



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
July 31, 2022

SAN BERNARDINO COUNTY

Client Management Team

Kenneth Schiebel, CFA

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

Danny A. Nelson

Director
800 Nicollet Mall, 4th Floor
Minneapolis, MN 55402
612-371-3747
nelsond@pfmam.com

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Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

Online Access <https://www.pfmam.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 ("PFMAM") is an investment adviser registered with the U.S. Securities and Exchange Commission and a subsidiary of U.S. Bancorp Asset Management, Inc. ("USBAM"). USBAM is a subsidiary of U.S. Bank National Association ("U.S. Bank"). U.S. Bank is a separate entity and subsidiary of U.S. Bancorp. U.S. Bank is not responsible for and does not guarantee the products, services or performance of PFMAM. PFMAM maintains 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 PFMAM 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. PFMAM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFMAM'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 PFMAM. 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. PFMAM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFMAM 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 PFMAM does not have the authority to withdraw funds from or deposit funds to the custodian outside the scope of services provided by PFMAM. 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, PFMAM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. For certain short-term investments or 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 PFMAM believes the prices to be reliable, the values of the securities may not represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company or local government investment program 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. PFMAM 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, PFMAM 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 PFMAM, 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 local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which 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 Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

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

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

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

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

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

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

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis. *Managed Account* A portfolio of investments managed discretely by PFMAM 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 PFMAM within 60 days of receipt. If you have other concerns or questions regarding your account, or to request an updated copy of PFMAM's current disclosure statement, please contact a member of your client management team at PFMAM Service Operations at the address below.

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

NOT FDIC INSURED NO BANK GUARANTEE MAY LOSE VALUE

Consolidated Summary Statement

SAN BERNARDINO COUNTY

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	13,142,272.43	10,786,844,575.95
Cash Balance	0.00	177,662,735.97
Total	\$13,142,272.43	\$10,964,507,311.92

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	459,601,204.47	4.19
Federal Agency Bond / Note	2,310,562,580.88	21.07
Corporate Note	567,566,878.27	5.18
Certificate of Deposit	1,169,536,219.38	10.67
Federal Agency Commercial Mortgage-Backed Securities	952,991,855.70	8.69
Commercial Paper	1,219,667,259.40	11.12
Federally Insured Cash Account	25,000,000.00	0.23
Joint Powers Authority	512,000,000.00	4.67
Money Market Mutual Fund	462,000,000.00	4.21
NOW Account	50,000,000.00	0.46
Corporate Note	35,024,430.00	0.32
Repurchase Agreement	49,999,833.35	0.46
Supra-National Agency Bond / Note	250,390,387.00	2.28
U.S. Treasury Bond / Note	2,722,503,927.50	24.83
Cash Balance	177,662,735.97	1.62
Total	\$10,964,507,311.92	100.00%

Consolidated Summary Statement

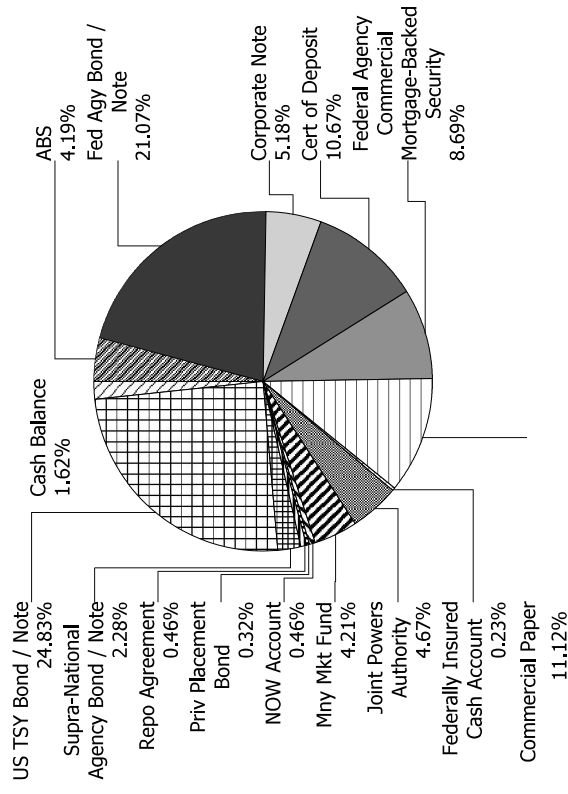
SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,810,189,662.80	16.50
31 to 60 days	533,881,322.35	4.86
61 to 90 days	436,951,885.35	3.99
91 to 180 days	812,393,746.27	7.41
181 days to 1 year	1,427,105,005.13	13.02
1 to 2 years	2,239,749,221.16	20.43
2 to 3 years	2,444,659,117.21	22.30
3 to 4 years	912,667,092.09	8.32
4 to 5 years	265,026,326.76	2.42
Over 5 years	81,883,932.80	0.75
Total	\$10,964,507,311.92	100.00%

Weighted Average Days to Maturity 525

Sector Allocation





Managed Account Summary Statement

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value	\$11,829,414,984.31
Maturities/Calls	(2,735,947,512.82)
Principal Dispositions	(795,464,818.84)
Principal Acquisitions	2,460,580,785.49
Unsettled Trades	0.00
Change in Current Value	28,261,137.81
Closing Market Value	\$10,786,844,575.95

Cash Transactions Summary - Managed Account

Maturities/Calls	2,716,994,569.39
Sale Proceeds	795,468,025.14
Coupon/Interest/Dividend Income	8,848,958.14
Principal Payments	20,947,512.82
Security Purchases	(2,520,669,212.39)
Net Cash Contribution	(1,021,511,820.84)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	10,846,733.83
Less Purchased Interest Related to Interest/Coupons	(94,426.90)
Plus Net Realized Gains/Losses	2,389,965.50
Total Cash Basis Earnings	\$13,142,272.43

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	10,950,241,947.69
Ending Accrued Interest	23,784,014.55
Plus Proceeds from Sales	795,468,025.14
Plus Proceeds of Maturities/Calls/Principal Payments	2,737,942,082.21
Plus Coupons/Dividends Received	8,848,958.14
Less Cost of New Purchases	(2,460,675,212.39)
Less Beginning Amortized Value of Securities	(12,018,325,664.87)
Less Beginning Accrued Interest	(22,422,926.34)

Total Accrual Basis Earnings

\$14,861,224.13

Portfolio Summary and Statistics

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Account Summary

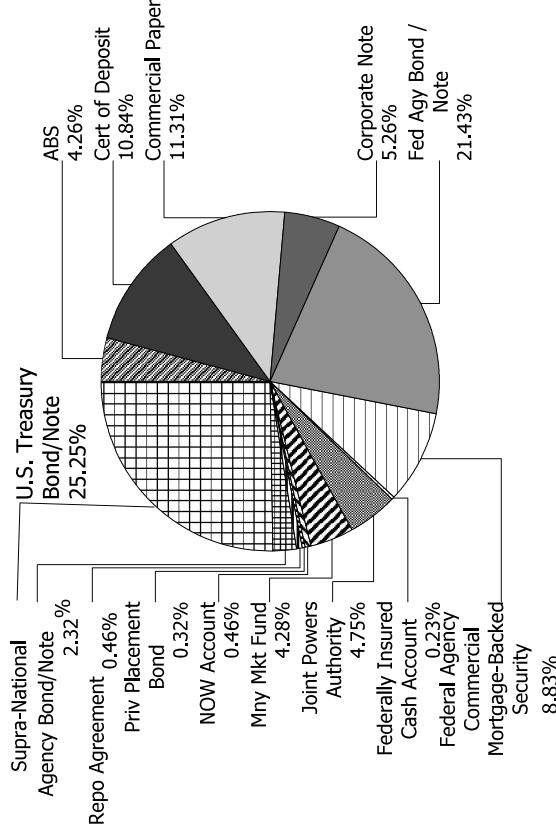
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	2,825,000,000.00	2,722,503,927.50	25.25
Supra-National Agency Bond / Note	253,000,000.00	250,390,387.00	2.32
Repo Agreement	50,000,000.00	49,999,833.35	0.46
NOW Account	50,000,000.00	50,000,000.00	0.46
Money Market Mutual Fund	462,000,000.00	462,000,000.00	4.28
Joint Powers Authority	512,000,000.00	512,000,000.00	4.75
Federally Insured Cash Account	25,000,000.00	25,000,000.00	0.23
Federal Agency Commercial Mortgage-Backed Security	959,375,487.47	952,991,855.70	8.83
Federal Agency Bond / Note	2,373,740,000.00	2,310,562,580.88	21.42
Corporate Note	614,698,000.00	602,591,308.27	5.59
Commercial Paper	1,226,400,000.00	1,219,667,259.40	11.31
Certificate of Deposit	1,175,000,000.00	1,169,536,219.38	10.84
Asset-Backed Security	468,464,594.16	459,601,204.47	4.26
Managed Account Sub-Total	10,994,678,081.63	10,786,844,575.95	100.00%
Accrued Interest		23,784,014.55	
Total Portfolio	10,994,678,081.63	10,810,628,590.50	

Unsettled Trades

0.00

0.00

Sector Allocation

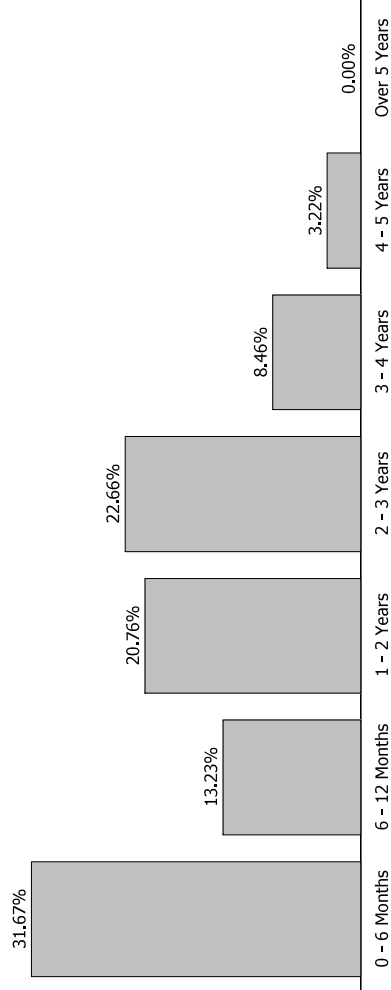


Portfolio Summary and Statistics

For the Month Ending **July 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.65%
Yield to Maturity at Market	2.88%
Weighted Average Days to Maturity	533

Managed Account Issuer Summary

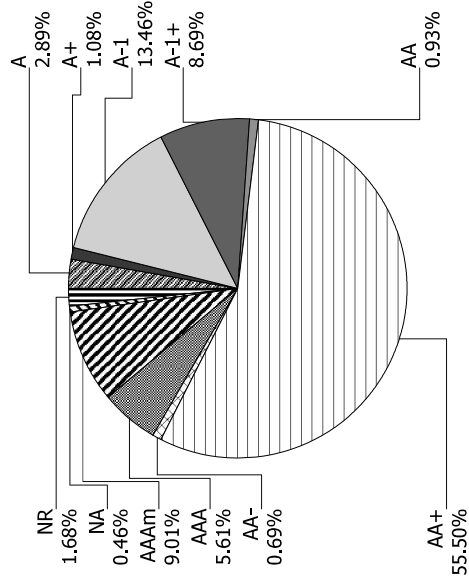
For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Credit Quality (S&P Ratings)

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	99,876,000.00	0.93
AMERICAN EXPRESS CO	20,079,682.00	0.19
BANK OF MONTREAL	99,853,655.00	0.93
BANK OF NOVA SCOTIA	49,757,276.35	0.46
BANK OF THE WEST	50,000,000.00	0.46
BEDFORD ROW FUNDING CORP	24,810,900.00	0.23
BMW FINANCIAL SERVICES NA LLC	26,225,862.15	0.24
BMW VEHICLE OWNER TRUST	24,566,274.35	0.23
BNP PARIBAS	98,737,317.95	0.92
BNP PARIBAS FORTIS	49,935,662.40	0.46
CAFCO LLC	24,865,400.00	0.23
CAMP	502,000,000.00	4.65
CANADIAN IMPERIAL BANK OF COMMERCE	99,194,315.00	0.92
CANTOR FITZGERALD	49,999,833.35	0.46
CHASE ISSURANCE	17,934,912.40	0.17
CHEVRON CORPORATION	24,217,064.00	0.22
CITIGROUP INC	198,757,761.15	1.84
DEERE & COMPANY	68,030,002.00	0.63
EXXON MOBIL CORP	2,999,967.00	0.03
FAIRWAY FINANCE COMPANY LLC	34,476,470.00	0.32
FANNIE MAE	672,521,325.00	6.23
FEDERAL FARM CREDIT BANKS	410,634,445.00	3.81
FEDERAL HOME LOAN BANKS	565,942,845.48	5.25
FEDERATED GOVT OBLIGATIONS FUNDS	459,000,000.00	4.26
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	1,614,455,821.10	14.96
HONDA AUTO RECEIVABLES	57,748,839.64	0.54
HYUNDAI AUTO RECEIVABLES	62,129,056.61	0.58
ING GROEP NV	49,866,750.00	0.46
INTER-AMERICAN DEVELOPMENT BANK	129,920,755.00	1.20
INTL BANK OF RECONSTRUCTION AND DEV	120,469,632.00	1.12
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.09



Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
JOHN DEERE OWNER TRUST	64,755,805.57	0.60
JP MORGAN CHASE & CO	124,554,600.00	1.15
LA FAYETTE ASSET SECURITIZATION LLC	24,590,550.00	0.23
LIBERTY STREET FUNDING LLC	49,373,300.00	0.46
MERCEDES-BENZ AUTO LEASE TRUST	28,656,346.43	0.27
MERCEDES-BENZ AUTO RECEIVABLES	33,244,637.61	0.31
METLIFE INC	76,380,794.40	0.71
MORGAN STANLEY	1,000,000.00	0.01
NATIXIS NY BRANCH	249,235,800.00	2.31
NORDEA BANK ABP	49,616,050.00	0.46
NORTHERN TRUST	1,000,000.00	0.01
OLD LINE FUNDING LLC	74,682,150.00	0.69
RABOBANK NEDERLAND	99,713,850.00	0.92
ROYAL BANK OF CANADA	99,223,145.95	0.92
STONECASTLE FICA	25,000,000.00	0.23
SVENSKA HANDELSBANKEN AB	199,201,450.75	1.85
SWEDBANK AB	199,416,992.60	1.85
THE BANK OF NEW YORK MELLON CORPORATION	243,674,340.27	2.26
THUNDER BAY FUNDING LLC	49,256,300.00	0.46
TORONTO-DOMINION BANK	323,842,942.23	3.00
Toyota Lease Owner Trust	6,077,875.63	0.06
TOYOTA MOTOR CORP	309,888,872.08	2.87
UNITED STATES TREASURY	2,722,503,927.50	25.23
US BANCORP	11,947,020.00	0.11
Total	\$10,786,844,575.95	100.00%



Managed Account Detail of Securities Held

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	118,461.28	24,986,788.68	24,964,845.00
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	137,636.61	49,731,463.37	49,445,310.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	11/08/19	11/12/19	24,701,171.88	1.72	29,891.30	24,924,954.93	24,632,812.50
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	59,782.61	49,596,236.83	49,265,625.00
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	114,130.43	50,136,902.17	49,851,560.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/15/19	04/16/19	96,035,156.25	2.37	119,565.22	99,140,434.27	98,531,250.00
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	3,396.74	99,142,930.33	98,296,880.00
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	575,407.61	99,159,769.49	98,296,880.00
US TREASURY NOTES	DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	AA+	Aaa	06/29/22	06/30/22	96,636,718.75	2.98	47,214.67	96,880,214.23	96,859,380.00
US TREASURY NOTES	DTD 02/28/2017 2.125% 02/29/2024	912828W48	AA+	Aaa	03/09/22	03/10/22	75,653,320.31	1.67	666,949.73	75,522,837.47	74,015,625.00
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	264,945.65	50,797,874.70	49,617,190.00
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	264,945.65	50,656,802.29	49,617,190.00
US TREASURY N/B NOTES	DTD 05/15/2021 0.250% 05/15/2024	91282CCCC3	AA+	Aaa	02/28/22	03/01/22	72,943,359.38	1.52	39,741.85	73,333,763.86	71,507,812.50
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	AA+	Aaa	03/21/22	03/22/22	49,826,171.88	2.16	169,398.91	49,854,817.71	49,187,500.00



Managed Account Detail of Securities Held

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	86,956.52	50,356,421.17	49,140,625.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	86,956.52	50,417,667.12	49,140,625.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	86,956.52	50,384,674.86	49,140,625.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	76,086.96	50,073,108.22	48,937,500.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	03/17/22	03/21/22	49,701,171.88	2.02	76,086.96	49,748,941.28	48,937,500.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	06/10/22	06/13/22	48,742,187.50	3.03	76,086.96	48,824,584.31	48,937,500.00
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	AA+	Aaa	06/24/22	06/27/22	94,679,687.50	3.07	17,323.37	94,928,300.23	95,234,380.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	2,887.23	50,613,370.28	49,226,560.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	04/05/22	04/06/22	49,429,687.50	2.63	2,887.23	49,508,467.38	49,226,560.00
US TREASURY NOTES	DTD 07/31/2019 1.750% 07/31/2024	912828Y87	AA+	Aaa	06/13/22	06/14/22	48,324,218.75	3.39	2,377.72	48,427,608.85	48,882,810.00
US TREASURY NOTES	DTD 08/15/2014 2.375% 08/15/2024	912828D56	AA+	Aaa	06/10/22	06/13/22	49,279,296.88	3.06	547,824.59	49,323,773.52	49,460,940.00
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	AA+	Aaa	02/09/22	02/10/22	49,712,890.63	1.48	261,548.92	49,765,819.69	48,328,125.00
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	AA+	Aaa	02/15/22	02/16/22	49,417,968.75	1.72	261,548.92	49,522,194.41	48,328,125.00
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	AA+	Aaa	02/15/22	02/16/22	49,683,593.75	1.75	252,049.18	49,738,477.17	48,546,875.00



Managed Account Detail of Securities Held

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	AA+	Aaa	04/04/22	04/05/22	48,683,593.75	2.60	252,049.18	48,854,480.37	48,546,875.00
US TREASURY N/B NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	AA+	Aaa	03/09/22	03/10/22	72,793,945.31	1.79	138,319.67	73,128,336.76	71,390,625.00
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	AA+	Aaa	03/28/22	03/29/22	71,589,843.75	2.55	119,225.54	72,032,951.37	71,460,937.50
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	1,868.21	50,649,011.47	48,187,500.00
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	461,325.97	50,284,110.23	48,953,125.00
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	AA+	Aaa	03/02/22	03/03/22	49,767,578.13	1.66	345,994.48	49,800,074.15	48,312,500.00
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	225,203.80	50,569,512.73	49,023,440.00
US TREASURY N/B NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	AA+	Aaa	06/09/22	06/10/22	49,652,343.75	3.00	291,440.22	49,669,239.19	49,859,375.00
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	AA+	Aaa	11/22/21	11/24/21	48,667,968.75	1.02	21,174.86	48,927,320.63	46,484,375.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	11/22/21	11/24/21	48,605,468.75	1.04	10,869.57	48,870,790.53	46,390,625.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/24/22	01/25/22	48,166,015.63	1.35	10,869.57	48,441,406.25	46,390,625.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	06/09/22	06/10/22	45,994,140.63	3.01	10,869.57	46,180,793.58	46,390,625.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/26/22	01/27/22	72,058,593.75	1.43	16,304.35	72,496,275.00	69,585,937.50
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/31/22	02/01/22	71,976,562.50	1.47	16,304.35	72,416,114.46	69,585,937.50



Managed Account Detail of Securities Held

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	339.68	48,754,959.05	46,296,875.00
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	339.68	48,764,499.60	46,296,875.00
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	52,309.78	48,173,982.01	46,187,500.00
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	06/27/22	06/28/22	45,480,468.75	3.27	52,309.78	45,612,937.77	46,187,500.00
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	03/10/22	03/11/22	70,769,531.25	1.94	78,464.67	71,246,250.74	69,281,250.00
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	AA+	Aaa	03/14/22	03/15/22	46,951,171.88	2.04	42,008.20	47,278,420.61	46,109,375.00
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	AA+	Aaa	04/05/22	04/06/22	45,789,062.50	2.75	31,589.67	46,166,884.35	46,023,440.00

Security Type Sub-Total **2,825,000,000.00** **2,762,202,148.54** **2.04** **6,628,226.66** **2,773,817,549.67** **2,722,503,927.50**

Supra-National Agency Bond / Note

INTER-AMERICAN DEVELOPMENT BANK NOTE	DTD 09/26/2018 3.000% 09/26/2022	4581X0DD7	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	260,416.67	24,997,853.52	25,018,300.00
INTL BK OF RECON AND DEV NOTE	DTD 04/20/2021 0.125% 04/20/2023	459058JV6	AAA	Aaa	04/13/21	04/20/21	74,844,750.00	0.23	26,302.08	74,944,280.14	73,443,675.00
INTER-AMERICAN DEVEL BK NOTES	DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	AAA	Aaa	04/17/20	04/24/20	19,993,200.00	0.51	18,611.11	19,998,210.84	19,653,240.00
INTER-AMERICAN DEVELOPMENT BANK NOTE	DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	243,750.00	25,124,197.83	24,989,475.00
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JM6	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	11,631.94	24,976,438.36	24,133,525.00



Managed Account Detail of Securities Held

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES	03/29/2022 2.250% 03/28/2024	45906M3C3	AAA	Aaa	03/22/22	03/29/22	12,989,860.00	2.29	99,125.00	12,991,596.30	12,842,492.00
(FLOATER)											
INTL BANK OF RECON AND DEV SN		45906M2B6	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	22,188.40	10,000,000.00	10,049,940.00
DTD 06/16/2020 2.670% 06/17/2024											
INTER-AMERICAN DEVEL BK NOTES		4581X0EE4	AAA	Aaa	06/22/22	07/01/22	59,994,000.00	3.26	162,500.00	59,994,254.45	60,259,740.00
DTD 07/01/2022 3.250% 07/01/2024											

