



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

For the Month Ending

**July 31, 2021**

## 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  
50 South 6th Street, Suite 2250  
Minneapolis, MN 55402  
612-371-3747  
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 Refinitiv or Bloomberg. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company, local government investment program, or TERM funds is contained in the appropriate fund offering documentation or information statement.

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

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

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

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

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

**Rating** Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed.

Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address [www.nasd.com](http://www.nasd.com). A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

**Key Terms and Definitions**

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

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

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed. **Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

**Monthly distribution yield** represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month. **YTM at Cost** The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

**YTM at Market** The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis. **Managed Account** A portfolio of investments managed discretely by PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian. **Unsettled Trade** A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

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

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



## Consolidated Summary Statement

### Account Statement

For the Month Ending July 31, 2021

SAN BERNARDINO COUNTY

Portfolio Summary			Investment Allocation		
Portfolio Holdings	Cash Dividends and Income	Closing Market Value	Investment Type	Closing Market Value	Percent
PFM Managed Account	10,335,995.73	8,766,156,331.82	Asset-Backed Security	351,157,837.20	3.90
Cash Balance	0.00	226,676,534.75	Federal Agency Bond / Note	2,530,846,713.74	28.15
<b>Total</b>	<b>\$10,335,995.73</b>	<b>\$8,992,832,866.57</b>	Corporate Note	226,423,092.50	2.52
			Bank Note	45,258,416.00	0.50
			Certificate of Deposit	2,134,685,284.76	23.74
			Federal Agency Collateralized Mortgage Obligatio	234,066,625.12	2.60
			Commercial Paper	1,375,506,615.00	15.30
			Federally Insured Cash Account	25,000,000.00	0.28
			Joint Powers Authority	74,000,000.00	0.82
			Money Market Mutual Fund	2,000,000.00	0.02
			NOW Account	100,000,000.00	1.11
			Supra-National Agency Bond / Note	252,977,360.00	2.81
			U.S. Treasury Bond / Note	1,414,234,387.50	15.73
			Cash Balance	226,676,534.75	2.52
			<b>Total</b>	<b>\$8,992,832,866.57</b>	<b>100.00%</b>



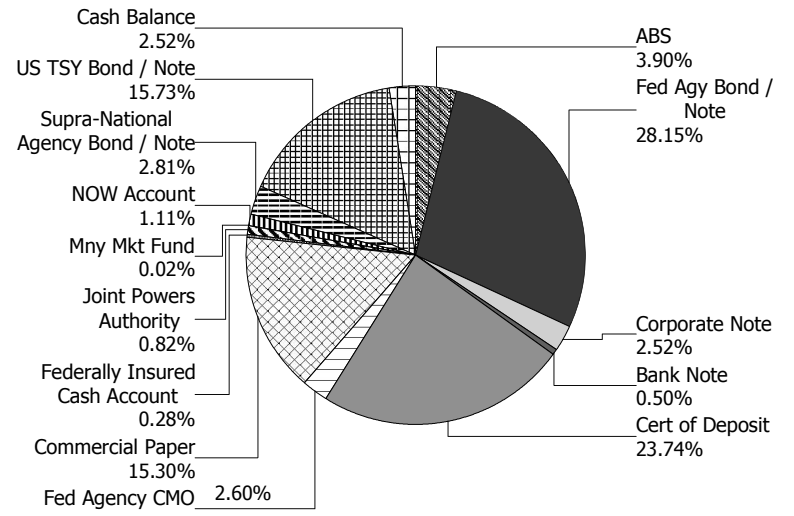
**Consolidated Summary Statement**

SAN BERNARDINO COUNTY

**Maturity Distribution (Fixed Income Holdings)**

**Sector Allocation**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	912,683,604.71	10.16
31 to 60 days	395,042,575.85	4.39
61 to 90 days	465,333,824.43	5.17
91 to 180 days	1,353,596,507.34	15.05
181 days to 1 year	1,896,991,654.05	21.09
1 to 2 years	1,429,360,798.36	15.89
2 to 3 years	1,404,405,648.52	15.62
3 to 4 years	769,813,317.68	8.56
4 to 5 years	356,749,566.55	3.97
Over 5 years	8,855,369.08	0.10
<b>Total</b>	<b>\$8,992,832,866.57</b>	<b>100.00%</b>
<b>Weighted Average Days to Maturity</b>	<b>497</b>	





## Managed Account Summary Statement

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

SAN BERNARDINO COUNTY - 76990800

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$9,890,572,488.93</b>
Maturities/Calls	(1,328,021,918.13)
Principal Dispositions	(498,000,000.00)
Principal Acquisitions	696,888,511.15
Unsettled Trades	0.00
Change in Current Value	4,717,249.87
<b>Closing Market Value</b>	<b>\$8,766,156,331.82</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	1,323,689,479.16
Sale Proceeds	498,000,000.00
Coupon/Interest/Dividend Income	6,820,827.05
Principal Payments	7,221,918.13
Security Purchases	(696,894,072.65)
Net Cash Contribution	(1,138,838,151.69)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	9,710,306.21
Less Purchased Interest Related to Interest/Coupons	(5,561.50)
Plus Net Realized Gains/Losses	631,251.02
<b>Total Cash Basis Earnings</b>	<b>\$10,335,995.73</b>

### Cash Balance

<b>Closing Cash Balance</b>	<b>\$0.00</b>
-----------------------------	---------------

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	8,692,048,672.16
Ending Accrued Interest	13,417,009.31
Plus Proceeds from Sales	498,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	1,330,911,397.29
Plus Coupons/Dividends Received	6,820,827.05
Less Cost of New Purchases	(696,894,072.65)
Less Beginning Amortized Value of Securities	(9,821,229,123.42)
Less Beginning Accrued Interest	(17,245,013.07)
<b>Total Accrual Basis Earnings</b>	<b>\$5,829,696.67</b>



## Portfolio Summary and Statistics

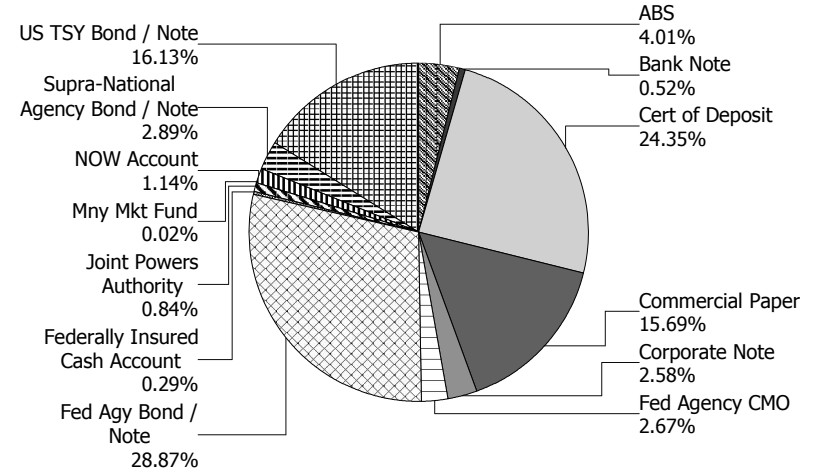
For the Month Ending **July 31, 2021**

**SAN BERNARDINO COUNTY - 76990800**

### Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,375,000,000.00	1,414,234,387.50	16.13
Supra-National Agency Bond / Note	250,000,000.00	252,977,360.00	2.89
NOW Account	100,000,000.00	100,000,000.00	1.14
Money Market Mutual Fund	2,000,000.00	2,000,000.00	0.02
Joint Powers Authority	74,000,000.00	74,000,000.00	0.84
Federally Insured Cash Account	25,000,000.00	25,000,000.00	0.29
Federal Agency Collateralized Mortgage Obligation	221,119,315.54	234,066,625.12	2.67
Federal Agency Bond / Note	2,498,240,000.00	2,530,846,713.74	28.87
Corporate Note	225,500,000.00	226,423,092.50	2.58
Commercial Paper	1,376,000,000.00	1,375,506,615.00	15.69
Certificate of Deposit	2,135,000,000.00	2,134,685,284.76	24.35
Bank Note	45,000,000.00	45,258,416.00	0.52
Asset-Backed Security	349,784,445.17	351,157,837.20	4.01
<b>Managed Account Sub-Total</b>	<b>8,676,643,760.71</b>	<b>8,766,156,331.82</b>	<b>100.00%</b>
Accrued Interest		13,417,009.31	
<b>Total Portfolio</b>	<b>8,676,643,760.71</b>	<b>8,779,573,341.13</b>	

### Sector Allocation



**Unsettled Trades** **0.00** **0.00**

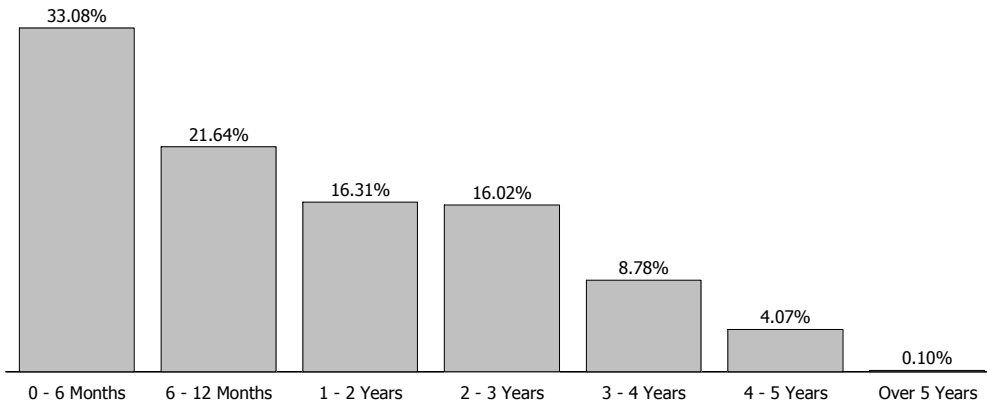


## Portfolio Summary and Statistics

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

SAN BERNARDINO COUNTY - 76990800

### Maturity Distribution



### Characteristics

Yield to Maturity at Cost	0.78%
Yield to Maturity at Market	0.26%
Weighted Average Days to Maturity	509



## Managed Account Issuer Summary

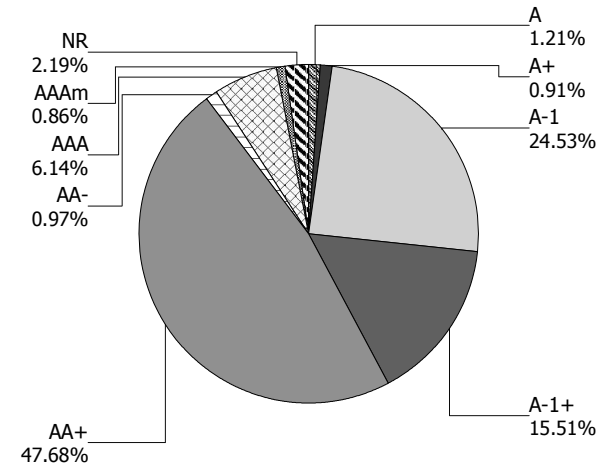
For the Month Ending July 31, 2021

SAN BERNARDINO COUNTY - 76990800

### Issuer Summary

Issuer	Market Value of Holdings	Percent
BANK OF AMERICA CO	149,960,175.00	1.71
BANK OF MONTREAL	299,931,857.55	3.42
BANK OF NOVA SCOTIA	174,952,058.90	2.00
BANK OF THE WEST	100,000,000.00	1.14
BNP PARIBAS	249,968,396.08	2.85
CAMP	74,000,000.00	0.84
CANADIAN IMPERIAL BANK OF COMMERCE	199,920,849.70	2.28
CHASE ISSURANCE	18,379,617.80	0.21
CHEVRON CORPORATION	74,547,218.50	0.85
CREDIT AGRICOLE SA	225,923,740.00	2.58
DEERE & COMPANY	51,143,708.00	0.58
EXXON MOBIL CORP	153,035,276.00	1.75
FANNIE MAE	843,061,910.00	9.62
FEDERAL FARM CREDIT BANKS	478,110,563.00	5.45
FEDERAL HOME LOAN BANKS	496,780,810.24	5.67
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	946,960,055.62	10.79
HONDA AUTO RECEIVABLES	71,526,652.24	0.82
HYUNDAI AUTO RECEIVABLES	39,364,647.30	0.45
INTER-AMERICAN DEVELOPMENT BANK	72,397,215.00	0.83
INTL BANK OF RECONSTRUCTION AND DEV	180,580,145.00	2.06
JOHN DEERE OWNER TRUST	49,311,695.97	0.56
JP MORGAN CHASE & CO	149,894,350.00	1.71
LIBERTY STREET FUNDING LLC	24,998,900.00	0.29
MERCEDES-BENZ AUTO LEASE TRUST	50,513,913.24	0.58
MERCEDES-BENZ AUTO RECEIVABLES	5,941,647.66	0.07
NATIXIS NY BRANCH	199,904,150.00	2.28
NORDEA BANK ABP	249,942,711.68	2.85
RABOBANK NEDERLAND	249,914,000.00	2.85
ROYAL BANK OF CANADA	249,963,086.30	2.85
STONECASTLE FICA	25,000,000.00	0.29

### Credit Quality (S&P Ratings)







## Managed Account Issuer Summary

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

SAN BERNARDINO COUNTY - 76990800

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
SVENSKA HANDELSBANKEN AB	200,008,037.40	2.28
SWEDBANK AB	224,985,621.21	2.57
THE BANK OF NEW YORK MELLON CORPORATION	55,160,975.00	0.63
TORONTO-DOMINION BANK	310,005,515.94	3.54
Toyota Lease Owner Trust	10,512,194.94	0.12
TOYOTA MOTOR CORP	315,726,953.05	3.60
UNITED STATES TREASURY	1,414,234,387.50	16.12
US BANCORP	57,568,276.00	0.66
WELLS FARGO & COMPANY	20,025,020.00	0.23
<b>Total</b>	<b>\$8,766,156,331.82</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,198,242.19	2.00	94,518.44	24,965,638.95	25,042,970.00
US TREASURY NOTES DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,734,375.00	2.10	79,405.74	24,982,193.56	25,148,437.50
US TREASURY NOTES DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	AA+	Aaa	02/15/17	02/16/17	48,779,296.88	2.02	2,038.04	49,876,580.84	50,351,560.00
US TREASURY NOTES DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,823,242.19	2.05	196,161.68	24,975,953.64	25,261,720.00
US TREASURY NOTES DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	AA+	Aaa	03/29/21	03/30/21	100,039,062.50	0.09	10,869.57	100,028,463.48	100,046,880.00
US TREASURY NOTES DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	AA+	Aaa	03/29/21	03/30/21	100,046,875.00	0.09	10,869.57	100,034,156.18	100,046,880.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	5,095.11	99,615,806.50	101,781,250.00
US TREASURY NOTES DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	118,461.28	24,933,798.20	25,550,780.00
US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	137,636.61	49,407,978.66	51,328,125.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	AA+	Aaa	11/08/19	11/12/19	24,701,171.88	1.72	29,891.30	24,842,698.32	25,574,220.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	59,782.61	49,153,673.59	51,148,440.00
US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	114,130.43	50,286,960.11	52,335,940.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	AA+	Aaa	04/15/19	04/16/19	96,035,156.25	2.37	119,565.22	98,198,267.62	102,296,880.00
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	3,396.74	98,283,506.07	102,125,000.00



