



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
July 31, 2020

SAN BERNARDINO COUNTY

Client Management Team

Kenneth Schiebel, CFA

Managing Director
213 Market Street
Harrisburg, PA 17101-2141
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Contents

Cover/Disclosures
Summary Statement
Individual Accounts

Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

Online Access www.pfm.com

Customer Service 1-717-232-2723



Important Disclosures

Important Disclosures

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

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

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

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

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

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

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

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

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

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

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

Key Terms and Definitions

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

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

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

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

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

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

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

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

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

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

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



SAN BERNARDINO COUNTY

Consolidated Summary Statement

Account Statement
For the Month Ending July 31, 2020

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	15,030,575.12	8,094,330,945.44
Cash Balance	0.00	201,654,936.57
Total	\$15,030,575.12	\$8,295,985,882.01

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	212,985,527.26	2.57
Bank Note	111,636,794.00	1.35
Certificate of Deposit	1,401,166,253.06	16.89
Commercial Paper	614,567,525.00	7.41
Corporate Note	171,751,659.43	2.07
Federal Agency Bond / Note	2,547,876,964.19	30.71
Federal Agency Discount Note	159,999,040.00	1.93
Federally Insured Cash Account	50,000,000.00	0.60
Joint Powers Authority	375,000,000.00	4.52
Money Market Mutual Fund	226,000,000.00	2.72
NOW Account	200,000,000.00	2.41
Supra-National Agency Bond / Note	256,690,930.00	3.09
U.S. Treasury Bond / Note	1,766,656,252.50	21.30
Cash Balance	201,654,936.57	2.43
Total	\$8,295,985,882.01	100.00%



Account Statement
For the Month Ending July 31, 2020

Consolidated Summary Statement

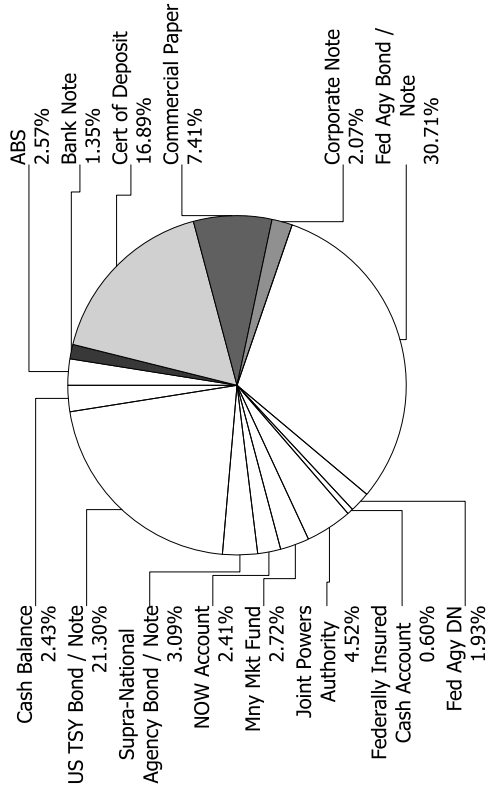
SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,527,694,307.27	18.42
31 to 60 days	375,309,354.85	4.53
61 to 90 days	440,717,500.85	5.31
91 to 180 days	693,645,316.18	8.36
181 days to 1 year	1,469,419,539.81	17.71
1 to 2 years	937,595,620.10	11.30
2 to 3 years	1,209,916,784.85	14.58
3 to 4 years	977,021,263.64	11.78
4 to 5 years	664,666,194.46	8.01
Over 5 years	0.00	0.00
Total	\$8,295,985,882.01	100.00%

Weighted Average Days to Maturity 561

Sector Allocation





Managed Account Summary Statement

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value

Maturities/Calls	\$8,348,956,761.97
Principal Dispositions	(567,124,145.68)
Principal Acquisitions	(659,000,000.00)
Unsettled Trades	971,383,559.73
Change in Current Value	0.00
	114,769.42
Closing Market Value	\$8,094,330,945.44

Cash Transactions Summary - Managed Account

Maturities/Calls	565,222,841.37
Sale Proceeds	659,000,000.00
Coupon/Interest/Dividend Income	8,213,345.63
Principal Payments	5,654,145.68
Security Purchases	(971,383,559.73)
Net Cash Contribution	(266,706,772.95)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	11,966,187.00
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	3,064,388.12
Total Cash Basis Earnings	\$15,030,575.12

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	7,950,761,068.92
Ending Accrued Interest	23,235,163.88
Plus Proceeds from Sales	659,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	570,876,987.05
Plus Coupons/Dividends Received	8,213,345.63
Less Cost of New Purchases	(971,383,559.73)
Less Beginning Amortized Value of Securities	(8,204,666,581.36)
Less Beginning Accrued Interest	(26,692,006.16)

Total Accrual Basis Earnings

\$9,344,418.23



Portfolio Summary and Statistics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

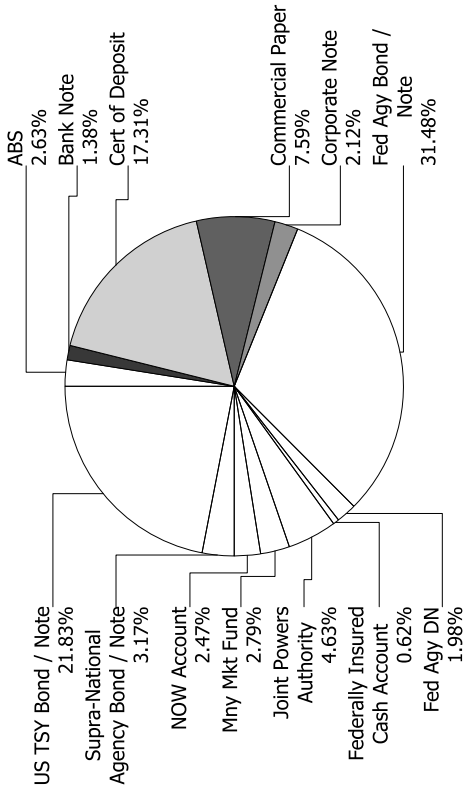
Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,700,000,000.00	1,766,656,252.50	21.83
Supra-National Agency Bond / Note	250,000,000.00	256,690,930.00	3.17
NOW Account	200,000,000.00	200,000,000.00	2.47
Money Market Mutual Fund	226,000,000.00	226,000,000.00	2.79
Joint Powers Authority	375,000,000.00	375,000,000.00	4.63
Federally Insured Cash Account	50,000,000.00	50,000,000.00	0.62
Federal Agency Discount Note	160,000,000.00	159,999,040.00	1.98
Federal Agency Bond / Note	2,487,335,000.00	2,547,876,964.19	31.48
Corporate Note	168,590,000.00	171,751,659.43	2.12
Commercial Paper	615,000,000.00	614,567,525.00	7.59
Certificate of Deposit	1,400,000,000.00	1,401,166,253.06	17.31
Bank Note	110,000,000.00	111,636,794.00	1.38
Asset-Backed Security	209,167,778.44	212,985,527.26	2.63
Managed Account Sub-Total	7,951,092,778.44	8,094,330,945.44	100.00%
Accrued Interest		23,235,163.88	
Total Portfolio	7,951,092,778.44	8,117,566,109.32	

Unsettled Trades

0.00 0.00

Sector Allocation



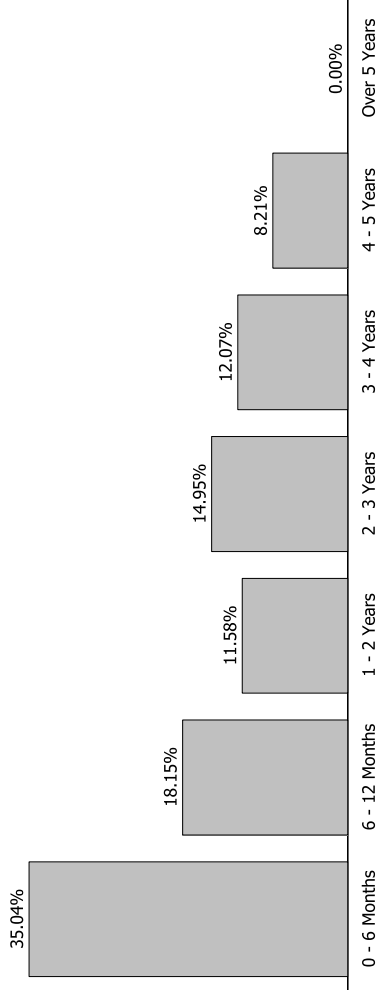


Portfolio Summary and Statistics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.37%
Yield to Maturity at Market	0.30%
Weighted Average Days to Maturity	574



Managed Account Issuer Summary

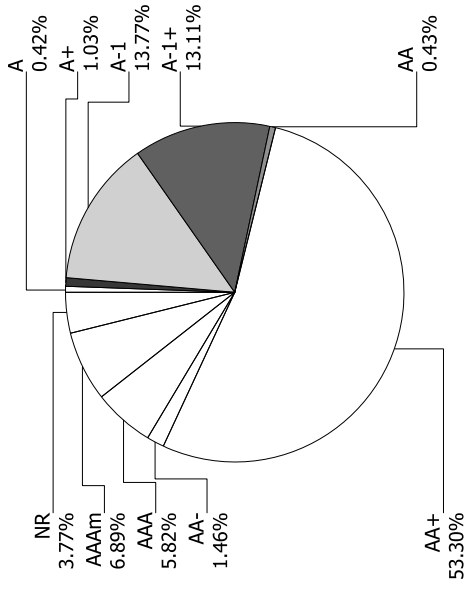
For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Credit Quality (S&P Ratings)

Issuer	Market Value of Holdings	Percent
3M COMPANY	17,392,632.00	0.21
BANK OF AMERICA CO	60,248,491.05	0.74
BANK OF MONTREAL	100,029,367.15	1.24
BANK OF NOVA SCOTIA	200,017,014.35	2.47
BANK OF THE WEST	200,000,000.00	2.47
BNP PARIBAS	39,994,800.00	0.49
CAMP	375,000,000.00	4.63
CHASE ISSURANCE	18,625,206.60	0.23
CREDIT AGRICOLE SA	149,890,250.00	1.85
DEERE & COMPANY	28,556,410.00	0.35
EXXON MOBIL CORP	17,476,722.28	0.22
FANNIE MAE	884,904,660.00	10.93
FEDERAL FARM CREDIT BANKS	487,438,303.83	6.02
FEDERAL HOME LOAN BANKS	738,162,487.36	9.12
FEDERATED GOVT OBLIGATIONS FUNDS	183,000,000.00	2.26
FIDELITY TREASURY MF	43,000,000.00	0.53
FREDDIE MAC	597,370,553.00	7.38
HONDA AUTO RECEIVABLES	65,502,735.51	0.81
HYUNDAI AUTO RECEIVABLES	5,930,281.78	0.07
INTER-AMERICAN DEVELOPMENT BANK	124,666,900.00	1.54
INTERNATIONAL FINANCE CORPORATION	25,243,025.00	0.31
INTL BANK OF RECONSTRUCTION AND DEV	106,781,005.00	1.32
JOHN DEERE OWNER TRUST	21,211,619.60	0.26
JOHNSON & JOHNSON	3,014,106.00	0.04
JP MORGAN CHASE & CO	224,821,950.00	2.78
MERCEDES-BENZ AUTO LEASE TRUST	12,862,914.28	0.16
MERCEDES-BENZ AUTO RECEIVABLES	12,004,478.86	0.15
MICROSOFT CORP	9,925,753.60	0.12
NORDEA BANK AB	199,992,205.50	2.47
RABOBANK NEDERLAND	174,861,025.00	2.16
ROYAL BANK OF CANADA	200,343,202.05	2.48
STONECASTLE FICA	50,000,000.00	0.62





Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
SVENSKA HANDELSBANKEN AB	150,214,766.25	1.86
SWEDBANK AB	125,057,375.55	1.54
THE BANK OF NEW YORK MELLON CORPORATION	5,168,135.00	0.06
TORONTO-DOMINION BANK	250,252,308.45	3.09
TOYOTA MOTOR CORP	127,330,359.63	1.57
UNITED STATES TREASURY	1,766,656,252.50	21.84
US BANCORP	188,749,771.48	2.33
VISA INC	4,574,483.55	0.06
WAL-MART STORES INC	17,442,646.00	0.22
WELLS FARGO & COMPANY	80,616,747.23	1.00
Total	\$8,094,330,945.44	100.00%