Security Type Sub-Total **253,000,000.00** **253,192,060.00** **1.62** **844,525.20** **253,026,831.44** **250,390,387.00**

Repurchase Agreement

CANTOR FITZGERALD REPO AGRMT		RE1364265	NA	NA	07/29/22	07/29/22	50,000,000.00	2.25	9,375.00	50,000,000.00	49,999,833.35
DTD 07/29/2022 2.250% 08/01/2022											

Security Type Sub-Total **50,000,000.00** **50,000,000.00** **2.25** **9,375.00** **50,000,000.00** **49,999,833.35**

NOW Account

BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	03/28/22	03/28/22	50,000,000.00	1.92	0.00	50,000,000.00	50,000,000.00
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Security Type Sub-Total **50,000,000.00** **50,000,000.00** **1.92** **0.00** **50,000,000.00** **50,000,000.00**

Money Market Mutual Fund

FIDELITY GOV'T MM FUND 2642		31607A703	AAA	AAA	12/11/20	12/11/20	1,000,000.00	1.49	0.00	1,000,000.00	1,000,000.00
NORTHERN TRUST INST GOVT SELECT 848		665278701	AAA	NR	02/28/22	02/28/22	1,000,000.00	1.53	0.00	1,000,000.00	1,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	NR	NR	06/24/22	06/24/22	1,000,000.00	1.78	0.00	1,000,000.00	1,000,000.00
FEDERATED GOVT OBLIGATIONS FUND		608919718	AAA	NR	07/29/22	07/29/22	459,000,000.00	1.59	0.00	459,000,000.00	459,000,000.00

Security Type Sub-Total **462,000,000.00** **462,000,000.00** **1.59** **0.00** **462,000,000.00** **462,000,000.00**

Joint Powers Authority

INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	AAA	NR	08/26/21	08/26/21	10,000,000.00	1.84	0.00	10,000,000.00	10,000,000.00
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Managed Account Detail of Securities Held

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	04/19/22	04/19/22	25,000,000.00	1.88	0.00	25,000,000.00	25,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	04/14/22	04/14/22	32,000,000.00	1.88	0.00	32,000,000.00	32,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	04/07/22	04/07/22	34,000,000.00	1.88	0.00	34,000,000.00	34,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	05/25/22	05/25/22	40,000,000.00	1.88	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	04/19/22	04/19/22	50,000,000.00	1.88	0.00	50,000,000.00	50,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	07/18/22	07/18/22	150,000,000.00	1.88	0.00	150,000,000.00	150,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	07/15/22	07/15/22	171,000,000.00	1.88	0.00	171,000,000.00	171,000,000.00
Security Type Sub-Total							512,000,000.00	1.88	0.00	512,000,000.00	512,000,000.00

Federally Insured Cash Account											
STONECASTLE FICA		FICAMF003	NR	NR	08/30/19	08/30/19	25,000,000.00	1.30	0.00	25,000,000.00	25,000,000.00
Security Type Sub-Total							25,000,000.00	1.30	0.00	25,000,000.00	25,000,000.00

Federal Agency Commercial Mortgage-Backed Security											
FHMS K033 A2		3137B4WB8	AA+	Aaa	12/01/20	12/04/20	2,978,718.75	0.56	7,140.00	2,863,569.82	2,776,837.36
DTD 10/01/2013 3.060% 07/01/2023											
FHMS K034 A2		3137B5JM6	AA+	Aaa	05/17/22	05/20/22	25,230,468.75	2.69	73,562.50	25,230,468.75	24,886,416.00
DTD 11/01/2013 3.531% 07/01/2023											
FHLMC MULTIFAMILY STRUCTURED P		3137BSPW7	AA+	Aaa	07/29/22	07/29/22	23,408,748.29	2.68	47,979.59	23,409,181.63	23,143,808.84
DTD 11/01/2016 2.454% 08/01/2023											
FHLMC SERIES K037 A2		3137B7Y99	AA+	Aaa	04/27/22	05/02/22	60,530,259.45	2.78	174,043.39	60,427,565.51	59,537,645.11
DTD 03/01/2014 3.490% 01/01/2024											



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For the Month Ending July 31, 2022

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
Federal Agency Commercial Mortgage-Backed Security												
FHMS K039 A2	DTT 09/01/2014 3.303% 07/01/2024	3137BDCW4	25,000,000.00	AA+	Aaa	07/19/22	07/22/22	24,858,398.44	3.61	68,812.50	24,860,392.83	24,866,186.25
FHMS KMP1 A2	DTT 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	52,354,790.08	49,455,144.50
FHMS K729 A2	DTT 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	17,367,911.07	16,371,376.40
FHMS K042 A2	DTT 01/28/2015 2.670% 12/01/2024	3137BEXT3	65,470,000.00	AA+	Aaa	06/23/22	06/28/22	64,406,112.50	3.37	145,670.75	64,406,112.50	64,229,287.85
FHMS K045 A2	DTT 05/01/2015 3.023% 01/01/2025	3137BH1J1	23,006,351.50	AA+	Aaa	12/14/20	12/17/20	25,275,532.66	0.55	57,956.83	24,365,400.38	22,781,569.78
FHMS K732 AM	DTT 06/28/2018 3.700% 05/01/2025	3137FG7G4	25,000,000.00	AA+	Aaa	03/02/22	03/07/22	26,244,140.63	2.07	77,083.33	26,085,245.17	25,219,418.25
FHMS K047 A2	DTT 07/30/2015 3.329% 05/01/2025	3137BKRJ1	75,000,000.00	AA+	Aaa	05/26/22	06/01/22	75,708,984.38	2.99	208,062.50	75,708,984.38	74,895,693.00
FHMS KJ32 A1	DTT 11/01/2020 0.516% 06/01/2025	3137F72U8	940,969.53	AA+	Aaa	11/19/20	11/30/20	940,965.76	0.52	404.62	940,967.16	898,264.47
FHLMC SERIES K049 A2	DTT 10/01/2015 3.010% 07/01/2025	3137BLMZ8	10,000,000.00	AA+	Aaa	04/27/22	05/02/22	10,024,218.75	2.93	25,083.33	10,022,312.26	9,901,435.60
FHMS K733 A2	DTT 11/09/2018 3.750% 08/01/2025	3137FJX07	3,330,000.00	AA+	Aaa	10/28/21	11/02/21	3,615,001.17	1.40	10,406.25	3,558,334.27	3,375,449.97
FHMS K050 A2	DTT 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	AA+	Aaa	03/17/22	03/21/22	30,856,640.63	2.45	83,350.00	30,763,936.64	30,002,289.00
FHMS K052 A1	DTT 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	AA+	Aaa	05/16/22	05/19/22	50,433,593.75	3.03	137,833.33	50,406,877.73	49,991,806.00
FHMS K726 A1	DTT 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	26,334,870.84	24,526,795.25
FHMS KJ23 A1	DTT 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	63,857,588.43	60,707,172.60



Managed Account Detail of Securities Held

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Commercial Mortgage-Backed Security												
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	1,256,991.93	0.57	698.40	1,255,036.30	1,250,857.72	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	2,932,981.16	0.57	1,629.59	2,928,418.02	2,918,668.00	
FHMS KJ33 A1	DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	AA+	Aaa	02/17/21	02/26/21	900,456.58	0.44	330.18	900,465.21	875,172.46	
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	AA+	Aaa	02/10/21	02/19/21	3,661,382.60	0.57	2,034.72	3,656,297.67	3,643,904.69	
FHMS K055 A2	DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	AA+	Aaa	06/23/22	06/28/22	81,239,628.91	3.46	185,996.25	81,239,628.91	81,842,564.25	
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	AA+	Aaa	07/20/21	07/29/21	7,254,604.21	0.68	4,117.04	7,254,622.33	6,743,097.55	
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,481,244.83	14,522,114.10	
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,698,826.17	8,077,594.47	
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	AA+	Aaa	12/07/21	12/16/21	2,274,983.86	1.30	2,460.78	2,274,985.01	2,127,163.42	
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,670,383.96	10,114,399.50	
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	20,153,806.92	19,083,702.32	
FRESB 2022-SB97	DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	AA+	Aaa	04/13/22	04/22/22	21,082,278.03	2.66	32,562.57	21,132,605.25	20,915,045.48	
FHMS KJ39 A1	DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	AA+	Aaa	04/13/22	04/21/22	45,337,852.58	2.75	103,916.39	45,338,275.15	44,565,270.12	
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	AA+	Aaa	04/19/22	04/22/22	50,287,109.38	3.12	135,125.00	50,271,043.98	50,279,703.50	



Managed Account Detail of Securities Held

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	AA+	Aaa	02/15/22	02/18/22	38,105,812.06	2.27	94,958.93	37,974,204.39	36,582,069.09
FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	AA+	Aaa	06/29/22	06/30/22	79,984,777.50	3.59	219,797.22	79,984,777.50	81,883,932.80

Security Type Sub-Total **959,375,487.47** **978,349,554.47** **2.52** **2,436,775.36** **972,179,131.05** **952,991,855.70**

Federal Agency Bond / Note

FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135GOW33	75,000,000.00	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	415,364.58	74,991,427.01	74,918,475.00
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	10,005,302.17	9,994,720.00
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	63,990,613.33	63,660,800.00
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	74,977,629.45	74,434,275.00
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	9,998,573.15	9,877,120.00
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	39,994,292.60	39,508,480.00
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	49,983,150.18	49,668,850.00
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	10,006,201.37	10,006,600.00
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	49,970,091.32	49,171,000.00
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	99,989,355.90	98,210,100.00
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	AA+	Aaa	05/05/21	05/10/21	55,928,320.00	0.19	15,750.00	55,972,309.92	54,868,912.00



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For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	47,916.67	99,919,183.56	97,962,200.00
FFCB FLOATING NOTES DTD 06/09/2020 2.600% 06/09/2023	3133ELH72	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	116,237.52	45,000,000.00	45,110,565.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	AA+	Aaa	06/24/20	06/26/20	22,932,840.00	0.35	5,590.28	22,979,821.33	22,459,247.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	AA+	Aaa	07/08/20	07/10/20	49,892,500.00	0.32	7,291.67	49,966,326.48	48,766,750.00
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	AA+	Aaa	08/28/19	08/29/19	10,047,100.00	1.48	74,222.22	10,012,312.45	9,865,740.00
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	AA+	Aaa	08/19/20	08/21/20	44,954,100.00	0.28	49,062.50	44,983,780.33	43,748,190.00
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	AA+	Aaa	09/09/21	09/10/21	49,894,000.00	0.23	26,509.83	49,942,047.42	48,529,500.00
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	31,777.78	31,996,127.68	31,077,792.00
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	23,333.33	63,903,857.97	61,887,872.00
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	44,270.83	74,971,546.53	72,528,525.00
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	39,861.11	34,989,702.20	33,947,620.00
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	22,222.22	49,974,903.37	48,277,800.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2A	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	24,541.67	61,972,533.15	59,833,658.00
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	1,222,222.22	99,887,155.24	99,376,600.00



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SAN BERNARDINO COUNTY - 76990800

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Federal Agency Bond / Note											
FHLMC (CALLABLE) NOTES	02/15/2019 2.500% 02/13/2024	3130AFW94	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	583,333.33	49,945,560.86	49,683,650.00
FEDERAL HOME LOAN BANK NOTES	03/25/2022 2.125% 02/28/2024	3130ARHG9	AA+	Aaa	03/24/22	03/25/22	29,965,800.00	2.19	223,125.00	29,972,057.87	29,633,190.00
FHLMC (CALLABLE) NOTES	04/29/2020 0.570% 04/29/2024	3134GVPP7	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	36,416.67	25,000,000.00	24,001,725.00
FEDERAL FARM CREDIT BANK NOTES	05/16/2022 2.625% 05/16/2024	3133ENWP1	AA+	Aaa	05/10/22	05/16/22	39,946,000.00	2.69	218,750.00	39,951,688.10	39,784,480.00
FHLMC (CALLABLE) NOTES	05/20/2020 0.510% 05/20/2024	3134GVUY2	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	25,145.83	25,000,000.00	23,943,075.00
FHLMC (CALLABLE) NOTES	05/20/2020 0.500% 05/20/2024	3134GVXC7	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	24,652.78	25,000,000.00	23,938,725.00
FEDERAL HOME LOAN BANK NOTES	06/10/2022 2.750% 06/28/2024	3130ASD55	AA+	Aaa	06/09/22	06/10/22	49,884,000.00	2.87	194,791.67	49,892,053.40	49,828,400.00
FANNIE MAE NOTES	07/08/2019 1.750% 07/02/2024	3135G0V75	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	35,243.06	24,915,648.90	24,459,225.00
FEDERAL HOME LOAN BANK NOTES	07/08/2022 3.000% 07/08/2024	3130ASME6	AA+	Aaa	07/06/22	07/08/22	24,951,500.00	3.10	47,916.67	24,953,092.34	25,010,075.00
FEDERAL HOME LOAN BANK NOTES	08/15/2014 2.875% 09/13/2024	3130AZUW4	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	275,520.84	25,618,326.27	24,978,375.00
FEDERAL HOME LOAN BANK NOTES	08/15/2014 2.875% 09/13/2024	3130AZUW4	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	275,520.84	25,611,573.07	24,978,375.00
FANNIE MAE NOTES	10/18/2019 1.625% 10/15/2024	3135G0W66	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	119,618.06	24,981,109.38	24,314,750.00
FEDERAL HOME LOAN BANK NOTES	11/18/2021 0.875% 11/18/2024	3133ENEJ5	AA+	Aaa	11/15/21	11/18/21	74,913,750.00	0.91	133,072.92	74,933,895.99	71,621,025.00
FEDERAL HOME LOAN BANK NOTES	11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	10,515,630.00	1.68	36,666.67	10,243,062.64	9,961,990.00



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/03/19	12/05/19	26,384,500.00	1.60	91,666.67	25,652,638.96	24,904,975.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	91,666.67	25,606,914.17	24,904,975.00
FEDERAL HOME LOAN BANK NOTES	DTD 12/22/2021 1.000% 12/20/2024	3130AOF40	AA+	Aaa	07/20/22	07/21/22	23,641,500.00	3.36	28,472.22	23,658,423.56	23,903,150.00
FEDERAL HOME LOAN BANK NOTES	DTD 12/22/2021 1.000% 12/20/2024	3130AOF40	AA+	Aaa	07/20/22	07/21/22	23,665,000.00	3.32	28,472.22	23,681,630.80	23,903,150.00
FFCB NOTES	DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	AA+	Aaa	01/06/22	01/11/22	37,914,500.00	1.20	29,687.50	37,930,330.43	36,413,538.00
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	81,250.00	74,883,260.69	72,740,025.00
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	352,083.33	49,980,465.21	48,319,700.00
FEDERAL FARM CREDIT BANK NOTES	DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	AA+	Aaa	02/10/22	02/15/22	29,919,900.00	1.84	242,083.33	29,932,116.16	29,150,310.00
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	233,546.94	26,246,284.80	25,489,144.48
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	85,937.50	49,943,813.05	47,031,700.00
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	41,319.44	25,000,000.00	23,538,575.00
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	30,555.56	49,940,362.66	46,714,050.00
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	4,687.50	44,866,694.90	41,802,885.00
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	81,250.00	49,856,315.79	46,297,850.00



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note										
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	45,300.14	19,900,000.00	18,519,656.40
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	21,437.50	13,973,908.74	12,955,306.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAX3	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	26,666.67	19,962,077.96	18,483,240.00
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	52,500.00	44,894,369.36	41,661,900.00

Security Type Sub-Total **2,373,740,000.00** **2,373,729,399.40** **1.02** **6,677,344.45** **2,372,305,920.17** **2,310,562,580.88**

Corporate Note										
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022	166756AF3	AA-	Aa2	08/10/20	08/12/20	14,500,000.00	0.33	22,667.13	14,500,000.00	14,463,634.00
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	AA-	Aa2	08/13/19	08/16/19	3,000,000.00	1.90	26,152.50	3,000,000.00	2,999,967.00
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	AA-	A1	12/05/19	12/09/19	11,989,920.00	1.98	14,300.00	11,998,560.00	11,947,020.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	A	A1	04/23/20	04/27/20	5,072,350.00	1.31	1,027.78	5,011,369.29	4,977,185.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	A	A1	03/15/22	03/17/22	17,270,654.52	1.65	3,543.98	17,256,693.46	17,162,329.32
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 2.630% 06/13/2023	89236TJSS	A+	A1	12/08/21	12/13/21	10,000,000.00	0.40	9,930.55	10,000,000.00	9,950,130.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	A	A2	06/01/20	06/04/20	2,997,540.00	0.73	1,516.67	2,999,261.56	2,931,240.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
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	9,753,430.00
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	2,998,618.80	2,919,255.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	24422EVX4	3,000,000.00	A	A2	01/04/22	01/10/22	2,999,520.00	0.91	1,575.00	2,999,653.48	2,902,074.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	124,849.16	7,230,821.05	6,992,925.95
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024	89236TJX4	20,000,000.00	A+	A1	03/18/22	03/22/22	19,987,600.00	2.53	179,166.67	19,989,839.12	19,709,800.00
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 2.730% 04/13/2024	023135CD6	50,000,000.00	AA	A1	04/11/22	04/13/22	50,000,000.00	2.73	409,500.00	50,000,000.00	49,744,900.00
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 2.543% 04/26/2024	06406RAT4	15,000,000.00	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	4,471.13	15,000,000.00	14,795,700.00
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	34,978,336.41	33,438,440.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	30,000,000.00	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	20,250.00	29,976,806.95	28,668,150.00
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	14,988,811.18	14,279,835.00



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Corporate Note											
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	06/18/2021 2.546%	89236TJJS	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	40,386.65	20,000,000.00	19,770,640.00
DTD 06/18/2021 2.546%	06/18/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	09/10/2021 0.625%	24422EVU0	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	36,718.75	14,993,141.20	14,225,130.00
DTD 09/10/2021 0.625%	09/10/2024										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	09/13/2021 0.625%	89236TJNG	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	95,833.33	39,986,723.36	37,880,000.00
DTD 09/13/2021 0.625%	09/13/2024										
BANK OF NY MELLON CORP (CALLABLE) CORPORATE NOTES	10/25/2021 0.850%	06406RAX5	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	113,333.33	49,975,802.92	47,485,700.00
DTD 10/25/2021 0.850%	10/25/2024										
BANK OF NY MELLON CORP FLT NOTES (CALLABLE) CORPORATE NOTES	10/25/2021 2.483%	06406RAY3	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	16,808.09	50,000,000.00	48,931,000.00
DTD 10/25/2021 2.483%	10/25/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	01/10/2022 1.250%	24422EVY2	A	A2	01/04/22	01/10/22	9,995,300.00	1.27	7,291.67	9,996,170.53	9,562,800.00
DTD 01/10/2022 1.250%	01/10/2025										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	03/07/2022 2.125%	24422EWB1	A	A2	03/02/22	03/07/22	6,996,990.00	2.14	59,500.00	6,997,393.71	6,821,353.00
DTD 03/07/2022 2.125%	03/07/2025										
AMAZON.COM INC CORPORATE NOTES	04/13/2022 3.000%	023135CE4	AA	A1	04/11/22	04/13/22	49,920,500.00	3.06	450,000.00	49,928,479.01	50,131,100.00
DTD 04/13/2022 3.000%	04/13/2025										
BANK OF NY MELLON CORP (CALLABLE) CORPORATE NOTES	04/26/2022 3.350%	06406RBC0	A	A1	04/19/22	04/26/22	49,993,000.00	3.36	442,013.89	49,993,620.09	49,837,100.00
DTD 04/26/2022 3.350%	04/25/2025										
BANK OF NY MELLON CORP CORPORATE NOTES	06/13/2022 3.430%	06406RBF3	A	A1	06/08/22	06/13/22	20,000,000.00	3.43	91,466.67	20,000,000.00	20,053,960.00
DTD 06/13/2022 3.430%	06/13/2025										



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Corporate Note											
MET TOWER GLOBAL FUNDING NOTES		58989V2E3	AA-	Aa3	06/06/22	06/13/22	34,965,700.00	3.73	172,666.67	34,967,233.49	35,024,430.00
DTD 06/13/2022 3.700% 06/13/2025											
TOYOTA MOTOR CREDIT CORP CORPORATE		89236TKC8	A+	A1	06/27/22	06/30/22	14,985,750.00	3.98	51,020.83	14,986,166.06	15,232,080.00
NOTES											
DTD 06/30/2022 3.950% 06/30/2025											
Security Type Sub-Total							614,880,505.04	1.69	2,474,946.01	614,753,501.67	602,591,308.27
Commercial Paper											
JP MORGAN SECURITIES LLC COMM PAPER		466400H12	A-1	P-1	11/30/21	12/01/21	49,898,750.00	0.30	0.00	50,000,000.00	49,990,200.00
DTD 03/22/2021 0.000% 08/01/2022											
NATIXIS NY BRANCH COMM PAPER		63873KH59	A-1	P-1	01/05/22	01/05/22	49,885,166.67	0.39	0.00	49,997,833.33	49,977,200.00
DTD 11/09/2021 0.000% 08/05/2022											
TOYOTA MOTOR CREDIT CORP COMM		89233HH80	A-1+	P-1	02/02/22	02/03/22	24,923,791.67	0.59	0.00	24,997,131.94	24,985,925.00
PAPER											
DTD 08/08/2021 0.000% 08/08/2022											
NATIXIS NY BRANCH COMM PAPER		63873KHB6	A-1	P-1	04/20/22	04/20/22	24,897,986.11	1.31	0.00	24,990,972.22	24,978,800.00
DTD 01/07/2022 0.000% 08/11/2022											
METLIFE SHORT TERM FUND COMM PAPER		59157UHK9	A-1+	P-1	04/08/22	04/11/22	41,253,490.00	0.98	0.00	41,379,714.00	41,356,364.40
DTD 02/19/2022 0.000% 08/19/2022											
COOPERATIVE RABOBANK UA COMM		21687BHO7	A-1	P-1	12/02/21	12/03/21	49,879,000.00	0.33	0.00	49,989,458.33	49,920,150.00
PAPER											
DTD 08/26/2020 0.000% 08/24/2022											
TORONTO DOMINION HDG USA COMM		89116FHQ6	A-1+	P-1	12/03/21	12/06/21	49,873,125.00	0.35	0.00	49,988,819.44	49,921,950.00
PAPER											
DTD 10/13/2021 0.000% 08/24/2022											
TOYOTA MOTOR CREDIT CORP COMM		89233HJ13	A-1+	P-1	12/06/21	12/07/21	49,873,444.44	0.34	0.00	49,985,361.11	49,898,550.00
PAPER											
DTD 09/01/2020 0.000% 09/01/2022											



