUCTION AND DEV	459058GH0	50,000,000.00	AAA	Aaa	07/18/18	07/25/18	49,883,000.00	2.83	30,555.56	49,921,594.50	50,797,950.00
NOTE											
DTD 07/25/2018 2.750% 07/23/2021											
INTL BANK OF RECON AND DEV GLOBAL	459058GF4	20,000,000.00	AAA	Aaa	12/12/17	12/13/17	19,955,000.00	2.18	56,666.67	19,972,910.00	20,086,640.00
NOTES											
DTD 12/13/2017 2.125% 12/13/2021											
INTER-AMERICAN DEVELOPMENT BANK	4581X0DD7	25,000,000.00	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	260,416.67	24,955,311.00	25,811,550.00
NOTE											
DTD 09/26/2018 3.000% 09/26/2022											
INTER-AMERICAN DEVELOPMENT BANK	4581X0CC0	25,000,000.00	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	243,750.00	25,443,850.75	26,027,550.00
NOTE											
DTD 10/04/2013 3.000% 10/04/2023											
<b>Security Type Sub-Total</b>		<b>445,000,000.00</b>					<b>444,114,750.00</b>	<b>1.97</b>	<b>1,959,184.04</b>	<b>445,110,715.50</b>	<b>447,573,865.00</b>
<b>NOW Account</b>											
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	2,000.00	NR	NR	12/11/17	12/11/17	2,000.00	2.35	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	2.35	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	2.35	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	2.35	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	2.35	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	2.35	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	2.35	0.00	80,000,000.00	80,000,000.00



**Managed Account Detail of Securities Held**

For the Month Ending July 31, 2019

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
<b>Money Market Mutual Fund</b>										
FEDERATED GOVT OBLIGATIONS FUND	608919718	AAA	Aaa	04/04/19	04/04/19	1,000,000.00	2.21	0.00	1,000,000.00	1,000,000.00
FIDELITY GOVT MM FUND 2642	31607A703	AAA	Aaa	06/28/19	06/28/19	1,000,000.00	2.19	0.00	1,000,000.00	1,000,000.00
<b>Security Type Sub-Total</b>						<b>2,000,000.00</b>	<b>2.20</b>	<b>0.00</b>	<b>2,000,000.00</b>	<b>2,000,000.00</b>
<b>Joint Powers Authority</b>										
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	07/27/18	07/27/18	13,000,000.00	2.39	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	2.39	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	2.39	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	2.39	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	2.39	0.00	30,000,000.00	30,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	09/22/17	09/22/17	45,000,000.00	2.39	0.00	45,000,000.00	45,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	04/27/16	04/27/16	50,000,000.00	2.39	0.00	50,000,000.00	50,000,000.00
<b>Security Type Sub-Total</b>						<b>200,000,000.00</b>	<b>2.39</b>	<b>0.00</b>	<b>200,000,000.00</b>	<b>200,000,000.00</b>
<b>Federally Insured Cash Account</b>										
STONECASTLE FICA	FICAMF003	NR	NR	07/27/18	07/27/18	1,000,000.00	2.37	0.00	1,000,000.00	1,000,000.00
STONECASTLE FICA	FICAMF003	NR	NR	04/04/19	04/04/19	49,000,000.00	2.37	0.00	49,000,000.00	49,000,000.00
<b>Security Type Sub-Total</b>						<b>50,000,000.00</b>	<b>2.37</b>	<b>0.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Discount Note</b>											
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	30,203,301.73	30,198,992.65
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	49,097,361.00	49,079,482.00
<b>Security Type Sub-Total</b>							<b>79,209,594.47</b>	<b>1.99</b>	<b>0.00</b>	<b>79,300,662.73</b>	<b>79,278,474.65</b>
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC GLOBAL NOTES	DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	AA+	Aaa	08/07/15	08/10/15	23,123,989.46	1.50	145,918.75	23,347,000.00	23,347,000.00
FREDDIE MAC NOTES	DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	AA+	Aaa	09/26/17	09/27/17	9,978,400.00	1.49	63,402.78	9,999,550.30	9,996,430.00
FREDDIE MAC NOTES	DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	AA+	Aaa	07/18/17	07/19/17	74,889,750.00	1.45	475,520.83	74,997,903.00	74,973,225.00
FNMA NOTES	DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	AA+	Aaa	08/31/16	09/02/16	49,922,000.00	1.05	212,500.00	49,998,016.50	49,954,850.00
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	AA+	Aaa	09/26/17	09/27/17	9,949,000.00	1.51	41,319.44	9,995,660.60	9,984,160.00
FEDERAL HOME LOAN BANK NOTES	DTD 10/13/2017 1.500% 10/21/2019	3130ACM92	AA+	Aaa	10/12/17	10/13/17	49,911,500.00	1.59	208,333.33	49,990,150.00	49,928,500.00
FANNIE MAE GLOBAL NOTES	DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	AA+	Aaa	10/21/16	10/25/16	24,933,000.00	1.09	67,361.11	24,994,775.75	24,932,875.00
FHLB NOTES	DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	AA+	Aaa	11/16/16	11/17/16	34,991,950.00	1.38	101,597.22	34,999,209.00	34,924,435.00
FEDERAL FARM CREDIT BANKS FLOATING NOTE	DTD 03/19/2018 2.238% 11/19/2019	3133EJGR4	AA+	Aaa	03/09/18	03/19/18	10,000,000.00	1.72	8,081.23	10,000,000.00	9,998,280.00
FFCB NOTES	DTD 12/12/2017 1.875% 12/12/2019	3133EH2S1	AA+	Aaa	12/05/17	12/12/17	49,950,685.50	1.93	127,604.17	49,990,898.00	49,987,450.00





## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FHLB NOTES	DTD 12/30/2013 2.375% 12/13/2019	3130A0JR2	AA+	Aaa	11/16/17	11/17/17	25,295,700.00	1.79	79,166.67	25,053,087.25	25,022,575.00
FREDDIE MAC NOTES	DTD 01/17/2017 1.500% 01/17/2020	3137EAEES	AA+	Aaa	01/12/17	01/17/17	24,973,000.00	1.54	14,583.33	24,995,770.25	24,928,550.00
FNMA NOTES	DTD 01/12/2015 1.625% 01/21/2020	3135G0A78	AA+	Aaa	12/02/15	12/03/15	25,004,100.00	1.62	11,284.72	25,000,501.25	24,940,300.00
FHLB NOTES	DTD 02/09/2018 2.125% 02/11/2020	3130ADN32	AA+	Aaa	02/08/18	02/09/18	74,862,750.00	2.22	752,604.17	74,963,287.50	74,979,150.00
FNMA NOTES	DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	AA+	Aaa	02/24/17	02/28/17	39,974,400.00	1.52	255,000.00	39,995,004.80	39,857,280.00
FEDERAL HOME LOAN BANKS NOTES	DTD 03/16/2018 2.375% 03/30/2020	3130ADUJ9	AA+	Aaa	03/15/18	03/16/18	29,994,600.00	2.38	239,479.17	29,998,164.90	30,058,260.00
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	AA+	Aaa	04/19/17	04/20/17	24,914,500.00	1.49	96,440.97	24,979,160.25	24,869,775.00
FHLMC NOTES	DTD 04/19/2018 2.500% 04/23/2020	3137EAEF7	AA+	Aaa	04/18/18	04/19/18	34,992,300.00	2.51	238,194.44	34,997,149.95	35,095,340.00
FFCB BONDS	DTD 05/08/2017 1.550% 05/08/2020	3133EHJA2	AA+	Aaa	05/02/17	05/08/17	24,986,275.00	1.57	89,340.28	24,996,420.50	24,895,125.00
FEDERAL HOME LOAN BANKS NOTES	DTD 05/21/2018 2.625% 05/28/2020	3130AECJ7	AA+	Aaa	05/18/18	05/21/18	49,982,000.00	2.64	229,687.50	49,992,471.00	50,239,800.00
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	74,923,176.00	74,594,775.00
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	9,997,171.20	10,042,700.00
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	39,950,619.60	39,696,240.00
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	74,907,480.75	75,520,575.00



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	49,981,690.00	50,518,700.00
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	49,978,989.50	49,895,000.00
FHLB CALLABLE NOTES	DTD 01/29/2018 2.250% 01/29/2021	3130ADVF9	AA+	Aaa	01/17/18	01/29/18	25,000,000.00	2.25	3,125.00	25,000,000.00	24,931,200.00
FREDDIE MAC NOTES	DTD 02/16/2018 2.375% 02/16/2021	3137EAEI9	AA+	Aaa	02/15/18	02/16/18	49,868,000.00	2.47	544,270.83	49,930,965.00	50,282,150.00
FEDERAL FARM CREDIT BANKS NOTES	DTD 04/05/2018 2.540% 04/05/2021	3133EJJD2	AA+	Aaa	04/03/18	04/05/18	50,012,500.00	2.53	409,222.22	50,007,104.00	50,448,700.00
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	49,957,107.50	50,455,050.00
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	24,967,467.25	25,393,625.00
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	49,975,025.50	50,787,250.00
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	74,988,858.75	76,131,075.00
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	49,975,921.50	51,155,150.00
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	59,964,549.60	60,949,260.00
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	49,964,855.50	50,783,800.00
FANNIE MAE NOTES	DTD 04/12/2019 2.250% 04/12/2022	3135G0V59	AA+	Aaa	04/11/19	04/12/19	74,754,000.00	2.36	510,937.50	74,778,104.25	75,663,375.00
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	25,154,322.50	25,136,050.00



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK (CALLABLE) NOTES	09/26/2017 2.150%	3130ACF66	AA+	Aaa	01/28/19	01/29/19	24,398,750.00	2.85	186,631.94	24,478,658.25	24,907,600.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	10/26/2018 3.210%	3130AFAJ6	AA+	Aaa	10/17/18	10/26/18	25,000,000.00	3.21	211,770.83	25,000,000.00	25,333,950.00
FEDERAL HOME LOAN BANKS NOTES	03/10/2023 2.750%	3130ADRG9	AA+	Aaa	01/07/19	01/09/19	10,042,680.00	2.64	107,708.33	10,037,375.20	10,285,960.00
FANNIE MAE NOTES	02/05/2024 2.500%	3135GOV34	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	1,201,388.89	99,661,668.00	102,573,900.00
FHLB BONDS	02/13/2024 2.500%	3130AFW94	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	576,388.89	49,838,380.00	51,394,600.00
FANNIE MAE NOTES	07/02/2024 1.750%	3135GOV75	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	27,951.39	24,783,569.00	24,810,500.00
<b>Security Type Sub-Total</b>							<b>1,810,206,012.96</b>	<b>2.21</b>	<b>10,383,149.27</b>	<b>1,811,487,239.65</b>	<b>1,824,604,545.00</b>

<b>Corporate Note</b>											
MICROSOFT CORP NOTES	08/08/2016 1.100%	594918BN3	AAA	Aaa	10/30/18	11/01/18	14,811,990.00	2.76	79,291.67	14,995,234.95	14,996,430.00
MICROSOFT CORP NOTES	08/08/2016 1.100%	594918BN3	AAA	Aaa	08/01/16	08/08/16	19,979,400.00	1.14	105,722.22	19,999,864.60	19,995,240.00
WAL-MART STORES INC CORP NOTE	10/09/2019 1.750%	931142DY6	AA	Aa2	10/11/17	10/20/17	6,999,860.00	1.75	38,111.11	6,999,984.95	6,991,880.00
MICROSOFT CORP NOTES	02/06/2017 1.850%	594918BV5	AAA	Aaa	01/30/17	02/06/17	14,989,950.00	1.87	134,895.83	14,998,238.55	14,969,865.00
WAL-MART STORES INC CORP NOTES	06/23/2020 2.850%	931142EG4	AA	Aa2	06/20/18	06/27/18	9,996,900.00	2.87	30,083.33	9,998,575.10	10,058,760.00
JOHNSON & JOHNSON CORP NOTE	11/10/2017 1.950%	478160CH5	AAA	Aaa	11/08/17	11/10/17	2,996,790.00	1.99	13,162.50	2,998,613.10	2,999,685.00