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 08/16/2010 2.625% 08/15/2020	912828NT3	AA+	Aaa	12/20/16	12/21/16	25,721,679.69	1.80	302,884.62	25,007,579.53	25,019,530.00
UNITED STATES TREASURY NOTES	DTD 08/31/2018 2.625% 08/31/2020	9128284Y3	AA+	Aaa	12/18/18	12/20/18	49,968,750.00	2.66	549,252.72	49,998,487.90	50,093,750.00
US TREASURY NOTES	DTD 09/30/2015 1.375% 09/30/2020	912828L65	AA+	Aaa	12/18/18	12/20/18	48,888,671.88	2.66	231,045.08	49,897,415.87	50,093,750.00
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	AA+	Aaa	10/25/17	10/26/17	49,996,093.75	1.75	221,127.72	49,999,677.14	50,195,310.00
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	AA+	Aaa	12/20/16	12/21/16	24,755,859.38	1.88	68,818.31	24,979,485.41	25,121,095.00
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	AA+	Aaa	03/14/19	03/18/19	49,787,109.38	2.48	519,230.77	49,939,782.37	50,562,500.00
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	AA+	Aaa	03/25/19	03/26/19	74,923,828.13	2.30	778,846.15	74,978,205.16	75,843,750.00
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	AA+	Aaa	11/29/17	11/30/17	24,374,023.44	1.92	117,697.01	24,888,633.18	25,144,530.00
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	AA+	Aaa	12/20/16	12/21/16	24,334,960.94	2.00	58,230.87	24,875,766.44	25,257,812.50
US TREASURY NOTES	DTD 05/31/2014 2.000% 05/31/2021	912828WN6	AA+	Aaa	12/02/16	12/05/16	50,447,265.63	1.79	169,398.91	50,082,735.95	50,765,625.00
US TREASURY NOTES	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	AA+	Aaa	04/29/19	04/30/19	99,925,781.25	2.28	6,114.13	99,967,174.21	102,093,750.00
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	AA+	Aaa	11/29/17	11/30/17	24,198,242.19	2.00	94,518.44	24,756,609.24	25,285,155.00
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	AA+	Aaa	12/20/16	12/21/16	24,734,375.00	2.10	79,405.74	24,928,479.92	25,578,125.00
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	AA+	Aaa	02/15/17	02/16/17	48,779,296.88	2.02	2,038.04	49,630,416.96	51,015,625.00



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	AA+	Aaa	11/29/17	11/30/17	24,823,242.19	2.05	196,161.68	24,934,356.87	25,687,500.00
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	5,095.11	99,230,557.53	103,484,380.00
US TREASURY N/B NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	118,461.28	24,880,807.72	25,984,375.00
US TREASURY N/B NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	137,636.61	49,084,493.95	52,109,375.00
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	24,760,441.71	25,906,250.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	59,782.61	48,711,110.36	51,812,500.00
US TREASURY N/B NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	114,130.43	50,437,018.05	53,625,000.00
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	97,256,100.97	103,625,000.00
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	97,424,081.81	103,359,380.00
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	97,606,938.43	103,828,120.00
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	51,689,832.64	54,421,875.00
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	51,391,052.94	54,421,875.00
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	86,956.52	50,728,649.28	53,578,125.00
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	86,956.52	50,853,857.40	53,578,125.00



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B 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	50,786,409.70	53,578,125.00
UNITED STATES 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	50,149,458.72	53,085,940.00
US TREASURY N/B	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	2,887.23	51,226,740.57	53,890,625.00
US TREASURY N/B	DTD 02/17/2015 2.000% 02/15/2025	912828JZ7	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	461,538.46	50,507,361.54	54,062,500.00
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	50,977,905.95	54,546,875.00
Security Type Sub-Total							1,689,972,656.34	2.05	6,114,614.41	1,696,567,625.42	1,766,656,252.50
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 08/29/2017 1.626% 09/04/2020	459058GA5	AAA	Aaa	08/22/17	08/29/17	24,994,750.00	1.63	165,987.50	24,999,838.02	25,028,475.00
INTERNATIONAL FINANCE CORPORATION NOTE	DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	AAA	Aaa	01/18/18	01/25/18	24,926,500.00	2.35	9,375.00	24,988,130.02	25,243,025.00
INTER-AMERICAN DEVELOPMENT BANK NOTE	DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	AAA	Aaa	04/12/18	04/19/18	49,890,000.00	2.70	371,875.00	49,973,804.74	50,848,150.00
INTL BANK OF RECONSTRUCTION AND DEV NOTE	DTD 07/25/2018 2.750% 07/23/2021	459058GH0	AAA	Aaa	07/18/18	07/25/18	49,883,000.00	2.83	30,555.56	49,961,926.87	51,221,050.00
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 12/13/2017 2.125% 12/13/2021	459058GF4	AAA	Aaa	12/12/17	12/13/17	19,955,000.00	2.18	56,666.67	19,984,630.39	20,519,600.00



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK		4581X0DD7	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	260,416.67	24,969,872.69	26,486,425.00
NOTE											
DTD 09/26/2018 3.000%	09/26/2022										
INTER-AMERICAN DEVEL BK CORPORATE		4581X0DM7	AAA	Aaa	04/17/20	04/24/20	19,993,200.00	0.51	18,611.11	19,993,798.40	20,156,700.00
NOTE											
DTD 04/24/2020 0.500%	05/24/2023										
INTER-AMERICAN DEVELOPMENT BANK		4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	243,750.00	25,335,536.79	27,175,625.00
NOTE											
DTD 10/04/2013 3.000%	10/04/2023										
INTL BANK OF RECON AND DEV SN (FLOATER)		45906M2B6	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.00	6,122.22	10,000,000.00	10,011,880.00
NOTE											
DTD 06/16/2020 0.480%	06/17/2024										
Security Type Sub-Total							250,066,450.00	2.29	1,163,359.73	250,207,537.92	256,690,930.00

NOW Account

BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	03/26/20	03/26/20	75,000,000.00	0.35	0.00	75,000,000.00	75,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	08/30/19	08/30/19	125,000,000.00	0.35	0.00	125,000,000.00	125,000,000.00
Security Type Sub-Total							200,000,000.00	0.35	0.00	200,000,000.00	200,000,000.00

Money Market Mutual Fund

FIDELITY GOVT MM FUND 2642		31607A703	AAA	AAA	07/27/20	07/27/20	43,000,000.00	0.05	0.00	43,000,000.00	43,000,000.00
FEDERATED GOVT OBLIGATIONS FUND		608919718	AAA	NR	07/29/20	07/29/20	183,000,000.00	0.06	0.00	183,000,000.00	183,000,000.00
Security Type Sub-Total							226,000,000.00	0.06	0.00	226,000,000.00	226,000,000.00

Joint Powers Authority

CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	05/21/20	05/21/20	18,000,000.00	0.30	0.00	18,000,000.00	18,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	10/17/19	10/17/19	36,000,000.00	0.30	0.00	36,000,000.00	36,000,000.00



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	10/21/19	10/21/19	46,000,000.00	0.30	0.00	46,000,000.00	46,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	06/30/20	06/30/20	75,000,000.00	0.30	0.00	75,000,000.00	75,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		AAA	NR	08/30/19	08/30/19	200,000,000.00	0.30	0.00	200,000,000.00	200,000,000.00
Security Type Sub-Total							375,000,000.00	0.30	0.00	375,000,000.00	375,000,000.00
Federally Insured Cash Account											
STONECASTLE FICA	FICAMF003		NR	NR	08/30/19	08/30/19	50,000,000.00	0.20	0.00	50,000,000.00	50,000,000.00
Security Type Sub-Total							50,000,000.00	0.20	0.00	50,000,000.00	50,000,000.00
Federal Agency Discount Note											
FEDERAL HOME LOAN BANKS DISC NOTE	313384A66		A-1+	P-1	01/23/20	01/23/20	99,174,388.89	1.55	0.00	99,991,444.44	99,999,700.00
-- 0.000% 08/03/2020											
FEDERAL HOME LOAN BANKS DISC NOTE	313384B24		A-1+	P-1	01/30/20	01/31/20	59,511,750.00	1.56	0.00	59,984,500.00	59,999,340.00
-- 0.000% 08/07/2020											
Security Type Sub-Total							158,686,138.89	1.56	0.00	159,975,944.44	159,999,040.00
Federal Agency Bond / Note											
FHLB NOTES	3130ADT93		AA+	Aaa	03/08/18	03/14/18	9,993,783.00	2.43	91,333.33	9,999,701.04	10,025,660.00
DTD 03/14/2018 2.400% 09/14/2020											
FHLB NOTES	3130ACE26		AA+	Aaa	09/07/17	09/08/17	39,871,600.00	1.48	187,916.67	39,993,326.88	40,075,120.00
DTD 09/08/2017 1.375% 09/28/2020											
FEDERAL HOME LOAN BANKS NOTES	3130AEWA4		AA+	Aaa	09/06/18	09/07/18	74,838,750.00	2.73	656,250.00	74,986,971.85	75,299,475.00
DTD 09/07/2018 2.625% 10/01/2020											
FANNIE MAE NOTES	3135GOU84		AA+	Aaa	10/30/18	11/01/18	49,971,000.00	2.91	363,368.06	49,996,419.75	50,329,650.00
DTD 11/01/2018 2.875% 10/30/2020											



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FHLMC NOTES	DTD 11/15/2017 1.875% 11/17/2020	3137EAEK1	AA+	Aaa	11/14/17	11/15/17	49,952,000.00	1.91	192,708.33	49,995,278.69	50,249,150.00
FREDDIE MAC NOTES	DTD 02/16/2018 2.375% 02/16/2021	3137EDEL9	AA+	Aaa	02/15/18	02/16/18	49,868,000.00	2.47	544,270.83	49,976,032.85	50,597,000.00
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135GOU27	AA+	Aaa	04/12/18	04/13/18	49,925,500.00	2.55	375,000.00	49,982,666.51	50,816,550.00
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	AA+	Aaa	11/26/18	11/27/18	24,955,750.00	2.95	129,774.31	24,985,525.25	25,554,175.00
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	AA+	Aaa	11/20/18	11/26/18	49,966,000.00	2.90	259,548.61	49,988,890.35	51,108,350.00
FANNIE MAE NOTES	DTD 06/25/2018 2.750% 06/22/2021	3135GOU35	AA+	Aaa	06/22/18	06/25/18	74,982,750.00	2.76	223,437.50	74,994,870.77	76,726,950.00
FHLB NOTES	DTD 03/05/2012 2.375% 09/10/2021	313378JP7	AA+	Aaa	08/29/19	08/30/19	20,321,600.00	1.57	186,041.67	20,175,536.39	20,488,200.00
FEDERAL HOME LOAN BANKS NOTES	DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	AA+	Aaa	10/11/18	10/12/18	49,967,500.00	3.02	454,166.67	49,987,041.51	51,702,450.00
FEDERAL HOME LOAN BANKS NOTES	DTD 11/08/2019 1.625% 11/19/2021	3130AHJY0	AA+	Aaa	11/07/19	11/08/19	29,948,700.00	1.71	97,500.00	29,967,159.70	30,572,280.00
FEDERAL HOME LOAN BANKS NOTES	DTD 12/20/2019 1.625% 12/20/2021	3130AHSR5	AA+	Aaa	12/19/19	12/20/19	22,475,700.00	1.68	41,640.63	22,483,179.48	22,954,590.00
FANNIE MAE NOTES	DTD 01/11/2019 2.625% 01/11/2022	3135GOU92	AA+	Aaa	01/09/19	01/11/19	59,956,800.00	2.65	87,500.00	59,979,188.32	62,116,560.00
FEDERAL FARM CREDIT BANK NOTES	DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	AA+	Aaa	01/16/19	01/18/19	49,957,500.00	2.63	46,944.44	49,979,254.11	51,769,450.00
FANNIE MAE NOTES	DTD 04/12/2019 2.250% 04/12/2022	3135GOV59	AA+	Aaa	04/11/19	04/12/19	74,754,000.00	2.36	510,937.50	74,861,063.87	77,609,025.00
FEDERAL FARM CREDIT BANK NOTES	DTD 05/06/2020 0.250% 05/06/2022	3133ELYR9	AA+	Aaa	04/30/20	05/06/20	99,873,000.00	0.31	59,027.78	99,888,135.62	100,106,500.00