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Commercial Paper											
BANK OF MONTREAL CHICAGO COMM PAPER	09/01/2021 0.000% 09/01/2022	063666HJ16	A-1	P-1	12/08/21	12/09/21	49,848,527.78	0.41	0.00	49,982,347.22	49,887,550.00
NATIXIS NY BRANCH COMM PAPER	12/06/2021 0.000% 09/02/2022	63873KJ24	A-1	P-1	04/20/22	04/20/22	24,866,875.00	1.43	0.00	24,968,444.44	24,942,125.00
ING (US) FUNDING LLC COMM PAPER	09/07/2021 0.000% 09/07/2022	4497W1I72	A-1	P-1	01/10/22	01/10/22	49,843,333.33	0.47	0.00	49,975,847.22	49,866,750.00
NATIXIS NY BRANCH COMM PAPER	04/08/2022 0.000% 09/08/2022	63873KJ81	A-1	P-1	04/08/22	04/08/22	49,706,750.00	1.39	0.00	49,927,166.67	49,863,200.00
OLD LINE FUNDING LLC COMM PAPER	10/13/2021 0.000% 09/14/2022	67983UJE4	A-1+	P-1	03/08/22	03/10/22	24,840,722.22	1.23	0.00	24,962,722.22	24,919,350.00
NATIXIS NY BRANCH COMM PAPER	01/07/2022 0.000% 09/14/2022	63873KJE8	A-1	P-1	04/20/22	04/20/22	24,850,958.33	1.47	0.00	24,955,388.89	24,920,900.00
JP MORGAN SECURITIES LLC COMM PAPER	03/21/2022 0.000% 09/21/2022	46640QJM4	A-1	P-1	03/21/22	03/22/22	49,656,875.00	1.36	0.00	49,904,375.00	49,816,100.00
COOPERATIEVE RABOBANK UA COMM PAPER	09/30/2021 0.000% 09/30/2022	21687BJW2	A-1	P-1	03/02/22	03/03/22	49,715,736.11	0.98	0.00	49,919,166.67	49,793,700.00
CITIGROUP GLOBAL MARKETS COMM PAPER	11/02/2021 0.000% 10/03/2022	17327BK38	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,956,250.00	49,769,500.00
NATIXIS NY BRANCH COMM PAPER	11/09/2021 0.000% 10/03/2022	63873KK30	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,956,250.00	49,769,500.00
OLD LINE FUNDING LLC COMM PAPER	01/05/2022 0.000% 10/05/2022	67983UK51	A-1+	P-1	03/29/22	04/01/22	49,628,597.22	1.44	0.00	49,870,902.78	49,762,800.00
CAFCO LLC COMM PAPER	01/31/2022 0.000% 10/07/2022	1247P3K76	A-1	P-1	04/12/22	04/13/22	24,810,708.33	1.55	0.00	24,928,347.22	24,865,400.00
CITIGROUP GLOBAL MARKETS COMM PAPER	03/31/2022 0.000% 10/19/2022	17327BKK0	A-1	P-1	05/05/22	05/06/22	49,582,694.44	1.83	0.00	49,801,402.78	49,699,650.00



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Commercial Paper											
BEDFORD ROW FUNDING CORP COMM PAPER	07644BL18	25,000,000.00	A-1+	P-1	04/26/22	04/27/22	24,758,472.22	1.87	0.00	24,881,805.55	24,810,900.00
DTD 02/07/2022 0.000% 11/01/2022											
NATIXIS NY BRANCH COMM PAPER	63873KLG0	25,000,000.00	A-1	P-1	05/20/22	05/23/22	24,743,104.17	2.11	0.00	24,844,701.39	24,784,075.00
DTD 01/07/2022 0.000% 11/16/2022											
JP MORGAN SECURITIES LLC COMM PAPER	46640QLW9	25,000,000.00	A-1	P-1	04/26/22	04/27/22	24,698,611.11	2.02	0.00	24,831,944.44	24,748,300.00
DTD 03/05/2022 0.000% 11/30/2022											
BNP PARIBAS FORTIS FUNDING SA COMM PAPER	09659KMM9	50,000,000.00	A-1	P-1	07/12/22	07/13/22	49,344,819.44	2.97	0.00	49,422,138.88	49,409,700.00
DTD 06/21/2022 0.000% 12/21/2022											
LIBERTY STREET FDG LLC COMM PAPER	53127UMM9	50,000,000.00	A-1	P-1	07/28/22	07/29/22	49,395,833.33	3.04	0.00	49,408,333.33	49,373,300.00
DTD 07/28/2022 0.000% 12/21/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER	17327BN35	50,000,000.00	A-1	P-1	04/08/22	04/08/22	49,261,250.00	2.00	0.00	49,575,902.78	49,312,000.00
DTD 03/31/2022 0.000% 01/03/2023											
THUNDER BAY FUNDING LLC COMM PAPER	88602UNB2	50,000,000.00	A-1+	P-1	07/12/22	07/13/22	49,203,750.00	3.20	0.00	49,286,875.00	49,256,300.00
DTD 07/11/2022 0.000% 01/11/2023											
FAIRWAY FINANCE CORP COMM PAPER	30601WND7	35,000,000.00	A-1	P-1	07/12/22	07/13/22	34,432,922.22	3.22	0.00	34,491,479.16	34,476,470.00
DTD 07/11/2022 0.000% 01/13/2023											
LA FAYETTE ASSET SECURIT COMM PAPER	50286MNH0	25,000,000.00	A-1	P-1	07/12/22	07/13/22	24,582,222.22	3.25	0.00	24,624,444.44	24,590,550.00
DTD 07/11/2022 0.000% 01/17/2023											
Security Type Sub-Total		1,226,400,000.00					1,217,882,516.36	1.35	0.00	1,221,805,526.45	1,219,667,259.40
Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS	89114WHJ7	50,000,000.00	A-1+	P-1	10/07/21	10/08/21	50,000,000.00	0.19	78,375.00	50,000,000.00	49,990,652.80
DTD 10/08/2021 0.190% 08/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RSP6	100,000,000.00	A-1+	P-1	08/25/21	08/26/21	100,000,000.00	0.18	170,000.00	100,000,000.00	99,981,219.60
DTD 08/26/2021 0.180% 08/01/2022											



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Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS	89114WOC2	25,000,000.00	A-1+	P-1	02/02/22	02/03/22	25,000,000.00	0.61	75,826.39	25,000,000.00	24,994,925.68
DTD 02/03/2022 0.610% 08/02/2022											
BANK OF MONTREAL CHICAGO CERT DEPOS	06367CRL3	50,000,000.00	A-1	P-1	01/11/22	01/12/22	50,000,000.00	0.40	111,666.67	50,000,000.00	49,966,105.00
DTD 01/12/2022 0.400% 08/10/2022											
SWEDBANK NY CERT DEPOS	87019V7K7	50,000,000.00	A-1	P-1	02/23/22	02/25/22	50,000,000.00	0.84	183,166.67	50,000,000.00	49,918,181.65
DTD 02/25/2022 0.840% 08/31/2022											
SWEDBANK NY CERT DEPOS	87019WAC9	50,000,000.00	A-1	P-1	03/01/22	03/02/22	50,000,000.00	0.87	183,666.67	50,000,000.00	49,917,120.70
DTD 03/02/2022 0.870% 09/01/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WTS4	50,000,000.00	A-1+	P-1	03/30/22	03/31/22	50,000,000.00	1.40	239,166.67	50,000,000.00	49,869,979.25
DTD 03/31/2022 1.400% 09/30/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WJ30	50,000,000.00	A-1+	P-1	10/18/21	10/18/21	50,000,000.00	0.26	103,638.89	50,000,000.00	49,760,556.10
DTD 10/18/2021 0.260% 10/03/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTU4	50,000,000.00	A-1+	P-1	10/14/21	10/14/21	50,000,000.00	0.24	97,000.00	50,000,000.00	49,584,610.15
DTD 10/14/2021 0.240% 11/01/2022											
SWEDBANK NY CERT DEPOS	87019WBJ3	50,000,000.00	A-1	P-1	04/26/22	04/27/22	50,000,000.00	1.83	244,000.00	50,000,000.00	49,791,278.90
DTD 04/27/2022 1.830% 11/01/2022											
SWEDBANK NY CERT DEPOS	87019WBK0	50,000,000.00	A-1	P-1	04/27/22	04/27/22	50,000,000.00	1.84	245,333.33	50,000,000.00	49,790,411.35
DTD 04/27/2022 1.840% 11/02/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WWK7	50,000,000.00	A-1+	P-1	05/05/22	05/06/22	50,000,000.00	2.02	244,083.33	50,000,000.00	49,804,628.40
DTD 05/06/2022 2.020% 11/07/2022											
ROYAL BANK OF CANADA NY CERT DEPOS	78012U6B6	50,000,000.00	A-1+	P-1	06/01/22	06/01/22	50,000,000.00	2.32	196,555.56	50,000,000.00	49,761,576.80
DTD 06/01/2022 2.320% 01/03/2023											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MYV1	50,000,000.00	A-1	P-1	06/01/22	06/01/22	50,000,000.00	2.30	194,861.11	50,000,000.00	49,757,276.35
DTD 06/01/2022 2.300% 01/03/2023											
CANADIAN IMP BK COMM NY CERT DEPOS	13606KFS0	50,000,000.00	A-1	P-1	04/05/22	04/06/22	50,000,000.00	1.90	308,750.00	50,000,000.00	49,656,715.00
DTD 04/06/2022 1.900% 01/09/2023											



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Certificate of Deposit											
BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023		05586FY7	A-1	P-1	02/01/22	02/01/22	50,000,000.00	0.96	241,333.33	50,000,000.00	49,327,617.95
CITIBANK NA CERT DEPOS DTD 07/29/2022 3.500% 03/01/2023		17305T5U2	A-1	P-1	07/29/22	07/29/22	50,000,000.00	3.50	14,583.33	50,000,000.00	49,976,611.15
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/18/2022 1.910% 03/20/2023		78012U4K8	A-1+	P-1	03/16/22	03/18/22	50,000,000.00	1.91	360,777.78	50,000,000.00	49,461,569.15
TORONTO DOMINION BANK NY CERT DEPOS DTD 04/21/2022 2.420% 05/01/2023		89114WVB8	A-1+	P-1	04/20/22	04/21/22	50,000,000.00	2.42	342,833.33	50,000,000.00	49,500,250.00
CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/27/2022 2.520% 05/01/2023		13606KV2	A-1	P-1	04/27/22	04/27/22	50,000,000.00	2.52	336,000.00	50,000,000.00	49,537,600.00
BNP PARIBAS FORTIS SA CERT DEPOS DTD 07/14/2022 3.650% 06/01/2023		34959TSD9	A-1	P-1	07/13/22	07/14/22	50,000,000.00	3.65	91,250.00	50,000,000.00	49,935,662.40
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 06/08/2022 2.950% 06/07/2023		86959RZV5	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.95	221,250.00	50,000,000.00	49,635,621.00
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/08/2022 2.970% 06/14/2023		65558UUF7	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.97	222,750.00	50,000,000.00	49,616,050.00
Security Type Sub-Total							1,175,000,000.00	1.61	4,506,868.06	1,175,000,000.00	1,169,536,219.38
Asset-Backed Security											
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023		43815MAC0	NR	Aaa	05/21/19	05/29/19	481,628.82	2.52	337.15	481,642.86	481,492.51
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023		89239AAD5	AAA	Aaa	02/05/19	02/13/19	357,668.80	2.91	462.67	357,719.91	357,731.11
TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023		89239JAD6	AAA	Aaa	04/30/19	05/08/19	382,950.46	2.57	437.48	382,996.71	382,906.83
HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023		43815NAC8	AAA	Aaa	08/21/19	08/27/19	737,261.22	1.78	583.26	737,265.74	735,960.75



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Asset-Backed Security												
TAOT 2019-C A3	DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	AAA	Aaa	08/06/19	08/14/19	628,445.30	1.91	533.48	628,449.04	627,672.81	
TLOT 2021-A A2	DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	AAA	Aaa	04/13/21	04/21/21	1,674,303.90	0.28	138.15	1,674,417.57	1,667,921.98	
HAROT 2021-2 A3	DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	AAA	Aaa	05/18/21	05/26/21	6,076,493.09	0.49	1,323.34	6,076,520.12	6,047,746.15	
BMWLT 2021-2 A2	DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	NR	Aaa	09/08/21	09/15/21	4,776,990.12	0.19	151.28	4,777,111.20	4,751,600.71	
JDOT 2019-B A3	DTD 07/24/2019 2.210% 12/15/2023	477870AC3	NR	Aaa	07/16/19	07/24/19	267,062.40	2.22	262.37	267,101.41	266,653.36	
TAOT 2019-D A3	DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	AAA	Aaa	11/06/19	11/13/19	1,301,354.23	1.92	1,110.57	1,301,415.36	1,300,624.12	
TAOT 2021-B A3	DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	AAA	NR	06/08/21	06/14/21	12,187,996.54	0.46	2,491.81	12,188,094.45	12,125,974.34	
MBALT 2021-B A2	DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	AAA	NR	06/22/21	06/29/21	12,715,152.45	0.22	1,243.36	12,715,608.00	12,637,116.83	
HAROT 2019-4 A3	DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	AAA	NR	11/19/19	11/26/19	2,824,438.01	1.83	1,866.82	2,824,763.53	2,807,531.02	
HART 2019-B A3	DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	AAA	NR	10/29/19	11/06/19	620,868.10	1.94	535.35	620,886.41	620,100.68	
MBART 2019-1 A3	DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	AAA	Aaa	09/18/19	09/25/19	1,162,192.60	1.94	1,002.21	1,162,294.63	1,159,761.54	
TLOT 2021-A A3	DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	AAA	Aaa	04/13/21	04/21/21	4,499,474.85	0.39	536.25	4,499,698.41	4,409,953.65	
HAROT 2020-1 A3	DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	NR	Aaa	02/19/20	02/26/20	4,604,323.09	1.61	2,059.56	4,604,850.85	4,573,232.74	
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	AAA	Aaa	02/04/20	02/12/20	6,442,768.90	1.66	4,753.67	6,443,038.62	6,398,762.25	



Managed Account Detail of Securities Held

For the Month Ending July 31, 2022

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
TAOT 2021-C A2	DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	AAA	Aaa	09/21/21	09/27/21	7,374,744.09	0.20	655.58	7,374,922.79	7,300,982.22
HART 2021-B A2	DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	AAA	NR	07/20/21	07/28/21	9,483,955.12	0.24	1,011.71	9,484,265.73	9,415,138.04
HAROT 2021-4 A2	DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	NR	Aaa	11/16/21	11/24/21	7,695,573.37	0.39	833.71	7,695,628.82	7,601,276.27
BMWLT 2022-1 A2	DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	AAA	NR	01/11/22	01/19/22	6,255,162.61	0.67	698.49	6,255,163.46	6,193,452.89
JDOT 2021-B A2	DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	NR	Aaa	07/13/21	07/21/21	16,302,773.76	0.25	1,811.42	16,302,535.77	16,091,713.16
MBART 2021-1 A2	DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	AAA	Aaa	09/15/21	09/22/21	12,012,306.25	0.21	1,121.26	12,012,669.82	11,909,002.17
JOHN DEERE OWNER TRUST	DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	NR	Aaa	03/04/20	03/11/20	2,303,434.95	1.10	1,126.19	2,303,510.89	2,278,916.84
TAOT 2021-D A2	DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	AAA	NR	11/09/21	11/15/21	7,073,622.92	0.31	974.60	7,073,636.97	6,995,991.43
CHAIT 2012-A7 A7	DTD 10/09/2012 2.160% 09/15/2024	161571FO2	AAA	NR	09/17/19	09/18/19	10,060,156.25	2.03	9,600.00	10,025,592.79	9,997,062.00
TAOT 2022-A A2	DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	NR	Aaa	01/25/22	01/31/22	4,815,720.90	0.74	1,583.88	4,815,744.67	4,758,364.12
HART 2021-C A2A	DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	AAA	NR	11/09/21	11/17/21	9,547,475.07	0.36	1,527.68	9,547,609.42	9,432,191.19
JDOT 2022-A A2	DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	NR	Aaa	03/10/22	03/16/22	6,499,644.45	1.90	5,488.89	6,499,694.77	6,413,612.40
MBALT 2021-B A3	DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	AAA	NR	06/22/21	06/29/21	16,498,754.25	0.40	2,933.33	16,499,155.71	16,019,229.60
BMWLT 2021-2 A3	DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	NR	Aaa	09/08/21	09/15/21	7,499,226.00	0.33	412.50	7,499,432.74	7,292,355.00



Managed Account Detail of Securities Held

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
BMWOT 2022-A A2A	DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	AAA	Aaa	05/10/22	05/18/22	10,749,227.08	2.52	4,515.00	10,749,287.91	10,678,837.15
CHAIT 2020-A1 A1	DTD 02/18/2020 1.530% 01/15/2025	161571HP2	AAA	NR	02/10/20	02/18/20	7,998,167.20	1.53	5,440.00	7,999,082.07	7,937,850.40
TAOT 2022-B A2A	DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	AAA	Aaa	04/07/22	04/13/22	8,249,640.30	2.35	8,616.67	8,249,679.55	8,190,136.35
BMWLT 2022-1 A3	DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	AAA	NR	01/11/22	01/19/22	8,248,766.63	1.10	1,512.50	8,248,972.72	7,988,453.55
HART 2022-B A2A	DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	AAA	NR	07/12/22	07/20/22	9,999,493.00	3.64	11,122.22	9,999,498.91	10,001,457.00
JDOT 2022-B A2	DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	NR	Aaa	07/12/22	07/20/22	10,498,888.05	3.73	11,967.08	10,498,900.61	10,504,627.35
HAROT 2021-2 A3	DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	01/31/22	02/02/22	9,878,906.25	0.68	1,466.67	9,895,803.05	9,684,445.00
HAROT 2021-2 A3	DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	05/18/21	05/26/21	18,999,259.00	0.33	2,786.66	18,999,466.60	18,400,445.50
TAOT 2021-B A3	DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	AAA	NR	06/08/21	06/14/21	36,996,015.10	0.26	4,275.56	36,997,032.89	35,646,510.40
TAOT 2021-C A3	DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	AAA	Aaa	09/21/21	09/27/21	11,999,043.60	0.43	2,293.33	11,999,231.11	11,442,222.00
HART 2021-B A3	DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	AAA	NR	07/20/21	07/28/21	16,996,248.10	0.39	2,871.11	16,997,096.42	16,349,573.20
HAROT 2021-4 A3	DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	NR	Aaa	11/16/21	11/24/21	7,748,366.30	0.89	1,894.44	7,748,635.18	7,416,709.70
JDOT 2021-B A3	DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	NR	Aaa	07/13/21	07/21/21	13,498,795.80	0.52	3,120.00	13,499,062.30	12,803,443.20
TAOT 2021-D A3	DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	AAA	NR	11/09/21	11/15/21	6,999,850.90	0.71	2,208.89	6,999,874.86	6,695,994.20



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For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HART 2021-C A3	DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	AAA	NR	11/09/21	11/17/21	5,498,772.40	0.75	1,808.89	5,498,964.77	5,266,464.50
TAOT 2022-A A3	DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	NR	Aaa	01/25/22	01/31/22	4,249,277.50	1.23	2,323.33	4,249,359.89	4,084,751.50
MBART 2021-1 A3	DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	AAA	Aaa	09/15/21	09/22/21	20,997,253.20	0.46	4,293.33	20,997,751.03	20,175,873.90
BMWOT 2022-A A3	DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	AAA	Aaa	05/10/22	05/18/22	13,999,272.00	3.21	7,490.00	13,999,307.00	13,887,437.20
TAOT 2022-B A3	DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	AAA	Aaa	04/07/22	04/13/22	11,999,719.20	2.93	15,626.67	11,999,738.31	11,873,288.40
JDOT 2022-A A3	DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	NR	Aaa	03/10/22	03/16/22	7,998,230.40	2.33	8,248.89	7,998,378.85	7,755,317.60
HART 2022-B A3	DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	AAA	NR	07/12/22	07/20/22	10,999,995.60	3.72	12,503.33	10,999,995.63	11,044,132.00
JDOT 2022-B A3	DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	NR	Aaa	07/12/22	07/20/22	8,599,178.70	3.74	9,827.89	8,599,184.59	8,641,521.66
AMXCA 2022-2 A	DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	AAA	NR	05/17/22	05/24/22	19,995,576.00	3.39	30,133.33	19,995,743.82	20,079,682.00
Security Type Sub-Total		468,464,594.16				468,361,496.74	1.24	205,953.81	468,353,487.24	459,601,204.47	
Managed Account Sub-Total		10,994,678,081.63				10,942,597,680.55	1.65	23,784,014.55	10,950,241,947.69	10,786,844,575.95	
Securities Sub-Total		\$10,994,678,081.63				\$10,942,597,680.55	1.65%	\$23,784,014.55	\$10,950,241,947.69	\$10,786,844,575.95	
Accrued Interest										\$23,784,014.55	
Total Investments										\$10,810,628,590.50	