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Corporate Note</b>												
JPMORGAN CHASE & CO CORP NOTE	48125LRK0	2,750,000.00	A+	Aa2	01/15/19	01/17/19	2,729,347.50	2.99	35,805.00	2,734,699.44	2,752,433.75	
DTD 02/01/2018 2.604% 02/01/2021												
EXXON MOBIL CORPORATE (CALLABLE)	30231GAV4	5,000,000.00	AA+	Aaa	11/26/18	11/28/18	4,887,350.00	3.26	46,291.67	4,920,268.65	5,008,835.00	
NOTES												
DTD 03/03/2016 2.222% 03/01/2021												
JPMORGAN CHASE & CO CORP NOTE	48125LRN4	7,500,000.00	A+	Aa2	01/15/19	01/17/19	7,474,275.00	3.24	61,077.08	7,480,387.80	7,535,115.00	
DTD 04/26/2018 3.086% 04/26/2021												
JOHN DEERE CAPITAL CORP CORP NOTES	24422EUV9	10,000,000.00	A	A2	06/04/19	06/07/19	9,993,200.00	2.34	34,500.00	9,993,701.20	10,007,740.00	
DTD 06/07/2019 2.300% 06/07/2021												
WAL-MART STORES INC CORP NOTES	931142EJ8	7,000,000.00	AA	Aa2	06/20/18	06/27/18	6,999,650.00	3.13	23,090.28	6,999,762.77	7,140,679.00	
DTD 06/27/2018 3.125% 06/23/2021												
WAL-MART STORES INC CORP NOTES	931142EJ8	10,000,000.00	AA	Aa2	06/21/18	06/27/18	10,011,800.00	3.08	32,986.11	10,007,584.90	10,200,970.00	
DTD 06/27/2018 3.125% 06/23/2021												
MICROSOFT CORP (CALLABLE) NOTES	594918BP8	9,800,000.00	AAA	Aaa	05/14/19	05/16/19	9,607,724.00	2.46	72,996.39	9,625,363.31	9,701,715.80	
DTD 08/08/2016 1.550% 08/08/2021												
3M COMPANY	88579YBA8	2,000,000.00	AA-	A1	09/11/18	09/14/18	1,995,900.00	3.07	22,833.33	1,997,065.72	2,031,380.00	
DTD 09/14/2018 3.000% 09/14/2021												
3M COMPANY CORP (CALLABLE) NOTES	88579YAU5	10,000,000.00	AA-	A1	11/05/18	11/07/18	9,571,200.00	3.20	59,583.33	9,677,412.30	9,883,100.00	
DTD 09/19/2016 1.625% 09/19/2021												
TOYOTA MOTOR CREDIT CORP CORP	89236TFU4	10,000,000.00	AA-	Aa3	03/13/19	03/18/19	10,000,000.00	2.85	105,291.67	10,000,000.00	10,064,920.00	
NOTES												
DTD 03/18/2019 2.850% 02/18/2022												
3M COMPANY BONDS	88579YBF7	5,000,000.00	AA-	A1	02/12/19	02/22/19	4,997,650.00	2.77	60,729.17	4,997,998.60	5,066,350.00	
DTD 02/22/2019 2.750% 03/01/2022												
JOHN DEERE CAPITAL CORP	24422EUT4	5,000,000.00	A	A2	03/04/19	03/07/19	4,997,600.00	2.97	59,000.00	4,997,948.60	5,081,345.00	
DTD 03/07/2019 2.950% 04/01/2022												
TOYOTA MOTOR CREDIT CORP	89236TFX8	10,000,000.00	AA-	Aa3	04/09/19	04/12/19	9,993,700.00	2.67	80,236.11	9,994,314.90	10,119,620.00	
DTD 04/12/2019 2.650% 04/12/2022												
<b>Security Type Sub-Total</b>		<b>164,050,000.00</b>					<b>163,034,286.50</b>	<b>2.50</b>	<b>1,095,686.80</b>	<b>163,417,019.44</b>	<b>164,606,063.55</b>	



### Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Commercial Paper</b>												
TOYOTA MOTOR CREDIT CORP COMM PAPER	-- 0.000% 08/01/2019	89233HV19	A-1+	P-1	01/31/19	02/01/19	24,665,652.78	2.70	0.00	25,000,000.00	24,998,375.00	
BNP PARIBAS NY BRANCH COMM PAPER	-- 0.000% 08/01/2019	09659CV13	A-1	P-1	02/05/19	02/05/19	24,676,729.17	2.66	0.00	25,000,000.00	24,998,450.00	
EXXON MOBIL CORP COMM PAPER	-- 0.000% 08/01/2019	30229BV12	A-1+	P-1	04/16/19	04/17/19	24,818,180.56	2.49	0.00	25,000,000.00	24,998,350.00	
JP MORGAN SECURITIES LLC COMM PAPER	DTD 11/06/2018 0.000% 08/01/2019	46640OV16	A-1	P-1	01/03/19	01/03/19	49,148,333.33	2.97	0.00	50,000,000.00	49,996,700.00	
NATIXIS NY BRANCH COMM PAPER	DTD 02/11/2019 0.000% 08/01/2019	63873KV12	A-1	P-1	07/31/19	07/31/19	111,992,688.89	2.35	0.00	112,000,000.00	111,992,384.00	
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 12/19/2018 0.000% 08/07/2019	89233HV76	A-1+	P-1	04/26/19	04/29/19	39,724,444.44	2.50	0.00	39,983,466.80	39,981,960.00	
CREDIT AGRICOLE CIB NY	DTD 12/04/2018 0.000% 08/30/2019	22533UVW0	A-1	P-1	06/25/19	06/25/19	54,765,058.33	2.34	0.00	54,896,768.30	54,901,000.00	
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 02/01/2019 0.000% 09/03/2019	89233HW34	A-1+	P-1	03/06/19	03/06/19	24,676,965.28	2.60	0.00	24,941,104.25	24,948,700.00	
JP MORGAN SECURITIES LLC COMM PAPER	DTD 04/02/2019 0.000% 10/01/2019	46640OX14	A-1	P-1	04/03/19	04/03/19	24,679,479.17	2.58	0.00	24,891,979.25	24,903,600.00	
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 02/20/2019 0.000% 11/01/2019	89233HY16	A-1+	P-1	04/15/19	04/16/19	24,648,986.11	2.58	0.00	24,837,722.25	24,850,175.00	
BNP PARIBAS NY BRANCH COMM PAPER	DTD 05/02/2019 0.000% 11/01/2019	09659CY10	A-1	P-1	06/04/19	06/05/19	49,505,402.78	2.41	0.00	49,694,611.00	49,712,200.00	
BNP PARIBAS NY BRANCH COMM PAPER	DTD 05/02/2019 0.000% 11/01/2019	09659CY10	A-1	P-1	07/03/19	07/03/19	49,623,555.56	2.26	0.00	49,713,778.00	49,712,200.00	



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Commercial Paper</b>											
AMERICAN HONDA FINANCE	02665KY76		A-1	P-1	07/11/19	07/15/19	49,647,013.89	2.23	0.00	49,699,194.50	49,699,700.00
DTD 07/09/2019 0.000% 11/07/2019											
BNP PARIBAS NY BRANCH COMM PAPER	09659CZJ0		A-1	P-1	07/15/19	07/16/19	24,763,194.44	2.22	0.00	24,787,639.00	24,787,075.00
-- 0.000% 12/18/2019											
<b>Security Type Sub-Total</b>							<b>577,335,684.73</b>	<b>2.46</b>	<b>0.00</b>	<b>580,446,263.35</b>	<b>580,480,869.00</b>
<b>Certificate of Deposit</b>											
ROYAL BANK OF CANADA NY CERT DEPOS	78012ULW3		A-1+	P-1	01/29/19	01/29/19	25,000,000.00	2.69	343,722.22	25,000,000.00	25,000,242.50
DTD 01/29/2019 2.690% 08/01/2019											
TORONTO DOMINION BANK NY CERT DEPOS	89114MYN1		A-1+	P-1	03/21/19	03/21/19	25,000,000.00	2.56	235,982.64	25,000,000.00	25,000,280.00
DTD 03/21/2019 2.555% 08/01/2019											
BANK OF MONTREAL CHICAGO CERT DEPOS	06370RJ42		A-1	P-1	06/25/19	06/25/19	40,000,000.00	2.38	97,844.44	40,000,000.00	40,000,132.00
DTD 06/25/2019 2.380% 08/01/2019											
NORDEA BANK AB NEW YORK CERT DEPOS	65558TDL6		A-1+	P-1	01/29/19	01/29/19	50,000,000.00	2.67	682,333.33	50,000,000.00	50,000,455.00
DTD 01/29/2019 2.670% 08/01/2019											
BANK OF MONTREAL CHICAGO CERT DEPOS	06370RJ67		A-1	P-1	06/25/19	06/25/19	30,000,000.00	2.37	73,075.00	30,000,000.00	30,000,171.00
DTD 06/25/2019 2.370% 08/02/2019											
US BANK NA CINCINNATI CERT DEPOS	90333VYQ7		A-1+	P-1	09/04/18	09/05/18	25,000,000.00	2.72	623,333.33	25,000,000.00	25,009,755.00
DTD 09/05/2018 2.720% 09/03/2019											
ROYAL BANK OF CANADA NY CERT DEPOS	78012UMF9		A-1+	P-1	03/06/19	03/07/19	25,000,000.00	2.61	266,437.50	25,000,000.00	25,014,687.50
DTD 03/07/2019 2.610% 09/03/2019											
TORONTO DOMINION BANK NY CERT DEPOS	89114MV20		A-1+	P-1	06/25/19	06/26/19	35,000,000.00	2.36	82,600.00	35,000,000.00	35,006,562.50
DTD 06/26/2019 2.360% 09/03/2019											
SVENSKA HANDELSBANKEN NY CERT DEPOS	869581S54		A-1+	P-1	03/04/19	03/04/19	50,000,000.00	2.61	543,750.00	50,000,000.00	50,029,285.00
DTD 03/04/2019 2.610% 09/03/2019											



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Certificate of Deposit</b>											
TORONTO DOMINION BANK NY CERT DEPOS	89114MW78	89114MW78	A-1+	P-1	07/01/19	07/02/19	50,000,000.00	2.33	97,083.33	50,000,000.00	50,007,910.00
DTD 07/02/2019 2.330% 09/09/2019											
BANK OF MONTREAL CHICAGO CERT DEPOS	06370RN39	06370RN39	A-1	P-1	07/02/19	07/02/19	45,000,000.00	2.30	86,250.00	45,000,000.00	45,006,363.00
DTD 07/02/2019 2.300% 09/30/2019											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86958J6V6	86958J6V6	A-1+	P-1	04/16/19	04/16/19	25,000,000.00	2.56	190,222.22	25,000,000.00	25,023,650.00
DTD 04/16/2019 2.560% 10/01/2019											
BANK OF MONTREAL CHICAGO CERT DEPOS	06370RR68	06370RR68	A-1	P-1	07/10/19	07/11/19	40,000,000.00	2.31	53,900.00	40,000,000.00	40,007,508.00
DTD 07/11/2019 2.310% 10/01/2019											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558TGP4	65558TGP4	A-1+	P-1	04/15/19	04/15/19	50,000,000.00	2.55	382,500.00	50,000,000.00	50,045,560.00
DTD 04/15/2019 2.550% 10/01/2019											
TORONTO DOMINION BANK NY CERT DEPOS	89114MJN8	89114MJN8	A-1+	P-1	10/18/18	10/19/18	25,000,000.00	3.00	587,500.00	25,000,000.00	25,047,225.00
DTD 10/19/2018 3.000% 11/01/2019											
COOPERATIVE RABOBANK U.A. CERT DEPOS	21685V7E3	21685V7E3	A-1	P-1	01/08/19	01/09/19	25,000,000.00	2.86	405,166.67	25,000,000.00	25,065,282.50
DTD 01/09/2019 2.860% 01/02/2020											
BANK OF AMERICA NA CERT DEPOS	06052TE97	06052TE97	A-1	P-1	05/01/19	05/02/19	50,000,000.00	1.29	322,291.67	50,000,000.00	50,130,870.00
DTD 05/02/2019 2.550% 01/02/2020											
COOPERATIVE RABOBANK U.A. CERT DEPOS	21684XBD7	21684XBD7	A-1	P-1	06/20/19	06/21/19	50,000,000.00	2.04	116,166.67	50,000,000.00	49,701,141.50
DTD 06/21/2019 2.040% 07/01/2020											
<b>Security Type Sub-Total</b>			<b>665,000,000.00</b>				<b>665,000,000.00</b>	<b>2.40</b>	<b>5,190,159.02</b>	<b>665,000,000.00</b>	<b>665,097,080.50</b>