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Bond / Note												
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022		313379O69	AA+	Aaa	07/15/19	07/16/19	25,156,500.00	1.90	75,260.42	25,100,100.94	25,894,600.00	
FFCB NOTES DTD 12/16/2019 1.630% 06/15/2022		3133ELD7	AA+	Aaa	12/04/19	12/16/19	39,997,880.80	1.63	83,311.11	39,998,412.92	41,073,280.00	
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022		3137EAT2	AA+	Aaa	07/21/20	07/23/20	24,943,500.00	0.24	694.44	24,944,194.67	24,968,275.00	
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022		3135GOW33	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	415,364.58	74,817,585.77	76,839,600.00	
FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022		313380GJ0	AA+	Aaa	08/28/19	08/29/19	10,150,500.00	1.49	78,888.89	10,104,547.88	10,377,160.00	
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2018 3.210% 10/26/2022		3130AFAJ6	AA+	Aaa	10/17/18	10/26/18	25,000,000.00	3.21	211,770.83	25,000,000.00	25,171,275.00	
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023		3133ELJN5	AA+	Aaa	01/23/20	01/24/20	9,995,000.00	1.66	3,188.89	9,995,866.79	10,191,570.00	
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023		3133ELJN5	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	6,377.78	19,991,733.58	20,383,140.00	
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023		3133ELJN5	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	6,377.78	19,991,733.58	20,383,140.00	
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023		3130AJ7E3	AA+	Aaa	02/20/20	02/21/20	49,908,000.00	1.44	305,555.56	49,921,648.35	51,474,600.00	
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023		3130ADRG9	AA+	Aaa	01/07/19	01/09/19	10,042,680.00	2.64	107,708.33	10,026,685.52	10,656,330.00	
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023		3137EAE08	AA+	Aaa	04/17/20	04/20/20	49,875,000.00	0.46	52,604.17	49,886,757.99	50,210,000.00	
FREDDIE MAC NOTES (CALLABLE) DTD 05/04/2020 0.450% 05/04/2023		3134GVRD2	AA+	Aaa	05/01/20	05/04/20	50,000,000.00	0.45	54,375.00	50,000,000.00	50,063,550.00	



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Bond / Note												
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	AA+	Aaa	05/05/20	05/07/20	99,958,000.00	0.39	87,500.00	99,961,304.67	100,398,900.00	
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G0403	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	47,916.67	99,718,516.89	100,056,700.00	
FFCB FLOATING NOTES DTD 06/09/2020 0.410% 06/09/2023		3133ELH72	AA+	AAA	06/03/20	06/09/20	45,000,000.00	0.39	27,575.00	45,000,000.00	45,045,045.00	
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	22,935,048.00	23,013,478.00	
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	49,894,659.82	50,029,700.00	
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	10,036,090.46	10,413,600.00	
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	99,738,191.99	107,703,600.00	
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024		3130AFW94	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	583,333.33	49,874,722.04	53,876,050.00	
FFCB (CALLABLE) NOTES DTD 03/12/2020 1.050% 03/12/2024		3133ELSL9	AA+	Aaa	03/06/20	03/12/20	30,995,000.00	1.05	125,658.90	30,995,000.00	31,120,033.83	
FFCB (CALLABLE) NOTES DTD 03/12/2020 1.050% 03/12/2024		3133ELSL9	AA+	Aaa	03/06/20	03/12/20	50,000,000.00	1.05	202,708.33	50,000,000.00	50,201,700.00	
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 04/22/2020 0.800% 04/22/2024		3133ELXC3	AA+	Aaa	04/16/20	04/22/20	10,000,000.00	0.80	22,000.00	10,000,000.00	10,029,440.00	
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 04/22/2020 0.800% 04/22/2024		3133ELXC3	AA+	Aaa	04/16/20	04/22/20	10,000,000.00	0.80	22,000.00	10,000,000.00	10,029,440.00	
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 04/22/2020 0.800% 04/22/2024		3133ELXC3	AA+	Aaa	04/16/20	04/22/20	10,000,000.00	0.80	22,000.00	10,000,000.00	10,029,440.00	



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FHLMC (CALLABLE) NOTES	DTT 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	25,091,950.00
FHLMC (CALLABLE) NOTES	DTT 05/20/2020 0.560% 05/20/2024	3134GYTN8	AA+	Aaa	05/12/20	05/20/20	24,990,000.00	0.57	27,611.11	24,990,499.66	25,043,400.00
FHLMC (CALLABLE) NOTES	DTT 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	25,064,725.00
FHLMC (CALLABLE) NOTES	DTT 05/20/2020 0.590% 05/20/2024	3134GVXD5	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.59	29,090.28	25,000,000.00	25,038,475.00
FHLMC (CALLABLE) NOTES	DTT 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	25,029,950.00
FANNIE MAE NOTES	DTT 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	24,827,808.24	26,380,825.00
FEDERAL HOME LOAN BANK NOTES	DTT 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	275,520.84	26,201,502.20	27,597,450.00
FEDERAL HOME LOAN BANK NOTES	DTT 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	275,520.84	26,188,379.71	27,597,450.00
FANNIE MAE NOTES	DTT 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	24,964,000.00	26,340,100.00
FEDERAL HOME LOAN BANK NOTES	DTT 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	10,448,190.65	11,033,900.00
FEDERAL HOME LOAN BANK NOTES	DTT 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/03/19	12/05/19	26,384,500.00	1.60	91,666.67	26,203,420.98	27,584,750.00
FEDERAL HOME LOAN BANK NOTES	DTT 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	91,666.67	26,119,107.63	27,584,750.00
FANNIE MAE NOTES	DTT 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	74,787,508.22	79,134,900.00
FREDDIE MAC NOTES	DTT 02/14/2020 1.500% 02/12/2025	3137EAEP0	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	347,916.67	49,965,065.21	52,536,450.00



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES	DTD 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	26,556,523.20	28,197,357.36
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	84,201.39	49,902,590.46	50,575,900.00
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	25,117,225.00
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	29,166.67	49,898,939.97	50,244,600.00
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	3,750.00	44,777,005.76	44,948,025.00

Security Type Sub-Total **2,487,335,000.00** **2,491,093,133.20** **1.56** **10,248,833.32** **2,490,983,586.69** **2,547,876,964.19**

Corporate Note											
JOHNSON & JOHNSON CORP NOTE	DTD 11/10/2017 1.950% 11/10/2020	478160CH5	AAA	Aaa	11/08/17	11/10/17	2,996,790.00	1.99	13,162.50	2,999,704.19	3,014,106.00
VISA INC (CALLABLE) CORP NOTES	DTD 12/14/2015 2.200% 12/14/2020	92826CAB8	AA-	Aa3	03/12/20	03/16/20	4,560,374.00	1.89	13,068.61	4,554,456.40	4,574,483.55
EXXON MOBIL CORPORATE (CALLABLE) NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	AA	Aa1	11/26/18	11/28/18	4,887,350.00	3.26	46,291.67	4,970,075.88	5,049,235.00
EXXON MOBIL CORPORATE (CALLABLE) NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	AA	Aa1	03/09/20	03/11/20	9,255,153.60	2.05	85,547.00	9,248,532.02	9,330,986.28
JOHN DEERE CAPITAL CORP CORP NOTES	DTD 06/07/2019 2.300% 06/07/2021	24422EU9	A	A2	06/04/19	06/07/19	9,993,200.00	2.34	34,500.00	9,997,116.28	10,174,520.00
WAL-MART STORES INC CORP NOTES	DTD 06/27/2018 3.125% 06/23/2021	93114ZEJ8	AA	Aa2	06/20/18	06/27/18	6,999,650.00	3.13	23,090.28	6,999,895.51	7,182,266.00
WAL-MART STORES INC CORP NOTES	DTD 06/27/2018 3.125% 06/23/2021	93114ZEJ8	AA	Aa2	06/21/18	06/27/18	10,011,800.00	3.08	32,986.11	10,003,522.71	10,260,380.00



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Corporate Note												
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021		594918BP8	AAA	Aaa	05/14/19	05/16/19	9,607,724.00	2.46	72,996.39	9,712,237.21	9,925,753.60	
3M COMPANY DTD 09/14/2018 3.000% 09/14/2021		88579YBA8	A+	A1	09/11/18	09/14/18	1,995,900.00	3.07	22,833.33	1,998,469.98	2,056,602.00	
3M COMPANY CORP (CALLABLE) NOTES DTD 09/19/2016 1.625% 09/19/2021		88579YAU5	A+	A1	11/05/18	11/07/18	9,571,200.00	3.20	59,583.33	9,830,445.85	10,156,820.00	
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 10/07/2019 1.800% 10/07/2021		89236TGJ8	A+	A1	10/02/19	10/07/19	14,998,200.00	1.81	85,500.00	14,998,936.25	15,254,235.00	
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 03/18/2019 2.850% 02/18/2022		89236TFU4	A+	A1	03/13/19	03/18/19	10,000,000.00	2.85	105,291.67	10,000,000.00	10,037,000.00	
3M COMPANY BONDS DTD 02/22/2019 2.750% 03/01/2022		88579YBF7	A+	A1	02/12/19	02/22/19	4,997,650.00	2.77	57,291.67	4,998,770.67	5,179,210.00	
JOHN DEERE CAPITAL CORP DTD 03/07/2019 2.950% 04/01/2022		24422EUT4	A	A2	03/04/19	03/07/19	4,997,600.00	2.97	49,166.67	4,998,698.31	5,212,915.00	
TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022		89236TFX8	A+	A1	04/09/19	04/12/19	9,993,700.00	2.67	80,236.11	9,996,441.88	10,381,340.00	
US BANK NA CINCINNATI FLOATING CORP NOT DTD 05/23/2019 0.799% 05/23/2022		90331HPD9	AA-	A1	05/13/20	05/15/20	9,933,800.00	2.46	14,879.56	9,940,796.75	10,042,350.00	
US BANK NA CINCINNATI FLOATING CORP NOT DTD 05/23/2019 0.799% 05/23/2022		90331HPD9	AA-	A1	05/14/20	05/18/20	9,932,700.00	2.47	14,879.56	9,939,567.35	10,042,350.00	
JOHN DEERE CAPITAL CORP NOTES DTD 09/12/2019 1.950% 06/13/2022		24422EVA4	A	A2	09/10/19	09/12/19	4,993,550.00	2.00	13,000.00	4,995,629.40	5,144,250.00	
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022		24422EVG1	A	A2	06/01/20	06/04/20	4,998,950.00	0.56	4,354.17	4,999,030.03	5,013,430.00	



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
EXXON MOBIL CORPORATION	08/16/2022	30231GBB7	AA	Aa1	08/13/19	08/16/19	3,000,000.00	1.90	26,152.50	3,000,000.00	3,096,501.00
US BANK NA CINCINNATI	01/09/2023	90331HPF4	AA-	A1	12/05/19	12/09/19	11,989,920.00	1.98	14,300.00	11,992,030.81	12,443,496.00
BANK OF NY MELLON CORP NOTES	01/27/2023	06406RAM9	A	A1	04/23/20	04/27/20	5,072,350.00	1.31	1,027.78	5,065,438.96	5,168,135.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES	07/05/2023	24422EVH9	A	A2	06/01/20	06/04/20	2,997,540.00	0.73	3,325.00	2,997,666.71	3,011,295.00
Commercial Paper											
TOYOTA MOTOR CREDIT CORP COMM PAPER	08/03/2020	89233GH33	A-1+	P-1	11/12/19	11/13/19	24,653,500.00	1.92	0.00	24,997,375.00	24,999,500.00
CREDIT AGRICOLE CIB NY COMM PAPER	08/03/2020	22533TH33	A-1	P-1	12/02/19	12/02/19	49,380,694.44	1.84	0.00	49,994,944.44	49,999,700.00
BNP PARIBAS NY BRANCH COMM PAPER	08/26/2020	09659BHS2	A-1	P-1	05/12/20	05/13/20	39,973,166.67	0.23	0.00	39,993,611.11	39,994,800.00
JP MORGAN SECURITIES LLC COMM PAPER	09/01/2020	46640PJ12	A-1	P-1	04/27/20	04/28/20	49,930,000.00	0.40	0.00	49,982,777.78	49,988,950.00
COOPERATIVE RABOBANK U.A. COMM PAPER	10/02/2020	21687AK28	A-1	P-1	05/06/20	05/08/20	24,972,437.50	0.27	0.00	24,988,375.00	24,993,750.00
COOPERATIVE RABOBANK U.A. COMM PAPER	10/08/2020	21687AK85	A-1	P-1	05/06/20	05/08/20	24,971,312.50	0.27	0.00	24,987,250.00	24,992,950.00
COOPERATIVE RABOBANK U.A. COMM PAPER	10/14/2020	21687AKE2	A-1	P-1	05/06/20	05/08/20	24,970,187.50	0.27	0.00	24,986,125.00	24,992,125.00
Security Type Sub-Total											
							167,785,101.60	2.37	873,463.91	168,237,463.15	171,751,659.43