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		99.86	24,964,845.00	225,587.19	(21,943.68)	0.26	2.43
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		98.89	49,445,310.00	787,106.87	(286,153.37)	0.84	2.98
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		98.53	24,632,812.50	(68,359.38)	(292,142.43)	0.92	3.01
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		98.53	49,265,625.00	1,142,578.12	(330,611.83)	0.92	3.01
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		99.70	49,851,560.00	(783,205.63)	(285,342.17)	0.91	2.95
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		98.53	98,531,250.00	2,496,093.75	(609,184.27)	0.92	3.01
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	100,000,000.00	MORGANST		98.30	98,296,880.00	2,031,255.00	(846,050.33)	1.00	2.99
US TREASURY NOTES	DTD 09/15/2020 0.125% 09/15/2023	912828CAK7	100,000,000.00	WELLS_F		96.86	96,859,380.00	222,661.25	(20,834.23)	1.13	2.98
US TREASURY NOTES	DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	WELLS_F		98.69	74,015,625.00	(1,637,695.31)	(1,507,212.47)	1.56	2.98
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		99.23	49,617,190.00	(2,445,310.00)	(1,180,684.70)	1.76	2.94
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		99.23	49,617,190.00	(1,994,138.13)	(1,039,612.29)	1.76	2.94
US TREASURY N/B NOTES	DTD 05/15/2021 0.250% 05/15/2024	912828CCC3	75,000,000.00	RBC		95.34	71,507,812.50	(1,435,546.88)	(1,825,951.36)	1.79	2.94
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	BARCLAY		98.38	49,187,500.00	(638,671.88)	(667,317.71)	1.81	2.92
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		98.28	49,140,625.00	(1,746,093.75)	(1,215,796.17)	1.89	2.93
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		98.28	49,140,625.00	(1,876,953.13)	(1,277,042.12)	1.89	2.93
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		98.28	49,140,625.00	(1,794,921.88)	(1,244,049.86)	1.89	2.93



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES		912828628	50,000,000.00	MORGANST		97.88	48,937,500.00	(1,236,328.13)	(1,135,608.22)	1.90	2.90
DTD 06/30/2019 1.750% 06/30/2024											
US TREASURY NOTES		912828628	50,000,000.00	BARCLAY		97.88	48,937,500.00	(763,671.88)	(811,441.28)	1.90	2.90
DTD 06/30/2019 1.750% 06/30/2024											
US TREASURY NOTES		912828628	50,000,000.00	STIFEL		97.88	48,937,500.00	195,312.50	112,915.69	1.90	2.90
DTD 06/30/2019 1.750% 06/30/2024											
US TREASURY N/B NOTES		91282CCCL3	100,000,000.00	PIPER S		95.23	95,234,380.00	554,692.50	306,079.77	1.96	2.90
DTD 07/15/2021 0.375% 07/15/2024											
US TREASURY NOTES		9128282N9	50,000,000.00	TOR DOM		98.45	49,226,560.00	(2,248,049.38)	(1,386,810.28)	1.95	2.93
DTD 07/31/2017 2.125% 07/31/2024											
US TREASURY NOTES		9128282N9	50,000,000.00	PIPER S		98.45	49,226,560.00	(203,127.50)	(281,907.38)	1.95	2.93
DTD 07/31/2017 2.125% 07/31/2024											
US TREASURY NOTES		912828Y87	50,000,000.00	DAIWA		97.77	48,882,810.00	558,591.25	455,201.15	1.96	2.91
DTD 07/31/2019 1.750% 07/31/2024											
US TREASURY NOTES		912828D56	50,000,000.00	BNP		98.92	49,460,940.00	181,643.12	137,166.48	1.99	2.92
DTD 08/15/2014 2.375% 08/15/2024											
US TREASURY NOTES		912828YE4	50,000,000.00	BOFA		96.66	48,328,125.00	(1,384,765.63)	(1,437,694.69)	2.06	2.91
DTD 08/31/2019 1.250% 08/31/2024											
US TREASURY NOTES		912828YE4	50,000,000.00	RBC		96.66	48,328,125.00	(1,089,843.75)	(1,194,069.41)	2.06	2.91
DTD 08/31/2019 1.250% 08/31/2024											
US TREASURY NOTES		912828YH7	50,000,000.00	TOR DOM		97.09	48,546,875.00	(1,136,718.75)	(1,191,602.17)	2.13	2.89
DTD 09/30/2019 1.500% 09/30/2024											
US TREASURY NOTES		912828YH7	50,000,000.00	BNP		97.09	48,546,875.00	(136,718.75)	(307,605.37)	2.13	2.89
DTD 09/30/2019 1.500% 09/30/2024											
US TREASURY N/B NOTES		91282CDB4	75,000,000.00	MORGANS		95.19	71,390,625.00	(1,403,320.31)	(1,737,711.76)	2.20	2.89
DTD 10/15/2021 0.625% 10/15/2024											
US TREASURY N/B NOTES		91282CDH1	75,000,000.00	DAIWA		95.28	71,460,937.50	(128,906.25)	(572,013.87)	2.28	2.89
DTD 11/15/2021 0.750% 11/15/2024											
US TREASURY NOTES		912828Z52	50,000,000.00	BAML		96.38	48,187,500.00	(2,658,203.13)	(2,461,511.47)	2.45	2.89
DTD 01/31/2020 1.375% 01/31/2025											
US TREASURY NOTES		912828J27	50,000,000.00	MIZUHO		97.91	48,953,125.00	(1,623,046.88)	(1,330,985.23)	2.47	2.86
DTD 02/17/2015 2.000% 02/15/2025											
US TREASURY N/B NOTES		91282CDZ1	50,000,000.00	BARCLAY		96.63	48,312,500.00	(1,455,078.13)	(1,487,574.15)	2.49	2.89
DTD 02/15/2022 1.500% 02/15/2025											



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U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		98.05	49,023,440.00	(2,085,935.00)	(1,546,072.73)	2.72	2.86
US TREASURY N/B NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CE00	50,000,000.00	BOFA		99.72	49,859,375.00	207,031.25	190,135.81	2.70	2.85
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		92.97	46,484,375.00	(2,183,593.75)	(2,442,945.63)	2.83	2.85
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		92.78	46,390,625.00	(2,214,843.75)	(2,480,165.53)	2.91	2.85
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		92.78	46,390,625.00	(1,775,390.63)	(2,050,781.25)	2.91	2.85
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	RBC		92.78	46,390,625.00	396,484.37	209,831.42	2.91	2.85
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		92.78	69,585,937.50	(2,472,656.25)	(2,910,337.50)	2.91	2.85
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		92.78	69,585,937.50	(2,390,625.00)	(2,830,176.96)	2.91	2.85
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		92.59	46,296,875.00	(2,173,828.13)	(2,458,084.05)	2.99	2.84
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		92.59	46,296,875.00	(2,185,546.88)	(2,467,624.60)	2.99	2.84
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	DAIWA		92.38	46,187,500.00	(1,671,875.00)	(1,986,482.01)	3.08	2.85
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	CITIGRP		92.38	46,187,500.00	707,031.25	574,562.23	3.08	2.85
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	CITIGRP		92.38	69,281,250.00	(1,488,281.25)	(1,965,000.74)	3.08	2.85
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		92.22	46,109,375.00	(841,796.88)	(1,169,045.61)	3.16	2.84
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		92.05	46,023,440.00	234,377.50	(143,444.35)	3.24	2.83
Security Type Sub-Total							2,722,503,927.50	(39,698,221.04)	(51,313,622.17)	2.04	2.91

2,825,000,000.00

Supra-National Agency Bond / Note



Managed Account Fair Market Value & Analytics

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK		4581X0DD7	25,000,000.00	JPMCHASE		100.07	25,018,300.00	74,300.00	20,446.48	0.16	2.50
NOTE											
DTD 09/26/2018 3.000% 09/26/2022											
INTL BK OF RECON AND DEV NOTE		459058JV6	75,000,000.00	WELLS_F		97.92	73,443,675.00	(1,401,075.00)	(1,500,605.14)	0.72	3.05
DTD 04/20/2021 0.125% 04/20/2023											
INTER-AMERICAN DEVEL BK NOTES		4581X0DM7	20,000,000.00	RBC CAP		98.27	19,653,240.00	(339,960.00)	(344,970.84)	0.82	2.66
DTD 04/24/2020 0.500% 05/24/2023											
INTER-AMERICAN DEVELOPMENT BANK		4581X0CC0	25,000,000.00	BMO		99.96	24,989,475.00	(490,525.00)	(134,722.83)	1.16	3.03
NOTE											
DTD 10/04/2013 3.000% 10/04/2023											
INTL BK RECON & DEVELOP NOTES		459058JM6	25,000,000.00	TD		96.53	24,133,525.00	(812,725.00)	(842,913.36)	1.32	2.95
DTD 11/24/2020 0.250% 11/24/2023											
INTL BK RECON & DEVELOP NOTES		45906M3C3	13,000,000.00	BOFA		98.79	12,842,492.00	(147,368.00)	(149,104.30)	1.63	3.00
DTD 03/29/2022 2.250% 03/28/2024											
INTL BANK OF RECON AND DEV SN (FLOATER)		45906M2B6	10,000,000.00	BMO		100.50	10,049,940.00	49,940.00	49,940.00	0.01	1.90
DTD 06/16/2020 2.670% 06/17/2024											
INTER-AMERICAN DEVEL BK NOTES		4581X0EE4	60,000,000.00	BMO		100.43	60,259,740.00	265,740.00	265,485.55	1.87	3.02
DTD 07/01/2022 3.250% 07/01/2024											
Security Type Sub-Total			253,000,000.00				250,390,387.00	(2,801,673.00)	(2,636,444.44)	1.07	2.90

Repurchase Agreement

CANTOR FITZGERALD REPO AGRMT		REI364265	50,000,000.00	DIRECT		100.00	49,999,833.35	(166.65)	(166.65)	0.01	2.37
DTD 07/29/2022 2.250% 08/01/2022											

Security Type Sub-Total

49,999,833.35 (166.65) (166.65) 0.01 2.37

NOW Account

BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	1.92
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Security Type Sub-Total

50,000,000.00 0.00 0.00 0.00 1.92

Money Market Mutual Fund



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Money Market Mutual Fund											
FIDELITY GOVT MM FUND 2642		31607A703	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	1.49
NORTHERN TRUST INST GOVT SELECT 848		665278701	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	1.53
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	1.78
FEDERATED GOVT OBLIGATIONS FUND		608919718	459,000,000.00			1.00	459,000,000.00	0.00	0.00	0.00	1.59
Security Type Sub-Total			462,000,000.00				462,000,000.00	0.00	0.00	0.00	1.59

Joint Powers Authority											
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	10,000,000.00	DIRECT		1.00	10,000,000.00	0.00	0.00	0.00	1.84
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	25,000,000.00	DIRECT		1.00	25,000,000.00	0.00	0.00	0.00	1.88
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	32,000,000.00	DIRECT		1.00	32,000,000.00	0.00	0.00	0.00	1.88
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	34,000,000.00	DIRECT		1.00	34,000,000.00	0.00	0.00	0.00	1.88
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	1.88
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	1.88
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	150,000,000.00	DIRECT		1.00	150,000,000.00	0.00	0.00	0.00	1.88
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	171,000,000.00	DIRECT		1.00	171,000,000.00	0.00	0.00	0.00	1.88
Security Type Sub-Total			512,000,000.00				512,000,000.00	0.00	0.00	0.00	1.88

Federally Insured Cash Account											
STONECASTLE FICA		FICAMF003	25,000,000.00			1.00	25,000,000.00	0.00	0.00	0.00	1.30
Security Type Sub-Total			25,000,000.00				25,000,000.00	0.00	0.00	0.00	1.30

Federal Agency Commercial Mortgage-Backed Security											
FHMS K033 A2		3137B4WB8	2,800,000.00	CANTFIT		99.17	2,776,837.36	(201,881.39)	(86,732.46)	0.91	3.98
DTD 10/01/2013 3.060% 07/01/2023											



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Commercial Mortgage-Backed Security											
FHMS K034 A2	DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	25,000,000.00	MORGANS		99.55	24,886,416.00	(344,052.75)	(344,052.75)	0.87	4.04
FHLMC MULTIFAMILY STRUCTURED P	DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	23,461,904.16	CANTFIT		98.64	23,143,808.84	(264,939.45)	(265,372.79)	0.90	3.83
FHLMC SERIES K037 A2	DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	59,843,000.00	JPMCHAS		99.49	59,537,645.11	(992,614.34)	(889,920.40)	1.39	3.86
FHMS K039 A2	DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	25,000,000.00	LOOP		99.46	24,866,186.25	7,787.81	5,793.42	1.86	3.59
FHMS KMP1 A2	DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	JPMCHAS		98.91	49,455,144.50	(4,568,293.00)	(2,899,645.58)	1.94	3.55
FHMS K729 A2	DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	CANTFIT		99.22	16,371,376.40	(1,598,154.85)	(996,534.67)	2.10	3.51
FHMS K042 A2	DTD 01/28/2015 2.670% 12/01/2024	3137BFXT3	65,470,000.00	JPMCHAS		98.10	64,229,287.85	(176,824.65)	(176,824.65)	2.26	3.52
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	23,006,351.50	MS		99.02	22,781,569.78	(2,493,962.88)	(1,583,830.60)	2.29	3.44
FHMS K732 AM	DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	25,000,000.00	CANTFIT		100.88	25,219,418.25	(1,024,722.38)	(865,826.92)	2.62	3.37
FHMS K047 A2	DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	75,000,000.00	MORGANS		99.86	74,895,693.00	(813,291.38)	(813,291.38)	2.56	3.38
FHMS KJ32 A1	DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	940,969.53	JPM		95.46	898,264.47	(42,701.29)	(42,702.69)	1.78	2.17
FHLMC SERIES K049 A2	DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	10,000,000.00	FHN		99.01	9,901,435.60	(122,783.15)	(120,876.66)	2.79	3.36
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FXQ7	3,330,000.00	MORGANS		101.36	3,375,449.97	(239,551.20)	(182,884.30)	2.84	3.27
FHMS K050 A2	DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	CANTFIT		100.01	30,002,289.00	(854,351.63)	(761,647.64)	2.86	3.33
FHMS K052 A1	DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	JPMCHAS		99.98	49,991,806.00	(441,787.75)	(415,071.73)	2.93	3.31
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	INCAPIT		98.11	24,526,795.25	(2,336,486.00)	(1,808,075.59)	3.04	3.33
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	JPMCHAS		101.18	60,707,172.60	(4,524,077.40)	(3,150,415.83)	2.99	3.29



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Commercial Mortgage-Backed Security											
FRESB 2021-SB82 A5		30318CAA5	1,250,857.72	PIPER J		100.00	1,250,857.72	(6,134.21)	(4,178.58)	3.22	0.67
DTD 01/01/2021 0.670% 11/01/2025											
FRESB 2021-SB82 A5		30318CAA5	2,918,668.00	WELLS_F		100.00	2,918,668.00	(14,313.16)	(9,750.02)	3.22	0.67
DTD 01/01/2021 0.670% 11/01/2025											
FHMS KJ33 A1		3137F9ZD6	900,485.40	JPMCHAS		97.19	875,172.46	(25,284.12)	(25,292.75)	1.08	1.30
DTD 02/01/2021 0.440% 12/01/2025											
FRESB 2021-SB83		30318NAA1	3,644,269.12	JPMCHAS		99.99	3,643,904.69	(17,477.91)	(12,392.98)	3.38	0.67
DTD 02/01/2021 0.670% 01/01/2026											
FHMS K055 A2		3137BPW21	83,500,000.00	MORGANS		98.02	81,842,564.25	602,935.34	602,935.34	3.42	3.26
DTD 06/22/2016 2.673% 03/01/2026											
FHMS KJ34 A1		3137H1LS3	7,254,691.27	JPMCHAS		92.95	6,743,097.55	(511,506.66)	(511,524.78)	2.61	2.62
DTD 07/01/2021 0.681% 06/01/2026											
FHMS K736 A2		3137FNWX4	15,000,000.00	MORGANS		96.81	14,522,114.10	(1,036,870.28)	(959,130.73)	3.54	3.15
DTD 09/01/2019 2.282% 07/01/2026											
FHMS K729 A2		3137FQXJ7	8,250,000.00	CANTFIT		97.91	8,077,594.47	(738,303.97)	(621,231.70)	3.95	3.06
DTD 01/01/2020 2.525% 10/01/2026											
FHMS KJ36 A1		3137H4RZ5	2,274,992.96	MORGANS		93.50	2,127,163.42	(147,820.44)	(147,821.59)	3.24	2.89
DTD 12/01/2021 1.298% 12/01/2026											
FHMS K062 A2		3137BUX60	10,000,000.00	MORGANS		101.14	10,114,399.50	(635,600.50)	(555,984.46)	4.03	3.13
DTD 02/01/2017 3.413% 12/01/2026											
FHMS K062 A2		3137BUX60	18,867,855.00	TOR DOM		101.14	19,083,702.32	(1,222,826.62)	(1,070,104.60)	4.03	3.13
DTD 02/01/2017 3.413% 12/01/2026											
FRESB 2022-SB97		30311SAA7	21,952,291.24	WELLS_F		95.28	20,915,045.48	(167,232.55)	(217,559.77)	4.32	2.90
DTD 04/01/2022 1.780% 02/01/2027											
FHMS KJ39 A1		3137H73W1	45,345,334.57	MORGANS		98.28	44,565,270.12	(772,582.46)	(773,005.03)	4.38	3.15
DTD 04/01/2022 2.750% 04/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F1G44	50,000,000.00	JPMCHAS		100.56	50,279,703.50	(7,405.88)	8,659.52	4.33	3.11
DTD 07/01/2017 3.243% 04/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F2LJ3	36,557,817.00	TOR DOM		100.07	36,582,069.09	(1,523,742.97)	(1,392,135.30)	4.37	3.10
DTD 08/01/2017 3.117% 06/01/2027											
FHMS K068 A2		3137FBBX3	81,306,000.00	CANTFIT		100.71	81,883,932.80	1,899,155.30	1,899,155.30	4.62	3.09
DTD 10/27/2017 3.244% 08/01/2027											
Security Type Sub-Total			959,375,487.47				952,991,855.70	(25,357,698.77)	(19,187,275.35)	3.00	3.33



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FANNIE MAE NOTES	DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	BARCLAYS		99.89	74,918,475.00	179,475.00	(72,952.01)	0.10	2.45
FEDERAL HOME LOAN BANKS NOTES	DTD 08/13/2012 2.000% 09/09/2022	313380G30	10,000,000.00	WELLSFAR		99.95	9,994,720.00	(155,780.00)	(10,582.17)	0.11	2.47
FEDERAL HOME LOAN BANK NOTES	DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	CITIGRP		99.47	63,660,800.00	(254,720.00)	(329,813.33)	0.23	2.49
FFCB NOTES	DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	BARCLAY		99.25	74,434,275.00	(422,475.00)	(543,354.45)	0.32	2.55
FEDERAL FARM CREDIT BANK NOTES	DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	CASTLE		98.77	9,877,120.00	(117,280.00)	(121,453.15)	0.51	2.57
FEDERAL FARM CREDIT BANK NOTES	DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	TOR DOM		98.77	39,508,480.00	(469,120.00)	(485,812.60)	0.51	2.57
FEDERAL HOME LOAN BANKS NOTES	DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		99.34	49,668,850.00	(239,150.00)	(314,300.18)	0.55	2.60
FEDERAL HOME LOAN BANKS NOTES	DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		100.07	10,006,600.00	(36,080.00)	398.63	0.61	2.64
FREDDIE MAC NOTES	DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	50,000,000.00	CITIGRP		98.34	49,171,000.00	(704,000.00)	(799,091.32)	0.72	2.71
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	WELLS_F		98.21	98,210,100.00	(1,747,900.00)	(1,779,255.90)	0.77	2.76
FFCB NOTES	DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	BARCLAY		97.98	54,868,912.00	(1,059,408.00)	(1,103,397.92)	0.78	2.77
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	CITIGRP		97.96	97,962,200.00	(1,736,800.00)	(1,956,983.56)	0.81	2.81
FFCB FLOATING NOTES	DTD 06/09/2020 2.600% 06/09/2023	3133ELH72	45,000,000.00	LOOP CA		100.25	45,110,565.00	110,565.00	110,565.00	0.00	2.58
FREDDIE MAC NOTES	DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	TOR DOM		97.65	22,459,247.00	(473,593.00)	(520,574.33)	0.91	2.90
FANNIE MAE NOTES	DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	CITIGRP		97.53	48,766,750.00	(1,125,750.00)	(1,199,576.48)	0.95	2.92
FEDERAL FARM CREDIT BANKS NOTES	DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		98.66	9,865,740.00	(181,360.00)	(146,572.45)	1.03	2.92
FREDDIE MAC NOTES	DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	CITIGRP		97.22	43,748,190.00	(1,205,910.00)	(1,235,590.33)	1.07	2.92



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES	DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	WELLS_F		97.06	48,529,500.00	(1,364,500.00)	(1,412,547.42)	1.08	2.91
FREDDIE MAC NOTES	DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	WELLS_F		97.12	31,077,792.00	(911,648.00)	(918,335.68)	1.11	2.92
FREDDIE MAC NOTES	DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	WELLS_F		96.70	61,887,872.00	(1,873,408.00)	(2,015,985.97)	1.21	2.92
FREDDIE MAC NOTES	DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	CITIGRP		96.70	72,528,525.00	(2,403,975.00)	(2,443,021.53)	1.27	2.92
FEDERAL HOME LOAN BANK NOTES	DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	MORGANS		96.99	33,947,620.00	(1,036,280.00)	(1,042,082.20)	1.27	2.92
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	JPMCHAS		96.56	48,277,800.00	(1,665,200.00)	(1,697,103.37)	1.33	2.92
FREDDIE MAC NOTES	DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	62,000,000.00	CITIGRP		96.51	59,833,658.00	(2,104,962.00)	(2,138,875.15)	1.35	2.92
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		99.38	99,376,600.00	(251,400.00)	(510,555.24)	1.48	2.92
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		99.37	49,683,650.00	(139,350.00)	(261,910.86)	1.50	2.92
FEDERAL HOME LOAN BANK NOTES	DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	WELLS_F		98.78	29,633,190.00	(332,610.00)	(338,867.87)	1.55	2.92
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT		96.01	24,001,725.00	(998,275.00)	(998,275.00)	1.74	2.93
FEDERAL FARM CREDIT BANK NOTES	DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	CITIGRP		99.46	39,784,480.00	(161,520.00)	(167,208.10)	1.76	2.93
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F		95.77	23,943,075.00	(1,056,925.00)	(1,056,925.00)	1.80	2.93
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT		95.75	23,938,725.00	(1,061,275.00)	(1,061,275.00)	1.80	2.93
FEDERAL HOME LOAN BANK NOTES	DTD 06/10/2022 2.750% 06/28/2024	3130ASD55	50,000,000.00	FHN		99.66	49,828,400.00	(55,600.00)	(63,653.40)	1.87	2.93
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		97.84	24,459,225.00	(321,775.00)	(456,423.90)	1.90	2.91
FEDERAL HOME LOAN BANK NOTES	DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	CITIGRP		100.04	25,010,075.00	58,575.00	56,982.66	1.90	2.98