<b>Bank Note</b>											
US BANK NA CINCINNATI CALLABLE BANK NOTE	90331HNU3	90331HNU3	AA-	A1	07/20/18	07/24/18	9,995,200.00	3.07	5,930.56	9,997,610.40	10,067,920.00
DTD 07/24/2018 3.050% 07/24/2020											
US BANK NA CALLABLE BANK NOTE	90331HNG4	90331HNG4	AA-	A1	10/19/17	10/24/17	39,992,000.00	2.06	223,222.22	39,996,660.40	39,923,720.00
DTD 10/24/2017 2.050% 10/23/2020											



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Bank Note</b>											
JPMORGAN CHASE & CO FLT BK NT (CALLABLE)	02/19/2019 2.890%	48125LRS3	A+	Aa2	02/12/19	02/19/19	10,000,000.00	3.11	58,595.28	10,000,000.00	10,004,750.00
US BANK NA CINCINNATI CALLABLE BANK NOTE	04/26/2018 3.150%	90331HNP4	AA-	A1	04/24/18	04/26/18	14,999,100.00	3.15	124,687.50	14,999,469.15	15,217,905.00
BANK OF AMERICA CORP NT (FLOAT, CALLABLE)	05/24/2019 2.875%	06050TML3	A+	Aa2	05/20/19	05/24/19	15,000,000.00	2.87	82,649.06	15,000,000.00	15,013,785.00
US BANK BANK NOTE (CALLABLE)	11/16/2018 3.450%	90331HNP7	AA-	A1	11/13/18	11/16/18	9,986,200.00	3.50	71,875.00	9,989,334.80	10,256,410.00
US BANK NA CINCINNATI (CALLABLE) CORP NT	05/23/2019 2.650%	90331HPC1	AA-	A1	05/21/19	05/23/19	6,992,580.00	2.69	35,038.89	6,993,031.71	7,067,900.00
<b>Security Type Sub-Total</b>							<b>106,965,080.00</b>	<b>2.70</b>	<b>601,998.51</b>	<b>106,976,106.46</b>	<b>107,552,390.00</b>
<b>Asset-Backed Security</b>											
HAROT 2019-1 A2	02/27/2019 2.750%	43814WAB1	AAA	NR	02/19/19	02/27/19	6,499,581.40	2.75	6,454.86	6,499,648.29	6,522,900.80
TAOT 2019-A A2A	02/13/2019 2.830%	89239AAB9	AAA	Aaa	02/05/19	02/13/19	3,999,636.80	2.84	5,031.11	3,999,698.80	4,015,474.00
JDOT 2019-A A2	03/13/2019 2.850%	47789JAB2	NR	Aaa	03/05/19	03/13/19	5,499,749.20	2.85	6,966.67	5,499,780.22	5,522,572.00
HAROT 2019-2 A2	05/29/2019 2.570%	43815MAB2	NR	Aaa	05/21/19	05/29/19	11,999,980.80	2.57	8,566.67	11,999,986.92	12,031,788.00
TAOT 2019-B A2A	05/08/2019 2.590%	89239JAB0	AAA	Aaa	04/30/19	05/08/19	11,499,875.80	2.59	13,237.78	11,499,890.87	11,524,883.70
JOHN DEERE OWNER TRUST	07/24/2019 2.280%	477870AB5	NR	Aaa	07/16/19	07/24/19	4,999,981.00	2.28	2,216.67	4,999,981.40	4,999,986.50





## Managed Account Detail of Securities Held

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Asset-Backed Security</b>											
HAROT 2019-1 A3	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	3,999,905.24	4,052,657.20
HAROT 2019-2 A3	05/29/2019 2.520% 06/21/2023	43815MAC0	NR	Aaa	05/21/19	05/29/19	8,499,682.95	2.52	5,950.00	8,499,697.91	8,563,631.85
JDOT 2019-A A3	03/13/2019 2.910% 07/15/2023	47789JAD8	NR	Aaa	03/05/19	03/13/19	4,499,446.95	2.92	5,820.00	4,499,487.09	4,566,221.55
TAOT 2019-A A3	02/13/2019 2.910% 07/15/2023	89239AAD5	AAA	Aaa	02/05/19	02/13/19	7,998,542.40	2.92	10,346.67	7,998,693.20	8,108,770.40
TAOT 2019-B A3	05/08/2019 2.570% 08/15/2023	89239JAD6	AAA	Aaa	04/30/19	05/08/19	4,999,202.50	2.58	5,711.11	4,999,249.10	5,042,108.50
JOHN DEERE OWNER TRUST	07/24/2019 2.210% 12/15/2023	477870AC3	NR	Aaa	07/16/19	07/24/19	2,499,469.25	2.22	1,074.31	2,499,472.65	2,499,056.75
<b>Security Type Sub-Total</b>							<b>76,995,041.85</b>	<b>2.66</b>	<b>75,463.63</b>	<b>76,995,491.69</b>	<b>77,450,051.25</b>
<b>Managed Account Sub-Total</b>							<b>6,528,804,587.77</b>	<b>2.25</b>	<b>25,621,704.26</b>	<b>6,543,029,915.22</b>	<b>6,571,777,203.95</b>
<b>Securities Sub-Total</b>							<b>\$6,528,804,587.77</b>	<b>2.25%</b>	<b>\$6,543,029,915.22</b>	<b>\$6,571,777,203.95</b>	
<b>Accrued Interest</b>											<b>\$25,621,704.26</b>
<b>Total Investments</b>											<b>\$6,597,398,908.21</b>



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 09/15/2016 0.875% 09/15/2019	912828G4	25,000,000.00	BARCLAYS		99.84	24,960,900.00	239,220.31	(21,757.75)	0.12	0.12	2.12
US TREASURY NOTES	DTD 10/31/2014 1.500% 10/31/2019	912828F2	25,000,000.00	MERRILL		99.82	24,954,100.00	(14,650.00)	(43,160.75)	0.25	0.25	2.23
US TREASURY NOTES	DTD 10/31/2014 1.500% 10/31/2019	912828F2	25,000,000.00	DAIWA		99.82	24,954,100.00	54,685.94	(33,015.00)	0.25	0.25	2.23
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	25,000,000.00	BMO		99.60	24,899,425.00	(965.63)	(89,602.75)	0.33	0.33	2.21
US TREASURY NOTES	DTD 12/15/2016 1.375% 12/15/2019	912828U73	25,000,000.00	SOC GEN		99.71	24,927,725.00	(20,517.19)	(63,512.25)	0.37	0.37	2.15
US TREASURY N/B NOTES	DTD 01/17/2017 1.375% 01/15/2020	912828V31	50,000,000.00	MORGANST		99.63	49,814,450.00	437,496.87	(41,854.50)	0.45	0.45	2.19
US TREASURY NOTES	DTD 02/15/2017 1.375% 02/15/2020	912828W22	50,000,000.00	BARCLAYS		99.56	49,779,300.00	441,409.37	(46,798.00)	0.53	0.53	2.20
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	25,000,000.00	BNP DIR		99.54	24,883,800.00	25,401.56	(88,899.25)	0.57	0.57	2.18
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	50,000,000.00	MORGANST		99.45	49,722,650.00	46,868.75	(202,721.00)	0.74	0.74	2.12
US TREASURY NOTES	DTD 04/30/2013 1.125% 04/30/2020	912828VA5	50,000,000.00	BMO		99.27	49,632,800.00	812,487.50	31,790.00	0.74	0.74	2.12
US TREASURY NOTES	DTD 05/31/2013 1.375% 05/31/2020	912828VF4	50,000,000.00	MORGAN_S		99.39	49,697,250.00	687,484.37	81,128.50	0.82	0.82	2.11
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	50,000,000.00	BNY		99.50	49,750,000.00	783,203.12	165,406.00	0.82	0.82	2.11
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	50,000,000.00	JEFFERIE		99.81	49,904,300.00	392,581.25	104,537.00	0.90	0.90	2.09
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	50,000,000.00	JPM		99.81	49,904,300.00	605,471.87	202,294.00	0.90	0.90	2.09
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	50,000,000.00	WELLSFAR		99.58	49,791,000.00	(37,125.00)	(51,145.50)	0.90	0.90	2.09
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	100,000,000.00	MUFG		99.58	99,582,000.00	(50,812.50)	(52,978.00)	0.90	0.90	2.09
US TREASURY NOTES	DTD 07/31/2013 2.000% 07/31/2020	912828VP2	50,000,000.00	BK AMER		99.92	49,960,950.00	556,653.12	227,067.50	0.98	0.98	2.08



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 08/16/2010 2.625% 08/15/2020	912828NT3	25,000,000.00	BNP DIR		100.59	25,147,450.00	(574,229.69)	(62,693.75)	1.01	1.01	2.05
UNITED STATES TREASURY NOTES	DTD 08/31/2018 2.625% 08/31/2020	9128284Y3	50,000,000.00	BK AMER		100.56	50,279,300.00	310,550.00	298,749.00	1.05	1.05	2.10
US TREASURY NOTES	DTD 09/30/2015 1.375% 09/30/2020	912828L65	50,000,000.00	BNP DIR		99.25	49,623,050.00	734,378.12	355,845.00	1.14	1.14	2.03
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	50,000,000.00	BARCLAYS		99.66	49,832,050.00	(164,043.75)	(166,330.50)	1.22	1.22	2.02
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	25,000,000.00	BARCLAYS		99.51	24,876,950.00	121,090.62	(38,689.75)	1.31	1.31	2.00
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	50,000,000.00	INTC		100.41	50,205,100.00	417,990.62	376,629.00	1.49	1.49	1.98
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	75,000,000.00	FTN		100.41	75,307,650.00	383,821.87	369,246.00	1.49	1.49	1.98
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	25,000,000.00	BARCLAYS		98.69	24,672,850.00	298,826.56	(17,688.75)	1.55	1.55	1.97
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	RBC CAP		98.98	24,746,100.00	411,139.06	27,183.00	1.80	1.80	1.94
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	BARCLAYS		100.11	50,052,750.00	(394,515.63)	(134,062.00)	1.79	1.79	1.94
US TREASURY NOTES	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	MORGANST		100.65	100,652,300.00	726,518.75	716,833.00	1.95	1.95	1.92
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	MIZUHO		98.39	24,598,625.00	400,382.81	58,622.00	2.12	2.12	1.88
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	BMO		99.99	24,997,075.00	262,700.00	125,664.75	2.27	2.27	1.88
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	TD SEC U		99.10	49,548,850.00	769,553.12	179,087.50	2.44	2.44	1.87
US TREASURY N/B NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		100.01	25,001,950.00	178,707.81	110,971.00	2.49	2.49	1.87
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		100.05	100,050,800.00	1,304,706.25	1,207,823.00	2.90	2.90	1.86
US TREASURY N/B NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		100.07	25,016,600.00	277,342.19	191,632.50	3.13	3.13	1.85



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>U.S. Treasury Bond / Note</b>												
US TREASURY N/B NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		99.15	49,576,150.00	917,946.87	819,764.00	3.69	3.69	1.85
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		98.20	49,101,550.00	978,503.12	839,418.00	3.79	3.79	1.85
US TREASURY N/B NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		102.91	51,457,050.00	822,284.37	866,838.00	3.71	3.71	1.85
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		98.20	98,203,100.00	2,167,943.75	1,902,045.00	3.79	3.79	1.85
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		97.69	97,687,500.00	1,421,875.00	1,134,755.00	3.88	3.88	1.85
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	MORGANST		98.14	98,136,700.00	1,574,200.00	1,321,117.00	3.93	3.93	1.85
<b>Security Type Sub-Total</b>			<b>1,975,000,000.00</b>				<b>1,965,890,550.00</b>	<b>18,306,565.53</b>	<b>10,559,536.25</b>	<b>1.86</b>	<b>1.86</b>	<b>1.99</b>