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
JP MORGAN SECURITIES LLC COMM PAPER	46640PLZ7	46640PLZ7	A-1	P-1	04/16/20	04/17/20	49,792,708.33	0.75	0.00	49,903,125.00	49,965,000.00
-- 0.000% 11/02/2020											
JP MORGAN SECURITIES LLC COMM PAPER	46640PLZ7	46640PLZ7	A-1	P-1	04/27/20	04/28/20	49,869,444.44	0.50	0.00	49,935,416.66	49,965,000.00
-- 0.000% 11/02/2020											
JP MORGAN SECURITIES LLC COMM PAPER	46640PLJ0	46640PLJ0	A-1	P-1	05/06/20	05/07/20	24,952,604.17	0.35	0.00	24,973,506.95	24,979,150.00
DTD 05/07/2020 0.000% 11/18/2020											
CREDIT AGRICOLE CIB NY COMM PAPER	22533TN44	22533TN44	A-1	P-1	07/21/20	07/22/20	74,923,916.67	0.22	0.00	74,928,500.00	74,919,825.00
DTD 07/22/2020 0.000% 01/04/2021											
CREDIT AGRICOLE CIB NY COMM PAPER	22533TND4	22533TND4	A-1	P-1	07/21/20	07/22/20	24,972,048.61	0.23	0.00	24,973,645.83	24,970,725.00
DTD 07/22/2020 0.000% 01/13/2021											
COOPERATIVE RABOBANK U.A. COMM PAPER	21687AP15	21687AP15	A-1	P-1	05/13/20	05/14/20	49,879,458.33	0.33	0.00	49,915,666.66	49,941,100.00
DTD 05/14/2020 0.000% 02/01/2021											
COOPERATIVE RABOBANK U.A. COMM PAPER	21687AP15	21687AP15	A-1	P-1	07/21/20	07/22/20	49,938,027.78	0.23	0.00	49,941,222.22	49,941,100.00
DTD 05/14/2020 0.000% 02/01/2021											
JP MORGAN SECURITIES LLC COMM PAPER	46640PP15	46640PP15	A-1	P-1	07/29/20	07/29/20	49,937,666.67	0.24	0.00	49,938,666.67	49,923,850.00
DTD 07/29/2020 0.000% 02/01/2021											
Security Type Sub-Total			615,000,000.00				613,117,173.61	0.53	0.00	614,440,208.32	614,567,525.00
Certificate of Deposit											
WELLS FARGO BANK NA CERT DEPOS	95001KCZ5	95001KCZ5	A-1	P-1	08/19/19	08/20/19	25,000,000.00	1.81	436,159.72	25,000,000.00	25,003,368.05
DTD 08/20/2019 1.810% 08/03/2020											
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MEY7	06417MEY7	A-1	P-1	11/18/19	11/19/19	50,000,000.00	1.85	657,777.78	50,000,000.00	50,006,906.15
DTD 11/19/2019 1.850% 08/03/2020											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959REY2	86959REY2	A-1+	P-1	01/23/20	01/23/20	50,000,000.00	1.72	456,277.78	50,000,000.00	50,006,367.70
DTD 01/23/2020 1.720% 08/03/2020											



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MJP1	06417MJP1	A-1	P-1	04/16/20	04/20/20	50,000,000.00	0.80	114,444.44	50,000,000.00	50,010,158.80
DTD 04/20/2020 0.800% 08/12/2020											
BANK OF MONTREAL CHICAGO CERT DEPOS	06367BHE2	06367BHE2	A-1	P-1	03/02/20	03/02/20	50,000,000.00	1.08	228,000.00	50,000,000.00	50,038,617.15
DTD 03/02/2020 1.080% 09/01/2020											
SWEDBANK NY CERT DEPOS	87019VC54	87019VC54	A-1	P-1	03/02/20	03/02/20	50,000,000.00	1.12	236,444.44	50,000,000.00	50,040,393.00
DTD 03/02/2020 1.120% 09/01/2020											
SWEDBANK NY CERT DEPOS	87019VD61	87019VD61	A-1	P-1	04/23/20	04/24/20	50,000,000.00	0.55	75,625.00	50,000,000.00	50,018,395.45
DTD 04/24/2020 0.550% 09/08/2020											
TORONTO DOMINION BANK NY CERT DEPOS	89114NKP9	89114NKP9	A-1+	P-1	05/07/20	05/08/20	50,000,000.00	0.21	24,791.67	50,000,000.00	49,999,994.25
DTD 05/08/2020 0.210% 09/09/2020											
BANK OF AMERICA NA CERT DEPOS	06052TK90	06052TK90	A-1	P-1	04/17/20	04/20/20	50,000,000.00	0.90	128,750.00	50,000,000.00	50,058,485.05
DTD 04/20/2020 0.900% 10/01/2020											
ROYAL BANK OF CANADA NY CERT DEPOS	78012UVC6	78012UVC6	A-1+	P-1	04/15/20	04/16/20	50,000,000.00	0.98	145,638.89	50,000,000.00	50,071,688.00
DTD 04/16/2020 0.980% 10/07/2020											
TORONTO DOMINION BANK NY CERT DEPOS	89114NJZ9	89114NJZ9	A-1+	P-1	04/15/20	04/16/20	50,000,000.00	0.65	96,597.22	50,000,000.00	50,040,554.45
DTD 04/16/2020 0.650% 10/07/2020											
ROYAL BANK OF CANADA NY CERT DEPOS	78012UVH5	78012UVH5	A-1+	P-1	04/20/20	04/21/20	50,000,000.00	0.98	138,833.33	50,000,000.00	50,086,443.35
DTD 04/21/2020 0.980% 10/21/2020											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558TXX8	65558TXX8	A-1+	P-1	05/05/20	05/06/20	50,000,000.00	0.30	36,250.00	50,000,000.00	50,003,971.30
DTD 05/06/2020 0.300% 11/04/2020											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558TXW0	65558TXW0	A-1+	P-1	05/05/20	05/06/20	50,000,000.00	0.30	36,250.00	50,000,000.00	50,004,053.95
DTD 05/06/2020 0.300% 11/06/2020											
SWEDBANK NY CERT DEPOS	87019VES2	87019VES2	A-1	P-1	05/05/20	05/07/20	25,000,000.00	0.25	14,930.56	25,000,000.00	24,998,587.10
DTD 05/07/2020 0.250% 11/09/2020											
TORONTO DOMINION BANK NY CERT DEPOS	89114NKW4	89114NKW4	A-1+	P-1	05/12/20	05/13/20	50,000,000.00	0.31	34,444.44	50,000,000.00	50,007,623.55
DTD 05/13/2020 0.310% 12/16/2020											



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Certificate of Deposit												
US BANK NATL ASSOC CERT DEPOS DTD 05/06/2020 0.280% 01/04/2021		90333V3M0	A-1+	P-1	05/05/20	05/06/20	25,000,000.00	0.28	16,916.67	25,000,000.00	25,001,069.33	
TORONTO DOMINION BANK NY CERT DEPOS DTD 05/20/2020 0.260% 01/04/2021		89114NKZ7	A-1+	P-1	05/19/20	05/20/20	50,000,000.00	0.26	26,361.11	50,000,000.00	49,997,791.40	
WELLS FARGO BANK NA CERT DEPOS DTD 01/09/2020 1.800% 02/01/2021		95001KFR0	A-1	P-1	01/09/20	01/09/20	25,000,000.00	1.80	256,250.00	25,000,000.00	25,192,019.18	
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 03/03/2020 1.150% 02/01/2021		86959RFR6	A-1+	P-1	03/03/20	03/03/20	50,000,000.00	1.15	241,180.56	50,000,000.00	50,217,697.75	
US BANK NATL ASSOC CERT DEPOS DTD 05/06/2020 0.320% 02/01/2021		90333V3L2	A-1+	P-1	05/05/20	05/06/20	50,000,000.00	0.32	38,666.67	50,000,000.00	50,005,072.15	
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/02/2020 0.980% 03/01/2021		78012UTC9	A-1+	P-1	03/02/20	03/02/20	50,000,000.00	0.98	206,888.89	50,000,000.00	50,200,446.00	
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/02/2020 1.000% 03/01/2021		89114NH81	A-1+	P-1	03/02/20	03/02/20	50,000,000.00	1.00	211,111.11	50,000,000.00	50,206,344.80	
ROYAL BANK OF CANADA NY CERT DEPOS DTD 05/20/2020 0.310% 05/03/2021		78012UWD3	A-1+	P-1	05/19/20	05/20/20	50,000,000.00	0.31	31,430.56	50,000,000.00	49,984,624.70	
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 05/20/2020 0.380% 05/19/2021		65558TYO2	A-1+	P-1	05/19/20	05/20/20	50,000,000.00	0.38	38,527.78	50,000,000.00	50,012,024.65	
BANK OF MONTREAL CHICAGO FLOATING CD DTD 06/05/2020 0.417% 06/01/2021		06367BMN6	A-1	P-1	06/04/20	06/05/20	50,000,000.00	0.42	32,983.34	50,000,000.00	49,990,750.00	
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 07/15/2020 0.330% 07/01/2021		86959RHV5	A-1+	P-1	07/14/20	07/15/20	50,000,000.00	0.33	7,791.67	50,000,000.00	49,990,700.80	
NORDEA BANK AB NEW YORK CERT DEPOS DTD 07/17/2020 0.290% 07/01/2021		65558TC94	A-1+	P-1	07/16/20	07/17/20	50,000,000.00	0.29	6,041.67	50,000,000.00	49,972,155.60	



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	07/15/2020 0.350%	07/01/2021	A-1	P-1	07/14/20	07/15/20	100,000,000.00	0.35	16,527.78	100,000,000.00	99,999,949.40
Security Type Sub-Total											
							1,400,000,000.00	0.71	3,991,893.08	1,400,000,000.00	1,401,166,253.06

Bank Note											
US BANK NA CALLABLE BANK NOTE DTD 10/24/2017 2.050%	10/23/2020	90331HNG4	AA-	A1	10/19/17	10/24/17	39,992,000.00	2.06	223,222.22	39,999,393.61	40,088,280.00
WELLS FARGO BANK NA BANK NOTE DTD 01/23/2018 2.600%	01/15/2021	9498815N3	A+	Aa2	08/12/19	08/13/19	10,073,800.00	2.07	11,555.56	10,023,655.66	10,105,700.00
US BANK NA CINCINNATI CALLABLE BANK NOTE DTD 04/26/2018 3.150%	04/26/2021	90331HNP4	AA-	A1	04/24/18	04/26/18	14,999,100.00	3.15	124,687.50	14,999,779.93	15,304,125.00
US BANK BANK NOTE (CALLABLE) DTD 11/16/2018 3.450%	11/16/2021	90331HNX7	AA-	A1	11/13/18	11/16/18	9,986,200.00	3.50	71,875.00	9,994,056.93	10,383,760.00
US BANK NA CINCINNATI BKNT (CALLABLE) DTD 01/21/2020 1.800%	01/21/2022	90331HPJ6	AA-	A1	01/17/20	01/21/20	7,997,200.00	1.82	4,000.00	7,997,939.26	8,161,768.00
US BANK NA CINCINNATI (CALLABLE) CORP NT DTD 05/23/2019 2.650%	05/23/2022	90331HPC1	AA-	A1	05/21/19	05/23/19	6,992,580.00	2.69	35,038.89	6,995,531.75	7,277,501.00
WELLS FARGO BANK NA CALLABLE BANK NOTE DTD 09/11/2019 2.082%	09/09/2022	9498816A0	A+	Aa2	09/04/19	09/11/19	20,000,000.00	2.08	164,246.67	20,000,000.00	20,315,660.00
Security Type Sub-Total											
							110,000,000.00	2.37	634,625.84	110,010,357.14	111,636,794.00

Asset-Backed Security											
HAROT 2019-1 A2 DTD 02/27/2019 2.750%	09/20/2021	43814WAB1	AAA	NR	02/19/19	02/27/19	2,058,758.56	2.75	2,044.59	2,058,832.37	2,068,072.79