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		99.91	24,978,375.00	(1,472,375.00)	(639,951.27)	2.05	2.92
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		99.91	24,978,375.00	(1,454,950.00)	(633,198.07)	2.05	2.92
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		97.26	24,314,750.00	(642,500.00)	(666,359.38)	2.17	2.91
FFCB NOTES	DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	WELLS_F		95.49	71,621,025.00	(3,292,725.00)	(3,312,870.99)	2.28	2.91
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		99.62	9,961,990.00	(553,640.00)	(281,072.64)	2.31	2.92
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		99.62	24,904,975.00	(1,479,525.00)	(747,663.96)	2.31	2.92
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		99.62	24,904,975.00	(1,382,525.00)	(701,939.17)	2.31	2.92
FEDERAL HOME LOAN BANK NOTES	DTD 12/22/2021 1.000% 12/20/2024	3130A0F40	25,000,000.00	WELLS_F		95.61	23,903,150.00	261,650.00	244,726.44	2.37	2.91
FEDERAL HOME LOAN BANK NOTES	DTD 12/22/2021 1.000% 12/20/2024	3130A0F40	25,000,000.00	BARCLAY		95.61	23,903,150.00	238,150.00	221,519.20	2.37	2.91
FFCB NOTES	DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	JPMCHAS		95.83	36,413,538.00	(1,500,962.00)	(1,516,792.43)	2.41	2.91
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		96.99	72,740,025.00	(2,020,725.00)	(2,143,235.69)	2.40	2.92
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	50,000,000.00	WELLSFAR		96.64	48,319,700.00	(1,641,800.00)	(1,660,765.21)	2.48	2.89
FEDERAL FARM CREDIT BANK NOTES	DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	WELLS_F		97.17	29,150,310.00	(769,590.00)	(781,806.16)	2.48	2.92
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		98.64	25,489,144.48	(1,168,949.92)	(757,140.32)	2.54	2.92
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		94.06	47,031,700.00	(2,865,300.00)	(2,912,113.05)	2.71	2.90
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J		94.15	23,538,575.00	(1,461,425.00)	(1,461,425.00)	2.74	2.91
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		93.43	46,714,050.00	(3,182,450.00)	(3,226,312.66)	2.86	2.89



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Federal Agency Bond / Note											
FREDDIE MAC NOTES		3137EAEU9	45,000,000.00	WELLS_F		92.90	41,802,885.00	(2,973,015.00)	(3,063,809.90)	2.96	2.88
DTD 07/23/2020 0.375% 07/21/2025											
FANNIE MAE NOTES		3135G05X7	50,000,000.00	BARCLAY		92.60	46,297,850.00	(3,468,150.00)	(3,558,465.79)	3.05	2.91
DTD 08/27/2020 0.375% 08/25/2025											
FREDDIE MAC (CALLABLE) NOTES		3134GWA22	19,900,000.00	OPCO		93.06	18,519,656.40	(1,380,343.60)	(1,380,343.60)	3.06	2.91
DTD 09/02/2020 0.550% 09/02/2025											
FEDERAL HOME LOAN BANK NOTES		3130AK5E2	14,000,000.00	WELLS_F		92.54	12,955,306.00	(1,002,694.00)	(1,018,602.74)	3.08	2.91
DTD 09/11/2020 0.375% 09/04/2025											
FREDDIE MAC NOTES		3137EAEX3	20,000,000.00	CITIGRP		92.42	18,483,240.00	(1,456,560.00)	(1,478,837.96)	3.13	2.91
DTD 09/25/2020 0.375% 09/23/2025											
FANNIE MAE NOTES		3135G06G3	45,000,000.00	BARCLAY		92.58	41,661,900.00	(3,177,000.00)	(3,232,469.36)	3.24	2.89
DTD 11/12/2020 0.500% 11/07/2025											
Security Type Sub-Total			2,373,740,000.00				2,310,562,580.88	(63,166,818.52)	(61,743,339.29)	1.53	2.83

Corporate Note

CHEVRON USA INC CORPORATE NOTES		166756AF3	14,500,000.00	CITIGRP		99.75	14,463,634.00	(36,366.00)	(36,366.00)	0.04	7.86
DTD 08/12/2020 0.333% 08/12/2022											
EXXON MOBIL CORPORATION CORPORATE NOTES		30231GBB7	3,000,000.00	MORGANST		100.00	2,999,967.00	(33.00)	(33.00)	0.05	1.91
DTD 08/16/2019 1.902% 08/16/2022											
US BANK NA CINCINNATI		90331HPF4	12,000,000.00	BARCLAYS	12/09/22	99.56	11,947,020.00	(42,900.00)	(51,540.00)	0.36	2.96
DTD 12/09/2019 1.950% 01/09/2023											
BANK OF NY MELLON CORP NOTES (CALLABLE)		06406RAM9	5,000,000.00	DIRECT	01/02/23	99.54	4,977,185.00	(95,165.00)	(34,184.29)	0.43	2.79
DTD 01/28/2020 1.850% 01/27/2023											
BANK OF NY MELLON CORP NOTES (CALLABLE)		06406RAM9	17,241,000.00	MKTX	01/02/23	99.54	17,162,329.32	(108,325.20)	(94,364.14)	0.43	2.79
DTD 01/28/2020 1.850% 01/27/2023											
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA)		89236TJ55	10,000,000.00	JPMCHAS		99.50	9,950,130.00	(49,870.00)	(49,870.00)	0.00	1.89
DTD 12/13/2021 2.630% 06/13/2023											



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Corporate Note											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVH9	3,000,000.00	BARCLAY		97.71	2,931,240.00	(66,300.00)	(68,021.56)	0.93	3.22
DTD 06/04/2020 0.700% 07/05/2023											
CHEVRON USA INC CORPORATE NOTES		166756AJ5	10,000,000.00	BARCLAY		97.53	9,753,430.00	(246,570.00)	(246,570.00)	1.03	2.87
DTD 08/12/2020 0.426% 08/11/2023											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVJ5	3,000,000.00	MITSU		97.31	2,919,255.00	(77,265.00)	(79,363.80)	1.19	2.70
DTD 10/09/2020 0.400% 10/10/2023											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVX4	3,000,000.00	RBC		96.74	2,902,074.00	(97,446.00)	(97,579.48)	1.44	3.23
DTD 01/10/2022 0.900% 01/10/2024											
BANK OF NY MELLON CORP NOTES (CALLABLE)		06406HCS6	6,957,000.00	JPMCHAS	01/05/24	100.52	6,992,925.95	(370,084.57)	(237,895.10)	1.38	3.30
DTD 02/04/2014 3.650% 02/04/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJX4	20,000,000.00	JPMCHAS		98.55	19,709,800.00	(277,800.00)	(280,039.12)	1.61	3.41
DTD 03/22/2022 2.500% 03/22/2024											
AMAZON.COM INC CORPORATE NOTES		023135CD6	50,000,000.00	JPMCHAS		99.49	49,744,900.00	(255,100.00)	(255,100.00)	1.66	3.04
DTD 04/13/2022 2.730% 04/13/2024											
BANK ON NY MELLON CORP FLT NOTES (CALLAB)		06406RAT4	15,000,000.00	JPM	03/26/24	98.64	14,795,700.00	(204,300.00)	(204,300.00)	0.01	1.81
DTD 04/26/2021 2.543% 04/26/2024											
BANK OF NY MELLON CORP NOTES (CALLABLE)		06406RAS6	35,000,000.00	JPM	03/26/24	95.54	33,438,440.00	(1,524,110.00)	(1,539,896.41)	1.65	3.16
DTD 04/26/2021 0.500% 04/26/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVQ9	30,000,000.00	LOOP		95.56	28,668,150.00	(1,294,350.00)	(1,308,656.95)	1.85	2.93
DTD 06/10/2021 0.450% 06/07/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJH9	15,000,000.00	CITIGRP		95.20	14,279,835.00	(702,315.00)	(708,976.18)	1.88	3.15
DTD 06/18/2021 0.500% 06/18/2024											
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)		89236TJJS	20,000,000.00	CITIGRP		98.85	19,770,640.00	(229,360.00)	(229,360.00)	0.01	1.81
DTD 06/18/2021 2.546% 06/18/2024											



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Corporate Note											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVU0	15,000,000.00	CITIGRP		94.83	14,225,130.00	(765,120.00)	(768,011.20)	2.10	3.17
DTD 09/10/2021 0.625% 09/10/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJN6	40,000,000.00	JPMCHAS		94.70	37,880,000.00	(2,101,200.00)	(2,106,723.36)	2.11	3.23
DTD 09/13/2021 0.625% 09/13/2024											
BANK OF NY MELLON CORP (CALLABLE) CORP		06406RAX5	50,000,000.00	JPMCHAS	09/25/24	94.97	47,485,700.00	(2,481,800.00)	(2,490,102.92)	2.14	3.20
DTD 10/25/2021 0.850% 10/25/2024											
BANK OF NY MELLON CORP FLT NOTES (CALLAB)		06406RAY3	50,000,000.00	JPMCHAS		97.86	48,931,000.00	(1,069,000.00)	(1,069,000.00)	0.01	1.77
DTD 10/25/2021 2.483% 10/25/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVY2	10,000,000.00	RBC		95.63	9,562,800.00	(432,500.00)	(433,370.53)	2.42	3.12
DTD 01/10/2022 1.250% 01/10/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWB1	7,000,000.00	MITSU		97.45	6,821,353.00	(175,637.00)	(176,040.71)	2.53	3.15
DTD 03/07/2022 2.125% 03/07/2025											
AMAZON.COM INC CORPORATE NOTES		023135CE4	50,000,000.00	JPMCHAS		100.26	50,131,100.00	210,600.00	202,620.99	2.60	2.90
DTD 04/13/2022 3.000% 04/13/2025											
BANK OF NY MELLON CORP (CALLABLE) CORP N		06406RBC0	50,000,000.00	CITIGRP	03/25/25	99.67	49,837,100.00	(155,900.00)	(156,520.09)	2.62	3.47
DTD 04/26/2022 3.350% 04/25/2025											
BANK OF NY MELLON CORP CORPORATE NOTES		06406RBF3	20,000,000.00	JPMCHAS		100.27	20,053,960.00	53,960.00	53,960.00	2.75	3.33
DTD 06/13/2022 3.430% 06/13/2025											
MET TOWER GLOBAL FUNDING NOTES		58989V2E3	35,000,000.00	JPMCHAS		100.07	35,024,430.00	58,730.00	57,196.51	2.74	3.67
DTD 06/13/2022 3.700% 06/13/2025											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TKC8	15,000,000.00	BOFA		101.55	15,232,080.00	246,330.00	245,913.94	2.78	3.39
DTD 06/30/2022 3.950% 06/30/2025											
Security Type Sub-Total			614,698,000.00				602,591,308.27	(12,289,196.77)	(12,162,193.40)	1.66	3.07



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Commercial Paper											
JP MORGAN SECURITIES LLC COMM PAPER	466400H12	50,000,000.00	CHASE			99.98	49,990,200.00	91,450.00	(9,800.00)	0.01	7.06
DTD 03/22/2021 0.000% 08/01/2022											
NATIXIS NY BRANCH COMM PAPER	63873KH59	50,000,000.00	NATIXIS			99.95	49,977,200.00	92,033.33	(20,633.33)	0.02	3.28
DTD 11/09/2021 0.000% 08/05/2022											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HH80	25,000,000.00	TOYOTA			99.94	24,985,925.00	62,133.33	(11,206.94)	0.03	2.53
DTD 08/08/2021 0.000% 08/08/2022											
NATIXIS NY BRANCH COMM PAPER	63873KHB6	25,000,000.00	NATIXIS			99.92	24,978,800.00	80,813.89	(12,172.22)	0.04	2.78
DTD 01/07/2022 0.000% 08/11/2022											
METLIFE SHORT TERM FUND COMM PAPER	59157UHK9	41,400,000.00	CHASE			99.89	41,356,364.40	102,874.40	(23,349.60)	0.06	2.00
DTD 02/19/2022 0.000% 08/19/2022											
COOPERATIVE RABOBANK UA COMM PAPER	21687BHO7	50,000,000.00	RABOBAN			99.84	49,920,150.00	41,150.00	(69,308.33)	0.07	2.40
DTD 08/26/2020 0.000% 08/24/2022											
TORONTO DOMINION HDG USA COMM PAPER	89116FHQ6	50,000,000.00	TOR DOM			99.84	49,921,950.00	48,825.00	(66,869.44)	0.07	2.35
DTD 10/13/2021 0.000% 08/24/2022											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HJ13	50,000,000.00	TOYOTA			99.80	49,898,550.00	25,105.56	(86,811.11)	0.10	2.29
DTD 09/01/2020 0.000% 09/01/2022											
BANK OF MONTREAL CHICAGO COMM PAPER	06366HJ16	50,000,000.00	BMO			99.78	49,887,550.00	39,022.22	(94,797.22)	0.10	2.54
DTD 09/01/2021 0.000% 09/01/2022											
NATIXIS NY BRANCH COMM PAPER	63873KJ24	25,000,000.00	NATIXIS			99.77	24,942,125.00	75,250.00	(26,319.44)	0.10	2.53
DTD 12/06/2021 0.000% 09/02/2022											
ING (US) FUNDING LLC COMM PAPER	4497W1I72	50,000,000.00	WELLS_F			99.73	49,866,750.00	23,416.67	(109,097.22)	0.11	2.53
DTD 09/07/2021 0.000% 09/07/2022											
NATIXIS NY BRANCH COMM PAPER	63873KJ81	50,000,000.00	NATIXIS			99.73	49,863,200.00	156,450.00	(63,966.67)	0.12	2.53
DTD 04/08/2022 0.000% 09/08/2022											
OLD LINE FUNDING LLC COMM PAPER	67983UJE4	25,000,000.00	CHASE			99.68	24,919,350.00	78,627.78	(43,372.22)	0.13	2.59
DTD 10/13/2021 0.000% 09/14/2022											
NATIXIS NY BRANCH COMM PAPER	63873KJ88	25,000,000.00	NATIXIS			99.68	24,920,900.00	69,941.67	(34,488.89)	0.13	2.54
DTD 01/07/2022 0.000% 09/14/2022											



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Commercial Paper											
JP MORGAN SECURITIES LLC COMM PAPER	46640QJM4	50,000,000.00	JPMCHAS			99.63	49,816,100.00	159,225.00	(88,275.00)	0.15	2.56
DTD 03/21/2022 0.000% 09/21/2022											
COOPERATIVE RABOBANK UA COMM PAPER	21687BJW2	50,000,000.00	RABOBAN			99.59	49,793,700.00	77,963.89	(125,466.67)	0.18	2.45
DTD 09/30/2021 0.000% 09/30/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER	17327BK38	50,000,000.00	CITIGRP			99.54	49,769,500.00	(43,000.00)	(186,750.00)	0.19	2.61
DTD 11/02/2021 0.000% 10/03/2022											
NATIXIS NY BRANCH COMM PAPER	63873KK30	50,000,000.00	NATIXIS			99.54	49,769,500.00	(43,000.00)	(186,750.00)	0.19	2.61
DTD 11/09/2021 0.000% 10/03/2022											
OLD LINE FUNDING LLC COMM PAPER	67983UK51	50,000,000.00	CHASE			99.53	49,762,800.00	134,202.78	(108,102.78)	0.19	2.60
DTD 01/05/2022 0.000% 10/05/2022											
CAFCO LLC COMM PAPER	1247P3K76	25,000,000.00	CHASE			99.46	24,865,400.00	54,691.67	(62,947.22)	0.20	2.87
DTD 01/31/2022 0.000% 10/07/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER	17327BKK0	50,000,000.00	CITIGRP			99.40	49,699,650.00	116,955.56	(101,752.78)	0.23	2.72
DTD 03/31/2022 0.000% 10/19/2022											
BEDFORD ROW FUNDING CORP COMM PAPER	07644BL18	25,000,000.00	CASTLE			99.24	24,810,900.00	52,427.78	(70,905.55)	0.27	2.95
DTD 02/07/2022 0.000% 11/01/2022											
NATIXIS NY BRANCH COMM PAPER	63873KLG0	25,000,000.00	NATIXIS			99.14	24,784,075.00	40,970.83	(60,626.39)	0.31	2.90
DTD 01/07/2022 0.000% 11/16/2022											
JP MORGAN SECURITIES LLC COMM PAPER	46640QLW9	25,000,000.00	CHASE			98.99	24,748,300.00	49,688.89	(83,644.44)	0.35	3.00
DTD 03/05/2022 0.000% 11/30/2022											
BNP PARIBAS FORTIS FUNDING SA COMM PAPER	09659KMM9	50,000,000.00	BNP			98.82	49,409,700.00	64,880.56	(12,438.88)	0.42	3.01
DTD 06/21/2022 0.000% 12/21/2022											
LIBERTY STREET FDG LLC COMM PAPER	53127UIM9	50,000,000.00	SCOTIA			98.75	49,373,300.00	(22,533.33)	(35,033.33)	0.41	3.20
DTD 07/28/2022 0.000% 12/21/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER	17327BN35	50,000,000.00	CITIGRP			98.62	49,312,000.00	50,750.00	(263,902.78)	0.44	3.22
DTD 03/31/2022 0.000% 01/03/2023											
THUNDER BAY FUNDING LLC COMM PAPER	88602UNB2	50,000,000.00	RBC			98.51	49,256,300.00	52,550.00	(30,575.00)	0.47	3.31
DTD 07/11/2022 0.000% 01/11/2023											



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Commercial Paper										
FAIRWAY FINANCE CORP COMM PAPER	30601WWD7	35,000,000.00	JPMCHAS		98.50	34,476,470.00	43,547.78	(15,009.16)	0.48	3.29
DTD 07/11/2022 0.000% 01/13/2023										
LA FAYETTE ASSET SECURIT COMM PAPER	50286MNH0	25,000,000.00	JPMCHAS		98.36	24,590,550.00	8,327.78	(33,894.44)	0.49	3.53
DTD 07/11/2022 0.000% 01/17/2023										
Security Type Sub-Total		1,226,400,000.00				1,219,667,259.40	1,784,743.04	(2,138,267.05)	0.20	2.91
Certificate of Deposit										
TORONTO DOMINION BANK NY CERT	89114WHJ7	50,000,000.00	TOR DOM		99.98	49,990,652.80	(9,347.20)	(9,347.20)	0.01	6.91
DEPOS										
DTD 10/08/2021 0.190% 08/01/2022										
SVENSKA HANDELSBANKEN NY CERT	86959RSP6	100,000,000.00	DIRECT		99.98	99,981,219.60	(18,780.40)	(18,780.40)	0.01	6.93
DEPOS										
DTD 08/26/2021 0.180% 08/01/2022										
TORONTO DOMINION BANK NY CERT	89114WQC2	25,000,000.00	TOR DOM		99.98	24,994,925.68	(5,074.32)	(5,074.32)	0.01	4.25
DEPOS										
DTD 02/03/2022 0.610% 08/02/2022										
BANK OF MONTREAL CHICAGO CERT	06367CRL3	50,000,000.00	CHASE		99.93	49,966,105.00	(33,895.00)	(33,895.00)	0.03	2.84
DEPOS										
DTD 01/12/2022 0.400% 08/10/2022										
SWEDBANK NY CERT DEPOS	87019WK7	50,000,000.00	DIRECT		99.84	49,918,181.65	(81,818.35)	(81,818.35)	0.09	2.73
DTD 02/25/2022 0.840% 08/31/2022										
SWEDBANK NY CERT DEPOS	87019WAC9	50,000,000.00	DIRECT		99.83	49,917,120.70	(82,879.30)	(82,879.30)	0.10	2.73
DTD 03/02/2022 0.870% 09/01/2022										
TORONTO DOMINION BANK NY CERT	89114WTS4	50,000,000.00	TOR DOM		99.74	49,869,979.25	(130,020.75)	(130,020.75)	0.18	2.93
DEPOS										
DTD 03/31/2022 1.400% 09/30/2022										
TORONTO DOMINION BANK NY CERT	89114WJ30	50,000,000.00	TOR DOM		99.52	49,760,556.10	(239,443.90)	(239,443.90)	0.19	2.96
DEPOS										
DTD 10/18/2021 0.260% 10/03/2022										
SVENSKA HANDELSBANKEN NY CERT	86959RTU4	50,000,000.00	DIRECT		99.17	49,584,610.15	(415,389.85)	(415,389.85)	0.27	3.48
DEPOS										
DTD 10/14/2021 0.240% 11/01/2022										