<b>Supra-National Discount Note</b>												
IBRD DISCOUNT NT	-- 0.000% 02/03/2020	459052SQ0	25,000,000.00	CASTLE		98.96	24,739,075.00	26,644.44	3,866.75	0.51	0.51	2.03
INTL BANK OF RECON AND DEV DISC	NOTE	459052WG7	50,000,000.00	OTHER		98.50	49,250,300.00	311,244.44	110,355.50	0.75	0.75	1.99
INTL BANK OF RECON AND DEV DISC	NOTE	459052WG7	50,000,000.00	CASTLE		98.50	49,250,300.00	304,800.00	117,966.50	0.75	0.75	1.99
INTL BANK OF RECON AND DEV DISC	NOTE	459052XP6	60,000,000.00	CASTLE		98.34	59,003,640.00	240,473.33	45,723.60	0.83	0.83	1.99
<b>Security Type Sub-Total</b>			<b>185,000,000.00</b>				<b>182,243,315.00</b>	<b>883,162.21</b>	<b>277,912.35</b>	<b>0.74</b>	<b>0.74</b>	<b>2.00</b>

<b>Supra-National Agency Bond / Note</b>												
INTL BANK OF RECON AND DEV SN NOTE	DTD 07/13/2016 0.875% 08/15/2019	459058FK4	50,000,000.00	TOR DOM		99.94	49,972,350.00	64,850.00	(26,470.50)	0.04	0.04	2.14



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Supra-National Agency Bond / Note</b>												
INTER-AMERICAN DEVELOPMENT BANK DTD 10/15/2015 1.250% 10/15/2019		4581XOCR7	25,000,000.00	DEUTSCHE		99.75	24,938,425.00	287,425.00	(42,466.50)	0.21	0.21	2.41
INTER-AMERICAN DEVELOPMENT BANK DTD 10/15/2015 1.250% 10/15/2019		4581XOCR7	25,000,000.00	TOR DOM		99.75	24,938,425.00	192,425.00	(46,593.00)	0.21	0.21	2.41
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058FS7	50,000,000.00	CITIGRP		99.63	49,816,500.00	(78,000.00)	(172,292.00)	0.32	0.32	2.25
DTD 10/27/2016 1.125% 11/27/2019												
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058FA6	25,000,000.00	TOR DOM		99.46	24,864,775.00	(58,725.00)	(122,227.00)	0.66	0.66	2.20
DTD 03/30/2016 1.375% 03/30/2020												
INTL BK RECON & DEVELOP NOTES		459058FZ1	25,000,000.00	BNP		99.78	24,944,975.00	(33,275.00)	(49,783.25)	0.71	0.71	2.18
DTD 03/21/2017 1.875% 04/21/2020												
INTER-AMERICAN DEVEL BK NOTE		4581XOCX4	25,000,000.00	RBC		99.60	24,899,675.00	(41,075.00)	(85,010.75)	0.77	0.77	2.14
DTD 04/12/2017 1.625% 05/12/2020												
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058GA5	25,000,000.00	JPMCHASE		99.52	24,881,150.00	(113,600.00)	(116,911.00)	1.07	1.07	2.07
DTD 08/29/2017 1.625% 09/04/2020												
INTERNATIONAL FINANCE CORPORATION NOTE		45950KCM0	25,000,000.00	BK AMER		100.28	25,071,200.00	144,700.00	108,183.75	1.45	1.45	2.05
DTD 01/25/2018 2.250% 01/25/2021												
INTER-AMERICAN DEVELOPMENT BANK NOTE		4581XOQB1	50,000,000.00	CITIGRP		101.05	50,522,700.00	632,700.00	586,696.00	1.66	1.66	2.00
DTD 04/19/2018 2.625% 04/19/2021												
INTL BANK OF RECONSTRUCTION AND DEV NOTE		459058GH0	50,000,000.00	MORGANST		101.60	50,797,950.00	914,950.00	876,355.50	1.92	1.92	1.92
DTD 07/25/2018 2.750% 07/23/2021												
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058GF4	20,000,000.00	DEUTSCHE		100.43	20,086,640.00	131,640.00	113,730.00	2.29	2.29	1.94
DTD 12/13/2017 2.125% 12/13/2021												
INTER-AMERICAN DEVELOPMENT BANK NOTE		4581XODD7	25,000,000.00	JPMCHASE		103.25	25,811,550.00	867,550.00	856,239.00	2.98	2.98	1.93
DTD 09/26/2018 3.000% 09/26/2022												



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
INTER-AMERICAN DEVELOPMENT BANK	4581X0CC0		25,000,000.00	BMO		104.11	26,027,550.00	547,550.00	583,699.25	3.89	3.89	1.97
NOTE												
DTD 10/04/2013 3.000% 10/04/2023												
<b>Security Type Sub-Total</b>			<b>445,000,000.00</b>				<b>447,573,865.00</b>	<b>3,459,115.00</b>	<b>2,463,149.50</b>	<b>1.23</b>	<b>1.23</b>	<b>2.11</b>

<b>NOW Account</b>												
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	2.35
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	2.35
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	2.35
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	2.35
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	2.35
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	2.35
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	2.35
<b>Security Type Sub-Total</b>			<b>225,000,000.00</b>				<b>225,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2.35</b>

<b>Money Market Mutual Fund</b>												
FEDERATED GOVT OBLIGATIONS FUND	608919718		1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.00	2.21
FIDELITY GOVT MM FUND 2642	31607A703		1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.00	2.19
<b>Security Type Sub-Total</b>			<b>2,000,000.00</b>				<b>2,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2.20</b>

<b>Joint Powers Authority</b>												
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		13,000,000.00	DIRECT		1.00	13,000,000.00	0.00	0.00	0.00	0.00	2.39
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		18,000,000.00	DIRECT		1.00	18,000,000.00	0.00	0.00	0.00	0.00	2.39
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	0.00	2.39
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		25,000,000.00	DIRECT		1.00	25,000,000.00	0.00	0.00	0.00	0.00	2.39
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		30,000,000.00	DIRECT		1.00	30,000,000.00	0.00	0.00	0.00	0.00	2.39



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Joint Powers Authority</b>												
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	CAMPMF025	45,000,000.00	DIRECT		1.00	45,000,000.00	0.00	0.00	0.00	0.00	2.39
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.00	2.39

**Security Type Sub-Total**      **200,000,000.00**      **200,000,000.00**      **0.00**      **0.00**      **0.00**      **0.00**      **2.39**

<b>Federally Insured Cash Account</b>												
STONECASTLE FICA	FICAMF003	FICAMF003	1,000,000.00	DIRECT		1.00	1,000,000.00	0.00	0.00	0.00	0.00	2.37
STONECASTLE FICA	FICAMF003	FICAMF003	49,000,000.00	DIRECT		1.00	49,000,000.00	0.00	0.00	0.00	0.00	2.37

**Security Type Sub-Total**      **50,000,000.00**      **50,000,000.00**      **0.00**      **0.00**      **0.00**      **0.00**      **2.37**

<b>Federal Agency Discount Note</b>												
FEDERAL FARM CREDIT BANKS DISC NOTE		313312XB1	30,698,000.00	US BANK		98.37	30,198,992.65	46,342.62	(4,309.08)	0.80	0.80	2.02
-- 0.000% 05/20/2020												
FEDERAL HOME LOAN BANKS DISC NOTE		313384YV5	50,000,000.00	TOR DOM		98.16	49,079,482.00	22,537.56	(17,879.00)	0.91	0.91	2.01
-- 0.000% 07/01/2020												

**Security Type Sub-Total**      **80,698,000.00**      **79,278,474.65**      **68,880.18**      **(22,188.08)**      **0.87**      **0.87**      **2.01**

<b>Federal Agency Bond / Note</b>												
FREDDIE MAC GLOBAL NOTES		3137EADK2	23,347,000.00	MORGANST		100.00	23,347,000.00	223,010.54	0.00	0.00	0.00	0.00
DTD 07/30/2012 1.250% 08/01/2019												
FREDDIE MAC NOTES		3137EAEH8	10,000,000.00	BNY		99.96	9,996,430.00	18,030.00	(3,120.30)	0.04	0.04	2.13
DTD 07/19/2017 1.375% 08/15/2019												
FREDDIE MAC NOTES		3137EAEH8	75,000,000.00	JPM		99.96	74,973,225.00	83,475.00	(24,678.00)	0.04	0.04	2.13
DTD 07/19/2017 1.375% 08/15/2019												
FNMA NOTES		3135G0P49	50,000,000.00	DEUTSCHE		99.91	49,954,850.00	32,850.00	(43,166.50)	0.08	0.08	2.15
DTD 09/02/2016 1.000% 08/28/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	10,000,000.00	OTHER		99.84	9,984,160.00	35,160.00	(11,500.60)	0.17	0.17	2.14
DTD 10/02/2012 1.250% 10/02/2019												
FEDERAL HOME LOAN BANK NOTES		3130ACM92	50,000,000.00	CITIGRP		99.86	49,928,500.00	17,000.00	(61,650.00)	0.22	0.22	2.11
DTD 10/13/2017 1.500% 10/21/2019												



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Federal Agency Bond / Note</b>												
FANNIE MAE GLOBAL NOTES	DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	25,000,000.00	BARCLAYS		99.73	24,932,875.00	(125.00)	(61,900.75)	0.23	0.23	2.14
FHLB NOTES	DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	35,000,000.00	BK AMER		99.78	34,924,435.00	(67,515.00)	(74,774.00)	0.29	0.29	2.10
FEDERAL FARM CREDIT BANKS FLOATING NOTE	DTD 03/19/2018 2.238% 11/19/2019	3133E1GR4	10,000,000.00	JEFFERIE		99.98	9,998,280.00	(1,720.00)	(1,720.00)	0.05	0.30	2.34
FFCB NOTES	DTD 12/12/2017 1.875% 12/12/2019	3133EH2S1	50,000,000.00	JEFFERIE		99.97	49,987,450.00	36,764.50	(3,448.00)	0.36	0.36	1.92
FHLB NOTES	DTD 12/30/2013 2.375% 12/13/2019	3130A0JR2	25,000,000.00	TD		100.09	25,022,575.00	(273,125.00)	(30,512.25)	0.37	0.37	2.10
FREDDIE MAC NOTES	DTD 01/17/2017 1.500% 01/17/2020	3137EAE5	25,000,000.00	CITIGRP		99.71	24,928,550.00	(44,450.00)	(67,220.25)	0.46	0.46	2.11
FNMA NOTES	DTD 01/12/2015 1.625% 01/21/2020	3135G0A78	25,000,000.00	TOR DOM		99.76	24,940,300.00	(63,800.00)	(60,201.25)	0.47	0.47	2.12
FHLB NOTES	DTD 02/09/2018 2.125% 02/11/2020	3130ADN32	75,000,000.00	BARCLAYS		99.97	74,979,150.00	116,400.00	15,862.50	0.52	0.52	2.18
FNMA NOTES	DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	40,000,000.00	JPMCHASE		99.64	39,857,280.00	(117,120.00)	(137,724.80)	0.57	0.57	2.12
FEDERAL HOME LOAN BANKS NOTES	DTD 03/16/2018 2.375% 03/30/2020	3130ADUJ9	30,000,000.00	CITI		100.19	30,058,260.00	63,660.00	60,095.10	0.65	0.65	2.08
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	25,000,000.00	TD SEC U		99.48	24,869,775.00	(44,725.00)	(109,385.25)	0.71	0.71	2.11
FHLMC NOTES	DTD 04/19/2018 2.500% 04/23/2020	3137EAE7	35,000,000.00	CITIGRP		100.27	35,095,340.00	103,040.00	98,190.05	0.71	0.71	2.12
FFCB BONDS	DTD 05/08/2017 1.550% 05/08/2020	3133EHJA2	25,000,000.00	JPM		99.58	24,895,125.00	(91,150.00)	(101,295.50)	0.76	0.76	2.10
FEDERAL HOME LOAN BANKS NOTES	DTD 05/21/2018 2.625% 05/28/2020	3130AECJ7	50,000,000.00	BARCLAYS		100.48	50,239,800.00	257,800.00	247,329.00	0.81	0.81	2.03
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	75,000,000.00	BARCLAYS		99.46	74,594,775.00	(177,975.00)	(328,401.00)	0.99	0.99	2.05
FHLB NOTES	DTD 03/14/2018 2.400% 09/14/2020	3130ADT93	10,000,000.00	JEFFERIE		100.43	10,042,700.00	48,917.00	45,528.80	1.09	1.09	2.01





## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Bond / Note												
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	40,000,000.00	BARCLAYS		99.24	39,696,240.00	(175,360.00)	(254,379.60)	1.14	1.14	2.04
FEDERAL HOME LOAN BANKS NOTES	DTD 09/07/2018 2.625% 10/01/2020	3130AEWA4	75,000,000.00	BARCLAYS		100.69	75,520,575.00	681,825.00	613,094.25	1.14	1.14	2.02
FANNIE MAE NOTES	DTD 11/01/2018 2.875% 10/30/2020	3135GOU84	50,000,000.00	JPMCHASE		101.04	50,518,700.00	547,700.00	537,010.00	1.22	1.22	2.03
FHLMC NOTES	DTD 11/15/2017 1.875% 11/17/2020	3137EAEK1	50,000,000.00	CITI		99.79	49,895,000.00	(57,000.00)	(83,989.50)	1.27	1.27	2.04
FHLB CALLABLE NOTES	DTD 01/29/2018 2.250% 01/29/2021	3130ADVF9	25,000,000.00	DEUTSCHE	01/29/20	99.72	24,931,200.00	(68,800.00)	(68,800.00)	0.98	1.46	2.44
FREDDIE MAC NOTES	DTD 02/16/2018 2.375% 02/16/2021	3137EAEI9	50,000,000.00	BARCLAYS		100.56	50,282,150.00	414,150.00	351,185.00	1.49	1.49	2.00
FEDERAL FARM CREDIT BANKS NOTES	DTD 04/05/2018 2.540% 04/05/2021	3133EJJD2	50,000,000.00	BK AMER		100.90	50,448,700.00	436,200.00	441,596.00	1.62	1.62	1.99
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135GOU27	50,000,000.00	BARCLAYS		100.91	50,455,050.00	529,550.00	497,942.50	1.65	1.65	1.95
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	25,000,000.00	DEUTSCHE		101.57	25,393,625.00	437,875.00	426,157.75	1.76	1.76	1.99
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	50,000,000.00	MIZUHO		101.57	50,787,250.00	821,250.00	812,224.50	1.76	1.76	1.99
FANNIE MAE NOTES	DTD 06/25/2018 2.750% 06/22/2021	3135GOU35	75,000,000.00	TD SEC U		101.51	76,131,075.00	1,148,325.00	1,142,216.25	1.83	1.83	1.93
FEDERAL HOME LOAN BANKS NOTES	DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	50,000,000.00	BARCLAYS		102.31	51,155,150.00	1,187,650.00	1,179,228.50	2.11	2.11	1.92
FANNIE MAE NOTES	DTD 01/11/2019 2.625% 01/11/2022	3135GOU92	60,000,000.00	TD		101.58	60,949,260.00	992,460.00	984,710.40	2.36	2.36	1.96
FEDERAL FARM CREDIT BANK NOTES	DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	FTN		101.57	50,783,800.00	826,300.00	818,944.50	2.38	2.38	1.95
FANNIE MAE NOTES	DTD 04/12/2019 2.250% 04/12/2022	3135GOU59	75,000,000.00	BARCLAYS		100.88	75,663,375.00	909,375.00	885,270.75	2.59	2.59	1.91
FEDERAL HOME LOAN BANK	DTD 06/01/2012 2.125% 06/10/2022	313379O69	25,000,000.00	WELLSFAR		100.54	25,136,050.00	(20,450.00)	(18,272.50)	2.75	2.75	1.93



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Federal Agency Bond / Note</b>												
FEDERAL HOME LOAN BANK (CALLABLE)		3130ACF66	25,000,000.00	BMO	09/26/19	99.63	24,907,600.00	508,850.00	428,941.75	1.09	3.01	2.27
NOTES												
DTD 09/26/2017 2.150% 09/26/2022												
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130AFAJ6	25,000,000.00	TOR DOM	10/26/20	101.34	25,333,950.00	333,950.00	333,950.00	1.60	1.20	2.77
DTD 10/26/2018 3.210% 10/26/2022												
FEDERAL HOME LOAN BANKS NOTES		3130ADRG9	10,000,000.00	TOR DOM		102.86	10,285,960.00	243,280.00	248,584.80	3.39	3.39	1.93
DTD 03/01/2018 2.750% 03/10/2023												
FANNIE MAE NOTES		3135GOV34	100,000,000.00	JPM_CHAS		102.57	102,573,900.00	2,945,900.00	2,912,232.00	4.21	4.21	1.90
DTD 02/08/2019 2.500% 02/05/2024												
FHLB BONDS		3130AFW94	50,000,000.00	BARCLAYS		102.79	51,394,600.00	1,571,600.00	1,556,220.00	4.23	4.23	1.86
DTD 02/15/2019 2.500% 02/13/2024												
FANNIE MAE NOTES		3135GOV75	25,000,000.00	CITI		99.24	24,810,500.00	29,500.00	26,931.00	4.68	4.68	1.91
DTD 07/08/2019 1.750% 07/02/2024												
<b>Security Type Sub-Total</b>			<b>1,813,347,000.00</b>			<b>1,824,604,545.00</b>	<b>14,398,532.04</b>	<b>13,117,305.35</b>	<b>13,117,305.35</b>	<b>1.45</b>	<b>1.48</b>	<b>2.01</b>

<b>Corporate Note</b>												
MICROSOFT CORP NOTES		594918BN3	15,000,000.00	CASTLE		99.98	14,996,430.00	184,440.00	1,195.05	0.02	0.02	2.02
DTD 08/08/2016 1.100% 08/08/2019												
MICROSOFT CORP NOTES		594918BN3	20,000,000.00	MERRILL		99.98	19,995,240.00	15,840.00	(4,624.60)	0.02	0.02	2.02
DTD 08/08/2016 1.100% 08/08/2019												
WAL-MART STORES INC CORP NOTE		931142DY6	7,000,000.00	MORGANST		99.88	6,991,880.00	(7,980.00)	(8,104.95)	0.19	0.19	2.32
DTD 10/20/2017 1.750% 10/09/2019												
MICROSOFT CORP NOTES		594918BV5	15,000,000.00	BARCLAYS		99.80	14,969,865.00	(20,085.00)	(28,373.55)	0.50	0.50	2.25
DTD 02/06/2017 1.850% 02/06/2020												
WAL-MART STORES INC CORP NOTES		931142EG4	10,000,000.00	CITIGRP		100.59	10,058,760.00	61,860.00	60,184.90	0.88	0.88	2.18
DTD 06/27/2018 2.850% 06/23/2020												
JOHNSON & JOHNSON CORP NOTE		478160CH5	3,000,000.00	JPM		99.99	2,999,685.00	2,895.00	1,071.90	1.25	1.25	1.96
DTD 11/10/2017 1.950% 11/10/2020												
JPMORGAN CHASE & CO CORP NOTE		48125LRK0	2,750,000.00	RBC	02/01/20	100.09	2,752,433.75	23,086.25	17,734.31	0.51	0.49	2.54
DTD 02/01/2018 2.604% 02/01/2021												



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Corporate Note</b>												
EXXON MOBIL CORPORATE (CALLABLE)		30231GAV4	5,000,000.00	JPMCHASE	02/01/21	100.18	5,008,835.00	121,485.00	88,566.35	1.49	1.45	2.11
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	100.47	7,535,115.00	60,840.00	54,727.20	0.73	0.72	2.81
DTD 04/26/2018 3.086% 04/26/2021												
JOHN DEERE CAPITAL CORP CORP NOTES		24422EUV9	10,000,000.00	CITIGRP		100.08	10,007,740.00	14,540.00	14,038.80	1.80	1.80	2.26
DTD 06/07/2019 2.300% 06/07/2021												
WAL-MART STORES INC CORP NOTES		93114ZEJ8	7,000,000.00	CITIGRP		102.01	7,140,679.00	141,029.00	140,916.23	1.83	1.83	2.04
DTD 06/27/2018 3.125% 06/23/2021												
WAL-MART STORES INC CORP NOTES		93114ZEJ8	10,000,000.00	JPMCHASE		102.01	10,200,970.00	189,170.00	193,385.10	1.83	1.83	2.04
DTD 06/27/2018 3.125% 06/23/2021												
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	9,800,000.00	LOOP CAP	07/08/21	99.00	9,701,715.80	93,991.80	76,352.49	1.94	1.96	2.06
DTD 08/08/2016 1.550% 08/08/2021												
3M COMPANY		88579YBA8	2,000,000.00	CITI		101.57	2,031,380.00	35,480.00	34,314.28	2.02	2.02	2.24
DTD 09/14/2018 3.000% 09/14/2021												
3M COMPANY CORP (CALLABLE) NOTES		88579YAU5	10,000,000.00	MORGANST	08/19/21	98.83	9,883,100.00	311,900.00	205,687.70	2.05	2.07	2.19
DTD 09/19/2016 1.625% 09/19/2021												
TOYOTA MOTOR CREDIT CORP CORP NOTES		89236TFU4	10,000,000.00	TOR DOM		100.65	10,064,920.00	64,920.00	64,920.00	2.42	2.42	2.58
DTD 03/18/2019 2.850% 02/18/2022												
3M COMPANY BONDS		88579YBF7	5,000,000.00	MORGANST	02/01/22	101.33	5,066,350.00	68,700.00	68,351.40	2.46	2.46	2.22
DTD 02/22/2019 2.750% 03/01/2022												
JOHN DEERE CAPITAL CORP		24422EUT4	5,000,000.00	BK AMER		101.63	5,081,345.00	83,745.00	83,396.40	2.53	2.53	2.32
DTD 03/07/2019 2.950% 04/01/2022												
TOYOTA MOTOR CREDIT CORP		89236TFX8	10,000,000.00	CITIGRP		101.20	10,119,620.00	125,920.00	125,305.10	2.57	2.57	2.19
DTD 04/12/2019 2.650% 04/12/2022												
<b>Security Type Sub-Total</b>			<b>164,050,000.00</b>				<b>164,606,063.55</b>	<b>1,571,777.05</b>	<b>1,189,044.11</b>	<b>1.25</b>	<b>1.25</b>	<b>2.20</b>
<b>Commercial Paper</b>												
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233HV19	25,000,000.00	TOYOTA		99.99	24,998,375.00	332,722.22	(1,625.00)	0.00	0.00	2.34
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-- 0.000% 08/01/2019



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Commercial Paper</b>												
BNP PARIBAS NY BRANCH COMM PAPER	-- 0.000% 08/01/2019	09659CV13	25,000,000.00	BNP DIR		99.99	24,998,450.00	321,720.83	(1,550.00)	0.00	0.00	2.23
EXXON MOBIL CORP COMM PAPER	-- 0.000% 08/01/2019	30229BV12	25,000,000.00	PIPER JA		99.99	24,998,350.00	180,169.44	(1,650.00)	0.00	0.00	2.38
JP MORGAN SECURITIES LLC COMM PAPER	DTD 11/06/2018 0.000% 08/01/2019	46640OV16	50,000,000.00	JPMCHASE		99.99	49,996,700.00	848,366.67	(3,300.00)	0.00	0.00	2.38
NATIXIS NY BRANCH COMM PAPER	DTD 02/11/2019 0.000% 08/01/2019	63873KV12	112,000,000.00	BK AMER		99.99	111,992,384.00	(304.89)	(7,616.00)	0.00	0.00	2.45
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 12/19/2018 0.000% 08/07/2019	89233HV76	40,000,000.00	TOYOTA		99.95	39,981,960.00	257,515.56	(1,506.80)	0.02	0.02	2.32
CREDIT AGRICOLE CIB NY	DTD 12/04/2018 0.000% 08/30/2019	22533UVW0	55,000,000.00	CREDITAG		99.82	54,901,000.00	135,941.67	4,231.70	0.08	0.08	2.16
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 02/01/2019 0.000% 09/03/2019	89233HW34	25,000,000.00	TOYOTA		99.79	24,948,700.00	271,734.72	7,595.75	0.09	0.09	2.18
JP MORGAN SECURITIES LLC COMM PAPER	DTD 04/02/2019 0.000% 10/01/2019	46640OX14	25,000,000.00	JPMCHASE		99.61	24,903,600.00	224,120.83	11,620.75	0.17	0.17	2.25
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 02/20/2019 0.000% 11/01/2019	89233HY16	25,000,000.00	TOYOTA		99.40	24,850,175.00	201,188.89	12,452.75	0.25	0.25	2.33
BNP PARIBAS NY BRANCH COMM PAPER	DTD 05/02/2019 0.000% 11/01/2019	09659CY10	50,000,000.00	BNP DIR		99.42	49,712,200.00	206,797.22	17,589.00	0.25	0.25	2.24
AMERICAN HONDA FINANCE	DTD 07/09/2019 0.000% 11/07/2019	02665KY76	50,000,000.00	MIZUHO		99.40	49,699,700.00	52,686.11	505.50	0.27	0.27	2.20
BNP PARIBAS NY BRANCH COMM PAPER	-- 0.000% 12/18/2019	09659CZ10	25,000,000.00	BNP DIR		99.15	24,787,075.00	23,880.56	(564.00)	0.38	0.38	2.21
<b>Security Type Sub-Total</b>			<b>582,000,000.00</b>			<b>580,480,869.00</b>	<b>3,145,184.27</b>	<b>34,605.65</b>	<b>0.11</b>	<b>0.11</b>	<b>0.11</b>	<b>2.30</b>
<b>Certificate of Deposit</b>												