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
TAOT 2019-A A2A	DTD 02/13/2019 2.830% 10/15/2021	89239AAB9	AAA	Aaa	02/05/19	02/13/19	1,038,634.60	2.83	1,306.49	1,038,686.36	1,041,832.95
JDOT 2019-A A2	DTD 03/13/2019 2.850% 12/15/2021	47789JAB2	NR	Aaa	03/05/19	03/13/19	1,518,563.12	2.85	1,923.60	1,518,597.95	1,524,438.56
MBALT 2019-B A2	DTD 11/20/2019 2.010% 12/15/2021	58769QAB7	AAA	NR	11/13/19	11/20/19	2,261,863.98	2.01	2,020.70	2,261,904.11	2,272,675.58
HAROT 2019-2 A2	DTD 05/29/2019 2.570% 12/21/2021	43815MAB2	NR	Aaa	05/21/19	05/29/19	6,025,339.53	2.57	4,301.43	6,025,343.95	6,067,072.29
TAOT 2019-B A2A	DTD 05/08/2019 2.590% 02/15/2022	89239JAB0	AAA	Aaa	04/30/19	05/08/19	5,647,298.51	2.59	6,500.74	5,647,325.64	5,680,026.65
MBALT 2020-A A2	DTD 01/29/2020 1.820% 03/15/2022	58770FAB8	AAA	Aaa	01/21/20	01/29/20	2,947,054.57	1.82	24,733.35	2,947,083.45	2,963,642.45
TAOT 2019-C A2A	DTD 08/14/2019 2.000% 04/15/2022	89238UAB6	AAA	Aaa	08/06/19	08/14/19	2,924,355.96	2.00	2,599.55	2,924,405.19	2,941,576.82
HAROT 2019-3 A2	DTD 08/27/2019 1.900% 04/15/2022	43815NAB0	AAA	Aaa	08/21/19	08/27/19	3,535,785.87	1.90	2,985.98	3,535,873.35	3,556,504.55
JOHN DEERE OWNER TRUST	DTD 07/24/2019 2.280% 05/16/2022	477870AB5	NR	Aaa	07/16/19	07/24/19	2,917,234.92	2.28	2,771.38	2,917,238.95	2,935,810.19
MBART 2019-1 A2A	DTD 09/25/2019 2.040% 06/15/2022	58769TAB1	AAA	Aaa	09/18/19	09/25/19	4,811,913.98	2.04	4,363.22	4,812,057.92	4,842,015.86
HAROT 2019-4 A2	DTD 11/26/2019 1.860% 06/20/2022	43813VAB4	AAA	NR	11/19/19	11/26/19	7,999,505.60	1.86	5,373.33	7,999,636.98	8,070,368.80
HART 2019-B A2	DTD 11/06/2019 1.930% 07/15/2022	44891JAB4	AAA	NR	10/29/19	11/06/19	2,073,948.95	1.93	1,779.10	2,073,984.12	2,088,274.40
TAOT 2019-D A2	DTD 11/13/2019 1.920% 07/15/2022	89233MAB9	AAA	Aaa	11/06/19	11/13/19	6,404,962.60	1.92	5,465.97	6,405,089.80	6,448,428.61
MBALT 2019-B A3	DTD 11/20/2019 2.000% 10/17/2022	58769OAC5	AAA	NR	11/13/19	11/20/19	2,499,602.50	2.01	2,222.22	2,499,697.94	2,536,946.25



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security												
HAROT 2020-1 A2	DTD 02/26/2020 1.630%	43813RAB3	8,500,000.00	NR	Aaa	02/19/20	02/26/20	8,499,138.95	1.63	3,848.61	8,499,278.60	8,572,137.80
TAOT 2020-A A2	DTD 02/12/2020 1.670%	89232HAB1	12,000,000.00	AAA	Aaa	02/04/20	02/12/20	11,999,852.40	1.67	8,906.67	11,999,877.46	12,096,958.80
MBALT 2020-A A3	DTD 01/29/2020 1.840%	58770FAC6	5,000,000.00	AAA	Aaa	01/21/20	01/29/20	4,999,341.00	1.84	4,088.89	4,999,457.00	5,089,650.00
JOHN DEERE OWNER TRUST OTHER ABS	DTD 03/11/2020 1.010%	47789KAB9	4,500,000.00	NR	Aaa	03/04/20	03/11/20	4,499,681.85	1.01	13,382.50	4,499,725.60	4,520,028.60
HAROT 2019-1 A3	DTD 02/27/2019 2.830%	43814WAC9	4,000,000.00	AAA	NR	02/19/19	02/27/19	3,999,892.80	2.83	4,087.78	3,999,930.49	4,108,920.00
HAROT 2019-2 A3	DTD 05/29/2019 2.520%	43815MAC0	8,500,000.00	NR	Aaa	05/21/19	05/29/19	8,499,682.95	2.52	5,950.00	8,499,774.82	8,755,442.00
JDOT 2019-A A3	DTD 03/13/2019 2.910%	47789JAD8	4,500,000.00	NR	Aaa	03/05/19	03/13/19	4,499,446.95	2.91	5,820.00	4,499,623.86	4,616,559.00
TAOT 2019-A A3	DTD 02/13/2019 2.910%	89239AAD5	8,000,000.00	AAA	Aaa	02/05/19	02/13/19	7,998,542.40	2.91	10,346.67	7,999,025.86	8,225,862.40
HAROT 2019-3 A3	DTD 08/27/2019 1.780%	43815NAC8	4,750,000.00	AAA	Aaa	08/21/19	08/27/19	4,749,960.58	1.78	3,757.78	4,749,969.83	4,846,269.68
TAOT 2019-B A3	DTD 05/08/2019 2.570%	89239JAD6	5,000,000.00	AAA	Aaa	04/30/19	05/08/19	4,999,202.50	2.57	5,711.11	4,999,433.06	5,147,605.00
TAOT 2019-C A3	DTD 08/14/2019 1.910%	89238UAD2	5,000,000.00	AAA	Aaa	08/06/19	08/14/19	4,999,959.00	1.91	4,244.44	4,999,968.69	5,111,625.50
BAACT 2018-A2 A2	DTD 05/17/2018 3.000%	05522RCZ9	10,000,000.00	AAA	Aaa	09/30/19	10/02/19	10,170,312.50	2.55	13,333.33	10,134,457.24	10,190,006.00
JDOT 2019-B A3	DTD 07/24/2019 2.210%	47787OAC3	2,500,000.00	NR	Aaa	07/16/19	07/24/19	2,499,469.25	2.22	2,455.56	2,499,592.93	2,566,652.75
TAOT 2019-D A3	DTD 11/13/2019 1.920%	89233MAD5	4,500,000.00	AAA	Aaa	11/06/19	11/13/19	4,499,675.10	1.92	3,840.00	4,499,730.92	4,609,769.40



Managed Account Detail of Securities Held

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HAROT 2019-4 A3	DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	AAA	NR	11/19/19	11/26/19	8,998,396.20	1.83	5,947.50	8,998,659.97	9,242,823.60
HART 2019-B A3	DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	AAA	NR	10/29/19	11/06/19	3,749,827.13	1.94	3,233.33	3,749,856.90	3,842,007.38
MBART 2019-1 A3	DTD 09/25/2019 1.930% 03/15/2024	58769TAD7	AAA	Aaa	09/18/19	09/25/19	6,999,036.10	1.93	6,004.44	6,999,219.67	7,162,463.00
HAROT 2020-1 A3	DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	NR	Aaa	02/19/20	02/26/20	9,998,040.00	1.61	4,472.22	9,998,242.85	10,215,124.00
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	AAA	Aaa	02/04/20	02/12/20	14,998,917.00	1.66	11,066.67	14,999,036.17	15,354,598.50
JOHN DEERE OWNER TRUST	DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	NR	Aaa	03/04/20	03/11/20	4,999,694.50	1.10	2,444.44	4,999,721.50	5,048,130.50
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	10,049,668.48	10,390,593.00
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	7,998,335.86	8,234,613.60
Security Type Sub-Total							209,381,215.86	2.02	208,373.59	209,338,345.84	212,985,527.26
Managed Account Sub-Total							7,941,142,749.50	1.36	23,235,163.88	7,950,761,068.92	8,094,330,945.44
Securities Sub-Total							\$7,941,142,749.50	1.37%	\$23,235,163.88	\$7,950,761,068.92	\$8,094,330,945.44
Accrued Interest											\$23,235,163.88
Total Investments											\$8,117,566,109.32



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 08/16/2010 2.625% 08/15/2020	912828NT3	25,000,000.00	BNP DIR		100.08	25,019,530.00	(702,149.69)	11,950.47	0.04	0.72
UNITED STATES TREASURY NOTES	DTD 08/31/2018 2.625% 08/31/2020	9128284Y3	50,000,000.00	BK AMER		100.19	50,093,750.00	125,000.00	95,262.10	0.08	0.39
US TREASURY NOTES	DTD 09/30/2015 1.375% 09/30/2020	912828L65	50,000,000.00	BNP DIR		100.19	50,093,750.00	1,205,078.12	196,334.13	0.17	0.25
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	50,000,000.00	BARCLAYS		100.39	50,195,310.00	199,216.25	195,632.86	0.25	0.19
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	25,000,000.00	BARCLAYS		100.48	25,121,095.00	365,235.62	141,609.59	0.33	0.17
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	50,000,000.00	INTC		101.13	50,562,500.00	775,390.62	622,717.63	0.54	0.17
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	75,000,000.00	FTN		101.13	75,843,750.00	919,921.87	865,544.84	0.54	0.17
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	25,000,000.00	BARCLAYS		100.58	25,144,530.00	770,506.56	255,896.82	0.58	0.13
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	RBC CAP		101.03	25,257,812.50	922,851.56	382,046.06	0.83	0.14
US TREASURY NOTES	DTD 05/31/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	BARCLAYS		101.53	50,765,625.00	318,359.37	682,889.05	0.83	0.16
US TREASURY NOTES	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	MORGANST		102.09	102,093,750.00	2,167,968.75	2,126,575.79	0.99	0.15
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	MIZUHO		101.14	25,285,155.00	1,086,912.81	528,545.76	1.16	0.15
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	BMO		102.31	25,578,125.00	843,750.00	649,645.08	1.32	0.14
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	TD SEC U		102.03	51,015,625.00	2,236,328.12	1,385,208.04	1.49	0.14
US TREASURY N/B NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		102.75	25,687,500.00	864,257.81	753,143.13	1.56	0.14
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		103.48	103,484,380.00	4,738,286.25	4,253,822.47	1.97	0.13
US TREASURY N/B NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		103.94	25,984,375.00	1,245,117.19	1,103,567.28	2.21	0.12



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		104.22	52,109,375.00	3,451,171.87	3,024,881.05	2.77	0.13
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		103.63	25,906,250.00	1,205,078.12	1,145,808.29	2.87	0.13
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		103.63	51,812,500.00	3,689,453.12	3,101,389.64	2.87	0.13
US TREASURY N/B NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		107.25	53,625,000.00	2,990,234.37	3,187,981.95	2.82	0.13
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		103.63	103,625,000.00	7,589,843.75	6,368,899.03	2.87	0.13
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		103.36	103,359,380.00	7,093,755.00	5,935,298.19	2.95	0.13
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	100,000,000.00	MORGANST		103.83	103,828,120.00	7,265,620.00	6,221,181.57	3.02	0.13
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		108.84	54,421,875.00	2,359,375.00	2,732,042.36	3.63	0.16
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		108.84	54,421,875.00	2,810,546.87	3,030,822.06	3.63	0.16
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		107.16	53,578,125.00	2,691,406.25	2,849,475.72	3.79	0.17
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		107.16	53,578,125.00	2,560,546.87	2,724,267.60	3.79	0.17
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		107.16	53,578,125.00	2,642,578.12	2,791,715.30	3.79	0.17
UNITED STATES TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		106.17	53,085,940.00	2,912,111.87	2,936,481.28	3.80	0.17
US TREASURY N/B	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		107.78	53,890,625.00	2,416,015.62	2,663,884.43	3.86	0.17
US TREASURY N/B	DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		108.13	54,062,500.00	3,486,328.12	3,555,138.46	4.34	0.20
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		109.09	54,546,875.00	3,437,500.00	3,568,969.05	4.57	0.22
Security Type Sub-Total			1,700,000,000.00				1,766,656,252.50	76,683,596.16	70,088,627.08	2.29	0.17