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	575,407.61	98,383,353.96	102,437,500.00
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	264,945.65	51,243,853.67	53,046,875.00
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	264,945.65	51,023,927.61	53,046,875.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	86,956.52	50,542,535.22	52,414,060.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	86,956.52	50,635,762.26	52,414,060.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	86,956.52	50,585,542.28	52,414,060.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	76,086.96	50,111,283.47	52,046,875.00
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	2,887.23	50,920,055.43	52,648,440.00
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	461,325.97	50,395,735.89	52,695,310.00
US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	225,203.80	50,773,709.34	53,031,250.00
<b>Security Type Sub-Total</b>		<b>1,375,000,000.00</b>					<b>1,366,934,570.37</b>	<b>1.71</b>	<b>3,113,494.77</b>	<b>1,374,201,434.85</b>	<b>1,414,234,387.50</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 12/13/2017 2.125% 12/13/2021	459058GF4	20,000,000.00	AAA	Aaa	12/12/17	12/13/17	19,955,000.00	2.18	56,666.67	19,995,872.69	20,150,000.00
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 01/26/2017 2.000% 01/26/2022	459058FY4	50,000,000.00	AAA	Aaa	02/04/21	02/08/21	50,897,300.00	0.14	13,888.89	50,453,748.30	50,454,850.00



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Supra-National Agency Bond / Note</b>											
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 09/26/2018 3.000% 09/26/2022	4581X0DD7	25,000,000.00	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	260,416.67	24,983,863.11	25,811,675.00
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	75,000,000.00	AAA	Aaa	04/13/21	04/20/21	74,844,750.00	0.23	26,302.09	74,866,655.14	74,932,200.00
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	20,000,000.00	AAA	Aaa	04/17/20	04/24/20	19,993,200.00	0.51	18,611.11	19,996,004.62	20,109,040.00
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	25,000,000.00	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	243,750.00	25,229,867.31	26,476,500.00
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	11,631.94	24,958,521.69	24,966,775.00
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 0.440% 06/17/2024	45906M2B6	10,000,000.00	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	5,488.88	10,000,000.00	10,076,320.00
<b>Security Type Sub-Total</b>		<b>250,000,000.00</b>					<b>251,060,500.00</b>	<b>0.94</b>	<b>636,756.25</b>	<b>250,484,532.86</b>	<b>252,977,360.00</b>
<b>NOW Account</b>											
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	12,000,000.00	NR	NR	04/12/21	04/12/21	12,000,000.00	0.07	0.00	12,000,000.00	12,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	22,000,000.00	NR	NR	04/13/21	04/13/21	22,000,000.00	0.07	0.00	22,000,000.00	22,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	29,000,000.00	NR	NR	06/24/21	06/24/21	29,000,000.00	0.07	0.00	29,000,000.00	29,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	37,000,000.00	NR	NR	06/23/21	06/23/21	37,000,000.00	0.07	0.00	37,000,000.00	37,000,000.00
<b>Security Type Sub-Total</b>		<b>100,000,000.00</b>					<b>100,000,000.00</b>	<b>0.07</b>	<b>0.00</b>	<b>100,000,000.00</b>	<b>100,000,000.00</b>
<b>Money Market Mutual Fund</b>											
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	AAA	NR	08/31/20	08/31/20	1,000,000.00	0.01	0.00	1,000,000.00	1,000,000.00
FIDELITY GOV'T MM FUND 2642	31607A703	1,000,000.00	AAA	AAA	12/11/20	12/11/20	1,000,000.00	0.01	0.00	1,000,000.00	1,000,000.00
<b>Security Type Sub-Total</b>		<b>2,000,000.00</b>					<b>2,000,000.00</b>	<b>0.01</b>	<b>0.00</b>	<b>2,000,000.00</b>	<b>2,000,000.00</b>



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Joint Powers Authority</b>											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	36,000,000.00	AAAm	NR	06/28/21	06/28/21	36,000,000.00	0.05	0.00	36,000,000.00	36,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	38,000,000.00	AAAm	NR	06/24/21	06/24/21	38,000,000.00	0.05	0.00	38,000,000.00	38,000,000.00
<b>Security Type Sub-Total</b>		<b>74,000,000.00</b>					<b>74,000,000.00</b>	<b>0.05</b>	<b>0.00</b>	<b>74,000,000.00</b>	<b>74,000,000.00</b>
<b>Federally Insured Cash Account</b>											
STONECASTLE FICA	FICAMF003	25,000,000.00	NR	NR	08/30/19	08/30/19	25,000,000.00	0.05	0.00	25,000,000.00	25,000,000.00
<b>Security Type Sub-Total</b>		<b>25,000,000.00</b>					<b>25,000,000.00</b>	<b>0.05</b>	<b>0.00</b>	<b>25,000,000.00</b>	<b>25,000,000.00</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,800,000.00	AA+	Aaa	12/01/20	12/04/20	2,978,718.75	0.56	7,140.00	2,933,039.84	2,921,071.61
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	53,530,574.46	53,085,109.50
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	17,767,895.34	17,653,785.27
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	25,000,000.00	AA+	Aaa	12/14/20	12/17/20	27,465,820.31	0.55	62,979.17	27,086,591.85	26,939,796.00
FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	2,374,599.36	AA+	Aaa	11/19/20	11/30/20	2,374,589.86	0.52	1,021.08	2,374,591.27	2,340,884.87
FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	AA+	Aaa	04/27/21	04/30/21	26,863,281.25	0.98	56,250.00	26,755,983.94	26,723,798.25
FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	65,074,545.89	64,561,194.60
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,496,710.99	AA+	Aaa	01/13/21	01/22/21	1,504,050.86	0.57	835.67	1,503,247.01	1,504,050.86



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,492,325.63	AA+	Aaa	01/13/21	01/22/21	3,509,452.00	0.57	1,949.89	3,507,576.35	3,509,452.00
FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	11,862,843.48	AA+	Aaa	02/17/21	02/26/21	11,862,463.86	0.44	4,349.71	11,862,497.91	11,692,334.09
FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,842,836.08	AA+	Aaa	02/10/21	02/19/21	3,860,882.04	0.57	2,145.58	3,859,226.73	3,860,882.04
FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/25/2026	3137H1LS3	10,500,000.00	AA+	Aaa	07/20/21	07/29/21	10,499,874.00	0.68	5,958.75	10,499,874.21	10,418,896.95
FHMS K729 A2 DTD 01/30/2020 2.525% 10/01/2026	3137FQXJ7	8,250,000.00	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	3,471.88	8,806,461.88	8,855,369.08

**Security Type Sub-Total** **221,119,315.54** **236,959,250.12** **0.93** **497,621.73** **235,562,106.68** **234,066,625.12**

<b>Federal Agency Bond / Note</b>											
FHLB NOTES DTD 03/05/2012 2.375% 09/10/2021	313378JP7	20,000,000.00	AA+	Aaa	08/29/19	08/30/19	20,321,600.00	1.57	186,041.67	20,017,336.93	20,049,340.00
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	50,000,000.00	AA+	Aaa	10/11/18	10/12/18	49,967,500.00	3.02	454,166.67	49,997,864.96	50,286,400.00
FEDERAL HOME LOAN BANKS NOTES DTD 11/08/2019 1.625% 11/19/2021	3130AHJY0	30,000,000.00	AA+	Aaa	11/07/19	11/08/19	29,948,700.00	1.71	97,500.00	29,992,394.88	30,140,130.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/20/2019 1.625% 12/20/2021	3130AHSR5	22,500,000.00	AA+	Aaa	12/19/19	12/20/19	22,475,700.00	1.68	41,640.63	22,495,312.86	22,635,540.00
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	60,000,000.00	AA+	Aaa	01/09/19	01/11/19	59,956,800.00	2.65	87,500.00	59,993,575.18	60,681,360.00
FEDERAL FARM CREDIT BANK NOTES DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	AA+	Aaa	01/16/19	01/18/19	49,957,500.00	2.63	46,944.44	49,993,407.85	50,587,050.00
FANNIE MAE NOTES DTD 04/12/2019 2.250% 04/12/2022	3135G0V59	75,000,000.00	AA+	Aaa	04/11/19	04/12/19	74,754,000.00	2.36	510,937.50	74,942,989.05	76,137,450.00
FEDERAL FARM CREDIT BANK NOTES DTD 05/06/2020 0.250% 05/06/2022	3133ELYR9	100,000,000.00	AA+	Aaa	04/30/20	05/06/20	99,873,000.00	0.31	59,027.78	99,951,635.62	100,133,000.00



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379069	25,000,000.00	AA+	Aaa	07/15/19	07/16/19	25,156,500.00	1.90	75,260.42	25,046,211.79	25,436,050.00
FFCB NOTES DTD 12/16/2019 1.630% 06/15/2022	3133ELDK7	40,000,000.00	AA+	Aaa	12/04/19	12/16/19	39,997,880.80	1.63	83,311.11	39,999,261.07	40,536,960.00
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	25,000,000.00	AA+	Aaa	07/21/20	07/23/20	24,943,500.00	0.24	520.83	24,972,367.49	25,007,325.00
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	415,364.58	74,904,506.39	76,047,525.00
FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	AA+	Aaa	08/28/19	08/29/19	10,150,500.00	1.49	78,888.89	10,054,925.02	10,209,600.00
FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	AA+	Aaa	10/21/20	10/22/20	63,915,520.00	0.19	22,222.22	63,948,315.39	64,021,184.00
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	AA+	Aaa	11/16/20	11/23/20	74,856,750.00	0.22	17,708.33	74,906,004.45	75,016,875.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	10,000,000.00	AA+	Aaa	01/23/20	01/24/20	9,995,000.00	1.66	3,188.89	9,997,531.93	10,074,450.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	6,377.78	19,995,063.87	20,148,900.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	6,377.78	19,995,063.87	20,148,900.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	AA+	Aaa	01/26/21	02/03/21	9,994,400.00	0.15	6,180.56	9,995,773.15	9,998,080.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	AA+	Aaa	01/26/21	02/03/21	39,977,600.00	0.15	24,722.22	39,983,092.60	39,992,320.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	AA+	Aaa	02/20/20	02/21/20	49,908,000.00	1.44	313,194.44	49,952,399.27	50,952,300.00



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	AA+	Aaa	01/07/19	01/09/19	10,042,680.00	2.64	107,708.33	10,016,443.45	10,417,140.00
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	50,000,000.00	AA+	Aaa	04/17/20	04/20/20	49,875,000.00	0.46	52,604.17	49,928,424.66	50,186,100.00
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	AA+	Aaa	05/05/20	05/07/20	99,958,000.00	0.39	89,583.33	99,975,330.28	100,363,600.00
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMX4	56,000,000.00	AA+	Aaa	05/05/21	05/10/21	55,928,320.00	0.19	15,750.00	55,936,469.92	55,957,608.00
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	47,916.67	99,818,850.23	100,148,100.00
FFCB FLOATING NOTES DTD 06/09/2020 0.370% 06/09/2023	3133ELH72	45,000,000.00	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	24,062.56	45,000,000.00	45,233,100.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	AA+	Aaa	06/24/20	06/26/20	22,932,840.00	0.35	5,590.28	22,957,434.67	23,031,464.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	AA+	Aaa	07/08/20	07/10/20	49,892,500.00	0.32	7,291.67	49,930,493.15	50,064,750.00
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	AA+	Aaa	08/28/19	08/29/19	10,047,100.00	1.48	74,222.22	10,024,201.45	10,283,320.00
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	AA+	Aaa	08/19/20	08/21/20	44,954,100.00	0.28	49,062.50	44,968,522.13	45,043,425.00
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	31,777.78	31,992,620.49	32,024,768.00
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	23,333.33	63,824,284.64	63,862,016.00
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	44,270.83	74,949,067.06	75,011,775.00
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	22,222.22	49,955,938.01	50,008,050.00





**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>												
FREDDIE MAC NOTES	DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	62,000,000.00	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	24,541.67	61,952,073.15	61,995,598.00
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	1,222,222.22	99,812,673.61	105,563,100.00
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	583,333.33	49,910,141.45	52,806,100.00
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	36,416.67	25,000,000.00	25,068,975.00
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	25,145.83	25,000,000.00	25,047,250.00
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	24,652.78	25,000,000.00	25,042,775.00
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	35,243.06	24,871,728.57	26,005,050.00
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	275,520.84	25,909,914.23	26,910,350.00
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	275,520.84	25,899,976.39	26,910,350.00
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	119,618.06	24,972,554.69	25,971,100.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	AA+	Aaa	12/04/19	12/05/19	10,515,630.00	1.68	36,666.67	10,345,626.65	10,762,440.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	AA+	Aaa	12/03/19	12/05/19	26,384,500.00	1.60	91,666.67	25,928,029.97	26,906,100.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	91,666.67	25,863,010.90	26,906,100.00
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	81,250.00	74,835,384.46	77,962,500.00



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	352,083.33	49,972,765.21	51,812,100.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	233,546.94	26,401,404.00	27,552,184.24
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	85,937.50	49,923,201.75	50,169,200.00
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	41,319.44	25,000,000.00	25,047,150.00
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	30,555.56	49,919,651.32	49,917,550.00
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	4,687.50	44,821,850.33	44,658,990.00
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	81,250.00	49,809,490.13	49,572,250.00
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	45,300.14	19,900,000.00	19,856,319.50
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	21,437.50	13,965,481.03	13,879,502.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	26,666.67	19,950,031.36	19,833,800.00
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	52,500.00	44,862,078.58	44,813,925.00
<b>Security Type Sub-Total</b>		<b>2,498,240,000.00</b>					<b>2,501,377,230.20</b>	<b>1.06</b>	<b>7,031,222.52</b>	<b>2,500,240,181.54</b>	<b>2,530,846,713.74</b>
<b>Corporate Note</b>											
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 10/07/2019 1.800% 10/07/2021	89236TGJ8	15,000,000.00	A+	A1	10/02/19	10/07/19	14,998,200.00	1.81	85,500.00	14,999,835.02	15,041,805.00