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Certificate of Deposit</b>												
ROYAL BANK OF CANADA NY CERT DEPOS	78012ULW3	25,000,000.00	ROYAL	100.00	25,000,242.50	242.50	242.50	0.00	0.00	0.00	0.00	2.31
DTD 01/29/2019 2.690% 08/01/2019												
TORONTO DOMINION BANK NY CERT DEPOS	89114MYN1	25,000,000.00	TOR DOM	100.00	25,000,280.00	280.00	280.00	0.00	0.00	0.00	0.00	2.31
DTD 03/21/2019 2.555% 08/01/2019												
BANK OF MONTREAL CHICAGO CERT DEPOS	06370RJ42	40,000,000.00	BMO_DIR	100.00	40,000,132.00	132.00	132.00	0.00	0.00	0.00	0.00	2.31
DTD 06/25/2019 2.380% 08/01/2019												
NORDEA BANK AB NEW YORK CERT DEPOS	65558TDL6	50,000,000.00	ROYAL	100.00	50,000,455.00	455.00	455.00	0.00	0.00	0.00	0.00	2.31
DTD 01/29/2019 2.670% 08/01/2019												
BANK OF MONTREAL CHICAGO CERT DEPOS	06370RJ67	30,000,000.00	BMO_DIR	100.00	30,000,171.00	171.00	171.00	0.01	0.01	0.01	0.01	2.31
DTD 06/25/2019 2.370% 08/02/2019												
US BANK NA CINCINNATI CERT DEPOS	90333YY07	25,000,000.00	BNY	100.04	25,009,755.00	9,755.00	9,755.00	0.09	0.09	0.09	0.09	2.25
DTD 09/05/2018 2.720% 09/03/2019												
ROYAL BANK OF CANADA NY CERT DEPOS	78012UMF9	25,000,000.00	ROYAL	100.06	25,014,687.50	14,687.50	14,687.50	0.09	0.09	0.09	0.09	2.25
DTD 03/07/2019 2.610% 09/03/2019												
TORONTO DOMINION BANK NY CERT DEPOS	89114MV20	35,000,000.00	TOR DOM	100.02	35,006,562.50	6,562.50	6,562.50	0.09	0.09	0.09	0.09	2.25
DTD 06/26/2019 2.360% 09/03/2019												
SVENSKA HANDELSBANKEN NY CERT DEPOS	869581554	50,000,000.00	SVENSKA	100.06	50,029,285.00	29,285.00	29,285.00	0.09	0.09	0.09	0.09	2.25
DTD 03/04/2019 2.610% 09/03/2019												
TORONTO DOMINION BANK NY CERT DEPOS	89114MW78	50,000,000.00	TOR DOM	100.02	50,007,910.00	7,910.00	7,910.00	0.11	0.11	0.11	0.11	2.25
DTD 07/02/2019 2.330% 09/09/2019												
BANK OF MONTREAL CHICAGO CERT DEPOS	06370RN39	45,000,000.00	BMO_DIR	100.01	45,006,363.00	6,363.00	6,363.00	0.17	0.17	0.17	0.17	2.25
DTD 07/02/2019 2.300% 09/30/2019												
SVENSKA HANDELSBANKEN NY CERT DEPOS	8695816V6	25,000,000.00	SVENSKA	100.09	25,023,650.00	23,650.00	23,650.00	0.17	0.17	0.17	0.17	2.25
DTD 04/16/2019 2.560% 10/01/2019												



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Certificate of Deposit</b>												
BANK OF MONTREAL CHICAGO CERT DEPOS		06370RR68	40,000,000.00	BMO_DIR		100.02	40,007,508.00	7,508.00	7,508.00	0.17	0.17	2.25
DTD 07/11/2019 2.310% 10/01/2019												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TGP4	50,000,000.00	UBS		100.09	50,045,560.00	45,560.00	45,560.00	0.17	0.17	2.25
DTD 04/15/2019 2.550% 10/01/2019												
TORONTO DOMINION BANK NY CERT DEPOS		89114MJN8	25,000,000.00	TOR DOM		100.19	25,047,225.00	47,225.00	47,225.00	0.25	0.25	2.20
DTD 10/19/2018 3.000% 11/01/2019												
COOPERATIVE RABOBANK U.A. CERT DEPOS		21685V7E3	25,000,000.00	RABO_DIR		100.26	25,065,282.50	65,282.50	65,282.50	0.42	0.42	2.21
DTD 01/09/2019 2.860% 01/02/2020												
BANK OF AMERICA NA CERT DEPOS		06052TE97	50,000,000.00	BK AMER		100.26	50,130,870.00	130,870.00	130,870.00	0.42	0.42	2.21
DTD 05/02/2019 2.550% 01/02/2020												
COOPERATIVE RABOBANK U.A. CERT DEPOS		21684XBD7	50,000,000.00	RABO_DIR		99.40	49,701,141.50	(298,858.50)	(298,858.50)	0.91	0.91	2.16
DTD 06/21/2019 2.040% 07/01/2020												
<b>Security Type Sub-Total</b>			<b>665,000,000.00</b>			<b>665,097,080.50</b>	<b>97,080.50</b>	<b>97,080.50</b>	<b>97,080.50</b>	<b>0.19</b>	<b>0.19</b>	<b>2.25</b>

<b>Bank Note</b>												
US BANK NA CINCINNATI CALLABLE BANK NOTE		90331HNU3	10,000,000.00	BARCLAYS	06/24/20	100.68	10,067,920.00	72,720.00	70,309.60	0.89	0.88	2.34
DTD 07/24/2018 3.050% 07/24/2020												
US BANK NA CALLABLE BANK NOTE		90331HNG4	40,000,000.00	MORGANST	09/23/20	99.81	39,923,720.00	(68,280.00)	(72,940.40)	1.17	1.20	2.21
DTD 10/24/2017 2.050% 10/23/2020												
JPMORGAN CHASE & CO FLT BK NT (CALLABLE)		48125LRS3	10,000,000.00	JPMCHASE	02/19/20	100.05	10,004,750.00	4,750.00	4,750.00	0.05	0.54	2.91
DTD 02/19/2019 2.890% 02/19/2021												
US BANK NA CINCINNATI CALLABLE BANK NOTE		90331HNP4	15,000,000.00	US BANK	03/26/21	101.45	15,217,905.00	218,805.00	218,435.85	1.61	1.59	2.29
DTD 04/26/2018 3.150% 04/26/2021												



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Bank Note</b>												
BANK OF AMERICA CORP NT (FLOAT,CALLABLE)		06050TML3	15,000,000.00	BK AMER	05/24/20	100.09	15,013,785.00	13,785.00	13,785.00	0.07	0.80	2.86
USD 05/24/2019 2.875% 05/24/2021												
US BANK BANK NOTE (CALLABLE)		90331HNX7	10,000,000.00	MORGANST	10/15/21	102.56	10,256,410.00	270,210.00	267,075.20	2.13	2.11	2.29
DTD 11/16/2018 3.450% 11/16/2021												
US BANK NA CINCINNATI (CALLABLE)		90331HPC1	7,000,000.00	BARCLAYS	04/22/22	100.97	7,067,900.00	75,320.00	74,868.29	2.64	2.61	2.29
CORP NT												
DTD 05/23/2019 2.650% 05/23/2022												
<b>Security Type Sub-Total</b>			<b>107,000,000.00</b>				<b>107,552,390.00</b>	<b>587,310.00</b>	<b>576,283.54</b>	<b>1.13</b>	<b>1.29</b>	<b>2.40</b>

### Asset-Backed Security

HAROT 2019-1 A2		43814WAB1	6,500,000.00	BK AMER		100.35	6,522,900.80	23,319.40	23,252.51	0.86	1.08	2.42
DTD 02/27/2019 2.750% 09/20/2021												
TAOT 2019-A A2A		89239AAB9	4,000,000.00	SOC GEN		100.39	4,015,474.00	15,837.20	15,775.20	0.72	1.11	2.48
DTD 02/13/2019 2.830% 10/15/2021												
JDOT 2019-A A2		47789JAB2	5,500,000.00	CITI		100.41	5,522,572.00	22,822.80	22,791.78	0.94	1.06	2.46
DTD 03/13/2019 2.850% 12/15/2021												
HAROT 2019-2 A2		43815MAB2	12,000,000.00	JPMCHASE		100.26	12,031,788.00	31,807.20	31,801.08	0.97	1.21	2.35
DTD 05/29/2019 2.570% 12/21/2021												
TAOT 2019-B A2A		89239JAB0	11,500,000.00	BAML		100.22	11,524,883.70	25,007.90	24,992.83	1.27	1.27	2.42
DTD 05/08/2019 2.590% 02/15/2022												
JOHN DEERE OWNER TRUST		47787OAB5	5,000,000.00	RBC		100.00	4,999,986.50	5.50	5.10	1.27	1.27	2.28
DTD 07/24/2019 2.280% 05/16/2022												
HAROT 2019-1 A3		43814WAC9	4,000,000.00	BK AMER		101.32	4,052,657.20	52,764.40	52,751.96	2.10	1.81	2.11
DTD 02/27/2019 2.830% 03/20/2023												
HAROT 2019-2 A3		43815MAC0	8,500,000.00	JPMCHASE		100.75	8,563,631.85	63,948.90	63,933.94	2.13	1.94	2.14
DTD 05/29/2019 2.520% 06/21/2023												
JDOT 2019-A A3		47789JAD8	4,500,000.00	CITI		101.47	4,566,221.55	66,774.60	66,734.46	2.23	1.63	2.01
DTD 03/13/2019 2.910% 07/15/2023												
TAOT 2019-A A3		89239AAD5	8,000,000.00	SOC GEN		101.36	8,108,770.40	110,228.00	110,077.20	2.02	1.96	2.22
DTD 02/13/2019 2.910% 07/15/2023												
TAOT 2019-B A3		89239JAD6	5,000,000.00	BAML		100.84	5,042,108.50	42,906.00	42,859.40	2.10	2.01	2.15
DTD 05/08/2019 2.570% 08/15/2023												



**Managed Account Fair Market Value & Analytics**

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Asset-Backed Security</b>												
JOHN DEERE OWNER TRUST	477870AC3	2,500,000.00	RBC			99.96	2,499,056.75	(412.50)	(415.90)	2.38	1.81	2.23
<b>Security Type Sub-Total</b>			<b>77,000,000.00</b>				<b>77,450,051.25</b>	<b>455,009.40</b>	<b>454,559.56</b>	<b>1.50</b>	<b>1.48</b>	<b>2.29</b>
<b>Managed Account Sub-Total</b>			<b>6,571,095,000.00</b>				<b>6,571,777,203.95</b>	<b>42,972,616.18</b>	<b>28,747,288.73</b>	<b>1.17</b>	<b>1.18</b>	<b>2.10</b>
<b>Securities Sub-Total</b>			<b>\$6,571,095,000.00</b>				<b>\$6,571,777,203.95</b>	<b>\$42,972,616.18</b>	<b>\$28,747,288.73</b>	<b>1.17</b>	<b>1.18</b>	<b>2.10%</b>
<b>Accrued Interest</b>							<b>\$25,621,704.26</b>					
<b>Total Investments</b>							<b>\$6,597,398,908.21</b>					