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058GA5	25,000,000.00	JPMCHASE		100.11	25,028,475.00	33,725.00	28,636.98	0.09	0.42
DTD 08/29/2017 1.626% 09/04/2020 INTERNATIONAL FINANCE CORPORATION		45950KCM0	25,000,000.00	BK AMER		100.97	25,243,025.00	316,525.00	254,894.98	0.49	0.25
DTD 01/25/2018 2.250% 01/25/2021 INTER-AMERICAN DEVELOPMENT BANK		4581X0DB1	50,000,000.00	CITIGRP		101.70	50,848,150.00	958,150.00	874,345.26	0.71	0.26
DTD 04/19/2018 2.625% 04/19/2021 INTL BANK OF RECONSTRUCTION AND DEV NOTE		459058GH0	50,000,000.00	MORGANST		102.44	51,221,050.00	1,338,050.00	1,259,123.13	0.97	0.25
DTD 07/25/2018 2.750% 07/23/2021 INTL BANK OF RECON AND DEV GLOBAL NOTES		459058GF4	20,000,000.00	DEUTSCHE		102.60	20,519,600.00	564,600.00	534,969.61	1.35	0.22
DTD 12/13/2017 2.125% 12/13/2021 INTER-AMERICAN DEVELOPMENT BANK		4581X0DD7	25,000,000.00	JPMCHASE		105.95	26,486,425.00	1,542,425.00	1,516,552.31	2.09	0.23
DTD 09/26/2018 3.000% 09/26/2022 INTER-AMERICAN DEVEL BK CORPORATE NOTES		4581X0DM7	20,000,000.00	RBC CAP		100.78	20,156,700.00	163,500.00	162,901.60	2.80	0.22
DTD 04/24/2020 0.500% 05/24/2023 INTER-AMERICAN DEVELOPMENT BANK		4581X0CC0	25,000,000.00	BMO		108.70	27,175,625.00	1,695,625.00	1,840,088.21	3.03	0.25
DTD 10/04/2013 3.000% 10/04/2023 INTL BANK OF RECON AND DEV SN (FLOATER)		45906M2B6	10,000,000.00	BMO		100.12	10,011,880.00	11,880.00	11,880.00	0.00	0.49
DTD 06/16/2020 0.480% 06/17/2024											
Security Type Sub-Total			250,000,000.00				256,690,930.00	6,624,480.00	6,483,392.08	1.26	0.27
NOW Account											
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	75,000,000.00	DIRECT		1.00	75,000,000.00	0.00	0.00	0.00	0.35
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	125,000,000.00			1.00	125,000,000.00	0.00	0.00	0.00	0.35
Security Type Sub-Total			200,000,000.00				200,000,000.00	0.00	0.00	0.00	0.35



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Money Market Mutual Fund											
FIDELITY GOV'T MM FUND 2642		31607A703	43,000,000.00			1.00	43,000,000.00	0.00	0.00	0.00	0.05
FEDERATED GOVT OBLIGATIONS FUND		608919718	183,000,000.00			1.00	183,000,000.00	0.00	0.00	0.00	0.06
Security Type Sub-Total			226,000,000.00				226,000,000.00	0.00	0.00	0.00	0.06
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	18,000,000.00	DIRECT		1.00	18,000,000.00	0.00	0.00	0.00	0.30
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	36,000,000.00			1.00	36,000,000.00	0.00	0.00	0.00	0.30
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	46,000,000.00			1.00	46,000,000.00	0.00	0.00	0.00	0.30
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	75,000,000.00	DIRECT		1.00	75,000,000.00	0.00	0.00	0.00	0.30
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	200,000,000.00			1.00	200,000,000.00	0.00	0.00	0.00	0.30
Security Type Sub-Total			375,000,000.00				375,000,000.00	0.00	0.00	0.00	0.30
Federally Insured Cash Account											
STONECASTLE FICA		FICAMF003	50,000,000.00			1.00	50,000,000.00	0.00	0.00	0.00	0.20
Security Type Sub-Total			50,000,000.00				50,000,000.00	0.00	0.00	0.00	0.20
Federal Agency Discount Note											
FEDERAL HOME LOAN BANKS DISC NOTE		313384A66	100,000,000.00	LOOP CAP		100.00	99,999,700.00	825,311.11	8,255.56	0.01	0.04
-- 0.000% 08/03/2020											
FEDERAL HOME LOAN BANKS DISC NOTE		313384B24	60,000,000.00	LOOP CAP		100.00	59,999,340.00	487,590.00	14,840.00	0.02	0.06
-- 0.000% 08/07/2020											
Security Type Sub-Total			160,000,000.00				159,999,040.00	1,312,901.11	23,095.56	0.01	0.05
Federal Agency Bond / Note											



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FHLB NOTES	DTD 03/14/2018 2.400% 09/14/2020	3130ADT93	10,000,000.00	JEFFERIE		100.26	10,025,660.00	31,877.00	25,958.96	0.12	0.30
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	40,000,000.00	BARCLAYS		100.19	40,075,120.00	203,520.00	81,793.12	0.16	0.21
FEDERAL HOME LOAN BANKS NOTES	DTD 09/07/2018 2.625% 10/01/2020	3130AEWA4	75,000,000.00	BARCLAYS		100.40	75,299,475.00	460,725.00	312,503.15	0.17	0.27
FANNIE MAE NOTES	DTD 11/01/2018 2.875% 10/30/2020	3135G0U84	50,000,000.00	JPMCHASE		100.66	50,329,650.00	358,650.00	333,230.25	0.25	0.23
FHLMC NOTES	DTD 11/15/2017 1.875% 11/17/2020	3137EAEK1	50,000,000.00	CITI		100.50	50,249,150.00	297,150.00	253,871.31	0.30	0.20
FREDDIE MAC NOTES	DTD 02/16/2018 2.375% 02/16/2021	3137EAEI9	50,000,000.00	BARCLAYS		101.19	50,597,000.00	729,000.00	620,967.15	0.54	0.18
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	50,000,000.00	BARCLAYS		101.63	50,816,550.00	891,050.00	833,883.49	0.70	0.17
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	25,000,000.00	DEUTSCHE		102.22	25,554,175.00	598,425.00	568,649.75	0.81	0.18
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	50,000,000.00	MIZUHO		102.22	51,108,350.00	1,142,350.00	1,119,459.65	0.81	0.18
FANNIE MAE NOTES	DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	75,000,000.00	TD SEC U		102.30	76,726,950.00	1,744,200.00	1,732,079.23	0.89	0.17
FHLB NOTES	DTD 03/05/2012 2.375% 09/10/2021	313378JP7	20,000,000.00	MIZUHO		102.44	20,488,200.00	166,600.00	312,663.61	1.09	0.17
FEDERAL HOME LOAN BANKS NOTES	DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	50,000,000.00	BARCLAYS		103.40	51,702,450.00	1,734,950.00	1,715,408.49	1.18	0.16
FEDERAL HOME LOAN BANKS NOTES	DTD 11/08/2019 1.625% 11/19/2021	3130AHJY0	30,000,000.00	WELLSFAR		101.91	30,572,280.00	623,580.00	605,120.30	1.29	0.16
FEDERAL HOME LOAN BANKS NOTES	DTD 12/20/2019 1.625% 12/20/2021	3130AHSR5	22,500,000.00	BARCLAYS		102.02	22,954,590.00	478,890.00	471,410.52	1.38	0.17
FANNIE MAE NOTES	DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	60,000,000.00	TD		103.53	62,116,560.00	2,159,760.00	2,137,371.68	1.43	0.18
FEDERAL FARM CREDIT BANK NOTES	DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	FTN		103.54	51,769,450.00	1,811,950.00	1,790,195.89	1.45	0.18
FANNIE MAE NOTES	DTD 04/12/2019 2.250% 04/12/2022	3135G0V59	75,000,000.00	BARCLAYS		103.48	77,609,025.00	2,855,025.00	2,747,961.13	1.67	0.20



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FEDERAL FARM CREDIT BANK NOTES	DTD 05/06/2020 0.250% 05/06/2022	3133ELYR9	100,000,000.00	JPMCHAS		100.11	100,106,500.00	233,500.00	218,364.38	1.76	0.19
FEDERAL HOME LOAN BANK	DTD 06/01/2012 2.125% 06/10/2022	313379O69	25,000,000.00	WELLSFAR		103.58	25,894,600.00	738,100.00	794,499.06	1.83	0.20
FFCB NOTES	DTD 12/16/2019 1.630% 06/15/2022	3133ELD7	40,000,000.00	INCAPITA		102.68	41,073,280.00	1,075,399.20	1,074,867.08	1.85	0.20
FREDDIE MAC NOTES	DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	25,000,000.00	WELLS_F		99.87	24,968,275.00	24,775.00	24,080.33	1.98	0.19
FANNIE MAE NOTES	DTD 09/06/2019 1.375% 09/06/2022	3135GOW33	75,000,000.00	BARCLAYS		102.45	76,839,600.00	2,100,600.00	2,022,014.23	2.07	0.20
FEDERAL HOME LOAN BANKS NOTES	DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	WELLSFAR		103.77	10,377,160.00	226,660.00	272,612.12	2.06	0.21
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 10/26/2018 3.210% 10/26/2022	3130AFAJ6	25,000,000.00	TOR DOM	10/26/20	100.69	25,171,275.00	171,275.00	171,275.00	0.24	2.89
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	10,000,000.00	OTHER	01/24/22	101.92	10,191,570.00	196,570.00	195,703.21	1.47	0.86
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	DAIWA	01/24/22	101.92	20,383,140.00	393,140.00	391,406.42	1.47	0.86
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	FCSTONE	01/24/22	101.92	20,383,140.00	393,140.00	391,406.42	1.47	0.86
FEDERAL HOME LOAN BANKS NOTES	DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		102.95	51,474,600.00	1,566,600.00	1,552,951.65	2.50	0.21
FEDERAL HOME LOAN BANKS NOTES	DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		106.56	10,656,330.00	613,650.00	629,644.48	2.51	0.23
FREDDIE MAC NOTES	DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	50,000,000.00	CITIGRP		100.42	50,210,000.00	335,000.00	323,242.01	2.71	0.22
FREDDIE MAC NOTES (CALLABLE)	DTD 05/04/2020 0.450% 05/04/2023	3134GYRD2	50,000,000.00	RBC	05/04/21	100.13	50,063,550.00	63,550.00	63,550.00	0.76	0.40
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAE6	100,000,000.00	WELLS_F		100.40	100,398,900.00	440,900.00	437,595.33	2.75	0.23



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G0403	100,000,000.00	CITIGRP		100.06	100,056,700.00	357,700.00	338,183.11	2.80	0.23
FFCB FLOATING NOTES	DTD 06/09/2020 0.410% 06/09/2023	3133ELH72	45,000,000.00	LOOP CA		100.10	45,045,045.00	45,045.00	45,045.00	0.01	0.42
FREDDIE MAC NOTES	DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	TOR DOM		100.06	23,013,478.00	80,638.00	78,430.00	2.90	0.23
FANNIE MAE NOTES	DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	CITIGRP		100.06	50,029,700.00	137,200.00	135,040.18	2.94	0.23
FEDERAL FARM CREDIT BANKS NOTES	DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		104.14	10,413,600.00	366,500.00	377,509.54	2.96	0.23
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		107.70	107,703,600.00	8,075,600.00	7,965,408.01	3.35	0.29
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		107.75	53,876,050.00	4,053,050.00	4,001,327.96	3.38	0.29
FFCB (CALLABLE) NOTES	DTD 03/12/2020 1.050% 03/12/2024	3133ELSL9	30,995,000.00	WELLSFA	03/12/21	100.40	31,120,033.83	125,033.83	125,033.83	3.54	0.94
FFCB (CALLABLE) NOTES	DTD 03/12/2020 1.050% 03/12/2024	3133ELSL9	50,000,000.00	CFCO	03/12/21	100.40	50,201,700.00	201,700.00	201,700.00	3.54	0.94
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 04/22/2020 0.800% 04/22/2024	3133ELXC3	10,000,000.00	CANTFIT	04/22/21	100.29	10,029,440.00	29,440.00	29,440.00	0.73	0.72
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 04/22/2020 0.800% 04/22/2024	3133ELXC3	10,000,000.00	MIZUHO	04/22/21	100.29	10,029,440.00	29,440.00	29,440.00	0.73	0.72
FEDERAL FARM CREDIT BANK NOTES(CALLABLE)	DTD 04/29/2020 0.570% 04/29/2024	3134GVPT8	25,000,000.00	LOOP CA	05/20/21	100.17	25,043,400.00	53,400.00	52,900.34	0.80	0.51
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.560% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F	05/20/22	100.26	25,064,725.00	64,725.00	64,725.00	1.80	0.44