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
JOHN DEERE CAPITAL CORP DTD 03/07/2019 2.950% 04/01/2022	24422EUT4	5,000,000.00	A	A2	03/04/19	03/07/19	4,997,600.00	2.97	49,166.67	4,999,479.75	5,091,985.00
TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022	89236TFX8	10,000,000.00	A+	A1	04/09/19	04/12/19	9,993,700.00	2.67	80,236.11	9,998,539.96	10,169,350.00
US BANK NA CINCINNATI FLOAT CORP NOTE ( DTD 05/23/2019 0.590% 05/23/2022	90331HPD9	10,000,000.00	AA-	A1	05/13/20	05/15/20	9,933,800.00	2.46	11,310.83	9,973,537.94	10,025,300.00
US BANK NA CINCINNATI FLOAT CORP NOTE ( DTD 05/23/2019 0.590% 05/23/2022	90331HPD9	10,000,000.00	AA-	A1	05/14/20	05/18/20	9,932,700.00	2.47	11,310.83	9,972,988.44	10,025,300.00
JOHN DEERE CAPITAL CORP CORP NOTES DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	5,000,000.00	A	A2	09/10/19	09/12/19	4,993,550.00	2.00	13,000.00	4,997,971.94	5,074,715.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022	24422EVG1	5,000,000.00	A	A2	06/01/20	06/04/20	4,998,950.00	0.56	1,986.11	4,999,533.64	5,018,525.00
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022	166756AF3	14,500,000.00	AA-	Aa2	08/10/20	08/12/20	14,500,000.00	0.33	22,667.13	14,500,000.00	14,525,998.50
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	3,000,000.00	AA-	Aa2	08/13/19	08/16/19	3,000,000.00	1.90	26,152.50	3,000,000.00	3,052,626.00
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	AA-	A1	12/05/19	12/09/19	11,989,920.00	1.98	14,300.00	11,995,295.40	12,284,280.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	5,000,000.00	A	A1	04/23/20	04/27/20	5,072,350.00	1.31	1,027.78	5,038,315.97	5,112,495.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	A	A2	06/01/20	06/04/20	2,997,540.00	0.73	1,516.67	2,998,464.14	3,021,747.00
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	AA-	Aa2	08/10/20	08/12/20	10,000,000.00	0.43	20,116.67	10,000,000.00	10,025,820.00



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	A	A2	10/06/20	10/09/20	2,996,520.00	0.44	3,700.00	2,997,459.85	3,006,996.00
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 0.310% 04/26/2024	06406RAT4	15,000,000.00	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	775.00	15,000,000.00	15,009,840.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	35,000,000.00	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	46,180.56	34,965,864.46	35,038,640.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	30,000,000.00	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	19,125.00	29,964,284.08	29,929,740.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	15,000,000.00	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	8,958.33	14,982,866.61	14,965,530.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 0.310% 06/18/2024	89236TJJ5	20,000,000.00	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	7,422.21	20,000,000.00	20,002,400.00
<b>Security Type Sub-Total</b>		<b>225,500,000.00</b>					<b>225,312,030.00</b>	<b>1.03</b>	<b>424,452.40</b>	<b>225,384,437.20</b>	<b>226,423,092.50</b>
<b>Commercial Paper</b>											
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 12/10/2020 0.000% 08/02/2021	89233GV29	50,000,000.00	A-1+	P-1	12/10/20	12/10/20	49,928,194.44	0.22	0.00	49,999,694.44	49,999,700.00
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/29/2021 0.000% 08/02/2021	21687AV26	50,000,000.00	A-1	P-1	01/29/21	02/01/21	49,962,083.33	0.15	0.00	49,999,791.67	49,999,500.00
LIBERTY STREET FDG LLC COMM PAPER DTD 07/08/2020 0.000% 08/11/2021	53127TVB6	25,000,000.00	A-1	P-1	03/01/21	03/02/21	24,984,250.00	0.14	0.00	24,999,027.78	24,998,900.00



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Commercial Paper</b>											
EXXON MOBIL CORP COMM PAPER DTD 12/18/2020 0.000% 09/01/2021	30229AW13	50,000,000.00	A-1+	P-1	12/18/20	12/22/20	49,919,180.56	0.23	0.00	49,990,097.22	49,997,450.00
BOFA SECURITIES INC COMM PAPER -- 0.000% 09/08/2021	06054NW80	25,000,000.00	A-1	NR	03/11/21	03/12/21	24,977,500.00	0.18	0.00	24,995,250.00	24,997,600.00
NATIXIS NY BRANCH COMM PAPER DTD 01/27/2020 0.000% 09/08/2021	63873JW89	50,000,000.00	A-1	P-1	03/10/21	03/12/21	49,952,500.00	0.19	0.00	49,989,972.22	49,999,800.00
BOFA SECURITIES INC COMM PAPER -- 0.000% 09/09/2021	06054NW98	25,000,000.00	A-1	NR	03/11/21	03/12/21	24,977,375.00	0.18	0.00	24,995,125.00	24,997,525.00
BOFA SECURITIES INC COMM PAPER -- 0.000% 09/14/2021	06054NWE7	25,000,000.00	A-1	NR	03/11/21	03/12/21	24,976,750.00	0.18	0.00	24,994,500.00	24,997,175.00
CHEVRON CORP COMM PAPER DTD 12/09/2020 0.000% 09/22/2021	16677JWN2	50,000,000.00	A-1+	P-1	02/25/21	02/25/21	49,959,361.11	0.14	0.00	49,989,888.89	49,995,400.00
BOFA SECURITIES INC COMM PAPER -- 0.000% 09/30/2021	06054NWW7	25,000,000.00	A-1	NR	03/11/21	03/12/21	24,974,750.00	0.18	0.00	24,992,500.00	24,995,875.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 02/17/2021 0.000% 10/01/2021	46640PX16	50,000,000.00	A-1	P-1	02/17/21	02/18/21	49,950,000.00	0.16	0.00	49,986,444.44	49,988,000.00
EXXON MOBIL CORP COMM PAPER DTD 12/30/2020 0.000% 10/07/2021	30229AX79	50,000,000.00	A-1+	P-1	03/31/21	04/01/21	49,965,875.00	0.13	0.00	49,987,902.78	49,994,050.00
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 10/20/2021	21687AXL2	50,000,000.00	A-1	P-1	03/12/21	03/15/21	49,948,291.67	0.17	0.00	49,981,111.11	49,985,600.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 09/17/2020 0.000% 10/29/2021	09659BXV7	25,000,000.00	A-1	P-1	06/24/21	06/25/21	24,989,500.00	0.12	0.00	24,992,583.33	24,992,850.00
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 11/01/2021	21687AY15	50,000,000.00	A-1	P-1	03/25/21	03/25/21	49,947,819.44	0.17	0.00	49,978,277.78	49,983,350.00
CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 11/01/2021	22533TY18	50,000,000.00	A-1	P-1	05/06/21	05/06/21	49,965,194.44	0.14	0.00	49,982,111.11	49,986,500.00



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Commercial Paper</b>											
EXXON MOBIL CORP COMM PAPER DTD 12/30/2020 0.000% 11/03/2021	30229AY37	50,000,000.00	A-1+	P-1	03/31/21	04/01/21	49,958,000.00	0.14	0.00	49,981,722.22	49,991,150.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 05/06/2021 0.000% 11/05/2021	22533TY59	50,000,000.00	A-1	P-1	05/06/21	05/06/21	49,964,416.67	0.14	0.00	49,981,333.34	49,985,750.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 03/18/2021 0.000% 11/12/2021	89233GYC4	50,000,000.00	A-1+	P-1	03/26/21	03/29/21	49,939,833.33	0.19	0.00	49,972,819.44	49,985,400.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/01/2020 0.000% 11/17/2021	46640PYH0	25,000,000.00	A-1	P-1	03/01/21	03/02/21	24,967,500.00	0.18	0.00	24,986,500.00	24,988,400.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 04/06/2021 0.000% 12/01/2021	22533TZ17	126,000,000.00	A-1	P-1	05/06/21	05/06/21	125,890,275.00	0.15	0.00	125,935,950.00	125,951,490.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 12/17/2021	46640PZH9	25,000,000.00	A-1	P-1	03/25/21	03/25/21	24,962,916.67	0.20	0.00	24,980,833.34	24,984,300.00
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/03/2020 0.000% 12/17/2021	21687AZH9	50,000,000.00	A-1	P-1	06/23/21	06/24/21	49,970,666.67	0.12	0.00	49,977,000.00	49,974,150.00
BOFA SECURITIES INC COMM PAPER DTD 03/05/2021 0.000% 12/28/2021	06054NZU8	50,000,000.00	A-1	NR	06/21/21	06/22/21	49,963,250.00	0.14	0.00	49,971,027.78	49,972,000.00
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/03/2020 0.000% 12/30/2021	21687AZW6	50,000,000.00	A-1	P-1	06/23/21	06/24/21	49,968,500.00	0.12	0.00	49,974,833.33	49,971,400.00
NATIXIS NY BRANCH COMM PAPER DTD 04/08/2021 0.000% 01/03/2022	63873KA31	50,000,000.00	A-1	P-1	05/04/21	05/04/21	49,928,833.33	0.21	0.00	49,954,791.66	49,979,950.00
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 02/09/2022	63873KB97	50,000,000.00	A-1	P-1	07/07/21	07/07/21	49,960,819.44	0.13	0.00	49,965,333.33	49,967,750.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 03/07/2022	89233HC77	50,000,000.00	A-1+	P-1	06/24/21	06/24/21	49,943,111.11	0.16	0.00	49,951,555.55	49,955,300.00
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 03/09/2022	63873KC96	50,000,000.00	A-1	P-1	06/23/21	06/24/21	49,942,666.67	0.16	0.00	49,951,111.11	49,956,650.00



## Managed Account Detail of Securities Held

For the Month Ending July 31, 2021

### SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Commercial Paper</b>											
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 04/01/2022	466400D16	50,000,000.00	A-1	P-1	07/07/21	07/08/21	49,936,958.33	0.17	0.00	49,942,625.00	49,933,650.00
<b>Security Type Sub-Total</b>		<b>1,376,000,000.00</b>					<b>1,374,676,372.21</b>	<b>0.16</b>	<b>0.00</b>	<b>1,375,381,713.87</b>	<b>1,375,506,615.00</b>
<b>Certificate of Deposit</b>											
TORONTO DOMINION BANK NY CERT DEPOS DTD 07/02/2020 0.430% 08/02/2021	89114NN27	35,000,000.00	A-1+	P-1	10/06/20	10/07/20	35,052,132.50	0.25	165,131.94	35,000,174.36	35,000,931.81
BANK OF MONTREAL CHI FLOATING CERT DEPOS DTD 08/28/2020 0.186% 08/02/2021	06367BSQ3	50,000,000.00	A-1	P-1	08/26/20	08/28/20	50,000,000.00	0.19	7,937.55	50,000,000.00	50,000,300.00
ROYAL BANK OF CANADA NY CERT DEPOS DTD 10/01/2020 0.210% 08/02/2021	78012UYE9	50,000,000.00	A-1+	P-1	10/01/20	10/01/20	50,000,000.00	0.21	88,666.67	50,000,000.00	50,000,415.80
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 11/02/2020 0.230% 08/02/2021	86959RLB4	50,000,000.00	A-1+	P-1	11/02/20	11/02/20	50,000,000.00	0.23	86,888.89	50,000,000.00	50,000,499.20
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 02/01/2021 0.150% 08/06/2021	86959RMS6	50,000,000.00	A-1+	P-1	02/01/21	02/01/21	50,000,000.00	0.15	37,708.33	50,000,000.00	50,000,388.05
SWEDBANK (NEW YORK) CERT DEPOS DTD 02/25/2021 0.150% 08/11/2021	87019VT31	50,000,000.00	A-1	P-1	02/25/21	02/25/21	50,000,000.00	0.15	32,708.33	50,000,000.00	50,000,665.45
SWEDBANK (NEW YORK) CERT DEPOS DTD 03/23/2021 0.150% 08/12/2021	87019VU70	25,000,000.00	A-1	P-1	03/23/21	03/23/21	25,000,000.00	0.15	13,645.83	25,000,000.00	25,000,360.55
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 11/24/2020 0.260% 08/25/2021	86959RLQ1	50,000,000.00	A-1+	P-1	11/23/20	11/24/20	50,000,000.00	0.26	90,277.78	50,000,000.00	50,005,409.10
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/08/2020 0.250% 09/01/2021	06417MMK8	50,000,000.00	A-1	P-1	12/07/20	12/08/20	50,000,000.00	0.25	81,944.44	50,000,000.00	50,005,489.65
ROYAL BANK OF CANADA NY CERT DEPOS DTD 01/28/2021 0.150% 09/01/2021	78012UE35	50,000,000.00	A-1+	P-1	01/28/21	01/28/21	50,000,000.00	0.15	38,541.67	50,000,000.00	50,000,912.00
SWEDBANK NY CERT DEPOS DTD 02/26/2021 0.170% 09/02/2021	87019VT23	50,000,000.00	A-1	P-1	02/24/21	02/26/21	50,000,000.00	0.17	36,833.33	50,000,000.00	50,001,884.20



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>												
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 03/15/2021 0.170% 10/01/2021		86959RPC8	50,000,000.00	A-1+	P-1	03/12/21	03/15/21	50,000,000.00	0.17	32,819.44	50,000,000.00	50,001,741.05
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/17/2021 0.170% 10/01/2021		89114W4P7	50,000,000.00	A-1+	P-1	03/17/21	03/17/21	50,000,000.00	0.17	32,347.22	50,000,000.00	50,001,741.15
SWEDBANK (NEW YORK) CERT DEPOS DTD 03/29/2021 0.170% 10/04/2021		87019VU96	25,000,000.00	A-1	P-1	03/29/21	03/29/21	25,000,000.00	0.17	14,756.94	25,000,000.00	25,000,912.43
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/24/2021 0.170% 10/06/2021		89114W5B7	50,000,000.00	A-1+	P-1	03/23/21	03/24/21	50,000,000.00	0.17	30,694.44	50,000,000.00	50,001,879.80
TORONTO DOMINION BANK NY CERT DEPOS DTD 02/26/2021 0.160% 11/01/2021		89114W2H7	50,000,000.00	A-1+	P-1	02/24/21	02/26/21	50,000,000.00	0.16	34,666.67	50,000,000.00	49,997,374.05
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 05/04/2021 0.150% 11/12/2021		65558UAT9	75,000,000.00	A-1+	P-1	05/04/21	05/04/21	75,000,000.00	0.15	27,812.50	75,000,000.00	74,993,426.63
SWEDBANK NY CERT DEPOS DTD 06/23/2021 0.120% 12/17/2021		87019VZ83	50,000,000.00	A-1	P-1	06/22/21	06/23/21	50,000,000.00	0.12	6,500.00	50,000,000.00	49,988,337.15
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 05/10/2021 0.150% 12/17/2021		65558UBC5	75,000,000.00	A-1+	P-1	05/10/21	05/10/21	75,000,000.00	0.15	25,937.50	75,000,000.00	74,991,238.35
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 06/08/2021 0.100% 12/17/2021		06367CG50	100,000,000.00	A-1	P-1	06/08/21	06/08/21	100,000,000.00	0.10	15,000.00	100,000,000.00	99,968,900.50
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/30/2021 0.170% 01/03/2022		89114W5K7	25,000,000.00	A-1+	P-1	03/29/21	03/30/21	25,000,000.00	0.17	14,638.89	25,000,000.00	24,998,899.28
SWEDBANK NY CERT DEPOS DTD 06/29/2021 0.120% 01/03/2022		87019V2C0	25,000,000.00	A-1	P-1	06/29/21	06/29/21	25,000,000.00	0.12	2,750.00	25,000,000.00	24,993,461.43
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/15/2021 0.190% 01/03/2022		89114W4H5	50,000,000.00	A-1+	P-1	03/15/21	03/15/21	50,000,000.00	0.19	36,680.56	50,000,000.00	50,002,150.45