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Certificate of Deposit											
SWEDBANK NY CERT DEPOS	87019WB13	50,000,000.00	SWEDBK			99.58	49,791,278.90	(208,721.10)	(208,721.10)	0.27	3.44
DTD 04/27/2022 1.830% 11/01/2022											
SWEDBANK NY CERT DEPOS	87019WBK0	50,000,000.00	SWEDBK			99.58	49,790,411.35	(209,588.65)	(209,588.65)	0.27	3.44
DTD 04/27/2022 1.840% 11/02/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WWK7	50,000,000.00	TOR DOM			99.61	49,804,628.40	(195,371.60)	(195,371.60)	0.29	3.44
DTD 05/06/2022 2.020% 11/07/2022											
ROYAL BANK OF CANADA NY CERT DEPOS	78012U6B6	50,000,000.00	RBC			99.52	49,761,576.80	(238,423.20)	(238,423.20)	0.45	3.42
DTD 06/01/2022 2.320% 01/03/2023											
BANK OF NOVA SCOTIA HOU CERT DEPOS	06417MYV1	50,000,000.00	SCOTIA			99.51	49,757,276.35	(242,723.65)	(242,723.65)	0.45	3.42
DTD 06/01/2022 2.300% 01/03/2023											
CANADIAN IMP BK COMM NY CERT DEPOS	13606KFS0	50,000,000.00	CIBC			99.31	49,656,715.00	(343,285.00)	(343,285.00)	0.46	3.43
DTD 04/06/2022 1.900% 01/09/2023											
BNP PARIBAS NY BRANCH CERT DEPOS	05586FY7	50,000,000.00	BNP			98.66	49,327,617.95	(672,382.05)	(672,382.05)	0.53	3.61
DTD 02/01/2022 0.960% 02/01/2023											
CITIBANK NA CERT DEPOS	17305TSU2	50,000,000.00	DIRECT			99.95	49,976,611.15	(23,388.85)	(23,388.85)	0.61	3.58
DTD 07/29/2022 3.500% 03/01/2023											
ROYAL BANK OF CANADA NY CERT DEPOS	78012U4K8	50,000,000.00	RBC			98.92	49,461,569.15	(538,430.85)	(538,430.85)	0.66	3.59
DTD 03/18/2022 1.910% 03/20/2023											
TORONTO DOMINION BANK NY CERT DEPOS	89114WWB8	50,000,000.00	TOR DOM			99.00	49,500,250.00	(499,750.00)	(499,750.00)	0.77	3.75
DTD 04/21/2022 2.420% 05/01/2023											
CANADIAN IMP BK COMM NY CERT DEPOS	13606KGV2	50,000,000.00	CIBC			99.08	49,537,600.00	(462,400.00)	(462,400.00)	0.77	3.74
DTD 04/27/2022 2.520% 05/01/2023											
BNP PARIBAS FORTIS SA CERT DEPOS	34959TSD9	50,000,000.00	BNP			99.87	49,935,662.40	(64,337.60)	(64,337.60)	0.86	3.80
DTD 07/14/2022 3.650% 06/01/2023											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RZV5	50,000,000.00	DIRECT			99.27	49,635,621.00	(364,379.00)	(364,379.00)	0.87	3.80
DTD 06/08/2022 2.950% 06/07/2023											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558UUF7	50,000,000.00	LOOP			99.23	49,616,050.00	(383,950.00)	(383,950.00)	0.89	3.85
DTD 06/08/2022 2.970% 06/14/2023											
Security Type Sub-Total		1,175,000,000.00					1,169,536,219.38	(5,463,780.62)	(5,463,780.62)	0.38	3.87



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Asset-Backed Security											
HAROT 2019-2 A3		43815MAC0	481,646.78	JPMCHASE		99.97	481,492.51	(136.31)	(150.35)	0.10	2.56
DTD 05/29/2019 2.520% 06/21/2023											
TAOT 2019-A A3		89239AAD5	357,733.97	SOC GEN		100.00	357,731.11	62.31	11.20	0.08	2.91
DTD 02/13/2019 2.910% 07/15/2023											
TAOT 2019-B A3		89239JAD6	383,011.55	BAML		99.97	382,906.83	(43.63)	(89.88)	0.09	2.60
DTD 05/08/2019 2.570% 08/15/2023											
HAROT 2019-3 A3		43815NAC8	737,267.34	SOCGEN		99.82	735,960.75	(1,300.47)	(1,304.99)	0.16	1.95
DTD 08/27/2019 1.780% 08/15/2023											
TAOT 2019-C A3		89238JAD2	628,450.45	JPM		99.88	627,672.81	(772.49)	(776.23)	0.13	2.02
DTD 08/14/2019 1.910% 09/15/2023											
TLOT 2021-A A2		89238EAB2	1,674,518.58	JPMCHAS		99.61	1,667,921.98	(6,381.92)	(6,495.59)	0.14	0.62
DTD 04/21/2021 0.270% 09/20/2023											
HAROT 2021-2 A3		43811JAB3	6,076,549.60	CITIGRP		99.53	6,047,746.15	(28,746.94)	(28,773.97)	1.29	0.86
DTD 05/26/2021 0.490% 11/15/2023											
BMWLT 2021-2 A2		09690AAB9	4,777,293.95	WELLS_F		99.46	4,751,600.71	(25,389.41)	(25,510.49)	0.21	0.60
DTD 09/15/2021 0.190% 11/27/2023											
JDOT 2019-B A3		477870AC3	267,119.11	RBC		99.83	266,653.36	(409.04)	(448.05)	0.19	2.34
DTD 07/24/2019 2.210% 12/15/2023											
TAOT 2019-D A3		89233MAD5	1,301,448.20	BARCLAYS		99.94	1,300,624.12	(730.11)	(791.24)	0.27	1.96
DTD 11/13/2019 1.920% 01/16/2024											
TAOT 2021-B A3		89190GAB3	12,188,220.80	CITIGRP		99.49	12,125,974.34	(62,022.20)	(62,120.11)	1.46	0.81
DTD 06/14/2021 0.460% 01/16/2024											
MBALT 2021-B A2		58769KAC8	12,716,218.06	JPMCHAS		99.38	12,637,116.83	(78,035.62)	(78,491.17)	0.28	0.65
DTD 06/29/2021 0.220% 01/16/2024											
HAROT 2019-4 A3		43813VAC2	2,824,941.42	CITI		99.38	2,807,531.02	(16,906.99)	(17,232.51)	0.33	2.26
DTD 11/26/2019 1.830% 01/18/2024											
HART 2019-B A3		44891JAC2	620,896.73	RBC CAP		99.87	620,100.68	(767.42)	(785.73)	0.16	2.02
DTD 11/06/2019 1.940% 02/15/2024											
MBART 2019-1 A3		58769TAD7	1,162,352.66	MIZUHO		99.78	1,159,761.54	(2,431.06)	(2,533.09)	0.19	2.08
DTD 09/25/2019 1.940% 03/15/2024											
TLOT 2021-A A3		89238EAC0	4,500,000.00	JPMCHAS		98.00	4,409,953.65	(89,521.20)	(89,744.76)	0.59	1.56
DTD 04/21/2021 0.390% 04/22/2024											
HAROT 2020-1 A3		43813RAC1	4,605,225.70	JPM_CHAS		99.31	4,573,232.74	(31,090.35)	(31,618.11)	0.42	2.02
DTD 02/26/2020 1.610% 04/22/2024											



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Asset-Backed Security											
TAOT 2020-A A3		89232HAC9	6,443,234.10	MUFG		99.31	6,398,762.25	(44,006.65)	(44,276.37)	0.34	2.05
DTD 02/12/2020 1.660% 05/15/2024											
TAOT 2021-C A2		89239BAB7	7,375,301.66	BARC		98.99	7,300,982.22	(73,761.87)	(73,940.57)	0.34	0.77
DTD 09/27/2021 0.200% 05/15/2024											
HART 2021-B A2		44934KAB0	9,484,815.39	CITIGRP		99.27	9,415,138.04	(68,817.08)	(69,127.69)	0.28	0.65
DTD 07/28/2021 0.240% 05/15/2024											
HAROT 2021-4 A2		43815GAB5	7,695,775.00	BK AMER		98.77	7,601,276.27	(94,297.10)	(94,352.55)	0.44	1.08
DTD 11/24/2021 0.390% 05/21/2024											
BMWLT 2022-1 A2		05601XAB5	6,255,166.36	MITSU		99.01	6,193,452.89	(61,709.72)	(61,710.57)	1.82	1.22
DTD 01/19/2022 0.670% 05/28/2024											
JDOT 2021-B A2		47789QAB6	16,302,773.76	MITSU		98.71	16,091,713.16	(210,692.16)	(210,822.61)	0.34	0.94
DTD 07/21/2021 0.250% 06/17/2024											
MBART 2021-1 A2		58772WAB9	12,013,499.19	MIZUHO		99.13	11,909,002.17	(103,304.08)	(103,667.65)	0.30	0.66
DTD 09/22/2021 0.210% 07/15/2024											
JOHN DEERE OWNER TRUST		47789KAC7	2,303,575.70	BOFA		98.93	2,278,916.84	(24,518.11)	(24,594.05)	0.40	1.63
DTD 03/11/2020 1.100% 08/15/2024											
TAOT 2021-D A2		89238JAB1	7,073,677.38	RBC		98.90	6,995,991.43	(77,631.49)	(77,645.54)	2.04	0.85
DTD 11/15/2021 0.310% 08/15/2024											
CHAIT 2012-A7 A7		161571FQ2	10,000,000.00	JPMCHASE		99.97	9,997,062.00	(63,094.25)	(28,530.79)	2.08	2.17
DTD 10/09/2012 2.160% 09/15/2024											
TAOT 2022-A A2		89239KAB7	4,815,849.96	MIZUHO		98.81	4,758,364.12	(57,356.78)	(57,380.55)	0.41	1.29
DTD 01/31/2022 0.740% 10/15/2024											
HART 2021-C A2A		44935FAB0	9,548,030.76	SMBC		98.79	9,432,191.19	(115,283.88)	(115,418.23)	0.42	0.92
DTD 11/17/2021 0.360% 10/15/2024											
JDOT 2022-A A2		47787JAB4	6,500,000.00	BOFA		98.67	6,413,612.40	(86,032.05)	(86,082.37)	0.65	2.50
DTD 03/16/2022 1.900% 11/15/2024											
MBALT 2021-B A3		58769KAD6	16,500,000.00	JPMCHAS		97.09	16,019,229.60	(479,524.65)	(479,926.11)	1.08	1.70
DTD 06/29/2021 0.400% 11/15/2024											
BMWLT 2021-2 A3		09690AAC7	7,500,000.00	WELLS_F		97.23	7,292,355.00	(206,871.00)	(207,077.74)	0.86	1.50
DTD 09/15/2021 0.330% 12/26/2024											
BMWOT 2022-A A2A		05602RAB7	10,750,000.00	RBC		99.34	10,678,837.15	(70,389.93)	(70,450.76)	0.78	2.80
DTD 05/18/2022 2.520% 12/26/2024											
CHAIT 2020-A1 A1		161571HP2	8,000,000.00	JPMCHASE		99.22	7,937,850.40	(60,316.80)	(61,231.67)	2.41	1.85
DTD 02/18/2020 1.530% 01/15/2025											



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Asset-Backed Security											
TAOT 2022-B A2A		89238FAB9	8,250,000.00	MITSU		99.27	8,190,136.35	(59,503.95)	(59,543.20)	0.72	2.66
DTD 04/13/2022 2.350% 01/15/2025											
BMWLT 2022-1 A3		05601XAC3	8,250,000.00	MITSU		96.83	7,988,453.55	(260,313.08)	(260,519.17)	2.62	2.33
DTD 01/19/2022 1.100% 03/25/2025											
HART 2022-B A2A		44918MAB6	10,000,000.00	BARCLAY		100.01	10,001,457.00	1,964.00	1,958.09	0.95	3.63
DTD 07/20/2022 3.640% 05/15/2025											
JDOT 2022-B A2		47800AAB6	10,500,000.00	RBC		100.04	10,504,627.35	5,739.30	5,726.74	1.09	3.71
DTD 07/20/2022 3.730% 06/16/2025											
HAROT 2021-2 A3		43811JAC1	10,000,000.00	WELLS_F		96.84	9,684,445.00	(194,461.25)	(211,358.05)	1.00	1.39
DTD 05/26/2021 0.330% 08/15/2025											
HAROT 2021-2 A3		43811JAC1	19,000,000.00	CITIGRP		96.84	18,400,445.50	(598,813.50)	(599,021.10)	1.00	1.39
DTD 05/26/2021 0.330% 08/15/2025											
TAOT 2021-B A3		89190GAC1	37,000,000.00	CITIGRP		96.34	35,646,510.40	(1,349,504.70)	(1,350,522.49)	1.13	1.40
DTD 06/14/2021 0.260% 11/17/2025											
TAOT 2021-C A3		89239BAC5	12,000,000.00	BARC		95.35	11,442,222.00	(556,821.60)	(557,009.11)	1.39	1.82
DTD 09/27/2021 0.430% 01/15/2026											
HART 2021-B A3		44934KAC8	17,000,000.00	CITIGRP		96.17	16,349,573.20	(646,674.90)	(647,523.22)	1.21	1.52
DTD 07/28/2021 0.380% 01/15/2026											
HAROT 2021-4 A3		43815GAC3	7,750,000.00	BK AMER		95.70	7,416,709.70	(331,656.60)	(331,925.48)	1.59	2.17
DTD 11/24/2021 0.880% 01/21/2026											
JDOT 2021-B A3		47789QAC4	13,500,000.00	MITSU		94.84	12,803,443.20	(695,352.60)	(695,619.10)	1.40	2.00
DTD 07/21/2021 0.520% 03/16/2026											
TAOT 2021-D A3		89238JAC9	7,000,000.00	RBC		95.66	6,695,994.20	(303,856.70)	(303,880.66)	1.51	1.92
DTD 11/15/2021 0.710% 04/15/2026											
HART 2021-C A3		44935FAD6	5,500,000.00	SMBC		95.75	5,266,464.50	(232,307.90)	(232,500.27)	1.52	1.90
DTD 11/17/2021 0.740% 05/15/2026											
TAOT 2022-A A3		89239KAC5	4,250,000.00	MIZUHO		96.11	4,084,751.50	(164,526.00)	(164,608.39)	1.41	2.28
DTD 01/31/2022 1.230% 06/15/2026											
MBART 2021-1 A3		58772WAC7	21,000,000.00	MIZUHO		96.08	20,175,873.90	(821,379.30)	(821,877.13)	1.28	1.50
DTD 09/22/2021 0.460% 06/15/2026											
BMWOT 2022-A A3		05602RAD3	14,000,000.00	RBC		99.20	13,887,437.20	(111,834.80)	(111,869.80)	1.93	3.42
DTD 05/18/2022 3.210% 08/25/2026											
TAOT 2022-B A3		89238FAD5	12,000,000.00	MITSU		98.94	11,873,288.40	(126,430.80)	(126,449.91)	1.95	3.20
DTD 04/13/2022 2.930% 09/15/2026											



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
JDOT 2022-A A3		47787JAC2	8,000,000.00	BOFA		96.94	7,755,317.60	(242,912.80)	(243,061.25)	1.91	3.11
DTD 03/16/2022 2.320% 09/16/2026											
HART 2022-B A3		44918MAD2	11,000,000.00	BARCLAY		100.40	11,044,132.00	44,136.40	44,136.37	2.09	3.62
DTD 07/20/2022 3.720% 11/16/2026											
JDOT 2022-B A3		47800AAC4	8,600,000.00	RBC		100.48	8,641,521.66	42,342.96	42,337.07	2.34	3.63
DTD 07/20/2022 3.740% 02/16/2027											
AMXCA 2022-2 A		02582JJT8	20,000,000.00	BARCLAY		100.40	20,079,682.00	84,106.00	83,938.18	2.63	3.30
DTD 05/24/2022 3.390% 05/17/2027											
Security Type Sub-Total			468,464,594.16				459,601,204.47	(8,760,292.27)	(8,752,282.77)	1.21	1.90

Managed Account Sub-Total			10,994,678,081.63				10,786,844,575.95	(155,753,104.60)	(163,397,371.74)	1.34	2.88
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Securities Sub-Total			\$10,994,678,081.63				\$10,786,844,575.95	(\$155,753,104.60)	(\$163,397,371.74)	1.34	2.88%
Accrued Interest							\$23,784,014.55				

Total Investments							\$10,810,628,590.50				
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Managed Account Security Transactions & Interest

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800											
Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	06/22/22	07/01/22	INTER-AMERICAN DEVEL BK NOTES DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	60,000,000.00	(59,994,000.00)	0.00	(59,994,000.00)			
	07/05/22	07/05/22	CANTOR FITZGERALD REPO AGRMT DTD 07/05/2022 1.500% 07/06/2022	REI362608	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/06/22	07/06/22	CANTOR FITZGERALD REPO AGRMT DTD 07/06/2022 1.500% 07/07/2022	REI362616	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/06/22	07/08/22	FEDERAL HOME LOAN BANK NOTES DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	(24,951,500.00)	0.00	(24,951,500.00)			
	07/07/22	07/07/22	CANTOR FITZGERALD REPO AGRMT DTD 07/07/2022 1.500% 07/08/2022	REI362624	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/08/22	07/08/22	CANTOR FITZGERALD REPO AGRMT DTD 07/08/2022 1.500% 07/11/2022	REI362632	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/11/22	07/11/22	CANTOR FITZGERALD REPO AGRMT DTD 07/11/2022 1.500% 07/12/2022	REI362640	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/12/22	07/12/22	CANTOR FITZGERALD REPO AGRMT DTD 07/12/2022 1.500% 07/13/2022	REI362657	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/12/22	07/12/22	CANTOR FITZGERALD REPO AGRMT DTD 07/13/2022 1.500% 07/14/2022	REI362665	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/12/22	07/13/22	FAIRWAY FINANCE CORP COMM PAPER DTD 07/11/2022 0.000% 01/13/2023	30601WND7	35,000,000.00	(34,432,922.22)	0.00	(34,432,922.22)			
	07/12/22	07/13/22	LA FAYETTE ASSET SECURIT COMM PAPER DTD 07/11/2022 0.000% 01/17/2023	50286WNH0	25,000,000.00	(24,582,222.22)	0.00	(24,582,222.22)			
	07/12/22	07/13/22	BNP PARIBAS FORTIS FUNDING SA COMM PAPER DTD 06/21/2022 0.000% 12/21/2022	09659KMM9	50,000,000.00	(49,344,819.44)	0.00	(49,344,819.44)			
	07/12/22	07/13/22	THUNDER BAY FUNDING LLC COMM PAPER DTD 07/11/2022 0.000% 01/11/2023	88602UNB2	50,000,000.00	(49,203,750.00)	0.00	(49,203,750.00)			
	07/12/22	07/20/22	JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	10,500,000.00	(10,498,888.05)	0.00	(10,498,888.05)			
	07/12/22	07/20/22	HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	(10,999,995.60)	0.00	(10,999,995.60)			



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY	07/12/22	07/20/22	HART 2022-B A2A	44918MAB6	10,000,000.00	(9,999,493.00)	0.00	(9,999,493.00)			
			DTD 07/20/2022 3.640% 05/15/2025								
	07/12/22	07/20/22	JDOT 2022-B A3	47800AAC4	8,600,000.00	(8,599,178.70)	0.00	(8,599,178.70)			
			DTD 07/20/2022 3.740% 02/16/2027								
	07/13/22	07/14/22	BNP PARIBAS FORTIS SA CERT DEPOS	34959TSD9	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 07/14/2022 3.650% 06/01/2023								
	07/14/22	07/14/22	CANTOR FITZGERALD REPO AGRMT	REI362673	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 07/14/2022 1.500% 07/15/2022								
	07/15/22	07/15/22	CANTOR FITZGERALD REPO AGRMT	REI362681	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 07/15/2022 1.500% 07/18/2022								
	07/15/22	07/15/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	171,000,000.00	(171,000,000.00)	0.00	(171,000,000.00)			
			DTD 07/15/2022 1.500% 07/19/2022								
	07/18/22	07/18/22	CANTOR FITZGERALD REPO AGRMT	REI362699	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 07/18/2022 1.500% 07/19/2022								
	07/18/22	07/18/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	150,000,000.00	(150,000,000.00)	0.00	(150,000,000.00)			
			DTD 07/18/2022 1.500% 07/19/2022								
	07/19/22	07/19/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BGL9	50,000,000.00	(49,997,833.33)	0.00	(49,997,833.33)			
			DTD 07/19/2022 0.000% 07/20/2022								
	07/19/22	07/19/22	CANTOR FITZGERALD REPO AGRMT	REI362707	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 07/19/2022 1.500% 07/20/2022								
	07/19/22	07/22/22	FHMS K039 A2	3137BDCW4	25,000,000.00	(24,858,398.44)	(48,168.75)	(24,906,567.19)			
			DTD 09/01/2014 3.303% 07/01/2024								
	07/20/22	07/20/22	CANTOR FITZGERALD REPO AGRMT	REI362715	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 07/20/2022 1.500% 07/21/2022								
	07/20/22	07/20/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BGM7	54,000,000.00	(53,997,660.00)	0.00	(53,997,660.00)			
			DTD 07/06/2022 0.000% 07/21/2022								
	07/20/22	07/21/22	FEDERAL HOME LOAN BANK NOTES	3130AOF40	25,000,000.00	(23,665,000.00)	(21,527.78)	(23,686,527.78)			
			DTD 12/22/2021 1.000% 12/20/2024								
	07/20/22	07/21/22	FEDERAL HOME LOAN BANK NOTES	3130AOF40	25,000,000.00	(23,641,500.00)	(21,527.78)	(23,663,027.78)			
			DTD 12/22/2021 1.000% 12/20/2024								
	07/21/22	07/21/22	CANTOR FITZGERALD REPO AGRMT	REI362723	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 07/21/2022 1.500% 07/22/2022								