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.590% 05/20/2024	3134GVXD5	25,000,000.00	GREAT P	05/20/21	100.15	25,038,475.00	38,475.00	38,475.00	0.80	0.55
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT	05/20/22	100.12	25,029,950.00	29,950.00	29,950.00	1.80	0.47
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		105.52	26,380,825.00	1,599,825.00	1,553,016.76	3.81	0.33
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		110.39	27,597,450.00	1,146,700.00	1,395,947.80	3.89	0.33
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		110.39	27,597,450.00	1,164,125.00	1,409,070.29	3.89	0.33
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		105.36	26,340,100.00	1,382,850.00	1,376,100.00	4.07	0.34
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		110.34	11,033,900.00	518,270.00	585,709.35	4.15	0.36
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		110.34	27,584,750.00	1,200,250.00	1,381,329.02	4.15	0.36
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		110.34	27,584,750.00	1,297,250.00	1,465,642.37	4.15	0.36
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		105.51	79,134,900.00	4,374,150.00	4,347,391.78	4.30	0.37
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	50,000,000.00	WELLSFAR		105.07	52,536,450.00	2,574,950.00	2,571,384.79	4.38	0.37
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		109.12	28,197,357.36	1,539,262.96	1,640,834.16	4.38	0.38
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		101.15	50,575,900.00	678,900.00	673,309.54	4.66	0.38
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J	05/06/22	100.47	25,117,225.00	117,225.00	117,225.00	1.76	0.60
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		100.49	50,244,600.00	348,100.00	345,660.03	4.82	0.40
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		99.88	44,948,025.00	172,125.00	171,019.24	4.93	0.40
Security Type Sub-Total			2,487,335,000.00				2,547,876,964.19	56,783,830.99	56,893,377.50	2.19	0.33



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note											
JOHNSON & JOHNSON CORP NOTE	478160CH5	3,000,000.00	JPM			100.47	3,014,106.00	17,316.00	14,401.81	0.28	0.25
DTD 11/10/2017 1.950% 11/10/2020											
VISA INC (CALLABLE) CORP NOTES	92826CAB8	4,550,000.00	MKTX		11/14/20	100.54	4,574,483.55	14,109.55	20,027.15	0.29	0.75
DTD 12/14/2015 2.200% 12/14/2020											
EXXON MOBIL CORPORATE (CALLABLE) NOTES	30231GAV4	5,000,000.00	JPMCHASE		02/01/21	100.98	5,049,235.00	161,885.00	79,159.12	0.50	0.54
DTD 03/03/2016 2.222% 03/01/2021											
EXXON MOBIL CORPORATE (CALLABLE) NOTES	30231GAV4	9,240,000.00	MKTX		02/01/21	100.98	9,330,986.28	75,832.68	82,454.26	0.50	0.54
DTD 03/03/2016 2.222% 03/01/2021											
JOHN DEERE CAPITAL CORP CORP NOTES	24422EUV9	10,000,000.00	CITIGRP			101.75	10,174,520.00	181,320.00	177,403.72	0.85	0.25
DTD 06/07/2019 2.300% 06/07/2021											
WAL-MART STORES INC CORP NOTES	931142EJ8	7,000,000.00	CITIGRP			102.60	7,182,266.00	182,616.00	182,370.49	0.89	0.22
DTD 06/27/2018 3.125% 06/23/2021											
WAL-MART STORES INC CORP NOTES	931142EJ8	10,000,000.00	JPMCHASE			102.60	10,260,380.00	248,580.00	256,857.29	0.89	0.22
DTD 06/27/2018 3.125% 06/23/2021											
MICROSOFT CORP (CALLABLE) NOTES	594918BP8	9,800,000.00	LOOP CAP		07/08/21	101.28	9,925,753.60	318,029.60	213,516.39	0.93	0.29
DTD 08/08/2016 1.550% 08/08/2021											
3M COMPANY	88579YBA8	2,000,000.00	CITI			102.83	2,056,602.00	60,702.00	58,132.02	1.10	0.47
DTD 09/14/2018 3.000% 09/14/2021											
3M COMPANY CORP (CALLABLE) NOTES	88579YAU5	10,000,000.00	MORGANST		08/19/21	101.57	10,156,820.00	585,620.00	326,374.15	1.04	0.24
DTD 09/19/2016 1.625% 09/19/2021											
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TFJ8	15,000,000.00	BK AMER			101.69	15,254,235.00	256,035.00	255,298.75	1.17	0.37
DTD 10/07/2019 1.800% 10/07/2021											
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TFU4	10,000,000.00	TOR DOM			100.37	10,037,000.00	37,000.00	37,000.00	1.51	2.60
DTD 03/18/2019 2.850% 02/18/2022											
3M COMPANY BONDS	88579YBF7	5,000,000.00	MORGANST		02/01/22	103.58	5,179,210.00	181,560.00	180,439.33	1.47	0.48
DTD 02/22/2019 2.750% 03/01/2022											
JOHN DEERE CAPITAL CORP	24422EUT4	5,000,000.00	BK AMER			104.26	5,212,915.00	215,315.00	214,216.69	1.63	0.39
DTD 03/07/2019 2.950% 04/01/2022											
TOYOTA MOTOR CREDIT CORP	89236TFX8	10,000,000.00	CITIGRP			103.81	10,381,340.00	387,640.00	384,898.12	1.66	0.40
DTD 04/12/2019 2.650% 04/12/2022											



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note											
US BANK NA CINCINNATI FLOATING CORP	90331HPD9	10,000,000.00	JPMCHAS	100.42	10,042,350.00	108,550.00	101,553.25	0.07	0.80		
NOT											
DTD 05/23/2019 0.799% 05/23/2022											
US BANK NA CINCINNATI FLOATING CORP	90331HPD9	10,000,000.00	JPMCHAS	100.42	10,042,350.00	109,650.00	102,782.65	0.07	0.80		
NOT											
DTD 05/23/2019 0.799% 05/23/2022											
JOHN DEERE CAPITAL CORP NOTES	24422EVA4	5,000,000.00	CITI	102.89	5,144,250.00	150,700.00	148,620.60	1.84	0.40		
DTD 09/12/2019 1.950% 06/13/2022											
JOHN DEERE CAPITAL CORP CORPORATE	24422EVG1	5,000,000.00	BARCLAY	100.27	5,013,430.00	14,480.00	14,399.97	1.92	0.41		
NOTES											
DTD 06/04/2020 0.550% 07/05/2022											
EXXON MOBIL CORPORATION	30231GBB7	3,000,000.00	MORGANST	103.22	3,096,501.00	96,501.00	96,501.00	2.00	0.32		
DTD 08/16/2019 1.902% 08/16/2022											
US BANK NA CINCINNATI	90331HPF4	12,000,000.00	BARCLAYS	103.70	12,443,496.00	453,576.00	451,465.19	2.31	0.43		
DTD 12/09/2019 1.950% 01/09/2023											
BANK OF NY MELLON CORP NOTES	06406RAM9	5,000,000.00	DIRECT	103.36	5,168,135.00	95,785.00	102,696.04	2.45	0.49		
DTD 01/28/2020 1.850% 01/27/2023											
JOHN DEERE CAPITAL CORP CORPORATE	24422EVH9	3,000,000.00	BARCLAY	100.38	3,011,295.00	13,755.00	13,628.29	2.90	0.57		
NOTES											
DTD 06/04/2020 0.700% 07/05/2023											
Security Type Sub-Total			168,590,000.00				171,751,659.43	3,966,557.83	3,514,196.28	1.16	0.56
Commercial Paper											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GH33	25,000,000.00	TOYOTA	100.00	24,999,500.00	346,000.00	2,125.00	0.01	0.24		
-- 0.000% 08/03/2020											
CREDIT AGRICOLE CIB NY COMM PAPER	22533TH33	50,000,000.00	CREDITAG	100.00	49,999,700.00	619,005.56	4,755.56	0.01	0.07		
-- 0.000% 08/03/2020											
BNP PARIBAS NY BRANCH COMM PAPER	09659BHS2	40,000,000.00	BNP DIR	99.99	39,994,800.00	21,633.33	1,188.89	0.07	0.18		
DTD 05/13/2020 0.000% 08/26/2020											
JP MORGAN SECURITIES LLC COMM PAPER	46640PJ12	50,000,000.00	JPMCHAS	99.98	49,988,950.00	58,950.00	6,172.22	0.09	0.25		
DTD 02/26/2020 0.000% 09/01/2020											



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Commercial Paper											
COOPERATIVE RABOBANK U.A. COMM PAPER	21687AK28	25,000,000.00	RABO_DI			99.98	24,993,750.00	21,312.50	5,375.00	0.18	0.14
DTD 05/08/2020 0.000% 10/02/2020											
COOPERATIVE RABOBANK U.A. COMM PAPER	21687AK85	25,000,000.00	RABO_DI			99.97	24,992,950.00	21,637.50	5,700.00	0.19	0.15
DTD 05/08/2020 0.000% 10/08/2020											
COOPERATIVE RABOBANK U.A. COMM PAPER	21687AKE2	25,000,000.00	RABO_DI			99.97	24,992,125.00	21,937.50	6,000.00	0.21	0.15
DTD 05/08/2020 0.000% 10/14/2020											
JP MORGAN SECURITIES LLC COMM PAPER	46640PL27	50,000,000.00	JPMCHAS			99.93	49,965,000.00	172,291.67	61,875.00	0.26	0.27
-- 0.000% 11/02/2020											
JP MORGAN SECURITIES LLC COMM PAPER	46640PL27	50,000,000.00	CHASE			99.93	49,965,000.00	95,555.56	29,583.34	0.26	0.27
-- 0.000% 11/02/2020											
JP MORGAN SECURITIES LLC COMM PAPER	46640PLJ0	25,000,000.00	CHASE			99.92	24,979,150.00	26,545.83	5,643.05	0.31	0.27
DTD 05/07/2020 0.000% 11/18/2020											
CREDIT AGRICOLE CIB NY COMM PAPER	22533TN44	75,000,000.00	CREDITA			99.89	74,919,825.00	(4,091.67)	(8,675.00)	0.44	0.25
DTD 07/22/2020 0.000% 01/04/2021											
CREDIT AGRICOLE CIB NY COMM PAPER	22533TND4	25,000,000.00	CREDITA			99.88	24,970,725.00	(1,323.61)	(2,920.83)	0.46	0.25
DTD 07/22/2020 0.000% 01/13/2021											
COOPERATIVE RABOBANK U.A. COMM PAPER	21687AP15	50,000,000.00	RABOBAN			99.88	49,941,100.00	61,641.67	25,433.34	0.51	0.23
DTD 05/14/2020 0.000% 02/01/2021											
COOPERATIVE RABOBANK U.A. COMM PAPER	21687AP15	50,000,000.00	RABO_DI			99.88	49,941,100.00	3,072.22	(122.22)	0.51	0.23
DTD 05/14/2020 0.000% 02/01/2021											
JP MORGAN SECURITIES LLC COMM PAPER	46640PP15	50,000,000.00	CHASE			99.85	49,923,850.00	(13,816.67)	(14,816.67)	0.51	0.30
DTD 07/29/2020 0.000% 02/01/2021											
Security Type Sub-Total		615,000,000.00					614,567,525.00	1,450,351.39	127,316.68	0.29	0.22

Certificate of Deposit

WELLS FARGO BANK NA CERT DEPOS	95001KCZ5	25,000,000.00	WELLSFAR			100.01	25,003,368.05	3,368.05	3,368.05	0.01	0.19
DTD 08/20/2019 1.810% 08/03/2020											