**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>												
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/16/2021 0.200% 02/01/2022		06367CB48	50,000,000.00	A-1	P-1	02/12/21	02/16/21	50,000,000.00	0.20	46,111.11	50,000,000.00	49,999,952.95
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/15/2021 0.210% 02/01/2022		89114W4E2	50,000,000.00	A-1+	P-1	03/12/21	03/15/21	50,000,000.00	0.21	40,541.67	50,000,000.00	50,002,539.40
BNP PARIBAS NY BRANCH CERT DEPOS DTD 05/04/2021 0.190% 02/01/2022		05586FHG5	100,000,000.00	A-1	P-1	05/04/21	05/04/21	100,000,000.00	0.19	46,972.22	100,000,000.00	99,994,791.20
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 07/06/2021 0.130% 02/07/2022		65558UDL3	50,000,000.00	A-1+	P-1	07/06/21	07/06/21	50,000,000.00	0.13	4,694.44	50,000,000.00	49,981,348.55
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/15/2021 0.220% 03/01/2022		78012UJ55	50,000,000.00	A-1+	P-1	03/12/21	03/15/21	50,000,000.00	0.22	42,472.22	50,000,000.00	50,005,887.65
CANADIAN IMP BK COMM NY CERT DEPOS DTD 07/07/2021 0.150% 03/23/2022		13606CUH5	50,000,000.00	A-1	P-1	07/07/21	07/07/21	50,000,000.00	0.15	5,208.33	50,000,000.00	49,983,626.30
BNP PARIBAS NY BRANCH CERT DEPOS DTD 05/10/2021 0.220% 05/02/2022		05586FJL2	125,000,000.00	A-1	P-1	05/10/21	05/10/21	125,000,000.00	0.22	63,402.78	125,000,000.00	124,980,754.88
CANADIAN IMP BK COMM NY CERT DEPOS DTD 05/27/2021 0.180% 06/01/2022		13606CTM6	50,000,000.00	A-1	P-1	05/26/21	05/27/21	50,000,000.00	0.18	16,500.00	50,000,000.00	49,974,519.30
ROYAL BANK OF CANADA NY CERT DEPOS DTD 05/26/2021 0.180% 06/01/2022		78012UM36	50,000,000.00	A-1+	P-1	05/26/21	05/26/21	50,000,000.00	0.18	16,750.00	50,000,000.00	49,974,518.80
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 07/07/2021 0.180% 06/01/2022		06417MQS7	50,000,000.00	A-1	P-1	07/06/21	07/07/21	50,000,000.00	0.18	6,250.00	50,000,000.00	49,974,540.20
ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022		78012UN92	50,000,000.00	A-1+	P-1	06/22/21	06/23/21	50,000,000.00	0.20	10,833.33	50,000,000.00	49,981,352.05
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/25/2021 0.190% 07/01/2022		65558UDE9	50,000,000.00	A-1+	P-1	06/24/21	06/25/21	50,000,000.00	0.19	9,763.89	50,000,000.00	49,976,698.15
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/24/2021 0.200% 07/01/2022		06417MQM0	75,000,000.00	A-1	P-1	06/24/21	06/24/21	75,000,000.00	0.20	15,833.33	75,000,000.00	74,972,029.05
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022		06367CGY7	100,000,000.00	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	21,666.67	100,000,000.00	99,962,704.10



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>											
CANADIAN IMP BK COMM NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022	13606CUC6	100,000,000.00	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	21,666.67	100,000,000.00	99,962,704.10
<b>Security Type Sub-Total</b>		<b>2,135,000,000.00</b>					<b>2,135,052,132.50</b>	<b>0.18</b>	<b>1,323,555.58</b>	<b>2,135,000,174.36</b>	<b>2,134,685,284.76</b>
<b>Bank Note</b>											
US BANK BANK NOTE (CALLABLE) DTD 11/16/2018 3.450% 11/16/2021	90331HNX7	10,000,000.00	AA-	A1	11/13/18	11/16/18	9,986,200.00	3.50	71,875.00	9,998,652.74	10,062,360.00
US BANK NA CINCINNATI BKNT (CALLABLE) DTD 01/21/2020 1.800% 01/21/2022	90331HPJ6	8,000,000.00	AA-	A1	01/17/20	01/21/20	7,997,200.00	1.82	4,000.00	7,999,337.35	8,049,152.00
US BANK NA CORP NOTE (CALLABLE) DTD 05/23/2019 2.650% 05/23/2022	90331HPC1	7,000,000.00	AA-	A1	05/21/19	05/23/19	6,992,580.00	2.69	35,038.89	6,998,002.83	7,121,884.00
WELLS FARGO BANK NA CALLABLE BANK NOTE DTD 09/11/2019 2.082% 09/09/2022	94988J6A0	20,000,000.00	A+	Aa2	09/04/19	09/11/19	20,000,000.00	2.08	164,246.67	20,000,000.00	20,025,020.00
<b>Security Type Sub-Total</b>		<b>45,000,000.00</b>					<b>44,975,980.00</b>	<b>2.45</b>	<b>275,160.56</b>	<b>44,995,992.92</b>	<b>45,258,416.00</b>
<b>Asset-Backed Security</b>											
HAROT 2019-4 A2 DTD 11/26/2019 1.860% 06/20/2022	43813VAB4	38,463.83	AAA	NR	11/19/19	11/26/19	38,461.45	1.86	25.83	38,463.01	38,491.29
TAOT 2019-D A2 DTD 11/13/2019 1.920% 07/15/2022	89233MAB9	145,629.89	AAA	Aaa	11/06/19	11/13/19	145,619.13	1.92	124.27	145,626.05	145,712.08
MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769OAC5	1,774,434.84	AAA	NR	11/13/19	11/20/19	1,774,152.70	2.01	1,577.28	1,774,317.41	1,784,948.01
HAROT 2020-1 A2 DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	1,802,124.77	NR	Aaa	02/19/20	02/26/20	1,801,942.21	1.63	815.96	1,802,040.66	1,805,744.88
TAOT 2020-A A2 DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	2,307,966.49	AAA	Aaa	02/04/20	02/12/20	2,307,938.10	1.67	1,713.02	2,307,953.21	2,311,792.87
MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	4,681,916.35	AAA	Aaa	01/21/20	01/29/20	4,681,299.27	1.84	3,828.77	4,681,622.19	4,711,761.23



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
JOHN DEERE OWNER TRUST OTHER ABS DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	1,027,700.61	NR	Aaa	03/04/20	03/11/20	1,027,627.95	1.01	461.32	1,027,663.44	1,028,633.56
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,917,581.72	AAA	NR	02/19/19	02/27/19	1,917,530.33	2.83	1,959.66	1,917,561.05	1,937,310.76
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	5,362,126.22	NR	Aaa	05/21/19	05/29/19	5,361,926.22	2.52	3,753.49	5,362,033.36	5,424,510.27
JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	1,995,466.07	NR	Aaa	03/05/19	03/13/19	1,995,220.83	2.91	2,580.80	1,995,355.75	2,016,140.69
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	4,122,538.85	AAA	Aaa	02/05/19	02/13/19	4,121,787.73	2.91	5,331.82	4,122,206.83	4,172,421.98
TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	3,361,715.91	AAA	Aaa	04/30/19	05/08/19	3,361,179.72	2.57	3,839.83	3,361,460.19	3,399,005.74
HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	4,067,266.96	AAA	Aaa	08/21/19	08/27/19	4,067,233.20	1.78	3,217.66	4,067,249.63	4,102,709.94
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	3,918,819.95	AAA	Aaa	08/06/19	08/14/19	3,918,787.82	1.91	3,326.64	3,918,803.27	3,952,672.68
TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	6,000,000.00	AAA	Aaa	04/13/21	04/21/21	5,999,230.80	0.28	495.00	5,999,319.76	6,004,576.26
HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	20,000,000.00	AAA	Aaa	05/18/21	05/26/21	19,999,814.00	0.49	4,355.56	19,999,827.80	20,001,076.00
JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	1,662,470.74	NR	Aaa	07/16/19	07/24/19	1,662,117.80	2.22	1,632.92	1,662,280.31	1,681,605.61
TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	4,500,000.00	AAA	Aaa	11/06/19	11/13/19	4,499,675.10	1.92	3,840.00	4,499,808.68	4,549,512.60
MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	27,500,000.00	AAA	NR	06/22/21	06/29/21	27,497,695.50	0.22	2,688.89	27,497,777.18	27,504,449.50
TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	35,000,000.00	AAA	NR	06/08/21	06/14/21	34,999,356.00	0.46	7,155.56	34,999,388.68	34,978,919.50



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Asset-Backed Security</b>											
HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	9,000,000.00	AAA	NR	11/19/19	11/26/19	8,998,396.20	1.83	5,947.50	8,999,046.62	9,096,682.50
HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	3,215,009.32	AAA	NR	10/29/19	11/06/19	3,214,861.11	1.94	2,772.05	3,214,921.27	3,246,133.50
MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	5,883,212.65	AAA	Aaa	09/18/19	09/25/19	5,882,402.53	1.94	5,072.64	5,882,737.89	5,941,647.66
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	AAA	Aaa	04/13/21	04/21/21	4,499,474.85	0.39	536.25	4,499,523.68	4,507,618.68
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	10,000,000.00	NR	Aaa	02/19/20	02/26/20	9,998,040.00	1.61	4,472.22	9,998,714.44	10,131,709.00
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	15,000,000.00	AAA	Aaa	02/04/20	02/12/20	14,998,917.00	1.66	11,066.67	14,999,290.54	15,176,766.00
HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	19,000,000.00	AAA	NR	07/20/21	07/28/21	18,998,276.70	0.24	380.00	18,998,283.44	19,037,726.40
JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	26,000,000.00	NR	Aaa	07/13/21	07/21/21	25,999,412.40	0.25	1,805.56	25,999,418.49	26,011,768.95
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	5,000,000.00	NR	Aaa	03/04/20	03/11/20	4,999,694.50	1.10	2,444.44	4,999,790.42	5,040,255.50
CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FQ2	10,000,000.00	AAA	NR	09/17/19	09/18/19	10,060,156.25	2.03	9,600.00	10,037,630.64	10,224,305.00
MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	AAA	NR	06/22/21	06/29/21	16,498,754.25	0.40	2,933.33	16,498,787.54	16,512,754.50
CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	AAA	NR	02/10/20	02/18/20	7,998,167.20	1.53	5,440.00	7,998,708.96	8,155,312.80
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	19,000,000.00	AAA	Aaa	05/18/21	05/26/21	18,999,259.00	0.33	2,786.67	18,999,291.20	18,988,417.60
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	AAA	NR	06/08/21	06/14/21	36,996,015.10	0.26	4,275.56	36,996,133.39	36,920,664.60



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	AAA	NR	07/20/21	07/28/21	16,996,248.10	0.39	538.33	16,996,257.30	17,080,787.40
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	13,500,000.00	NR	Aaa	07/13/21	07/21/21	13,498,795.80	0.52	1,950.00	13,498,803.60	13,533,291.66
<b>Security Type Sub-Total</b>		<b>349,784,445.17</b>					<b>349,815,466.85</b>	<b>0.83</b>	<b>114,745.50</b>	<b>349,798,097.88</b>	<b>351,157,837.20</b>
<b>Managed Account Sub-Total</b>		<b>8,676,643,760.71</b>					<b>8,687,163,532.25</b>	<b>0.78</b>	<b>13,417,009.31</b>	<b>8,692,048,672.16</b>	<b>8,766,156,331.82</b>
<b>Securities Sub-Total</b>		<b>\$8,676,643,760.71</b>					<b>\$8,687,163,532.25</b>	<b>0.78%</b>	<b>\$13,417,009.31</b>	<b>\$8,692,048,672.16</b>	<b>\$8,766,156,331.82</b>
<b>Accrued Interest</b>											<b>\$13,417,009.31</b>
<b>Total Investments</b>											<b>\$8,779,573,341.13</b>



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	MIZUHO		100.17	25,042,970.00	844,727.81	77,331.05	0.17	0.09
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	BMO		100.59	25,148,437.50	414,062.50	166,243.94	0.34	0.09
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	TD SEC U		100.70	50,351,560.00	1,572,263.12	474,979.16	0.50	0.09
US TREASURY NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		101.05	25,261,720.00	438,477.81	285,766.36	0.58	0.08
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	CITIGRP		100.05	100,046,880.00	7,817.50	18,416.52	0.92	0.07
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	RBC CAP		100.05	100,046,880.00	5.00	12,723.82	0.92	0.07
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		101.78	101,781,250.00	3,035,156.25	2,165,443.50	0.99	0.09
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		102.20	25,550,780.00	811,522.19	616,981.80	1.24	0.11
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		102.66	51,328,125.00	2,669,921.87	1,920,146.34	1.81	0.17
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		102.30	25,574,220.00	873,048.12	731,521.68	1.90	0.17
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		102.30	51,148,440.00	3,025,393.12	1,994,766.41	1.90	0.17
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		104.67	52,335,940.00	1,701,174.37	2,048,979.89	1.88	0.18
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		102.30	102,296,880.00	6,261,723.75	4,098,612.38	1.90	0.17
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		102.13	102,125,000.00	5,859,375.00	3,841,493.93	1.97	0.19
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	MORGANST		102.44	102,437,500.00	5,875,000.00	4,054,146.04	2.05	0.20
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		106.09	53,046,875.00	984,375.00	1,803,021.33	2.71	0.31
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		106.09	53,046,875.00	1,435,546.87	2,022,947.39	2.71	0.31



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		104.83	52,414,060.00	1,527,341.25	1,871,524.78	2.85	0.33
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		104.83	52,414,060.00	1,396,481.87	1,778,297.74	2.85	0.33
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		104.83	52,414,060.00	1,478,513.12	1,828,517.72	2.85	0.33
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		104.09	52,046,875.00	1,873,046.87	1,935,591.53	2.86	0.34
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		105.30	52,648,440.00	1,173,830.62	1,728,384.57	2.90	0.35
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		105.39	52,695,310.00	2,119,138.12	2,299,574.11	3.41	0.46
US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		106.06	53,031,250.00	1,921,875.00	2,257,540.66	3.65	0.51
<b>Security Type Sub-Total</b>		<b>1,375,000,000.00</b>				<b>1,414,234,387.50</b>	<b>47,299,817.13</b>	<b>40,032,952.65</b>	<b>1.92</b>	<b>0.21</b>