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY	07/22/22	07/22/22	CANTOR FITZGERALD REPO AGRMT DTD 07/22/2022 1.500% 07/25/2022	RE1362731	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/25/22	07/25/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BGS4	79,000,000.00	(78,996,576.67)	0.00	(78,996,576.67)			
	07/25/22	07/25/22	DTD 07/06/2022 0.000% 07/26/2022 CANTOR FITZGERALD REPO AGRMT	RE1362749	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/26/22	07/26/22	DTD 07/25/2022 1.500% 07/26/2022 CANTOR FITZGERALD REPO AGRMT	RE1362756	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/26/22	07/26/22	DTD 07/26/2022 1.500% 07/27/2022 COOPERATIVE RABOBANK UA COMM PAPER	21687BGT2	79,000,000.00	(78,996,576.67)	0.00	(78,996,576.67)			
	07/27/22	07/27/22	DTD 07/08/2022 0.000% 07/27/2022 COOPERATIVE RABOBANK UA COMM PAPER	21687BGU9	80,000,000.00	(79,996,533.33)	0.00	(79,996,533.33)			
	07/27/22	07/27/22	DTD 07/27/2022 0.000% 07/28/2022 CANTOR FITZGERALD REPO AGRMT	RE1362764	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/27/22	07/27/22	DTD 07/27/2022 1.500% 07/28/2022 BNP PARIBAS NY BRANCH COMM PAPER	09659CGU6	80,000,000.00	(79,996,555.56)	0.00	(79,996,555.56)			
	07/28/22	07/28/22	DTD 07/27/2022 0.000% 07/28/2022 CANTOR FITZGERALD REPO AGRMT	RE1362772	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/28/22	07/28/22	DTD 07/28/2022 2.250% 07/29/2022 BNP PARIBAS NY BRANCH COMM PAPER	09659CGV4	190,000,000.00	(189,987,861.11)	0.00	(189,987,861.11)			
	07/28/22	07/29/22	LIBERTY STREET FDG LLC COMM PAPER	53127UMM9	50,000,000.00	(49,395,833.33)	0.00	(49,395,833.33)			
	07/29/22	07/29/22	DTD 07/28/2022 0.000% 12/21/2022 FHLMC MULTIFAMILY STRUCTURED P	3137BSPW7	23,490,909.41	(23,437,687.82)	(3,202.59)	(23,440,890.41)			
	07/29/22	07/29/22	DTD 11/01/2016 2.454% 08/01/2023 CITIBANK NA CERT DEPOS	17305TSU2	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	07/29/22	07/29/22	DTD 07/29/2022 3.500% 03/01/2023 FEDERATED GOVT OBLIGATIONS FUND	608919718	110,000,000.00	(110,000,000.00)	0.00	(110,000,000.00)			
	07/29/22	07/29/22	CANTOR FITZGERALD REPO AGRMT DTD 07/29/2022 2.250% 08/01/2022	RE1364265	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
Transaction Type Sub-Total					2,526,590,909.41	(2,520,574,785.49)	(94,426.90)	(2,520,669,212.39)			



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/25/22	07/12/22	BMWOT 2022-A AZA	05602RAB7	10,750,000.00	0.00	27,842.50	27,842.50			
			DTD 05/18/2022 2.520% 12/26/2024								
	06/25/22	07/12/22	BMWOT 2022-A A3	05602RAD3	14,000,000.00	0.00	46,188.33	46,188.33			
			DTD 05/18/2022 3.210% 08/25/2026								
	07/01/22	07/25/22	FHLMC MULTIFAMILY STRUCTURED P	3137F2LJ3	36,557,817.00	0.00	94,958.93	94,958.93			
			DTD 08/01/2017 3.117% 06/01/2027								
	07/01/22	07/25/22	FHMS K729 A2	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
			DTD 12/01/2017 3.136% 10/01/2024								
	07/01/22	07/25/22	FHMS K736 A2	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01			
			DTD 09/01/2019 2.282% 07/01/2026								
	07/01/22	07/25/22	FRESB 2021-SB82 A5	30318CAA5	4,175,668.18	0.00	2,331.41	2,331.41			
			DTD 01/01/2021 0.670% 11/01/2025								
	07/01/22	07/25/22	FHMS KJ33 A1	3137F9ZD6	926,841.12	0.00	339.84	339.84			
			DTD 02/01/2021 0.440% 12/01/2025								
	07/01/22	07/25/22	FHMS K050 A2	3137BLW95	30,000,000.00	0.00	83,349.99	83,349.99			
			DTD 11/01/2015 3.334% 08/01/2025								
	07/01/22	07/25/22	FHMS K033 A2	3137B4WB8	2,800,000.00	0.00	7,140.00	7,140.00			
			DTD 10/01/2013 3.060% 07/01/2023								
	07/01/22	07/25/22	FRESB 2021-SB83	30318NAA1	3,734,977.28	0.00	1,960.86	1,960.86			
			DTD 02/01/2021 0.670% 01/01/2026								
	07/01/22	07/25/22	FHLMC SERIES K049 A2	3137BLMZ8	10,000,000.00	0.00	25,083.33	25,083.33			
			DTD 10/01/2015 3.010% 07/01/2025								
	07/01/22	07/25/22	FHMS K047 A2	3137BKRJ1	75,000,000.00	0.00	208,062.53	208,062.53			
			DTD 07/30/2015 3.329% 05/01/2025								
	07/01/22	07/25/22	FHLMC SERIES K037 A2	3137B7YY9	59,843,000.00	0.00	174,043.37	174,043.37			
			DTD 03/01/2014 3.490% 01/01/2024								
	07/01/22	07/25/22	FHMS KJ23 A1	3137FKSQ0	60,000,000.00	0.00	184,150.02	184,150.02			
			DTD 01/29/2019 3.683% 10/01/2025								
	07/01/22	07/25/22	FHMS K045 A2	3137BHJ1	23,045,929.50	0.00	58,056.52	58,056.52			
			DTD 05/01/2015 3.023% 01/01/2025								
	07/01/22	07/25/22	FHMS K062 A2	3137BUX60	28,867,855.00	0.00	82,105.00	82,105.00			
			DTD 02/01/2017 3.413% 12/01/2026								
	07/01/22	07/25/22	FHMS KJ39 A1	3137H73W1	45,398,863.05	0.00	104,039.08	104,039.08			
			DTD 04/01/2022 2.750% 04/01/2027								



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/01/22	07/25/22	FHMS K055 A2	3137BPW21	83,500,000.00	0.00	185,996.25	185,996.25			
			DTD 06/22/2016 2.673% 03/01/2026								
	07/01/22	07/25/22	FHLMC MULTIFAMILY STRUCTURED P	3137F1G44	50,000,000.00	0.00	135,125.00	135,125.00			
			DTD 07/01/2017 3.243% 04/01/2027								
	07/01/22	07/25/22	FHMS K068 A2	3137FBBX3	81,306,000.00	0.00	219,797.19	219,797.19			
			DTD 10/27/2017 3.244% 08/01/2027								
	07/01/22	07/25/22	FHMS K733 A2	3137FJX07	3,330,000.00	0.00	10,406.25	10,406.25			
			DTD 11/09/2018 3.750% 08/01/2025								
	07/01/22	07/25/22	FHLMC MULTIFAMILY STRUCTURED P	3137BSPW7	23,518,102.04	0.00	48,038.90	48,038.90			
			DTD 11/01/2016 2.454% 08/01/2023								
	07/01/22	07/25/22	FHMS KJ36 A1	3137H4RZ5	2,281,670.00	0.00	2,468.01	2,468.01			
			DTD 12/01/2021 1.298% 12/01/2026								
	07/01/22	07/25/22	FHMS K052 A1	3137BM7C4	50,000,000.00	0.00	137,833.35	137,833.35			
			DTD 12/01/2015 3.308% 09/01/2025								
	07/01/22	07/25/22	FHMS K042 A2	3137BFXT3	65,470,000.00	0.00	145,670.75	145,670.75			
			DTD 01/28/2015 2.670% 12/01/2024								
	07/01/22	07/25/22	FHMS K034 A2	3137B5JM6	25,000,000.00	0.00	73,562.50	73,562.50			
			DTD 11/01/2013 3.531% 07/01/2023								
	07/01/22	07/25/22	FHMS KMP1 A2	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
			DTD 09/01/2017 2.982% 08/01/2024								
	07/01/22	07/25/22	FHMS K729 A2	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
			DTD 01/01/2020 2.525% 10/01/2026								
	07/01/22	07/25/22	FHMS KJ32 A1	3137F72U8	948,896.73	0.00	408.02	408.02			
			DTD 11/01/2020 0.516% 06/01/2025								
	07/01/22	07/25/22	FHMS K732 AM	3137FG7G4	25,000,000.00	0.00	77,083.33	77,083.33			
			DTD 06/28/2018 3.700% 05/01/2025								
	07/01/22	07/25/22	FRESB 2022-SB97	30311SAA7	21,968,547.04	0.00	32,586.69	32,586.69			
			DTD 04/01/2022 1.780% 02/01/2027								
	07/01/22	07/25/22	FHMS KJ34 A1	3137H1LS3	7,267,933.24	0.00	4,124.54	4,124.54			
			DTD 07/01/2021 0.681% 06/01/2026								
	07/01/22	07/25/22	FHMS K726 A1	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			
			DTD 06/01/2017 2.700% 10/01/2025								
	07/02/22	07/02/22	FANNIE MAE NOTES	3135G0V75	25,000,000.00	0.00	218,750.00	218,750.00			
			DTD 07/08/2019 1.750% 07/02/2024								



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800											
Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/05/22	07/05/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVH9	3,000,000.00	0.00	10,500.00	10,500.00			
			DTD 06/04/2020 0.700% 07/05/2023								
	07/06/22	07/06/22	FFCB NOTES	3133ENKS8	38,000,000.00	0.00	207,812.50	207,812.50			
			DTD 01/11/2022 1.125% 01/06/2025								
	07/07/22	07/07/22	FANNIE MAE NOTES	3135G0X24	75,000,000.00	0.00	609,375.00	609,375.00			
			DTD 01/10/2020 1.625% 01/07/2025								
	07/09/22	07/09/22	US BANK NA CINCINNATI	90331HPF4	12,000,000.00	0.00	117,000.00	117,000.00			
			DTD 12/09/2019 1.950% 01/09/2023								
	07/10/22	07/10/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVY2	10,000,000.00	0.00	62,500.00	62,500.00			
			DTD 01/10/2022 1.250% 01/10/2025								
	07/10/22	07/10/22	FANNIE MAE NOTES	3135G05G4	50,000,000.00	0.00	62,500.00	62,500.00			
			DTD 07/10/2020 0.250% 07/10/2023								
	07/10/22	07/10/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVX4	3,000,000.00	0.00	13,500.00	13,500.00			
			DTD 01/10/2022 0.900% 01/10/2024								
	07/13/22	07/13/22	TOTOA MOTOR CREDIT CORP NOTE (FLOA)	89236TJ55	10,000,000.00	0.00	13,647.22	13,647.22			
			DTD 12/13/2021 2.630% 06/13/2023								
	07/15/22	07/15/22	TAOT 2021-C A3	89239BAC5	12,000,000.00	0.00	4,300.00	4,300.00			
			DTD 09/27/2021 0.430% 01/15/2026								
	07/15/22	07/15/22	TAOT 2020-A A3	89232HAC9	7,248,651.15	0.00	10,027.31	10,027.31			
			DTD 02/12/2020 1.660% 05/15/2024								
	07/15/22	07/15/22	TAOT 2019-B A3	89239JAD6	575,824.35	0.00	1,233.23	1,233.23			
			DTD 05/08/2019 2.570% 08/15/2023								
	07/15/22	07/15/22	JOHN DEERE OWNER TRUST	47789KAC7	2,521,491.15	0.00	2,311.37	2,311.37			
			DTD 03/11/2020 1.100% 08/15/2024								
	07/15/22	07/15/22	TAOT 2021-D A3	89238JAC9	7,000,000.00	0.00	4,141.67	4,141.67			
			DTD 11/15/2021 0.710% 04/15/2026								
	07/15/22	07/15/22	TAOT 2021-B A3	89190GAC1	37,000,000.00	0.00	8,016.68	8,016.68			
			DTD 06/14/2021 0.260% 11/17/2025								
	07/15/22	07/15/22	MBART 2021-1 A2	58772WAB9	13,740,201.88	0.00	2,404.52	2,404.52			
			DTD 09/22/2021 0.210% 07/15/2024								



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/15/22	07/15/22	TAOT 2022-B A3	89238FAD5	12,000,000.00	0.00	29,300.00	29,300.00			
			DTD 04/13/2022 2.930% 09/15/2026								
	07/15/22	07/15/22	TAOT 2022-A A2	89239KAB7	5,000,000.00	0.00	3,083.34	3,083.34			
			DTD 01/31/2022 0.740% 10/15/2024								
	07/15/22	07/15/22	HAROT 2021-2 A3	43811JAC1	29,000,000.00	0.00	7,975.00	7,975.00			
			DTD 05/26/2021 0.330% 08/15/2025								
	07/15/22	07/15/22	JDOT 2019-B A3	477870AC3	322,044.36	0.00	593.10	593.10			
			DTD 07/24/2019 2.210% 12/15/2023								
	07/15/22	07/15/22	US TREASURY N/B NOTES	91282CCL3	100,000,000.00	0.00	187,500.00	187,500.00			
			DTD 07/15/2021 0.375% 07/15/2024								
	07/15/22	07/15/22	TAOT 2021-D A2	89238JAB1	7,805,704.07	0.00	2,016.47	2,016.47			
			DTD 11/15/2021 0.310% 08/15/2024								
	07/15/22	07/15/22	TAOT 2022-A A3	89239KAC5	4,250,000.00	0.00	4,356.25	4,356.25			
			DTD 01/31/2022 1.230% 06/15/2026								
	07/15/22	07/15/22	JDOT 2022-A A2	47787JAB4	6,500,000.00	0.00	10,291.66	10,291.66			
			DTD 03/16/2022 1.900% 11/15/2024								
	07/15/22	07/15/22	CHAIT 2012-A7 A7	161571FQ2	10,000,000.00	0.00	18,000.00	18,000.00			
			DTD 10/09/2012 2.160% 09/15/2024								
	07/15/22	07/15/22	MBART 2019-1 A3	58769TAD7	1,438,748.71	0.00	2,325.97	2,325.97			
			DTD 09/25/2019 1.940% 03/15/2024								
	07/15/22	07/15/22	JDOT 2022-A A3	47787JAC2	8,000,000.00	0.00	15,466.66	15,466.66			
			DTD 03/16/2022 2.320% 09/16/2026								
	07/15/22	07/15/22	CHAIT 2020-A1 A1	161571HP2	8,000,000.00	0.00	10,200.00	10,200.00			
			DTD 02/18/2020 1.530% 01/15/2025								
	07/15/22	07/15/22	MBART 2021-1 A3	58772WAC7	21,000,000.00	0.00	8,049.99	8,049.99			
			DTD 09/22/2021 0.460% 06/15/2026								
	07/15/22	07/15/22	HART 2021-C A2A	44935FAB0	10,519,432.20	0.00	3,155.83	3,155.83			
			DTD 11/17/2021 0.360% 10/15/2024								
	07/15/22	07/15/22	TAOT 2019-C A3	89238UAD2	843,885.80	0.00	1,343.19	1,343.19			
			DTD 08/14/2019 1.910% 09/15/2023								
	07/15/22	07/15/22	TAOT 2021-B A3	89190GAB3	14,703,775.45	0.00	1,715.46	1,715.46			
			DTD 06/14/2021 0.460% 01/16/2024								
	07/15/22	07/15/22	HAROT 2021-2 A3	43811JAB3	7,583,254.80	0.00	1,074.30	1,074.30			
			DTD 05/26/2021 0.490% 11/15/2023								



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/15/22	07/15/22	AMXCA 2022-2 A	02582JTT8	20,000,000.00	0.00	56,500.00	56,500.00			
			DTD 05/24/2022 3.390% 05/17/2027								
	07/15/22	07/15/22	HART 2021-B A2	44934KAB0	11,002,618.61	0.00	2,200.52	2,200.52			
			DTD 07/28/2021 0.240% 05/15/2024								
	07/15/22	07/15/22	MBALT 2021-B A3	58769KAD6	16,500,000.00	0.00	5,499.99	5,499.99			
			DTD 06/29/2021 0.400% 11/15/2024								
	07/15/22	07/15/22	TAOT 2021-C A2	89239BAB7	8,271,726.43	0.00	1,378.62	1,378.62			
			DTD 09/27/2021 0.200% 05/15/2024								
	07/15/22	07/15/22	HART 2019-B A3	44891JAC2	789,490.88	0.00	1,276.34	1,276.34			
			DTD 11/06/2019 1.940% 02/15/2024								
	07/15/22	07/15/22	HART 2021-B A3	44934KAC8	17,000,000.00	0.00	5,383.34	5,383.34			
			DTD 07/28/2021 0.380% 01/15/2026								
	07/15/22	07/15/22	HART 2021-C A3	44935FAD6	5,500,000.00	0.00	3,391.67	3,391.67			
			DTD 11/17/2021 0.740% 05/15/2026								
	07/15/22	07/15/22	MBALT 2021-B A2	58769KAC8	14,738,491.34	0.00	2,702.07	2,702.07			
			DTD 06/29/2021 0.220% 01/16/2024								
	07/15/22	07/15/22	JDOT 2021-B A3	47789OAC4	13,500,000.00	0.00	5,850.00	5,850.00			
			DTD 07/21/2021 0.520% 03/16/2026								
	07/15/22	07/15/22	TAOT 2019-A A3	89239AAD5	600,658.77	0.00	1,456.60	1,456.60			
			DTD 02/13/2019 2.910% 07/15/2023								
	07/15/22	07/15/22	HAROT 2019-3 A3	43815NAC8	956,410.49	0.00	1,418.68	1,418.68			
			DTD 08/27/2019 1.780% 08/15/2023								
	07/15/22	07/15/22	JDOT 2021-B A2	47789OAB6	17,737,269.42	0.00	3,695.28	3,695.28			
			DTD 07/21/2021 0.250% 06/17/2024								
	07/15/22	07/15/22	TAOT 2022-B A2A	89238FAB9	8,250,000.00	0.00	16,156.25	16,156.25			
			DTD 04/13/2022 2.350% 01/15/2025								
	07/15/22	07/15/22	TAOT 2019-D A3	89233MAD5	1,515,911.14	0.00	2,425.46	2,425.46			
			DTD 11/13/2019 1.920% 01/16/2024								
	07/18/22	07/18/22	HAROT 2019-4 A3	43813VAC2	3,232,298.88	0.00	4,929.26	4,929.26			
			DTD 11/26/2019 1.830% 01/18/2024								
	07/20/22	07/20/22	TLOT 2021-A A2	89238EAB2	2,165,629.26	0.00	487.27	487.27			
			DTD 04/21/2021 0.270% 09/20/2023								
	07/20/22	07/20/22	TLOT 2021-A A3	89238EAC0	4,500,000.00	0.00	1,462.50	1,462.50			
			DTD 04/21/2021 0.390% 04/22/2024								



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/21/22	07/21/22	HAROT 2021-4 A2	43815GAB5	8,482,840.22	0.00	2,756.92	2,756.92			
			DTD 11/24/2021 0.390% 05/21/2024								
	07/21/22	07/21/22	FREDDIE MAC NOTES	3137EAEU9	45,000,000.00	0.00	84,375.00	84,375.00			
			DTD 07/23/2020 0.375% 07/21/2025								
	07/21/22	07/21/22	HAROT 2021-4 A3	43815GAC3	7,750,000.00	0.00	5,683.33	5,683.33			
			DTD 11/24/2021 0.880% 01/21/2026								
	07/21/22	07/21/22	HAROT 2019-2 A3	43815MAC0	801,383.72	0.00	1,682.91	1,682.91			
			DTD 05/29/2019 2.520% 06/21/2023								
	07/21/22	07/21/22	HAROT 2020-1 A3	43813RAC1	5,120,430.30	0.00	6,869.91	6,869.91			
			DTD 02/26/2020 1.610% 04/22/2024								
	07/25/22	07/25/22	BMWLT 2021-2 A2	09690AAB9	6,001,698.56	0.00	950.27	950.27			
			DTD 09/15/2021 0.190% 11/27/2023								
	07/25/22	07/25/22	BMWLT 2022-1 A3	05601XAC3	8,250,000.00	0.00	7,562.50	7,562.50			
			DTD 01/19/2022 1.100% 03/25/2025								
	07/25/22	07/25/22	BANK OF NY MELLON CORP FLT NOTES (CALLAB)	06406RAY3	50,000,000.00	0.00	149,176.80	149,176.80			
			DTD 10/25/2021 2.483% 10/25/2024								
	07/25/22	07/25/22	BMWLT 2021-2 A3	09690AAC7	7,500,000.00	0.00	2,062.50	2,062.50			
			DTD 09/15/2021 0.330% 12/26/2024								
	07/25/22	07/25/22	BMWOT 2022-A A3	05602RAD3	14,000,000.00	0.00	37,450.00	37,450.00			
			DTD 05/18/2022 3.210% 08/25/2026								
	07/25/22	07/25/22	BMWLT 2022-1 A2	05601XAB5	7,052,814.96	0.00	3,937.82	3,937.82			
			DTD 01/19/2022 0.670% 05/28/2024								
	07/25/22	07/25/22	BMWOT 2022-A A2A	05602RAB7	10,750,000.00	0.00	22,575.00	22,575.00			
			DTD 05/18/2022 2.520% 12/26/2024								
	07/26/22	07/26/22	BANK ON NY MELLON CORP FLT NOTES (CALLAB)	06406RAT4	15,000,000.00	0.00	47,558.49	47,558.49			
			DTD 04/26/2021 2.543% 04/26/2024								
	07/27/22	07/27/22	BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAM9	22,241,000.00	0.00	205,729.25	205,729.25			
			DTD 01/28/2020 1.850% 01/27/2023								
	07/29/22	07/29/22	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	1,187.00	1,187.00			
	07/29/22	07/29/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	1,048.08	1,048.08			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/29/22	07/29/22	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	11,987.22	11,987.22			
	07/29/22	07/29/22	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	61,589.04	61,589.04			
	07/29/22	07/29/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	209,523.12	209,523.12			
	07/29/22	07/29/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	662,133.83	662,133.83			
	07/29/22	07/29/22	STONECASTLE FICA	FICAMF003	0.00	0.00	24,726.03	24,726.03			
	07/29/22	07/29/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	491,705.68	491,705.68			
	07/31/22	07/31/22	US TREASURY NOTES	91282CAB7	100,000,000.00	0.00	125,000.00	125,000.00			
	07/31/22	07/31/22	DTD 07/31/2020 0.250% 07/31/2025	9128282N9	100,000,000.00	0.00	1,062,500.00	1,062,500.00			
	07/31/22	07/31/22	US TREASURY NOTES	912828S92	100,000,000.00	0.00	625,000.00	625,000.00			
	07/31/22	07/31/22	DTD 08/01/2016 1.250% 07/31/2023	912828Y87	50,000,000.00	0.00	437,500.00	437,500.00			
	07/31/22	07/31/22	US TREASURY NOTES	912828Y87	50,000,000.00	0.00	437,500.00	437,500.00			
	07/31/22	07/31/22	DTD 07/31/2019 1.750% 07/31/2024	912828Z52	50,000,000.00	0.00	343,750.00	343,750.00			
	07/31/22	07/31/22	US TREASURY NOTES	912828Z52	50,000,000.00	0.00	343,750.00	343,750.00			
	07/31/22	07/31/22	DTD 01/31/2020 1.375% 01/31/2025								
Transaction Type Sub-Total						0.00	8,848,958.14	8,848,958.14			
MATURITY											
	07/01/22	07/01/22	ROYAL BANK OF CANADA NY CERT DEPOS	78012UN92	50,000,000.00	50,000,000.00	103,611.10	50,103,611.10	0.00	0.00	
	07/01/22	07/01/22	DTD 06/23/2021 0.200% 07/01/2022								
	07/01/22	07/01/22	BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MQM0	75,000,000.00	75,000,000.00	155,000.03	75,155,000.03	0.00	0.00	
	07/01/22	07/01/22	DTD 06/24/2021 0.200% 07/01/2022								
	07/01/22	07/01/22	BANK OF MONTREAL CHICAGO CERT DEPOS	06367CGY7	100,000,000.00	100,000,000.00	207,222.20	100,207,222.20	0.00	0.00	
	07/01/22	07/01/22	DTD 06/23/2021 0.200% 07/01/2022								
	07/01/22	07/01/22	CANADIAN IMP BK COMM NY CERT DEPOS	13606CUC6	100,000,000.00	100,000,000.00	207,222.20	100,207,222.20	0.00	0.00	
	07/01/22	07/01/22	DTD 06/23/2021 0.200% 07/01/2022								