**Managed Account Security Transactions & Interest**

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY	07/01/19	07/01/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533UU27	162,000,000.00	(161,989,470.00)	0.00	(161,989,470.00)			
			-- 0.000% 07/02/2019								
	07/01/19	07/01/19	NATIXIS NY BRANCH COMM PAPER	63873KU21	350,000,000.00	(349,977,152.78)	0.00	(349,977,152.78)			
			DTD 01/03/2019 0.000% 07/02/2019								
	07/01/19	07/02/19	US TREASURY NOTES	912828XH8	50,000,000.00	(49,828,125.00)	(4,415.76)	(49,832,540.76)			
			DTD 06/30/2015 1.625% 06/30/2020								
	07/01/19	07/02/19	FEDERAL FARM CREDIT BANKS DISC NOTE	313312XB1	30,698,000.00	(30,152,650.03)	0.00	(30,152,650.03)			
			-- 0.000% 05/20/2020								
	07/01/19	07/02/19	TORONTO DOMINION BANK NY CERT DEPOS	89114MW78	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 07/02/2019 2.330% 09/09/2019								
	07/02/19	07/02/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533UU35	114,000,000.00	(113,992,558.33)	0.00	(113,992,558.33)			
			-- 0.000% 07/03/2019								
	07/02/19	07/02/19	BANK OF MONTREAL CHICAGO CERT DEPOS	06370RN39	45,000,000.00	(45,000,000.00)	0.00	(45,000,000.00)			
			DTD 07/02/2019 2.300% 09/30/2019								
	07/02/19	07/02/19	NATIXIS NY BRANCH COMM PAPER	63873KU39	250,000,000.00	(249,983,680.56)	0.00	(249,983,680.56)			
			-- 0.000% 07/03/2019								
	07/03/19	07/03/19	BNP PARIBAS NY BRANCH COMM PAPER	09659CY10	50,000,000.00	(49,623,555.56)	0.00	(49,623,555.56)			
			DTD 05/02/2019 0.000% 11/01/2019								
	07/03/19	07/03/19	NATIXIS NY BRANCH COMM PAPER	63873KU54	316,000,000.00	(315,958,744.44)	0.00	(315,958,744.44)			
			-- 0.000% 07/05/2019								
	07/05/19	07/05/19	NATIXIS NY BRANCH COMM PAPER	63873KU88	300,000,000.00	(299,941,250.00)	0.00	(299,941,250.00)			
			DTD 01/09/2019 0.000% 07/08/2019								
	07/08/19	07/08/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533UU92	77,000,000.00	(76,994,973.61)	0.00	(76,994,973.61)			
			DTD 01/10/2019 0.000% 07/09/2019								
	07/08/19	07/08/19	NATIXIS NY BRANCH COMM PAPER	63873KU96	250,000,000.00	(249,983,680.56)	0.00	(249,983,680.56)			
			DTD 01/10/2019 0.000% 07/09/2019								
	07/08/19	07/09/19	FANNIE MAE NOTES	3135G0V75	25,000,000.00	(24,781,000.00)	(1,215.28)	(24,782,215.28)			
			DTD 07/08/2019 1.750% 07/02/2024								



**Managed Account Security Transactions & Interest**

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>BUY</b>											
	07/09/19	07/09/19	NATIXIS NY BRANCH COMM PAPER DTD 01/10/2019 0.000% 07/10/2019	63873KUA3	292,000,000.00	(291,980,938.89)	0.00	(291,980,938.89)			
	07/10/19	07/10/19	NATIXIS NY BRANCH COMM PAPER -- 0.000% 07/11/2019	63873KUB1	274,000,000.00	(273,982,113.89)	0.00	(273,982,113.89)			
	07/10/19	07/11/19	BANK OF MONTREAL CHICAGO CERT DEPOS	06370RR68	40,000,000.00	(40,000,000.00)	0.00	(40,000,000.00)			
	07/11/19	07/11/19	DTD 07/11/2019 2.310% 10/01/2019 NATIXIS NY BRANCH COMM PAPER -- 0.000% 07/15/2019	63873KUF2	199,000,000.00	(198,948,038.89)	0.00	(198,948,038.89)			
	07/11/19	07/15/19	AMERICAN HONDA FINANCE DTD 07/09/2019 0.000% 11/07/2019	02665KY76	50,000,000.00	(49,647,013.89)	0.00	(49,647,013.89)			
	07/15/19	07/15/19	NATIXIS NY BRANCH COMM PAPER -- 0.000% 07/16/2019	63873KUG0	184,000,000.00	(183,987,988.89)	0.00	(183,987,988.89)			
	07/15/19	07/16/19	BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 12/18/2019	09659CZJ0	25,000,000.00	(24,763,194.44)	0.00	(24,763,194.44)			
	07/15/19	07/16/19	FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	25,000,000.00	(25,156,500.00)	(53,125.00)	(25,209,625.00)			
	07/15/19	07/16/19	IBRD DISCOUNT NT -- 0.000% 02/03/2020	45905ZS00	25,000,000.00	(24,712,430.56)	0.00	(24,712,430.56)			
	07/16/19	07/16/19	NATIXIS NY BRANCH COMM PAPER DTD 01/18/2019 0.000% 07/17/2019	63873KUH8	126,000,000.00	(125,991,775.00)	0.00	(125,991,775.00)			
	07/16/19	07/24/19	JOHN DEERE OWNER TRUST DTD 07/24/2019 2.280% 05/16/2022	477870ABS	5,000,000.00	(4,999,981.00)	0.00	(4,999,981.00)			
	07/16/19	07/24/19	JOHN DEERE OWNER TRUST DTD 07/24/2019 2.210% 12/15/2023	477870AC3	2,500,000.00	(2,499,469.25)	0.00	(2,499,469.25)			
	07/17/19	07/17/19	FEDERAL HOME LOAN BANKS DISC NOTE -- 0.000% 07/01/2020	313384YV5	50,000,000.00	(49,056,944.44)	0.00	(49,056,944.44)			
	07/17/19	07/17/19	NATIXIS NY BRANCH COMM PAPER -- 0.000% 07/18/2019	63873KUJ4	67,000,000.00	(66,995,626.39)	0.00	(66,995,626.39)			
	07/26/19	07/26/19	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 07/29/2019	22533UUV3	20,000,000.00	(19,996,083.33)	0.00	(19,996,083.33)			



**Managed Account Security Transactions & Interest**

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>BUY</b>											
	07/26/19	07/26/19	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	30,000,000.00	(30,000,000.00)	0.00	(30,000,000.00)			
	07/29/19	07/29/19	NATIXIS NY BRANCH COMM PAPER -- 0.0000% 07/30/2019	63873KUW5	214,000,000.00	(213,986,030.56)	0.00	(213,986,030.56)			
	07/29/19	07/30/19	US TREASURY NOTES DTD 06/30/2015 1.625% 06/30/2020	912828XH8	100,000,000.00	(99,632,812.50)	(132,472.83)	(99,765,285.33)			
	07/30/19	07/30/19	NATIXIS NY BRANCH COMM PAPER -- 0.0000% 07/31/2019	63873KUX3	130,000,000.00	(129,991,513.89)	0.00	(129,991,513.89)			
	07/31/19	07/31/19	NATIXIS NY BRANCH COMM PAPER DTD 02/11/2019 0.0000% 08/01/2019	63873KV12	112,000,000.00	(111,992,688.89)	0.00	(111,992,688.89)			

**Transaction Type Sub-Total** **4,040,198,000.00 (4,036,527,985.57) (191,228.87) (4,036,719,214.44)**

**INTEREST**

	07/01/19	07/01/19	BANK OF NOVA SCOTIA HOUSTON FLT CD	06417GT99	25,000,000.00	0.00	53,666.68	53,666.68			
	07/01/19	07/01/19	ROYAL BANK OF CANADA NY FLT CERT DEPOS	78012UDZ5	25,000,000.00	0.00	53,666.68	53,666.68			
	07/01/19	07/01/19	TORONTO DOMINION BANK NY FLT CERT DEPOS	89113X2J2	25,000,000.00	0.00	53,083.33	53,083.33			
	07/01/19	07/01/19	SVENSKA HANDELSBANKEN NY FLOATING CD	86958JH85	50,000,000.00	0.00	105,777.80	105,777.80			
	07/11/19	07/11/19	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	60,000,000.00	0.00	787,500.00	787,500.00			
	07/15/19	07/15/19	TAOT 2019-A A2A DTD 02/13/2019 2.8300% 10/15/2021	89239AAB9	4,000,000.00	0.00	9,433.33	9,433.33			
	07/15/19	07/15/19	TAOT 2019-B A2A DTD 05/08/2019 2.5900% 02/15/2022	89239JAB0	11,500,000.00	0.00	24,820.83	24,820.83			
	07/15/19	07/15/19	JDOT 2019-A A3 DTD 03/13/2019 2.9100% 07/15/2023	47789JAD8	4,500,000.00	0.00	10,912.50	10,912.50			



## Managed Account Security Transactions & Interest

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	07/15/19	07/15/19	TAOT 2019-A A3	89239AAD5	8,000,000.00	0.00	19,400.00	19,400.00			
			DTD 02/13/2019 2.910% 07/15/2023								
	07/15/19	07/15/19	US TREASURY N/B NOTES	912828V31	50,000,000.00	0.00	343,750.00	343,750.00			
			DTD 01/17/2017 1.375% 01/15/2020								
	07/15/19	07/15/19	TAOT 2019-B A3	89239JAD6	5,000,000.00	0.00	10,708.34	10,708.34			
			DTD 05/08/2019 2.570% 08/15/2023								
	07/15/19	07/15/19	JDOT 2019-A A2	47789JAB2	5,500,000.00	0.00	13,062.50	13,062.50			
			DTD 03/13/2019 2.850% 12/15/2021								
	07/17/19	07/17/19	FREDDIE MAC NOTES	3137EAE5	25,000,000.00	0.00	187,500.00	187,500.00			
			DTD 01/17/2017 1.500% 01/17/2020								
	07/18/19	07/18/19	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								
	07/18/19	07/18/19	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								
	07/18/19	07/18/19	HAROT 2019-1 A2	43814WAB1	6,500,000.00	0.00	14,895.84	14,895.84			
			DTD 02/27/2019 2.750% 09/20/2021								
	07/19/19	07/19/19	TORONTO DOMINION BANK NY CERT DEPOS	89114ML62	40,000,000.00	0.00	138,266.68	138,266.68			
			DTD 05/29/2019 2.440% 07/19/2019								
	07/19/19	07/19/19	FEDERAL FARM CREDIT BANKS FLOATING NOTE	3133EJGR4	10,000,000.00	0.00	19,418.75	19,418.75			
			DTD 03/19/2018 2.238% 11/19/2019								
	07/21/19	07/21/19	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								
	07/21/19	07/21/19	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								
	07/21/19	07/21/19	FNMA NOTES	3135G0A78	25,000,000.00	0.00	203,125.00	203,125.00			
			DTD 01/12/2015 1.625% 01/21/2020								
	07/23/19	07/23/19	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								
	07/24/19	07/24/19	FFCB BONDS	3133EHSC8	25,000,000.00	0.00	175,000.00	175,000.00			
			DTD 07/24/2017 1.400% 07/24/2019								