<b>Supra-National Agency Bond / Note</b>										
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 12/13/2017 2.125% 12/13/2021	459058GF4	20,000,000.00	DEUTSCHE		100.75	20,150,000.00	195,000.00	154,127.31	0.37	0.09
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 01/26/2017 2.000% 01/26/2022	459058FY4	50,000,000.00	CIBC		100.91	50,454,850.00	(442,450.00)	1,101.70	0.49	0.14
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 09/26/2018 3.000% 09/26/2022	4581X0DD7	25,000,000.00	JPMCHASE		103.25	25,811,675.00	867,675.00	827,811.89	1.13	0.19
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	75,000,000.00	WELLS_F		99.91	74,932,200.00	87,450.00	65,544.86	1.72	0.20
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	20,000,000.00	RBC CAP		100.55	20,109,040.00	115,840.00	113,035.38	1.81	0.20
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	25,000,000.00	BMO		105.91	26,476,500.00	996,500.00	1,246,632.69	2.11	0.28



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>				<b>Next Call</b>	<b>Market</b>	<b>Market</b>	<b>Unreal G/L</b>	<b>Unreal G/L</b>	<b>Effective</b>	<b>YTM</b>
<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>at Mkt</b>
<b>Supra-National Agency Bond / Note</b>										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	TD		99.87	24,966,775.00	20,525.00	8,253.31	2.31	0.31
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 0.440% 06/17/2024	45906M2B6	10,000,000.00	BMO		100.76	10,076,320.00	76,320.00	76,320.00	0.00	0.44
<b>Security Type Sub-Total</b>		<b>250,000,000.00</b>				<b>252,977,360.00</b>	<b>1,916,860.00</b>	<b>2,492,827.14</b>	<b>1.35</b>	<b>0.21</b>
<b>NOW Account</b>										
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	12,000,000.00	DIRECT		1.00	12,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	22,000,000.00	DIRECT		1.00	22,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	29,000,000.00	DIRECT		1.00	29,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	37,000,000.00	DIRECT		1.00	37,000,000.00	0.00	0.00	0.00	0.07
<b>Security Type Sub-Total</b>		<b>100,000,000.00</b>				<b>100,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.07</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	0.01
FIDELITY GOV'T MM FUND 2642	31607A703	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.01
<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>0.01</b>
<b>Joint Powers Authority</b>										
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	36,000,000.00	DIRECT		1.00	36,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	38,000,000.00	DIRECT		1.00	38,000,000.00	0.00	0.00	0.00	0.05
<b>Security Type Sub-Total</b>		<b>74,000,000.00</b>				<b>74,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.05</b>
<b>Federally Insured Cash Account</b>										
STONECASTLE FICA	FICAMF003	25,000,000.00			1.00	25,000,000.00	0.00	0.00	0.00	0.05
<b>Security Type Sub-Total</b>		<b>25,000,000.00</b>				<b>25,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.05</b>





**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FHMS K033 A2	DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,800,000.00	CANTFIT		104.32	2,921,071.61	(57,647.14)	(11,968.23)	1.86	0.79
FHMS KMP1 A2	DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	JPMCHAS		106.17	53,085,109.50	(938,328.00)	(445,464.96)	2.87	0.90
FHMS K729 A2	DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	CANTFIT		106.99	17,653,785.27	(315,745.98)	(114,110.07)	3.02	0.90
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	25,000,000.00	MS		107.76	26,939,796.00	(526,024.31)	(146,795.85)	3.25	0.72
FHMS KJ32 A1	DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	2,374,599.36	JPM		98.58	2,340,884.87	(33,704.99)	(33,706.40)	3.05	0.89
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	INCAPIT		106.90	26,723,798.25	(139,483.00)	(32,185.69)	3.95	1.01
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	JPMCHAS		107.60	64,561,194.60	(670,055.40)	(513,351.29)	3.87	1.79
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,496,710.99	PIPER J		100.49	1,504,050.86	0.00	803.85	4.19	0.55
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,492,325.63	WELLS_F		100.49	3,509,452.00	0.00	1,875.65	4.19	0.55
FHMS KJ33 A1	DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	11,862,843.48	JPMCHAS		98.56	11,692,334.09	(170,129.77)	(170,163.82)	2.95	0.78
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,842,836.08	JPMCHAS		100.47	3,860,882.04	0.00	1,655.31	4.35	0.56
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/25/2026	3137H1LS3	10,500,000.00	JPMCHAS		99.23	10,418,896.95	(80,977.05)	(80,977.26)	3.80	0.84
FHMS K729 A2	DTD 01/30/2020 2.525% 10/01/2026	3137FQXJ7	8,250,000.00	CANTFIT		107.34	8,855,369.08	39,470.64	48,907.20	4.86	1.07
<b>Security Type Sub-Total</b>			<b>221,119,315.54</b>				<b>234,066,625.12</b>	<b>(2,892,625.00)</b>	<b>(1,495,481.56)</b>	<b>3.49</b>	<b>1.12</b>

<b>Federal Agency Bond / Note</b>											
FHLB NOTES	DTD 03/05/2012 2.375% 09/10/2021	313378JP7	20,000,000.00	MIZUHO		100.25	20,049,340.00	(272,260.00)	32,003.07	0.11	0.15
FEDERAL HOME LOAN BANKS NOTES	DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	50,000,000.00	BARCLAYS		100.57	50,286,400.00	318,900.00	288,535.04	0.20	0.13



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANKS NOTES DTD 11/08/2019 1.625% 11/19/2021	3130AHJY0	30,000,000.00	WELLSFAR		100.47	30,140,130.00	191,430.00	147,735.12	0.30	0.08
FEDERAL HOME LOAN BANKS NOTES DTD 12/20/2019 1.625% 12/20/2021	3130AHSR5	22,500,000.00	BARCLAYS		100.60	22,635,540.00	159,840.00	140,227.14	0.39	0.08
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	60,000,000.00	TD		101.14	60,681,360.00	724,560.00	687,784.82	0.45	0.08
FEDERAL FARM CREDIT BANK NOTES DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	FTN		101.17	50,587,050.00	629,550.00	593,642.15	0.47	0.08
FANNIE MAE NOTES DTD 04/12/2019 2.250% 04/12/2022	3135G0V59	75,000,000.00	BARCLAYS		101.52	76,137,450.00	1,383,450.00	1,194,460.95	0.69	0.08
FEDERAL FARM CREDIT BANK NOTES DTD 05/06/2020 0.250% 05/06/2022	3133ELYR9	100,000,000.00	JPMCHAS		100.13	100,133,000.00	260,000.00	181,364.38	0.77	0.08
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379Q69	25,000,000.00	WELLSFAR		101.74	25,436,050.00	279,550.00	389,838.21	0.86	0.10
FFCB NOTES DTD 12/16/2019 1.630% 06/15/2022	3133ELDK7	40,000,000.00	INCAPITA		101.34	40,536,960.00	539,079.20	537,698.93	0.87	0.09
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	25,000,000.00	WELLS_F		100.03	25,007,325.00	63,825.00	34,957.51	0.99	0.10
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	BARCLAYS		101.40	76,047,525.00	1,308,525.00	1,143,018.61	1.09	0.10
FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	WELLSFAR		102.10	10,209,600.00	59,100.00	154,674.98	1.09	0.11
FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	CITIGRP		100.03	64,021,184.00	105,664.00	72,868.61	1.22	0.10
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	BARCLAY		100.02	75,016,875.00	160,125.00	110,870.55	1.31	0.11
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	10,000,000.00	OTHER	01/24/22	100.74	10,074,450.00	79,450.00	76,918.07	0.48	1.13
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	DAIWA	01/24/22	100.74	20,148,900.00	158,900.00	153,836.13	0.48	1.13



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	FCSTONE	01/24/22	100.74	20,148,900.00	158,900.00	153,836.13	0.48	1.13
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	CASTLE		99.98	9,998,080.00	3,680.00	2,306.85	1.51	0.14
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	TOR DOM		99.98	39,992,320.00	14,720.00	9,227.40	1.51	0.14
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		101.90	50,952,300.00	1,044,300.00	999,900.73	1.53	0.14
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		104.17	10,417,140.00	374,460.00	400,696.55	1.57	0.16
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	50,000,000.00	CITIGRP		100.37	50,186,100.00	311,100.00	257,675.34	1.72	0.16
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	WELLS_F		100.36	100,363,600.00	405,600.00	388,269.72	1.76	0.17
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	BARCLAY		99.92	55,957,608.00	29,288.00	21,138.08	1.78	0.17
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	CITIGRP		100.15	100,148,100.00	449,100.00	329,249.77	1.81	0.17
FFCB FLOATING NOTES DTD 06/09/2020 0.370% 06/09/2023	3133ELH72	45,000,000.00	LOOP CA		100.52	45,233,100.00	233,100.00	233,100.00	0.00	0.37
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	TOR DOM		100.14	23,031,464.00	98,624.00	74,029.33	1.90	0.18
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	CITIGRP		100.13	50,064,750.00	172,250.00	134,256.85	1.94	0.18
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		102.83	10,283,320.00	236,220.00	259,118.55	2.00	0.21
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	CITIGRP		100.10	45,043,425.00	89,325.00	74,902.87	2.06	0.20
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	WELLS_F		100.08	32,024,768.00	35,328.00	32,147.51	2.10	0.21
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	WELLS_F		99.78	63,862,016.00	100,736.00	37,731.36	2.21	0.22



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	CITIGRP		100.02	75,011,775.00	79,275.00	62,707.94	2.26	0.24
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	JPMCHAS		100.02	50,008,050.00	65,050.00	52,111.99	2.32	0.24
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	62,000,000.00	CITIGRP		99.99	61,995,598.00	56,978.00	43,524.85	2.34	0.25
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		105.56	105,563,100.00	5,935,100.00	5,750,426.39	2.43	0.28
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		105.61	52,806,100.00	2,983,100.00	2,895,958.55	2.45	0.28
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT	04/29/22	100.28	25,068,975.00	68,975.00	68,975.00	0.75	0.47
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F	05/20/22	100.19	25,047,250.00	47,250.00	47,250.00	0.80	0.44
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT	05/20/22	100.17	25,042,775.00	42,775.00	42,775.00	0.80	0.44
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		104.02	26,005,050.00	1,224,050.00	1,133,321.43	2.86	0.37
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		107.64	26,910,350.00	459,600.00	1,000,435.77	2.98	0.41
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		107.64	26,910,350.00	477,025.00	1,010,373.61	2.98	0.41
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		103.88	25,971,100.00	1,013,850.00	998,545.31	3.13	0.41
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		107.62	10,762,440.00	246,810.00	416,813.35	3.24	0.47
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		107.62	26,906,100.00	521,600.00	978,070.03	3.24	0.47
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		107.62	26,906,100.00	618,600.00	1,043,089.10	3.24	0.47
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		103.95	77,962,500.00	3,201,750.00	3,127,115.54	3.35	0.46
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	WELLSFAR		103.62	51,812,100.00	1,850,600.00	1,839,334.79	3.43	0.46



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		106.63	27,552,184.24	894,089.84	1,150,780.24	3.47	0.53
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		100.34	50,169,200.00	272,200.00	245,998.25	3.68	0.53
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J	05/06/22	100.19	25,047,150.00	47,150.00	47,150.00	0.76	0.65
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		99.84	49,917,550.00	21,050.00	(2,101.32)	3.85	0.54
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		99.24	44,658,990.00	(116,910.00)	(162,860.33)	3.95	0.57
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		99.14	49,572,250.00	(193,750.00)	(237,240.13)	4.04	0.59
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO	09/02/21	99.78	19,856,319.50	(43,680.50)	(43,680.50)	0.09	0.60
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		99.14	13,879,502.00	(78,498.00)	(85,979.03)	4.06	0.59
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		99.17	19,833,800.00	(106,000.00)	(116,231.36)	4.11	0.58
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		99.59	44,813,925.00	(24,975.00)	(48,153.58)	4.22	0.60

<b>Security Type Sub-Total</b>		<b>2,498,240,000.00</b>				<b>2,530,846,713.74</b>	<b>29,469,483.54</b>	<b>30,606,532.20</b>	<b>1.90</b>	<b>0.28</b>
--------------------------------	--	-------------------------	--	--	--	-------------------------	----------------------	----------------------	-------------	-------------

<b>Corporate Note</b>										
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 10/07/2019 1.800% 10/07/2021	89236TGJ8	15,000,000.00	BK AMER		100.28	15,041,805.00	43,605.00	41,969.98	0.19	0.30
JOHN DEERE CAPITAL CORP DTD 03/07/2019 2.950% 04/01/2022	24422EUT4	5,000,000.00	BK AMER		101.84	5,091,985.00	94,385.00	92,505.25	0.66	0.20
TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022	89236TFX8	10,000,000.00	CITIGRP		101.69	10,169,350.00	175,650.00	170,810.04	0.69	0.23
US BANK NA CINCINNATI FLOAT CORP NOTE ( DTD 05/23/2019 0.590% 05/23/2022	90331HPD9	10,000,000.00	JPMCHAS	04/22/22	100.25	10,025,300.00	91,500.00	51,762.06	0.07	0.59



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
US BANK NA CINCINNATI FLOAT CORP NOTE ( DTD 05/23/2019 0.590% 05/23/2022	90331HPD9	10,000,000.00	JPMCHAS	04/22/22	100.25	10,025,300.00	92,600.00	52,311.56	0.07	0.59
JOHN DEERE CAPITAL CORP CORP NOTES DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	5,000,000.00	CITI		101.49	5,074,715.00	81,165.00	76,743.06	0.87	0.23
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022	24422EVG1	5,000,000.00	BARCLAY		100.37	5,018,525.00	19,575.00	18,991.36	0.93	0.15
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022	166756AF3	14,500,000.00	CITIGRP		100.18	14,525,998.50	25,998.50	25,998.50	1.03	0.16
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	3,000,000.00	MORGANST		101.75	3,052,626.00	52,626.00	52,626.00	1.03	0.22
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	BARCLAYS	12/09/22	102.37	12,284,280.00	294,360.00	288,984.60	1.35	0.30
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	5,000,000.00	DIRECT	01/02/23	102.25	5,112,495.00	40,145.00	74,179.03	1.41	0.34
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	BARCLAY		100.72	3,021,747.00	24,207.00	23,282.86	1.92	0.32
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	BARCLAY		100.26	10,025,820.00	25,820.00	25,820.00	2.02	0.30
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	MITSU		100.23	3,006,996.00	10,476.00	9,536.15	2.18	0.29
BANK ON NY MELLON CORP FLT NOTES (CALLAB DTD 04/26/2021 0.310% 04/26/2024	06406RAT4	15,000,000.00	JPM	03/26/24	100.07	15,009,840.00	9,840.00	9,840.00	0.00	0.31
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	35,000,000.00	JPM	03/26/24	100.11	35,038,640.00	76,090.00	72,775.54	2.64	0.46