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MATURITY											
	07/01/22	07/01/22	SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RT14	50,000,000.00	50,000,000.00	61,333.35	50,061,333.35	0.00	0.00	
			DTD 09/28/2021 0.160% 07/01/2022								
	07/01/22	07/01/22	NORDEA BANK ABP NEW YORK CERT DEPOS	65558UDE9	50,000,000.00	50,000,000.00	97,902.80	50,097,902.80	0.00	0.00	
			DTD 06/25/2021 0.190% 07/01/2022								
	07/05/22	07/05/22	JP MORGAN SECURITIES LLC COMM PAPER	46640QG54	25,000,000.00	25,000,000.00	0.00	25,000,000.00	33,250.00	0.00	
			DTD 03/22/2021 0.000% 07/05/2022								
	07/05/22	07/05/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVG1	5,000,000.00	5,000,000.00	13,750.00	5,013,750.00	1,050.00	0.00	
			DTD 06/04/2020 0.550% 07/05/2022								
	07/05/22	07/05/22	CANTOR FITZGERALD REPO AGRMT	RE1362590	50,000,000.00	50,000,000.00	10,069.44	50,010,069.44	0.00	0.00	
			DTD 06/30/2022 1.450% 07/05/2022								
	07/06/22	07/06/22	CANTOR FITZGERALD REPO AGRMT	RE1362608	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	
			DTD 07/05/2022 1.500% 07/06/2022								
	07/07/22	07/07/22	CANTOR FITZGERALD REPO AGRMT	RE1362616	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	
			DTD 07/06/2022 1.500% 07/07/2022								
	07/07/22	07/07/22	CHARIOT FUNDING LLC COMM PAPER	15963UG75	25,000,000.00	25,000,000.00	0.00	25,000,000.00	40,444.44	0.00	
			-- 0.000% 07/07/2022								
	07/07/22	07/07/22	LA FAYETTE ASSET SECURIT COMM PAPER	50286WG70	48,000,000.00	48,000,000.00	0.00	48,000,000.00	141,240.00	0.00	
			DTD 01/07/2022 0.000% 07/07/2022								
	07/08/22	07/08/22	BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MRZ0	50,000,000.00	50,000,000.00	67,000.00	50,067,000.00	0.00	0.00	
			DTD 10/13/2021 0.180% 07/08/2022								
	07/08/22	07/08/22	CANTOR FITZGERALD REPO AGRMT	RE1362624	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	
			DTD 07/07/2022 1.500% 07/08/2022								
	07/11/22	07/11/22	BNP PARIBAS FORTIS FUNDING SA COMM PAPER	09659KGB0	25,000,000.00	25,000,000.00	0.00	25,000,000.00	33,909.72	0.00	
			DTD 10/27/2021 0.000% 07/11/2022								
	07/11/22	07/11/22	CANTOR FITZGERALD REPO AGRMT	RE1362632	50,000,000.00	50,000,000.00	6,250.00	50,006,250.00	0.00	0.00	
			DTD 07/08/2022 1.500% 07/11/2022								



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY											
	07/12/22	07/12/22	CANTOR FITZGERALD REPO AGRMT DTD 07/11/2022 1.500% 07/12/2022	RE1362640	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	0.00
	07/12/22	07/12/22	CAFCO LLC COMM PAPER DTD 01/31/2022 0.000% 07/12/2022	1247P3GC0	50,000,000.00	50,000,000.00	0.00	50,000,000.00	147,291.67	0.00	0.00
	07/13/22	07/13/22	CANTOR FITZGERALD REPO AGRMT DTD 07/12/2022 1.500% 07/13/2022	RE1362657	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	0.00
	07/13/22	07/13/22	CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/13/2022 0.000% 07/13/2022	22533UGD9	50,000,000.00	50,000,000.00	0.00	50,000,000.00	129,250.00	0.00	0.00
	07/13/22	07/13/22	NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 07/13/2022	63873KGD3	50,000,000.00	50,000,000.00	0.00	50,000,000.00	77,583.33	0.00	0.00
	07/14/22	07/14/22	COOPERATIVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 07/14/2022	21687BGE5	25,000,000.00	25,000,000.00	0.00	25,000,000.00	37,013.89	0.00	0.00
	07/14/22	07/14/22	CANTOR FITZGERALD REPO AGRMT DTD 07/13/2022 1.500% 07/14/2022	RE1362665	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	0.00
	07/15/22	07/15/22	CANTOR FITZGERALD REPO AGRMT DTD 07/14/2022 1.500% 07/15/2022	RE1362673	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	0.00
	07/18/22	07/18/22	CANTOR FITZGERALD REPO AGRMT DTD 07/15/2022 1.500% 07/18/2022	RE1362681	50,000,000.00	50,000,000.00	6,250.00	50,006,250.00	0.00	0.00	0.00
	07/19/22	07/19/22	CANTOR FITZGERALD REPO AGRMT DTD 07/18/2022 1.500% 07/19/2022	RE1362699	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	0.00
	07/20/22	07/20/22	CITIGROUP GLOBAL MARKETS COMM PAPER DTD 07/20/2021 0.000% 07/20/2022	17327BGL3	25,000,000.00	25,000,000.00	0.00	25,000,000.00	50,916.67	0.00	0.00
	07/20/22	07/20/22	COOPERATIVE RABOBANK UA COMM PAPER DTD 07/19/2022 0.000% 07/20/2022	21687BGL9	50,000,000.00	50,000,000.00	0.00	50,000,000.00	2,166.67	0.00	0.00
	07/20/22	07/20/22	CANTOR FITZGERALD REPO AGRMT DTD 07/19/2022 1.500% 07/20/2022	RE1362707	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	0.00
	07/21/22	07/21/22	CANTOR FITZGERALD REPO AGRMT DTD 07/20/2022 1.500% 07/21/2022	RE1362715	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	0.00



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800										
Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY										
	07/21/22	07/21/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BGM7	54,000,000.00	54,000,000.00	0.00	54,000,000.00	2,340.00	0.00
			DTD 07/06/2022 0.000% 07/21/2022							
	07/22/22	07/22/22	CANTOR FITZGERALD REPO AGRMT	RE1362723	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00
			DTD 07/21/2022 1.500% 07/22/2022							
	07/25/22	07/25/22	CHARIOT FUNDING LLC COMM PAPER	15963UGR1	25,000,000.00	25,000,000.00	0.00	25,000,000.00	60,000.00	0.00
			-- 0.000% 07/25/2022							
	07/25/22	07/25/22	FREDDIE MAC NOTES	3137EAET2	25,000,000.00	25,000,000.00	15,625.00	25,015,625.00	56,500.00	0.00
			DTD 07/23/2020 0.125% 07/25/2022							
	07/25/22	07/25/22	SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTR1	50,000,000.00	50,000,000.00	67,291.65	50,067,291.65	0.00	0.00
			DTD 10/13/2021 0.170% 07/25/2022							
	07/25/22	07/25/22	CANTOR FITZGERALD REPO AGRMT	RE1362731	50,000,000.00	50,000,000.00	6,250.00	50,006,250.00	0.00	0.00
			DTD 07/22/2022 1.500% 07/25/2022							
	07/25/22	07/25/22	CANADIAN IMPERIAL HLDING COMM PAPER	13607FGR1	50,000,000.00	50,000,000.00	0.00	50,000,000.00	90,000.00	0.00
			DTD 10/30/2020 0.000% 07/25/2022							
	07/26/22	07/26/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BGS4	79,000,000.00	79,000,000.00	0.00	79,000,000.00	3,423.33	0.00
			DTD 07/06/2022 0.000% 07/26/2022							
	07/26/22	07/26/22	CANTOR FITZGERALD REPO AGRMT	RE1362749	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00
			DTD 07/25/2022 1.500% 07/26/2022							
	07/27/22	07/27/22	CANTOR FITZGERALD REPO AGRMT	RE1362756	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00
			DTD 07/26/2022 1.500% 07/27/2022							
	07/27/22	07/27/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BGT2	79,000,000.00	79,000,000.00	0.00	79,000,000.00	3,423.33	0.00
			DTD 07/08/2022 0.000% 07/27/2022							
	07/27/22	07/27/22	ING (US) FUNDING LLC COMM PAPER	4497W1GT7	50,000,000.00	50,000,000.00	0.00	50,000,000.00	109,444.44	0.00
			DTD 07/27/2021 0.000% 07/27/2022							
	07/28/22	07/28/22	BNP PARIBAS NY BRANCH COMM PAPER	09659CGU6	80,000,000.00	80,000,000.00	0.00	80,000,000.00	3,444.44	0.00
			DTD 07/27/2022 0.000% 07/28/2022							
	07/28/22	07/28/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BGU9	80,000,000.00	80,000,000.00	0.00	80,000,000.00	3,466.67	0.00
			DTD 07/27/2022 0.000% 07/28/2022							



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY											
	07/28/22	07/28/22	CANTOR FITZGERALD REPO AGRMT DTD 07/27/2022 1.500% 07/28/2022	RE1362764	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	0.00
	07/29/22	07/29/22	CANTOR FITZGERALD REPO AGRMT DTD 07/28/2022 2.250% 07/29/2022	RE1362772	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	0.00
	07/29/22	07/29/22	BNP PARIBAS NY BRANCH COMM PAPER DTD 07/28/2022 0.000% 07/29/2022	09659CGV4	190,000,000.00	190,000,000.00	0.00	190,000,000.00	12,138.89	0.00	0.00
	07/29/22	07/29/22	CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 07/29/2022	17327BGV1	50,000,000.00	50,000,000.00	0.00	50,000,000.00	100,125.00	0.00	0.00
	07/31/22	07/31/22	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	100,000,000.00	937,500.00	100,937,500.00	1,253,906.25	0.00	0.00
Transaction Type Sub-Total				2,715,000,000.00	2,715,000,000.00	1,994,569.39	2,716,994,569.39	2,392,328.74	0.00	0.00	

PAYDOWNS

	07/01/22	07/01/22	MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	1,726,702.69	1,726,702.69	0.00	1,726,702.69	171.46	0.00	0.00
	07/01/22	07/01/22	HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	1,517,803.22	1,517,803.22	0.00	1,517,803.22	137.67	0.00	0.00
	07/01/22	07/01/22	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	971,401.44	971,401.44	0.00	971,401.44	56.54	0.00	0.00
	07/01/22	07/01/22	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	732,026.69	732,026.69	0.00	732,026.69	5.64	0.00	0.00
	07/01/22	07/01/22	TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	896,424.77	896,424.77	0.00	896,424.77	67.77	0.00	0.00
	07/01/22	07/01/22	MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	2,022,273.28	2,022,273.28	0.00	2,022,273.28	169.47	0.00	0.00
	07/01/22	07/01/22	BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	797,648.60	797,648.60	0.00	797,648.60	0.48	0.00	0.00
	07/01/22	07/01/22	HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	1,506,705.20	1,506,705.20	0.00	1,506,705.20	14.01	0.00	0.00
	07/01/22	07/01/22	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	184,150.04	184,150.04	0.00	184,150.04	4.94	0.00	0.00
	07/01/22	07/01/22	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	787,065.22	787,065.22	0.00	787,065.22	20.62	0.00	0.00



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For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
PAYDOWNS												
07/01/22	07/01/22	07/01/22	TAOT 2021-B A3	89190GAB3	2,515,554.65	2,515,554.65	0.00	2,515,554.65	46.29	0.00		
			DTD 06/14/2021 0.460% 01/16/2024									
07/01/22	07/01/22	07/01/22	TLOT 2021-A A2	89238EAB2	491,110.68	491,110.68	0.00	491,110.68	62.96	0.00		
			DTD 04/21/2021 0.270% 09/20/2023									
07/01/22	07/01/22	07/01/22	JDOT 2021-B A2	47789QAB6	1,434,495.66	1,434,495.66	0.00	1,434,495.66	32.42	0.00		
			DTD 07/21/2021 0.250% 06/17/2024									
07/01/22	07/01/22	07/01/22	BMWLT 2021-2 A2	09690AAB9	1,224,404.61	1,224,404.61	0.00	1,224,404.61	77.87	0.00		
			DTD 09/15/2021 0.190% 11/27/2023									
07/01/22	07/25/22	07/25/22	FHMS KJ32 A1	3137F2U8	7,927.20	7,927.20	0.00	7,927.20	0.03	0.00		
			DTD 11/01/2020 0.516% 06/01/2025									
07/01/22	07/25/22	07/25/22	FHMS KJ36 A1	3137H4RZ5	6,677.04	6,677.04	0.00	6,677.04	0.03	0.00		
			DTD 12/01/2021 1.298% 12/01/2026									
07/01/22	07/25/22	07/25/22	FHLMC MULTIFAMILY STRUCTURED P	3137BSPW7	29,005.25	29,005.25	0.00	29,005.25	65.72	0.00		
			DTD 11/01/2016 2.454% 08/01/2023									
07/01/22	07/25/22	07/25/22	FRESB 2021-SB82 A5	30318CAA5	1,842.74	1,842.74	0.00	1,842.74	(9.03)	0.00		
			DTD 01/01/2021 0.670% 11/01/2025									
07/01/22	07/25/22	07/25/22	FHMS K045 A2	3137BHJX1	39,578.00	39,578.00	0.00	39,578.00	(3,903.69)	0.00		
			DTD 05/01/2015 3.023% 01/01/2025									
07/01/22	07/25/22	07/25/22	FHMS KJ33 A1	3137F9ZD6	26,355.72	26,355.72	0.00	26,355.72	0.84	0.00		
			DTD 02/01/2021 0.440% 12/01/2025									
07/01/22	07/25/22	07/25/22	FHMS KJ39 A1	3137H73W1	53,528.48	53,528.48	0.00	53,528.48	8.83	0.00		
			DTD 04/01/2022 2.750% 04/01/2027									
07/01/22	07/25/22	07/25/22	FRESB 2021-SB83	30318NAA1	90,708.16	90,708.16	0.00	90,708.16	(425.97)	0.00		
			DTD 02/01/2021 0.670% 01/01/2026									
07/01/22	07/25/22	07/25/22	FRESB 2021-SB82 A5	30318CAA5	4,299.72	4,299.72	0.00	4,299.72	(21.09)	0.00		
			DTD 01/01/2021 0.670% 11/01/2025									
07/01/22	07/25/22	07/25/22	FHMS KJ34 A1	3137H1LS3	13,241.97	13,241.97	0.00	13,241.97	0.16	0.00		
			DTD 07/01/2021 0.681% 06/01/2026									
07/01/22	07/25/22	07/25/22	FRESB 2022-SB97	30311SAA7	16,255.80	16,255.80	0.00	16,255.80	644.25	0.00		
			DTD 04/01/2022 1.780% 02/01/2027									
07/15/22	07/15/22	07/15/22	TAOT 2019-A A3	89239AAD5	242,924.80	242,924.80	0.00	242,924.80	44.26	0.00		
			DTD 02/13/2019 2.910% 07/15/2023									
07/15/22	07/15/22	07/15/22	HAROT 2019-3 A3	43815NAC8	219,143.15	219,143.15	0.00	219,143.15	1.82	0.00		
			DTD 08/27/2019 1.780% 08/15/2023									



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
PAYDOWNS												
	07/15/22	07/15/22	TAOT 2019-C A3	89238UAD2	215,435.35	215,435.35	0.00	215,435.35	1.76	0.00		
			DTD 08/14/2019 1.910% 09/15/2023									
	07/15/22	07/15/22	JOHN DEERE OWNER TRUST	47789KAC7	217,915.45	217,915.45	0.00	217,915.45	13.32	0.00		
			DTD 03/11/2020 1.100% 08/15/2024									
	07/15/22	07/15/22	HART 2019-B A3	44891JAC2	168,594.15	168,594.15	0.00	168,594.15	7.77	0.00		
			DTD 11/06/2019 1.940% 02/15/2024									
	07/15/22	07/15/22	JDOT 2019-B A3	477870AC3	54,925.25	54,925.25	0.00	54,925.25	11.66	0.00		
			DTD 07/24/2019 2.210% 12/15/2023									
	07/15/22	07/15/22	TAOT 2019-D A3	89233MAD5	214,462.94	214,462.94	0.00	214,462.94	15.48	0.00		
			DTD 11/13/2019 1.920% 01/16/2024									
	07/15/22	07/15/22	TAOT 2020-A A3	89232HAC9	805,417.05	805,417.05	0.00	805,417.05	58.15	0.00		
			DTD 02/12/2020 1.660% 05/15/2024									
	07/15/22	07/15/22	MBART 2019-1 A3	58769TAD7	276,396.05	276,396.05	0.00	276,396.05	38.06	0.00		
			DTD 09/25/2019 1.940% 03/15/2024									
	07/15/22	07/15/22	TAOT 2019-B A3	89239JAD6	192,812.80	192,812.80	0.00	192,812.80	30.76	0.00		
			DTD 05/08/2019 2.570% 08/15/2023									
	07/18/22	07/18/22	HAROT 2019-4 A3	43813VAC2	407,357.46	407,357.46	0.00	407,357.46	72.59	0.00		
			DTD 11/26/2019 1.830% 01/18/2024									
	07/21/22	07/21/22	HAROT 2020-1 A3	43813RAC1	515,204.60	515,204.60	0.00	515,204.60	100.98	0.00		
			DTD 02/26/2020 1.610% 04/22/2024									
	07/21/22	07/21/22	HAROT 2019-2 A3	43815MAC0	319,736.94	319,736.94	0.00	319,736.94	11.93	0.00		
			DTD 05/29/2019 2.520% 06/21/2023									
Transaction Type	Sub-Total						20,947,512.82	0.00	20,947,512.82	(2,363.24)	0.00	

SELL												
	07/01/22	07/01/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	60,000,000.00	60,000,000.00	0.00	60,000,000.00	0.00	0.00	FIFO	
	07/05/22	07/05/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	45,000,000.00	45,000,000.00	0.00	45,000,000.00	0.00	0.00	FIFO	
	07/12/22	07/12/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	127,000,000.00	127,000,000.00	0.00	127,000,000.00	0.00	0.00	FIFO	
	07/14/22	07/14/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	60,000,000.00	60,000,000.00	0.00	60,000,000.00	0.00	0.00	FIFO	



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SAN BERNARDINO COUNTY - 76990800

Trade	Settle	Transaction Type	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
07/15/22	07/15/22	SELL	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	212,000,000.00	212,000,000.00	0.00	212,000,000.00	0.00	0.00	FIFO
07/18/22	07/18/22		FEDERATED GOVT OBLIGATIONS FUND	608919718	120,000,000.00	120,000,000.00	0.00	120,000,000.00	0.00	0.00	FIFO
07/18/22	07/18/22		FEDERATED GOVT OBLIGATIONS FUND	608919718	29,000,000.00	29,000,000.00	0.00	29,000,000.00	0.00	0.00	FIFO
07/18/22	07/18/22		FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
07/19/22	07/19/22		FEDERATED GOVT OBLIGATIONS FUND	608919718	68,000,000.00	68,000,000.00	0.00	68,000,000.00	0.00	0.00	FIFO
07/22/22	07/22/22		FEDERATED GOVT OBLIGATIONS FUND	608919718	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	FIFO
07/29/22	07/29/22		FHLMC MULTIFAMILY STRUCTURED P	3137BSPW7	29,005.25	28,939.53	3.95	28,943.48	0.00	0.00	FIFO
			DTD 11/01/2016 2.454% 08/01/2023								
07/29/22	07/29/22		FHLMC MULTIFAMILY STRUCTURED P	3137BSPW7	23,489,096.79	23,435,879.31	3,202.35	23,439,081.66	0.00	(7,028.72)	FIFO
			DTD 11/01/2016 2.454% 08/01/2023								

Transaction Type Sub-Total 795,518,102.04 795,464,818.84 3,206.30 795,468,025.14 0.00 (7,028.72)

Managed Account Sub-Total 1,010,837,546.17 10,752,306.93 1,021,589,853.10 2,389,965.50 (7,028.72)

Total Security Transactions \$1,010,837,546.17 \$10,752,306.93 \$1,021,589,853.10 \$2,389,965.50 (\$7,028.72)