**Managed Account Security Transactions & Interest**

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	07/24/19	07/24/19	US BANK NA CINCINNATI CALLABLE BANK NOTE	90331HNU3	10,000,000.00	0.00	152,500.00	152,500.00			
	07/25/19	07/25/19	INTL BANK OF RECON AND DEV DTD 07/24/2018 3.050% 07/24/2020	45905UUU4	50,000,000.00	0.00	357,500.00	357,500.00			
	07/25/19	07/25/19	INTL BANK OF RECON AND DEV DTD 01/25/2016 1.430% 07/25/2019	45950KCM0	25,000,000.00	0.00	281,250.00	281,250.00			
	07/26/19	07/26/19	INTL BANK OF RECON AND DEV DTD 01/25/2018 2.250% 01/25/2021	459058EV1	25,000,000.00	0.00	156,250.00	156,250.00			
	07/29/19	07/29/19	GLOBAL NOTES DTD 01/28/2016 1.250% 07/26/2019	3130ADFV9	25,000,000.00	0.00	281,250.00	281,250.00			
	07/30/19	07/30/19	FHLB CALLABLE NOTES DTD 01/29/2018 2.250% 01/29/2021	3135G0T60	75,000,000.00	0.00	562,500.00	562,500.00			
	07/31/19	07/31/19	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	FICAMF003	0.00	0.00	98,452.06	98,452.06			
	07/31/19	07/31/19	STONECASTLE FICA DTD 08/01/2016 1.250% 07/31/2023	31607A703	0.00	0.00	1,924.77	1,924.77			
	07/31/19	07/31/19	FIDELITY GOVT MM FUND 2642 DTD 07/31/2013 2.000% 07/31/2020	912828VP2	50,000,000.00	0.00	500,000.00	500,000.00			
	07/31/19	07/31/19	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			
	07/31/19	07/31/19	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	402,384.29	402,384.29			
	07/31/19	07/31/19	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	0.00	937,500.00	937,500.00			
	07/31/19	07/31/19	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			
	07/31/19	07/31/19	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	496,849.32	496,849.32			
	07/31/19	07/31/19	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			
	07/31/19	07/31/19	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	1,939.29	1,939.29			
<b>Transaction Type Sub-Total</b>					<b>1,139,500,000.00</b>	<b>0.00</b>	<b>9,969,771.32</b>	<b>9,969,771.32</b>			



**Managed Account Security Transactions & Interest**

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>MATURITY</b>											
	07/01/19	07/01/19	SVENSKA HANDELSBANKEN NY FLOATING CD	86958JH85	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	0.00
	07/01/19	07/01/19	DTD 06/06/2018 2.720% 07/01/2019 BNP PARIBAS NY BRANCH COMM PAPER	09659CU14	50,000,000.00	50,000,000.00	0.00	50,000,000.00	388,500.00	0.00	0.00
	07/01/19	07/01/19	DTD 10/29/2018 0.000% 07/01/2019 ROYAL BANK OF CANADA NY FLT CERT DEPOS	78012UDZ5	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	0.00
	07/01/19	07/01/19	DTD 06/05/2018 2.760% 07/01/2019 TORONTO DOMINION BANK NY FLT CERT DEPOS	89113X2J2	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	0.00
	07/01/19	07/01/19	DTD 06/07/2018 2.730% 07/01/2019 BANK OF NOVA SCOTIA HOUSTON FLT CD	06417GT99	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	0.00
	07/01/19	07/01/19	DTD 06/06/2018 2.760% 07/01/2019 MUFG BANK LTD/NY COMM PAPER	62479MU19	60,000,000.00	60,000,000.00	0.00	60,000,000.00	138,266.67	0.00	0.00
	07/01/19	07/01/19	DTD 11/13/2018 0.000% 07/01/2019 BNP PARIBAS NY BRANCH COMM PAPER	09659CU14	150,000,000.00	150,000,000.00	0.00	150,000,000.00	38,333.33	0.00	0.00
	07/01/19	07/01/19	DTD 10/29/2018 0.000% 07/01/2019 MUFG BANK LTD/NY COMM PAPER	62479MU19	50,000,000.00	50,000,000.00	0.00	50,000,000.00	62,277.78	0.00	0.00
	07/02/19	07/02/19	DTD 11/13/2018 0.000% 07/01/2019 NATIXIS NY BRANCH COMM PAPER	63873KU21	350,000,000.00	350,000,000.00	0.00	350,000,000.00	22,847.22	0.00	0.00
	07/02/19	07/02/19	DTD 01/03/2019 0.000% 07/02/2019 MUFG BANK LTD/NY COMM PAPER	62479MU27	30,000,000.00	30,000,000.00	0.00	30,000,000.00	69,133.33	0.00	0.00
	07/02/19	07/02/19	DTD 10/05/2018 0.000% 07/02/2019 CREDIT AGRICOLE CIB NY COMM PAPER	22533UU27	162,000,000.00	162,000,000.00	0.00	162,000,000.00	10,530.00	0.00	0.00
	07/03/19	07/03/19	-- 0.000% 07/02/2019 TORONTO DOMINION BANK NY CERT DEPOS	89114MZT7	35,000,000.00	35,000,000.00	226,488.89	35,226,488.89	0.00	0.00	0.00
	07/03/19	07/03/19	DTD 04/03/2019 2.560% 07/03/2019 NATIXIS NY BRANCH COMM PAPER	63873KU39	250,000,000.00	250,000,000.00	0.00	250,000,000.00	16,319.44	0.00	0.00
			-- 0.000% 07/03/2019								



**Managed Account Security Transactions & Interest**

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>MATURITY</b>											
	07/03/19	07/03/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533UU35	114,000,000.00	114,000,000.00	0.00	114,000,000.00	7,441.67	0.00	
			-- 0.000% 07/03/2019								
	07/05/19	07/05/19	NATIXIS NY BRANCH COMM PAPER	63873KU54	316,000,000.00	316,000,000.00	0.00	316,000,000.00	41,255.56	0.00	
			-- 0.000% 07/05/2019								
	07/08/19	07/08/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533UU84	45,000,000.00	45,000,000.00	0.00	45,000,000.00	294,500.00	0.00	
			DTD 04/05/2019 0.000% 07/08/2019								
	07/08/19	07/08/19	NATIXIS NY BRANCH COMM PAPER	63873KU88	300,000,000.00	300,000,000.00	0.00	300,000,000.00	58,750.00	0.00	
			DTD 01/09/2019 0.000% 07/08/2019								
	07/09/19	07/09/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533UU92	77,000,000.00	77,000,000.00	0.00	77,000,000.00	5,026.39	0.00	
			DTD 01/10/2019 0.000% 07/09/2019								
	07/09/19	07/09/19	NATIXIS NY BRANCH COMM PAPER	63873KU96	250,000,000.00	250,000,000.00	0.00	250,000,000.00	16,319.44	0.00	
			DTD 01/10/2019 0.000% 07/09/2019								
	07/10/19	07/10/19	NATIXIS NY BRANCH COMM PAPER	63873KUA3	292,000,000.00	292,000,000.00	0.00	292,000,000.00	19,061.11	0.00	
			DTD 01/10/2019 0.000% 07/10/2019								
	07/11/19	07/11/19	NATIXIS NY BRANCH COMM PAPER	63873KUB1	274,000,000.00	274,000,000.00	0.00	274,000,000.00	17,886.11	0.00	
			-- 0.000% 07/11/2019								
	07/15/19	07/15/19	BNP PARIBAS NY BRANCH COMM PAPER	09659CUF3	25,000,000.00	25,000,000.00	0.00	25,000,000.00	192,500.00	0.00	
			-- 0.000% 07/15/2019								
	07/15/19	07/15/19	NATIXIS NY BRANCH COMM PAPER	63873KUF2	199,000,000.00	199,000,000.00	0.00	199,000,000.00	51,961.11	0.00	
			-- 0.000% 07/15/2019								
	07/16/19	07/16/19	NATIXIS NY BRANCH COMM PAPER	63873KUG0	184,000,000.00	184,000,000.00	0.00	184,000,000.00	12,011.11	0.00	
			-- 0.000% 07/16/2019								
	07/17/19	07/17/19	EXXON MOBIL CORP COMM PAPER	30229BUH8	35,000,000.00	35,000,000.00	0.00	35,000,000.00	256,608.33	0.00	
			-- 0.000% 07/17/2019								
	07/17/19	07/17/19	NATIXIS NY BRANCH COMM PAPER	63873KUH8	126,000,000.00	126,000,000.00	0.00	126,000,000.00	8,225.00	0.00	
			DTD 01/18/2019 0.000% 07/17/2019								
	07/18/19	07/18/19	NATIXIS NY BRANCH COMM PAPER	63873KUJ4	67,000,000.00	67,000,000.00	0.00	67,000,000.00	4,373.61	0.00	
			-- 0.000% 07/18/2019								
	07/19/19	07/19/19	TORONTO DOMINION BANK NY CERT DEPOS	89114ML62	40,000,000.00	40,000,000.00	0.00	40,000,000.00	0.00	0.00	
			DTD 05/29/2019 2.440% 07/19/2019								



**Managed Account Security Transactions & Interest**

For the Month Ending July 31, 2019

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>MATURITY</b>											
	07/24/19	07/24/19	FFCB BONDS DTD 07/24/2017 1.400% 07/24/2019	3133EHSC8	25,000,000.00	25,000,000.00	0.00	25,000,000.00	18,250.00	0.00	
	07/25/19	07/25/19	SVENSKA HANDELSBANKEN NY CERT DEPOS	8695816E4	25,000,000.00	25,000,000.00	210,000.00	25,210,000.00	0.00	0.00	
	07/25/19	07/25/19	INTL BANK OF RECON AND DEV DTD 01/25/2016 1.430% 07/25/2019	45905UUV4	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	
	07/25/19	07/25/19	SWEDBANK NY CERT DEPOS DTD 03/27/2019 2.520% 07/25/2019	87019VWM5	25,000,000.00	25,000,000.00	208,333.33	25,208,333.33	0.00	0.00	
	07/26/19	07/26/19	INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 01/28/2016 1.250% 07/26/2019	459058EV1	25,000,000.00	25,000,000.00	0.00	25,000,000.00	120,750.00	0.00	
	07/29/19	07/29/19	CREDIT AGRICOLE CIB NY COMM PAPER	22533UUV3	20,000,000.00	20,000,000.00	0.00	20,000,000.00	3,916.67	0.00	
	07/30/19	07/30/19	NATIXIS NY BRANCH COMM PAPER -- 0.000% 07/29/2019	63873KUW5	214,000,000.00	214,000,000.00	0.00	214,000,000.00	13,969.44	0.00	
	07/31/19	07/31/19	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 07/30/2019	21687BUX7	50,000,000.00	50,000,000.00	0.00	50,000,000.00	898,333.33	0.00	
	07/31/19	07/31/19	NATIXIS NY BRANCH COMM PAPER -- 0.000% 07/31/2019	63873KUX3	130,000,000.00	130,000,000.00	0.00	130,000,000.00	8,486.11	0.00	
<b>Transaction Type Sub-Total</b>					<b>4,170,000,000.00</b>	<b>4,170,000,000.00</b>	<b>644,822.22</b>	<b>4,170,644,822.22</b>	<b>2,795,832.76</b>	<b>0.00</b>	
<b>SELL</b>											
	07/01/19	07/01/19	FIDELITY GOVT MM FUND 2642 31607A703	31607A703	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
	07/01/19	07/01/19	FIDELITY GOVT MM FUND 2642 31607A703	31607A703	160,000,000.00	160,000,000.00	0.00	160,000,000.00	0.00	0.00	FIFO
	07/01/19	07/01/19	FIDELITY GOVT MM FUND 2642 31607A703	31607A703	222,000,000.00	222,000,000.00	0.00	222,000,000.00	0.00	0.00	FIFO
	07/22/19	07/22/19	CALIFORNIA ASSET MANAGEMENT PROGRAM CAMPMF025	CAMPMF025	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	FIFO
	07/22/19	07/22/19	CALIFORNIA ASSET MANAGEMENT PROGRAM CAMPMF025	CAMPMF025	5,000,000.00	5,000,000.00	0.00	5,000,000.00	0.00	0.00	FIFO
<b>Transaction Type Sub-Total</b>					<b>413,000,000.00</b>	<b>413,000,000.00</b>	<b>0.00</b>	<b>413,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	





**Managed Account Security Transactions & Interest**

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Managed Account Sub-Total						546,472,014.43	10,423,364.67	556,895,379.10	2,795,832.76	0.00	
Total Security Transactions						\$546,472,014.43	\$10,423,364.67	\$556,895,379.10	\$2,795,832.76	\$0.00	