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	30,000,000.00	LOOP		99.77	29,929,740.00	(32,760.00)	(34,544.08)	2.84	0.53
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	15,000,000.00	CITIGRP		99.77	14,965,530.00	(16,620.00)	(17,336.61)	2.86	0.58
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	DTD 06/18/2021 0.310% 06/18/2024	89236TJJ5	20,000,000.00	CITIGRP		100.01	20,002,400.00	2,400.00	2,400.00	0.00	0.31

<b>Security Type Sub-Total</b>			<b>225,500,000.00</b>				<b>226,423,092.50</b>	<b>1,111,062.50</b>	<b>1,038,655.30</b>	<b>1.41</b>	<b>0.38</b>
--------------------------------	--	--	-----------------------	--	--	--	-----------------------	---------------------	---------------------	-------------	-------------

<b>Commercial Paper</b>											
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 12/10/2020 0.000% 08/02/2021	89233GV29	50,000,000.00	TOYOTA		100.00	49,999,700.00	71,505.56	5.56	0.01	0.11
COOPERATIEVE RABOBANK U.A. COMM PAPER	DTD 01/29/2021 0.000% 08/02/2021	21687AV26	50,000,000.00	RABO_DI		100.00	49,999,500.00	37,416.67	(291.67)	0.01	0.18
LIBERTY STREET FDG LLC COMM PAPER	DTD 07/08/2020 0.000% 08/11/2021	53127TVB6	25,000,000.00	SCOTIA		100.00	24,998,900.00	14,650.00	(127.78)	0.03	0.14
EXXON MOBIL CORP COMM PAPER	DTD 12/18/2020 0.000% 09/01/2021	30229AW13	50,000,000.00	EXXON		99.99	49,997,450.00	78,269.44	7,352.78	0.09	0.06
BOFA SECURITIES INC COMM PAPER	-- 0.000% 09/08/2021	06054NW80	25,000,000.00	BK AMER		99.99	24,997,600.00	20,100.00	2,350.00	0.11	0.09
NATIXIS NY BRANCH COMM PAPER	DTD 01/27/2020 0.000% 09/08/2021	63873JW89	50,000,000.00	NATIXIS		100.00	49,999,800.00	47,300.00	9,827.78	0.11	0.00
BOFA SECURITIES INC COMM PAPER	-- 0.000% 09/09/2021	06054NW98	25,000,000.00	BK AMER		99.99	24,997,525.00	20,150.00	2,400.00	0.11	0.09
BOFA SECURITIES INC COMM PAPER	-- 0.000% 09/14/2021	06054NWE7	25,000,000.00	BK AMER		99.99	24,997,175.00	20,425.00	2,675.00	0.13	0.09
CHEVRON CORP COMM PAPER	DTD 12/09/2020 0.000% 09/22/2021	16677JWN2	50,000,000.00	BARCLAY		99.99	49,995,400.00	36,038.89	5,511.11	0.15	0.06



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Commercial Paper</b>										
BOFA SECURITIES INC COMM PAPER -- 0.000% 09/30/2021	06054NWW7	25,000,000.00	BK AMER		99.98	24,995,875.00	21,125.00	3,375.00	0.17	0.10
JP MORGAN SECURITIES LLC COMM PAPER DTD 02/17/2021 0.000% 10/01/2021	46640PX16	50,000,000.00	CHASE		99.98	49,988,000.00	38,000.00	1,555.56	0.18	0.14
EXXON MOBIL CORP COMM PAPER DTD 12/30/2020 0.000% 10/07/2021	30229AX79	50,000,000.00	EXXON		99.99	49,994,050.00	28,175.00	6,147.22	0.19	0.06
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 10/20/2021	21687AXL2	50,000,000.00	RABOBAN		99.97	49,985,600.00	37,308.33	4,488.89	0.23	0.13
BNP PARIBAS NY BRANCH COMM PAPER DTD 09/17/2020 0.000% 10/29/2021	09659BXV7	25,000,000.00	BNP		99.97	24,992,850.00	3,350.00	266.67	0.25	0.11
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 11/01/2021	21687AY15	50,000,000.00	RABOBAN		99.97	49,983,350.00	35,530.56	5,072.22	0.26	0.13
CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 11/01/2021	22533TY18	50,000,000.00	CREDITA		99.97	49,986,500.00	21,305.56	4,388.89	0.26	0.10
EXXON MOBIL CORP COMM PAPER DTD 12/30/2020 0.000% 11/03/2021	30229AY37	50,000,000.00	EXXON		99.98	49,991,150.00	33,150.00	9,427.78	0.27	0.07
CREDIT AGRICOLE CIB NY COMM PAPER DTD 05/06/2021 0.000% 11/05/2021	22533TY59	50,000,000.00	CREDITA		99.97	49,985,750.00	21,333.33	4,416.66	0.27	0.11
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 03/18/2021 0.000% 11/12/2021	89233GYC4	50,000,000.00	TOYOTA		99.97	49,985,400.00	45,566.67	12,580.56	0.29	0.10
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/01/2020 0.000% 11/17/2021	46640PYH0	25,000,000.00	CHASE		99.95	24,988,400.00	20,900.00	1,900.00	0.31	0.15
CREDIT AGRICOLE CIB NY COMM PAPER DTD 04/06/2021 0.000% 12/01/2021	22533TZ17	126,000,000.00	CREDITA		99.96	125,951,490.00	61,215.00	15,540.00	0.34	0.11
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 12/17/2021	46640PZH9	25,000,000.00	CHASE		99.94	24,984,300.00	21,383.33	3,466.66	0.39	0.16
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/03/2020 0.000% 12/17/2021	21687AZH9	50,000,000.00	RABOBAN		99.95	49,974,150.00	3,483.33	(2,850.00)	0.39	0.13
BOFA SECURITIES INC COMM PAPER DTD 03/05/2021 0.000% 12/28/2021	06054NZU8	50,000,000.00	BAML		99.94	49,972,000.00	8,750.00	972.22	0.42	0.13





**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>				<b>Next Call</b>	<b>Market</b>	<b>Market</b>	<b>Unreal G/L</b>	<b>Unreal G/L</b>	<b>Effective</b>	<b>YTM</b>
<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>at Mkt</b>
<b>Commercial Paper</b>										
COOPERATIEVE RABOBANK U.A. COMM PAPER	21687AZW6	50,000,000.00	RABOBAN		99.94	49,971,400.00	2,900.00	(3,433.33)	0.43	0.14
DTD 11/03/2020 0.000% 12/30/2021										
NATIXIS NY BRANCH COMM PAPER	63873KA31	50,000,000.00	NATIXIS		99.96	49,979,950.00	51,116.67	25,158.34	0.44	0.09
DTD 04/08/2021 0.000% 01/03/2022										
NATIXIS NY BRANCH COMM PAPER	63873KB97	50,000,000.00	NATIXIS		99.94	49,967,750.00	6,930.56	2,416.67	0.54	0.12
DTD 12/21/2020 0.000% 02/09/2022										
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HC77	50,000,000.00	TOYOTA		99.91	49,955,300.00	12,188.89	3,744.45	0.61	0.15
DTD 09/01/2020 0.000% 03/07/2022										
NATIXIS NY BRANCH COMM PAPER	63873KC96	50,000,000.00	NATIXIS		99.91	49,956,650.00	13,983.33	5,538.89	0.62	0.14
DTD 12/21/2020 0.000% 03/09/2022										
JP MORGAN SECURITIES LLC COMM PAPER	46640QD16	50,000,000.00	CHASE		99.87	49,933,650.00	(3,308.33)	(8,975.00)	0.68	0.20
DTD 03/22/2021 0.000% 04/01/2022										
<b>Security Type Sub-Total</b>		<b>1,376,000,000.00</b>				<b>1,375,506,615.00</b>	<b>830,242.79</b>	<b>124,901.13</b>	<b>0.29</b>	<b>0.11</b>

<b>Certificate of Deposit</b>										
TORONTO DOMINION BANK NY CERT DEPOS	89114NN27	35,000,000.00	TOR DOM		100.00	35,000,931.81	(51,200.69)	757.45	0.01	-0.05
DTD 07/02/2020 0.430% 08/02/2021										
BANK OF MONTREAL CHI FLOATING CERT DEPOS	06367BSQ3	50,000,000.00	BMO		100.00	50,000,300.00	300.00	300.00	0.01	0.19
DTD 08/28/2020 0.186% 08/02/2021										
ROYAL BANK OF CANADA NY CERT DEPOS	78012UYE9	50,000,000.00	RBC CAP		100.00	50,000,415.80	415.80	415.80	0.01	0.06
DTD 10/01/2020 0.210% 08/02/2021										
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RLB4	50,000,000.00	DIRECT		100.00	50,000,499.20	499.20	499.20	0.01	0.05
DTD 11/02/2020 0.230% 08/02/2021										
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RMS6	50,000,000.00	DIRECT		100.00	50,000,388.05	388.05	388.05	0.02	0.10
DTD 02/01/2021 0.150% 08/06/2021										
SWEDBANK (NEW YORK) CERT DEPOS	87019VT31	50,000,000.00	DIRECT		100.00	50,000,665.45	665.45	665.45	0.03	0.11
DTD 02/25/2021 0.150% 08/11/2021										



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Certificate of Deposit</b>										
SWEDBANK (NEW YORK) CERT DEPOS DTD 03/23/2021 0.150% 08/12/2021	87019VU70	25,000,000.00	DIRECT		100.00	25,000,360.55	360.55	360.55	0.04	0.11
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 11/24/2020 0.260% 08/25/2021	86959RLQ1	50,000,000.00	DIRECT		100.01	50,005,409.10	5,409.10	5,409.10	0.07	0.10
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/08/2020 0.250% 09/01/2021	06417MMK8	50,000,000.00	SCOTIA		100.01	50,005,489.65	5,489.65	5,489.65	0.09	0.13
ROYAL BANK OF CANADA NY CERT DEPOS DTD 01/28/2021 0.150% 09/01/2021	78012UE35	50,000,000.00	RBC		100.00	50,000,912.00	912.00	912.00	0.09	0.13
SWEDBANK NY CERT DEPOS DTD 02/26/2021 0.170% 09/02/2021	87019VT23	50,000,000.00	DIRECT		100.00	50,001,884.20	1,884.20	1,884.20	0.09	0.13
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 03/15/2021 0.170% 10/01/2021	86959RPC8	50,000,000.00	DIRECT		100.00	50,001,741.05	1,741.05	1,741.05	0.18	0.15
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/17/2021 0.170% 10/01/2021	89114W4P7	50,000,000.00	TOR DOM		100.00	50,001,741.15	1,741.15	1,741.15	0.18	0.15
SWEDBANK (NEW YORK) CERT DEPOS DTD 03/29/2021 0.170% 10/04/2021	87019VU96	25,000,000.00	DIRECT		100.00	25,000,912.43	912.43	912.43	0.18	0.15
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/24/2021 0.170% 10/06/2021	89114W5B7	50,000,000.00	TOR DOM		100.00	50,001,879.80	1,879.80	1,879.80	0.19	0.15
TORONTO DOMINION BANK NY CERT DEPOS DTD 02/26/2021 0.160% 11/01/2021	89114W2H7	50,000,000.00	TOR DOM		99.99	49,997,374.05	(2,625.95)	(2,625.95)	0.26	0.18
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 05/04/2021 0.150% 11/12/2021	65558UAT9	75,000,000.00	CASTLE		99.99	74,993,426.63	(6,573.37)	(6,573.37)	0.29	0.18
SWEDBANK NY CERT DEPOS DTD 06/23/2021 0.120% 12/17/2021	87019VZ83	50,000,000.00	DIRECT		99.98	49,988,337.15	(11,662.85)	(11,662.85)	0.39	0.18
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 05/10/2021 0.150% 12/17/2021	65558UBC5	75,000,000.00	CHASE		99.99	74,991,238.35	(8,761.65)	(8,761.65)	0.39	0.18



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Certificate of Deposit</b>											
BANK OF MONTREAL CHICAGO CERT DEPOS	06/08/2021 0.100% 12/17/2021	06367CG50	100,000,000.00	BMO		99.97	99,968,900.50	(31,099.50)	(31,099.50)	0.39	0.18
TORONTO DOMINION BANK NY CERT DEPOS	03/30/2021 0.170% 01/03/2022	89114W5K7	25,000,000.00	TOR DOM		100.00	24,998,899.28	(1,100.72)	(1,100.72)	0.44	0.18
SWEDBANK NY CERT DEPOS	06/29/2021 0.120% 01/03/2022	87019V2C0	25,000,000.00	DIRECT		99.97	24,993,461.43	(6,538.57)	(6,538.57)	0.44	0.18
TORONTO DOMINION BANK NY CERT DEPOS	03/15/2021 0.190% 01/03/2022	89114W4H5	50,000,000.00	TOR DOM		100.00	50,002,150.45	2,150.45	2,150.45	0.44	0.18
BANK OF MONTREAL CHICAGO CERT DEPOS	02/16/2021 0.200% 02/01/2022	06367CB48	50,000,000.00	BMO		100.00	49,999,952.95	(47.05)	(47.05)	0.52	0.20
TORONTO DOMINION BANK NY CERT DEPOS	03/15/2021 0.210% 02/01/2022	89114W4E2	50,000,000.00	TOR DOM		100.01	50,002,539.40	2,539.40	2,539.40	0.52	0.20
BNP PARIBAS NY BRANCH CERT DEPOS	05/04/2021 0.190% 02/01/2022	05586FHG5	100,000,000.00	BNP		99.99	99,994,791.20	(5,208.80)	(5,208.80)	0.52	0.20
NORDEA BANK ABP NEW YORK CERT DEPOS	07/06/2021 0.130% 02/07/2022	65558UDL3	50,000,000.00	LOOP CA		99.96	49,981,348.55	(18,651.45)	(18,651.45)	0.53	0.20
ROYAL BANK OF CANADA NY CERT DEPOS	03/15/2021 0.220% 03/01/2022	78012UJ55	50,000,000.00	RBC		100.01	50,005,887.65	5,887.65	5,887.65	0.60	0.20
CANADIAN IMP BK COMM NY CERT DEPOS	07/07/2021 0.150% 03/23/2022	13606CUH5	50,000,000.00	CIBC		99.97	49,983,626.30	(16,373.70)	(16,373.70)	0.66	0.20
BNP PARIBAS NY BRANCH CERT DEPOS	05/10/2021 0.220% 05/02/2022	05586FJL2	125,000,000.00	BNP		99.98	124,980,754.88	(19,245.12)	(19,245.12)	0.77	0.24
CANADIAN IMP BK COMM NY CERT DEPOS	05/27/2021 0.180% 06/01/2022	13606CTM6	50,000,000.00	CIBC		99.95	49,974,519.30	(25,480.70)	(25,480.70)	0.85	0.24
ROYAL BANK OF CANADA NY CERT DEPOS	05/26/2021 0.180% 06/01/2022	78012UM36	50,000,000.00	RBC		99.95	49,974,518.80	(25,481.20)	(25,481.20)	0.85	0.24
BANK OF NOVA SCOTIA HOUS CERT DEPOS	07/07/2021 0.180% 06/01/2022	06417MQS7	50,000,000.00	SCOTIA		99.95	49,974,540.20	(25,459.80)	(25,459.80)	0.85	0.24



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Certificate of Deposit</b>										
ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022	78012UN92	50,000,000.00	RBC		99.96	49,981,352.05	(18,647.95)	(18,647.95)	0.93	0.24
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/25/2021 0.190% 07/01/2022	65558UDE9	50,000,000.00	CASTLE		99.95	49,976,698.15	(23,301.85)	(23,301.85)	0.93	0.24
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/24/2021 0.200% 07/01/2022	06417MQM0	75,000,000.00	CHASE		99.96	74,972,029.05	(27,970.95)	(27,970.95)	0.93	0.24
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022	06367CGY7	100,000,000.00	BMO		99.96	99,962,704.10	(37,295.90)	(37,295.90)	0.93	0.24
CANADIAN IMP BK COMM NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022	13606CUC6	100,000,000.00	CIBC		99.96	99,962,704.10	(37,295.90)	(37,295.90)	0.93	0.24
<b>Security Type Sub-Total</b>		<b>2,135,000,000.00</b>				<b>2,134,685,284.76</b>	<b>(366,847.74)</b>	<b>(314,889.60)</b>	<b>0.46</b>	<b>0.18</b>
<b>Bank Note</b>										
US BANK BANK NOTE (CALLABLE) DTD 11/16/2018 3.450% 11/16/2021	90331HNX7	10,000,000.00	MORGANST	10/15/21	100.62	10,062,360.00	76,160.00	63,707.26	0.21	1.31
US BANK NA CINCINNATI BKNT (CALLABLE) DTD 01/21/2020 1.800% 01/21/2022	90331HPJ6	8,000,000.00	MORGANST	12/21/21	100.61	8,049,152.00	51,952.00	49,814.65	0.39	0.50
US BANK NA CORP NOTE (CALLABLE) DTD 05/23/2019 2.650% 05/23/2022	90331HPC1	7,000,000.00	BARCLAYS	04/22/22	101.74	7,121,884.00	129,304.00	123,881.17	0.72	0.50
WELLS FARGO BANK NA CALLABLE BANK NOTE DTD 09/11/2019 2.082% 09/09/2022	94988J6A0	20,000,000.00	WELLSFAR	09/09/21	100.13	20,025,020.00	25,020.00	25,020.00	0.11	1.97
<b>Security Type Sub-Total</b>		<b>45,000,000.00</b>				<b>45,258,416.00</b>	<b>282,436.00</b>	<b>262,423.08</b>	<b>0.28</b>	<b>1.33</b>
<b>Asset-Backed Security</b>										
HAROT 2019-4 A2 DTD 11/26/2019 1.860% 06/20/2022	43813VAB4	38,463.83	CITI		100.07	38,491.29	29.84	28.28	0.06	1.78
TAOT 2019-D A2 DTD 11/13/2019 1.920% 07/15/2022	89233MAB9	145,629.89	BARCLAYS		100.06	145,712.08	92.95	86.03	0.05	1.86



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>											
MBALT 2019-B A3	DTD 11/20/2019 2.000% 10/17/2022	58769QAC5	1,774,434.84	WELLSFAR		100.59	1,784,948.01	10,795.31	10,630.60	0.36	1.51
HAROT 2020-1 A2	DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	1,802,124.77	JPM_CHAS		100.20	1,805,744.88	3,802.67	3,704.22	0.16	1.46
TAOT 2020-A A2	DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	2,307,966.49	MUFG		100.17	2,311,792.87	3,854.77	3,839.66	0.12	1.54
MBALT 2020-A A3	DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	4,681,916.35	MUFG		100.64	4,711,761.23	30,461.96	30,139.04	0.41	1.37
JOHN DEERE OWNER TRUST OTHER ABS	DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	1,027,700.61	BOFA		100.09	1,028,633.56	1,005.61	970.12	1.45	0.95
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,917,581.72	BK AMER		101.03	1,937,310.76	19,780.43	19,749.71	0.39	2.19
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	5,362,126.22	JPMCHASE		101.16	5,424,510.27	62,584.05	62,476.91	0.51	1.89
JDOT 2019-A A3	DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	1,995,466.07	CITI		101.04	2,016,140.69	20,919.86	20,784.94	0.38	2.37
TAOT 2019-A A3	DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	4,122,538.85	SOC GEN		101.21	4,172,421.98	50,634.25	50,215.15	0.46	2.28
TAOT 2019-B A3	DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	3,361,715.91	BAML		101.11	3,399,005.74	37,826.02	37,545.55	0.49	2.01
HAROT 2019-3 A3	DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	4,067,266.96	SOCGEN		100.87	4,102,709.94	35,476.74	35,460.31	0.54	1.35
TAOT 2019-C A3	DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	3,918,819.95	JPM		100.86	3,952,672.68	33,884.86	33,869.41	0.53	1.50
TLOT 2021-A A2	DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	6,000,000.00	JPMCHAS		100.08	6,004,576.26	5,345.46	5,256.50	0.97	0.23
HAROT 2021-2 A3	DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	20,000,000.00	CITIGRP		100.01	20,001,076.00	1,262.00	1,248.20	2.28	0.49
JDOT 2019-B A3	DTD 07/24/2019 2.210% 12/15/2023	477870AC3	1,662,470.74	RBC		101.15	1,681,605.61	19,487.81	19,325.30	0.54	1.72
TAOT 2019-D A3	DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	4,500,000.00	BARCLAYS		101.10	4,549,512.60	49,837.50	49,703.92	0.62	1.46
MBALT 2021-B A2	DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	27,500,000.00	JPMCHAS		100.02	27,504,449.50	6,754.00	6,672.32	0.99	0.21



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>											
TAOT 2021-B A3		89190GAB3	35,000,000.00	CITIGRP		99.94	34,978,919.50	(20,436.50)	(20,469.18)	2.45	0.48
DTD 06/14/2021 0.460% 01/16/2024											
HAROT 2019-4 A3		43813VAC2	9,000,000.00	CITI		101.07	9,096,682.50	98,286.30	97,635.88	0.68	1.39
DTD 11/26/2019 1.830% 01/18/2024											
HART 2019-B A3		44891JAC2	3,215,009.32	RBC CAP		100.97	3,246,133.50	31,272.39	31,212.23	0.55	1.55
DTD 11/06/2019 1.940% 02/15/2024											
MBART 2019-1 A3		58769TAD7	5,883,212.65	MIZUHO		100.99	5,941,647.66	59,245.13	58,909.77	0.57	1.55
DTD 09/25/2019 1.940% 03/15/2024											
TLOT 2021-A A3		89238EAC0	4,500,000.00	JPMCHAS		100.17	4,507,618.68	8,143.83	8,095.00	1.77	0.33
DTD 04/21/2021 0.390% 04/22/2024											
HAROT 2020-1 A3		43813RAC1	10,000,000.00	JPM_CHAS		101.32	10,131,709.00	133,669.00	132,994.56	0.99	1.12
DTD 02/26/2020 1.610% 04/22/2024											
TAOT 2020-A A3		89232HAC9	15,000,000.00	MUFG		101.18	15,176,766.00	177,849.00	177,475.46	0.84	1.23
DTD 02/12/2020 1.660% 05/15/2024											
HART 2021-B A2		44934KAB0	19,000,000.00	CITIGRP		100.20	19,037,726.40	39,449.70	39,442.96	1.02	0.17
DTD 07/28/2021 0.240% 05/15/2024											
JDOT 2021-B A2		47789QAB6	26,000,000.00	MITSU		100.05	26,011,768.95	12,356.55	12,350.46	1.19	0.23
DTD 07/21/2021 0.250% 06/17/2024											
JOHN DEERE OWNER TRUST		47789KAC7	5,000,000.00	BOFA		100.81	5,040,255.50	40,561.00	40,465.08	0.95	0.83
DTD 03/11/2020 1.100% 08/15/2024											
CHAIT 2012-A7 A7		161571FQ2	10,000,000.00	JPMCHASE		102.24	10,224,305.00	164,148.75	186,674.36	3.02	1.43
DTD 10/09/2012 2.160% 09/15/2024											
MBALT 2021-B A3		58769KAD6	16,500,000.00	JPMCHAS		100.08	16,512,754.50	14,000.25	13,966.96	1.98	0.38
DTD 06/29/2021 0.400% 11/15/2024											
CHAIT 2020-A1 A1		161571HP2	8,000,000.00	JPMCHASE		101.94	8,155,312.80	157,145.60	156,603.84	3.37	0.96
DTD 02/18/2020 1.530% 01/15/2025											
HAROT 2021-2 A3		43811JAC1	19,000,000.00	CITIGRP		99.94	18,988,417.60	(10,841.40)	(10,873.60)	2.04	0.35
DTD 05/26/2021 0.330% 08/15/2025											
TAOT 2021-B A3		89190GAC1	37,000,000.00	CITIGRP		99.79	36,920,664.60	(75,350.50)	(75,468.79)	2.15	0.31
DTD 06/14/2021 0.260% 11/17/2025											
HART 2021-B A3		44934KAC8	17,000,000.00	CITIGRP		100.48	17,080,787.40	84,539.30	84,530.10	2.28	0.27
DTD 07/28/2021 0.380% 01/15/2026											
JDOT 2021-B A3		47789QAC4	13,500,000.00	MITSU		100.25	13,533,291.66	34,495.86	34,488.06	2.58	0.47
DTD 07/21/2021 0.520% 03/16/2026											



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Security Type Sub-Total</b>		<b>349,784,445.17</b>				<b>351,157,837.20</b>	<b>1,342,370.35</b>	<b>1,359,739.32</b>	<b>1.61</b>	<b>0.67</b>
<b>Managed Account Sub-Total</b>		<b>8,676,643,760.71</b>				<b>8,766,156,331.82</b>	<b>78,992,799.57</b>	<b>74,107,659.66</b>	<b>1.25</b>	<b>0.26</b>
<b>Securities Sub-Total</b>		<b>\$8,676,643,760.71</b>				<b>\$8,766,156,331.82</b>	<b>\$78,992,799.57</b>	<b>\$74,107,659.66</b>	<b>1.25</b>	<b>0.26%</b>
<b>Accrued Interest</b>						<b>\$13,417,009.31</b>				
<b>Total Investments</b>						<b>\$8,779,573,341.13</b>				



**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
07/02/21	07/02/21	NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 07/06/2021	63873JU65	200,000,000.00	(199,998,444.44)	0.00	(199,998,444.44)			
07/06/21	07/06/21	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 07/06/2021 0.130% 02/07/2022	65558UDL3	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
07/06/21	07/06/21	NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 07/07/2021	63873JU73	143,000,000.00	(142,999,721.94)	0.00	(142,999,721.94)			
07/06/21	07/07/21	BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 07/07/2021 0.180% 06/01/2022	06417MQS7	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
07/07/21	07/07/21	NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 02/09/2022	63873KB97	50,000,000.00	(49,960,819.44)	0.00	(49,960,819.44)			
07/07/21	07/07/21	CANADIAN IMP BK COMM NY CERT DEPOS DTD 07/07/2021 0.150% 03/23/2022	13606CUH5	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
07/07/21	07/07/21	COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 07/08/2021	21687AU84	18,000,000.00	(17,999,960.00)	0.00	(17,999,960.00)			
07/07/21	07/08/21	JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 04/01/2022	46640QD16	50,000,000.00	(49,936,958.33)	0.00	(49,936,958.33)			
07/13/21	07/21/21	JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	26,000,000.00	(25,999,412.40)	0.00	(25,999,412.40)			
07/13/21	07/21/21	JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	13,500,000.00	(13,498,795.80)	0.00	(13,498,795.80)			
07/20/21	07/28/21	HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	19,000,000.00	(18,998,276.70)	0.00	(18,998,276.70)			
07/20/21	07/28/21	HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	(16,996,248.10)	0.00	(16,996,248.10)			
07/20/21	07/29/21	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/25/2026	3137H1LS3	10,500,000.00	(10,499,874.00)	(5,561.50)	(10,505,435.50)			
<b>Transaction Type Sub-Total</b>				<b>697,000,000.00</b>	<b>(696,888,511.15)</b>	<b>(5,561.50)</b>	<b>(696,894,072.65)</b>			

**INTEREST**





**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
07/01/21	07/25/21	FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	0.00	43,119.45	43,119.45			
07/01/21	07/25/21	FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			
07/01/21	07/25/21	FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	11,891,280.84	0.00	4,360.53	4,360.53			
07/01/21	07/25/21	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	4,991,543.72	0.00	2,786.94	2,786.94			
07/01/21	07/25/21	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	25,000,000.00	0.00	62,980.00	62,980.00			
07/01/21	07/25/21	FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	0.00	184,150.02	184,150.02			
07/01/21	07/25/21	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,983,937.08	0.00	2,091.57	2,091.57			
07/01/21	07/25/21	FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
07/01/21	07/25/21	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	2,407,862.58	0.00	1,190.93	1,190.93			
07/01/21	07/25/21	FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,800,000.00	0.00	7,140.00	7,140.00			
07/02/21	07/02/21	BANK OF MONTREAL CHI FLOATING CERT DEPOS DTD 08/28/2020 0.186% 08/02/2021	06367BSQ3	50,000,000.00	0.00	7,328.35	7,328.35			
07/02/21	07/02/21	FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	0.00	218,750.00	218,750.00			
07/05/21	07/05/21	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022	24422EVG1	5,000,000.00	0.00	13,750.00	13,750.00			
07/05/21	07/05/21	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	0.00	10,500.00	10,500.00			
07/07/21	07/07/21	FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	0.00	609,375.00	609,375.00			



**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
07/09/21	07/09/21	US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	0.00	117,000.00	117,000.00			
07/10/21	07/10/21	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	0.00	62,500.00	62,500.00			
07/11/21	07/11/21	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			
07/15/21	07/15/21	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	4,500,000.00	0.00	7,200.00	7,200.00			
07/15/21	07/15/21	MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	6,455,130.85	0.00	10,435.80	10,435.80			
07/15/21	07/15/21	TAOT 2020-A A2 DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	3,219,205.45	0.00	4,480.06	4,480.06			
07/15/21	07/15/21	MBALT 2020-A A2 DTD 01/29/2020 1.820% 03/15/2022	58770FAB8	101,140.83	0.00	153.40	153.40			
07/15/21	07/15/21	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	0.00	8,283.89	8,283.89			
07/15/21	07/15/21	MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769QAC5	2,011,105.19	0.00	3,351.84	3,351.84			
07/15/21	07/15/21	CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FQ2	10,000,000.00	0.00	18,000.00	18,000.00			
07/15/21	07/15/21	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	3,493,561.46	0.00	5,647.92	5,647.92			
07/15/21	07/15/21	TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	35,000,000.00	0.00	4,219.46	4,219.46			
07/15/21	07/15/21	MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	27,500,000.00	0.00	2,688.90	2,688.90			
07/15/21	07/15/21	JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	2,177,584.00	0.00	5,280.64	5,280.64			
07/15/21	07/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	4,555,174.13	0.00	11,046.30	11,046.30			
07/15/21	07/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	15,000,000.00	0.00	20,750.00	20,750.00			
07/15/21	07/15/21	CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	0.00	10,200.00	10,200.00			



**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
07/15/21	07/15/21	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	1,756,051.99	0.00	3,234.06	3,234.06			
07/15/21	07/15/21	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	3,701,583.66	0.00	7,927.56	7,927.56			
07/15/21	07/15/21	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	4,296,691.90	0.00	6,838.90	6,838.90			
07/15/21	07/15/21	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	4,442,378.36	0.00	6,589.53	6,589.53			
07/15/21	07/15/21	JOHN DEERE OWNER TRUST OTHER ABS DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	1,290,607.13	0.00	1,086.26	1,086.26			
07/15/21	07/15/21	MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	0.00	2,933.34	2,933.34			
07/15/21	07/15/21	TAOT 2019-D A2 DTD 11/13/2019 1.920% 07/15/2022	89233MAB9	616,953.33	0.00	987.13	987.13			
07/15/21	07/15/21	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	5,000,000.00	0.00	4,583.34	4,583.34			
07/15/21	07/15/21	MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	5,000,000.00	0.00	7,666.67	7,666.67			
07/15/21	07/15/21	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	19,000,000.00	0.00	5,225.00	5,225.00			
07/15/21	07/15/21	HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	20,000,000.00	0.00	2,833.34	2,833.34			
07/18/21	07/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	2,151,060.64	0.00	5,072.92	5,072.92			
07/18/21	07/18/21	HAROT 2019-4 A2 DTD 11/26/2019 1.860% 06/20/2022	43813VAB4	664,477.11	0.00	1,029.94	1,029.94			
07/18/21	07/18/21	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	9,000,000.00	0.00	13,725.00	13,725.00			
07/18/21	07/18/21	FEDERAL FARM CREDIT BANK NOTES DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	0.00	650,000.00	650,000.00			
07/20/21	07/20/21	TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	6,000,000.00	0.00	1,350.00	1,350.00			



## Managed Account Security Transactions & Interest

For the Month Ending July 31, 2021

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
07/20/21	07/20/21	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	0.00	1,462.50	1,462.50			
07/21/21	07/21/21	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	10,000,000.00	0.00	13,416.67	13,416.67			
07/21/21	07/21/21	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	0.00	84,375.00	84,375.00			
07/21/21	07/21/21	HAROT 2020-1 A2 DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	2,459,670.92	0.00	3,341.05	3,341.05			
07/21/21	07/21/21	US BANK NA CINCINNATI BKNT (CALLABLE) DTD 01/21/2020 1.800% 01/21/2022	90331HPJ6	8,000,000.00	0.00	72,000.00	72,000.00			
07/21/21	07/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	5,908,677.67	0.00	12,408.22	12,408.22			
07/24/21	07/24/21	FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	50,000,000.00	0.00	410,000.00	410,000.00			
07/25/21	07/25/21	FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	25,000,000.00	0.00	15,625.00	15,625.00			
07/25/21	08/18/21	FHMS K729 A2 DTD 01/30/2020 2.525% 10/01/2026	3137FQXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
07/26/21	07/26/21	FHMS K729 A2 DTD 01/30/2020 2.525% 10/01/2026	3137FQXJ7	0.00	0.00	17,359.65	17,359.65			
07/26/21	07/26/21	BANK ON NY MELLON CORP FLT NOTES (CALLAB DTD 04/26/2021 0.310% 04/26/2024	06406RAT4	15,000,000.00	0.00	10,821.05	10,821.05			
07/26/21	07/26/21	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 01/26/2017 2.000% 01/26/2022	459058FY4	50,000,000.00	0.00	500,000.00	500,000.00			
07/27/21	07/27/21	BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	5,000,000.00	0.00	46,250.00	46,250.00			
07/31/21	07/31/21	STONECASTLE FICA	FICAMF003	0.00	0.00	1,061.65	1,061.65			
07/31/21	07/31/21	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	21.39	21.39			
07/31/21	07/31/21	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	8.49	8.49			



**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
07/31/21	07/31/21	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	9,780.82	9,780.82			
07/31/21	07/31/21	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			
07/31/21	07/31/21	US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	0.00	531,250.00	531,250.00			
07/31/21	07/31/21	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			
07/31/21	07/31/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	6,301.57	6,301.57			
07/31/21	07/31/21	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			

**Transaction Type Sub-Total** **1,320,125,678.84**      **0.00**      **6,838,186.43**      **6,838,186.43**

<b>MATURITY</b>										
07/01/21	07/01/21	NORDEA BANK AB NEW YORK CERT DEPOS DTD 07/17/2020 0.290% 07/01/2021	65558TC94	50,000,000.00	50,000,000.00	140,569.45	50,140,569.45	0.00	0.00	
07/01/21	07/01/21	BANK OF AMERICA NA CERT DEPOS DTD 10/09/2020 0.200% 07/01/2021	06052TM23	50,000,000.00	50,000,000.00	73,611.10	50,073,611.10	0.00	0.00	
07/01/21	07/01/21	BANK OF NOVA SCOTIA HOUSTON CERT DEPOS DTD 07/15/2020 0.350% 07/01/2021	06417MKL8	100,000,000.00	100,000,000.00	341,250.00	100,341,250.00	0.00	0.00	
07/01/21	07/01/21	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/01/2020 0.225% 07/01/2021	86959RKN9	50,000,000.00	50,000,000.00	85,312.50	50,085,312.50	(1,892.68)	0.00	
07/01/21	07/01/21	ROYAL BANK OF CANADA NY CERT DEPOS DTD 09/29/2020 0.200% 07/01/2021	78012UXY6	50,000,000.00	50,000,000.00	76,388.90	50,076,388.90	0.00	0.00	
07/01/21	07/01/21	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 07/15/2020 0.330% 07/01/2021	86959RHV5	50,000,000.00	50,000,000.00	160,875.00	50,160,875.00	0.00	0.00	



**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
07/01/21	07/01/21	CANADIAN IMPERIAL HLDING COMM PAPER DTD 10/30/2020 0.000% 07/01/2021	13607EU15	25,000,000.00	25,000,000.00	0.00	25,000,000.00	34.72	0.00	
07/01/21	07/01/21	BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 11/24/2020 0.230% 07/01/2021	06417MLZ6	50,000,000.00	50,000,000.00	69,958.35	50,069,958.35	0.00	0.00	
07/02/21	07/02/21	BNP PARIBAS NY BRANCH COMM PAPER DTD 12/29/2020 0.000% 07/02/2021	09659BU24	25,000,000.00	25,000,000.00	0.00	25,000,000.00	27,041.67	0.00	
07/06/21	07/06/21	NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 07/06/2021	63873JU65	200,000,000.00	200,000,000.00	0.00	200,000,000.00	1,555.56	0.00	
07/07/21	07/07/21	NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 07/07/2021	63873JU73	143,000,000.00	143,000,000.00	0.00	143,000,000.00	278.06	0.00	
07/07/21	07/07/21	SWEDBANK NY CERT DEPOS DTD 01/06/2021 0.220% 07/07/2021	87019VQ59	25,000,000.00	25,000,000.00	27,805.55	25,027,805.55	0.00	0.00	
07/08/21	07/08/21	COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 07/08/2021	21687AU84	18,000,000.00	18,000,000.00	0.00	18,000,000.00	40.00	0.00	
07/08/21	07/08/21	JP MORGAN SECURITIES LLC COMM PAPER DTD 01/05/2021 0.000% 07/08/2021	46640PU84	50,000,000.00	50,000,000.00	0.00	50,000,000.00	55,916.67	0.00	
07/08/21	07/08/21	MICROSOFT CORP (CALLED, OMD 08/08/21) NO DTD 02/08/2021 1.550% 07/08/2021	594918BP8	9,800,000.00	9,800,000.00	63,291.66	9,863,291.66	192,276.00	0.00	
07/12/21	07/12/21	BNP PARIBAS NY BRANCH COMM PAPER DTD 10/14/2020 0.000% 07/12/2021	09659BUC2	25,000,000.00	25,000,000.00	0.00	25,000,000.00	11,472.22	0.00	
07/14/21	07/14/21	NATIXIS NY BRANCH COMM PAPER DTD 12/16/2020 0.000% 07/14/2021	63873JUE8	25,000,000.00	25,000,000.00	0.00	25,000,000.00	24,937.50	0.00	
07/15/21	07/15/21	STARBIRD FUNDING CORP COMM PAPER DTD 09/21/2020 0.000% 07/15/2021	85520LUF0	25,000,000.00	25,000,000.00	0.00	25,000,000.00	14,284.72	0.00	
07/20/21	07/20/21	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 01/27/2021 0.000% 07/20/2021	89233GUL8	25,000,000.00	25,000,000.00	0.00	25,000,000.00	19,333.33	0.00	



**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
07/23/21	07/23/21	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	50,000,000.00	50,000,000.00	687,500.00	50,687,500.00	117,000.00	0.00	
07/23/21	07/23/21	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/27/2021 0.000% 07/23/2021	21687AUP6	50,000,000.00	50,000,000.00	0.00	50,000,000.00	39,333.33	0.00	
07/23/21	07/23/21	NATIXIS NY BRANCH COMM PAPER DTD 10/27/2020 0.000% 07/23/2021	63873JUP3	25,000,000.00	25,000,000.00	0.00	25,000,000.00	17,208.33	0.00	
07/28/21	07/28/21	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 01/27/2021 0.150% 07/28/2021	65558T3J2	50,000,000.00	50,000,000.00	37,916.65	50,037,916.65	0.00	0.00	
07/30/21	07/30/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 07/30/2021	22533TUU4	50,000,000.00	50,000,000.00	0.00	50,000,000.00	38,333.33	0.00	
07/31/21	07/31/21	US TREASURY NOTES DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	100,000,000.00	1,125,000.00	101,125,000.00	74,218.75	0.00	

<b>Transaction Type Sub-Total</b>				<b>1,320,800,000.00</b>	<b>1,320,800,000.00</b>	<b>2,889,479.16</b>	<b>1,323,689,479.16</b>	<b>631,371.51</b>	<b>0.00</b>	
-----------------------------------	--	--	--	-------------------------	-------------------------	---------------------	-------------------------	-------------------	-------------	--

<b>PAYDOWNS</b>										
07/01/21	07/25/21	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,754.97	1,754.97	0.00	1,754.97	(8.61)	0.00	
07/01/21	07/25/21	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	141,101.00	141,101.00	0.00	141,101.00	(662.61)	0.00	
07/01/21	07/25/21	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	752.13	752.13	0.00	752.13	(3.69)	0.00	
07/01/21	07/25/21	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	33,263.22	33,263.22	0.00	33,263.22	0.13	0.00	
07/01/21	07/25/21	FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	28,437.36	28,437.36	0.00	28,437.36	0.91	0.00	
07/15/21	07/15/21	JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	182,117.93	182,117.93	0.00	182,117.93	22.38	0.00	
07/15/21	07/15/21	MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	318,083.65	318,083.65	0.00	318,083.65	41.92	0.00	



**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
07/15/21	07/15/21	MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769QAC5	236,670.35	236,670.35	0.00	236,670.35	37.63	0.00	
07/15/21	07/15/21	TAOT 2020-A A2 DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	911,238.96	911,238.96	0.00	911,238.96	11.21	0.00	
07/15/21	07/15/21	TAOT 2019-D A2 DTD 11/13/2019 1.920% 07/15/2022	89233MAB9	471,323.44	471,323.44	0.00	471,323.44	34.83	0.00	
07/15/21	07/15/21	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	375,111.40	375,111.40	0.00	375,111.40	3.11	0.00	
07/15/21	07/15/21	MBALT 2020-A A2 DTD 01/29/2020 1.820% 03/15/2022	58770FAB8	101,140.83	101,140.83	0.00	101,140.83	4.16	0.00	
07/15/21	07/15/21	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	278,552.14	278,552.14	0.00	278,552.14	12.84	0.00	
07/15/21	07/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	432,635.28	432,635.28	0.00	432,635.28	78.83	0.00	
07/15/21	07/15/21	MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	571,918.20	571,918.20	0.00	571,918.20	78.75	0.00	
07/15/21	07/15/21	JOHN DEERE OWNER TRUST OTHER ABS DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	262,906.52	262,906.52	0.00	262,906.52	18.59	0.00	
07/15/21	07/15/21	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	339,867.75	339,867.75	0.00	339,867.75	54.21	0.00	
07/15/21	07/15/21	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	377,871.95	377,871.95	0.00	377,871.95	3.10	0.00	
07/15/21	07/15/21	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	93,581.25	93,581.25	0.00	93,581.25	19.87	0.00	
07/18/21	07/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	233,478.92	233,478.92	0.00	233,478.92	6.26	0.00	
07/18/21	07/18/21	HAROT 2019-4 A2 DTD 11/26/2019 1.860% 06/20/2022	43813VAB4	626,013.28	626,013.28	0.00	626,013.28	38.69	0.00	
07/21/21	07/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	546,551.45	546,551.45	0.00	546,551.45	20.39	0.00	
07/21/21	07/21/21	HAROT 2020-1 A2 DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	657,546.15	657,546.15	0.00	657,546.15	66.61	0.00	
<b>Transaction Type Sub-Total</b>				<b>7,221,918.13</b>	<b>7,221,918.13</b>	<b>0.00</b>	<b>7,221,918.13</b>	<b>(120.49)</b>	<b>0.00</b>	





**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>SELL</b>										
07/02/21	07/02/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	15,000,000.00	15,000,000.00	0.00	15,000,000.00	0.00	0.00	FIFO
07/02/21	07/02/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	235,000,000.00	235,000,000.00	0.00	235,000,000.00	0.00	0.00	FIFO
07/12/21	07/12/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	52,000,000.00	52,000,000.00	0.00	52,000,000.00	0.00	0.00	FIFO
07/16/21	07/16/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	96,000,000.00	96,000,000.00	0.00	96,000,000.00	0.00	0.00	FIFO
07/21/21	07/21/21	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00	0.00	FIFO
<b>Transaction Type Sub-Total</b>				<b>498,000,000.00</b>	<b>498,000,000.00</b>	<b>0.00</b>	<b>498,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>1,129,133,406.98</b>	<b>9,722,104.09</b>	<b>1,138,855,511.07</b>	<b>631,251.02</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>\$1,129,133,406.98</b>	<b>\$9,722,104.09</b>	<b>\$1,138,855,511.07</b>	<b>\$631,251.02</b>	<b>\$0.00</b>	