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Certificate of Deposit											
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS		06417MEY7	50,000,000.00	BNS		100.01	50,006,906.15	6,906.15	6,906.15	0.01	0.19
DTD 11/19/2019 1.850% 08/03/2020											
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959REY2	50,000,000.00	SVENSKA		100.01	50,006,367.70	6,367.70	6,367.70	0.01	0.19
DTD 01/23/2020 1.720% 08/03/2020											
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS		06417MJPI	50,000,000.00	BNS		100.02	50,010,158.80	10,158.80	10,158.80	0.03	0.19
DTD 04/20/2020 0.800% 08/12/2020											
BANK OF MONTREAL CHICAGO CERT DEPOS		06367BHEZ	50,000,000.00	BMO_DIR		100.08	50,038,617.15	38,617.15	38,617.15	0.09	0.21
DTD 03/02/2020 1.080% 09/01/2020											
SWEDBANK NY CERT DEPOS		87019VC54	50,000,000.00	OTHER		100.08	50,040,393.00	40,393.00	40,393.00	0.09	0.21
DTD 03/02/2020 1.120% 09/01/2020											
SWEDBANK NY CERT DEPOS		87019VD61	50,000,000.00	DIRECT		100.04	50,018,395.45	18,395.45	18,395.45	0.11	0.21
DTD 04/24/2020 0.550% 09/08/2020											
TORONTO DOMINION BANK NY CERT DEPOS		89114NKP9	50,000,000.00	TOR DOM		100.00	49,999,994.25	(5.75)	(5.75)	0.11	0.21
DTD 05/08/2020 0.210% 09/09/2020											
BANK OF AMERICA NA CERT DEPOS		06052TK90	50,000,000.00	BOFA		100.12	50,058,485.05	58,485.05	58,485.05	0.17	0.22
DTD 04/20/2020 0.900% 10/01/2020											
ROYAL BANK OF CANADA NY CERT DEPOS		78012UVC6	50,000,000.00	ROYAL		100.14	50,071,688.00	71,688.00	71,688.00	0.19	0.22
DTD 04/16/2020 0.980% 10/07/2020											
TORONTO DOMINION BANK NY CERT DEPOS		89114NJZ9	50,000,000.00	TD SEC		100.08	50,040,554.45	40,554.45	40,554.45	0.19	0.22
DTD 04/16/2020 0.650% 10/07/2020											
ROYAL BANK OF CANADA NY CERT DEPOS		78012UVH5	50,000,000.00	ROYAL		100.17	50,086,443.35	86,443.35	86,443.35	0.23	0.22
DTD 04/21/2020 0.980% 10/21/2020											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TXX8	50,000,000.00	CASTLE		100.01	50,003,971.30	3,971.30	3,971.30	0.27	0.27
DTD 05/06/2020 0.300% 11/04/2020											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TXW0	50,000,000.00	CASTLE		100.01	50,004,053.95	4,053.95	4,053.95	0.27	0.27
DTD 05/06/2020 0.300% 11/06/2020											



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Certificate of Deposit											
SWEDBANK NY CERT DEPOS	87019VE52	25,000,000.00	SWEDBK			99.99	24,998,587.10	(1,412.90)	(1,412.90)	0.28	0.27
DTD 05/07/2020 0.250% 11/09/2020											
TORONTO DOMINION BANK NY CERT DEPOS	89114NKW4	50,000,000.00	TOR DOM			100.02	50,007,623.55	7,623.55	7,623.55	0.38	0.27
DTD 05/13/2020 0.310% 12/16/2020											
US BANK NATL ASSOC CERT DEPOS	90333V3M0	25,000,000.00	US BANK			100.00	25,001,069.33	1,069.33	1,069.33	0.44	0.27
DTD 05/06/2020 0.280% 01/04/2021											
TORONTO DOMINION BANK NY CERT DEPOS	89114NKZ7	50,000,000.00	TOR DOM			100.00	49,997,791.40	(2,208.60)	(2,208.60)	0.44	0.27
DTD 05/20/2020 0.260% 01/04/2021											
WELLS FARGO BANK NA CERT DEPOS	95001KFR0	25,000,000.00	WELLSFAR			100.77	25,192,019.18	192,019.18	192,019.18	0.51	0.30
DTD 01/09/2020 1.800% 02/01/2021											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RFR6	50,000,000.00	SVENSKA			100.44	50,217,697.75	217,697.75	217,697.75	0.51	0.30
DTD 03/03/2020 1.150% 02/01/2021											
US BANK NATL ASSOC CERT DEPOS	90333V3L2	50,000,000.00	US BANK			100.01	50,005,072.15	5,072.15	5,072.15	0.51	0.30
DTD 05/06/2020 0.320% 02/01/2021											
ROYAL BANK OF CANADA NY CERT DEPOS	78012UTC9	50,000,000.00	ROYAL			100.40	50,200,446.00	200,446.00	200,446.00	0.59	0.30
DTD 03/02/2020 0.980% 03/01/2021											
TORONTO DOMINION BANK NY CERT DEPOS	89114NH81	50,000,000.00	TOR DOM			100.41	50,206,344.80	206,344.80	206,344.80	0.59	0.30
DTD 03/02/2020 1.000% 03/01/2021											
ROYAL BANK OF CANADA NY CERT DEPOS	78012UWD3	50,000,000.00	RBC CAP			99.97	49,984,624.70	(15,375.30)	(15,375.30)	0.77	0.35
DTD 05/20/2020 0.310% 05/03/2021											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558TYO2	50,000,000.00	CHASE			100.02	50,012,024.65	12,024.65	12,024.65	0.81	0.35
DTD 05/20/2020 0.380% 05/19/2021											
BANK OF MONTREAL CHICAGO FLOATING CD	06367BMN6	50,000,000.00	BMO_DIR			99.98	49,990,750.00	(9,250.00)	(9,250.00)	0.09	0.42
DTD 06/05/2020 0.417% 06/01/2021											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RHV5	50,000,000.00	SVENSKA			99.98	49,990,700.80	(9,299.20)	(9,299.20)	0.93	0.35
DTD 07/15/2020 0.330% 07/01/2021											



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Certificate of Deposit											
NORDEA BANK AB NEW YORK CERT DEPOS	65558TC94	50,000,000.00	PIPER J	99.94	49,972,155.60	(27,844.40)	(27,844.40)	0.93	0.35		
DTD 07/17/2020 0.290% 07/01/2021											
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MKL8	100,000,000.00	SCOTIA	100.00	99,999,949.40	(50.60)	(50.60)	0.93	0.35		
DTD 07/15/2020 0.350% 07/01/2021											

Security Type Sub-Total 1,400,000,000.00 1,401,166,253.06 1,166,253.06 1,166,253.06 0.39 0.27

Bank Note											
US BANK NA CALLABLE BANK NOTE	90331HNG4	40,000,000.00	MORGANST	100.22	40,088,280.00	96,280.00	88,886.39	0.15	1.08		
DTD 10/24/2017 2.050% 10/23/2020											
WELLS FARGO BANK NA BANK NOTE	94988J5N3	10,000,000.00	WELLSFAR	101.06	10,105,700.00	31,900.00	82,044.34	0.46	0.29		
DTD 01/23/2018 2.600% 01/15/2021											
US BANK NA CINCINNATI CALLABLE BANK NOTE	90331HNP4	15,000,000.00	US BANK	102.03	15,304,125.00	305,025.00	304,345.07	0.65	0.40		
DTD 04/26/2018 3.150% 04/26/2021											
US BANK BANK NOTE (CALLABLE)	90331HIX7	10,000,000.00	MORGANST	103.84	10,383,760.00	397,560.00	389,703.07	1.19	0.47		
DTD 11/16/2018 3.450% 11/16/2021											
US BANK NA CINCINNATI BKNT (CALLABLE)	90331HPJ6	8,000,000.00	MORGANST	102.02	8,161,768.00	164,568.00	163,828.74	1.38	0.42		
DTD 01/21/2020 1.800% 01/21/2022											
US BANK NA CINCINNATI (CALLABLE)	90331HPC1	7,000,000.00	BARCLAYS	103.96	7,277,501.00	284,921.00	281,969.25	1.69	0.45		
CORP NT											
DTD 05/23/2019 2.650% 05/23/2022											
WELLS FARGO BANK NA CALLABLE BANK NOTE	94988J6A0	20,000,000.00	WELLSFAR	101.58	20,315,660.00	315,660.00	315,660.00	1.09	1.32		
DTD 09/11/2019 2.082% 09/09/2022											

Security Type Sub-Total 110,000,000.00 111,636,794.00 1,595,914.00 1,626,436.86 0.70 0.81

Asset-Backed Security											
HAROT 2019-1 A2	43814WAB1	2,058,891.16	BK AMER	100.45	2,068,072.79	9,314.23	9,240.42	0.20	2.35		
DTD 02/27/2019 2.750% 09/20/2021											
TAOT 2019-A A2A	89239AAB9	1,038,728.92	SOC GEN	100.30	1,041,832.95	3,198.35	3,146.59	0.16	2.58		
DTD 02/13/2019 2.830% 10/15/2021											



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
JDOT 2019-A A2		47789JAB2	1,518,632.37	CITI		100.38	1,524,438.56	5,875.44	5,840.61	0.17	2.57
DTD 03/13/2019 2.850% 12/15/2021											
MBALT 2019-B A2		58769OAB7	2,261,982.96	WELLSFAR		100.47	2,272,675.58	10,811.60	10,771.47	0.38	1.66
DTD 11/20/2019 2.010% 12/15/2021											
HAROT 2019-2 A2		43815MAB2	6,025,349.16	JPMCHASE		100.69	6,067,072.29	41,732.76	41,728.34	0.32	2.06
DTD 05/29/2019 2.570% 12/21/2021											
TAOT 2019-B A2A		89239JAB0	5,647,359.50	BAML		100.58	5,680,026.65	32,728.14	32,701.01	1.51	2.21
DTD 05/08/2019 2.590% 02/15/2022											
MBALT 2020-A A2		58770FAB8	2,947,175.70	MUFG		100.56	2,963,642.45	16,587.88	16,559.00	1.60	1.47
DTD 01/29/2020 1.820% 03/15/2022											
TAOT 2019-C A2A		89238UAB6	2,924,491.94	JPM		100.58	2,941,576.82	17,220.86	17,171.63	0.38	1.65
DTD 08/14/2019 2.000% 04/15/2022											
HAROT 2019-3 A2		43815NAB0	3,536,033.39	SOCGEN		100.58	3,556,504.55	20,718.68	20,631.20	0.45	1.56
DTD 08/27/2019 1.900% 04/15/2022											
JOHN DEERE OWNER TRUST		47787OAB5	2,917,246.00	RBC		100.64	2,935,810.19	18,575.27	18,571.24	1.76	1.92
DTD 07/24/2019 2.280% 05/16/2022											
MBART 2019-1 A2A		58769TAB1	4,812,374.04	MIZUHO		100.62	4,842,015.86	30,101.88	29,957.94	0.45	1.71
DTD 09/25/2019 2.040% 06/15/2022											
HAROT 2019-4 A2		43813VAB4	8,000,000.00	CITI		100.88	8,070,368.80	70,863.20	70,731.82	0.58	1.39
DTD 11/26/2019 1.860% 06/20/2022											
HART 2019-B A2		44891JAB4	2,074,077.34	RBC CAP		100.68	2,088,274.40	14,325.45	14,290.28	0.44	1.57
DTD 11/06/2019 1.930% 07/15/2022											
TAOT 2019-D A2		89233MAB9	6,405,435.96	BARCLAYS		100.67	6,448,428.61	43,466.01	43,338.81	0.51	1.57
DTD 11/13/2019 1.920% 07/15/2022											
MBALT 2019-B A3		58769OAC5	2,500,000.00	WELLSFAR		101.48	2,536,946.25	37,343.75	37,248.31	1.26	1.32
DTD 11/20/2019 2.000% 10/17/2022											
HAROT 2020-1 A2		43813RAB3	8,500,000.00	JPM_CHAS		100.85	8,572,137.80	72,998.85	72,859.20	0.74	1.24
DTD 02/26/2020 1.630% 10/21/2022											
TAOT 2020-A A2		89232HAB1	12,000,000.00	MUFG		100.81	12,096,958.80	97,106.40	97,081.34	0.68	1.31
DTD 02/12/2020 1.670% 11/15/2022											
MBALT 2020-A A3		58770FAC6	5,000,000.00	MUFG		101.79	5,089,650.00	90,309.00	90,193.00	1.43	1.08
DTD 01/29/2020 1.840% 12/15/2022											
JOHN DEERE OWNER TRUST OTHER ABS		47789KAB9	4,500,000.00	BOFA		100.45	4,520,028.60	20,346.75	20,303.00	2.43	0.83
DTD 03/11/2020 1.010% 01/15/2023											



Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
HAROT 2019-1 A3		43814WAC9	4,000,000.00	BK AMER		102.72	4,108,920.00	109,027.20	108,989.51	1.08	1.77
DTD 02/27/2019 2.830% 03/20/2023											
HAROT 2019-2 A3		43815MAC0	8,500,000.00	JPMCHASE		103.01	8,755,442.00	255,759.05	255,667.18	1.36	1.46
DTD 05/29/2019 2.520% 06/21/2023											
JDOT 2019-A A3		47789JAD8	4,500,000.00	CITI		102.59	4,616,559.00	117,112.05	116,935.14	1.02	2.01
DTD 03/13/2019 2.910% 07/15/2023											
TAOT 2019-A A3		89239AAD5	8,000,000.00	SOC GEN		102.82	8,225,862.40	227,320.00	226,836.54	1.10	1.93
DTD 02/13/2019 2.910% 07/15/2023											
HAROT 2019-3 A3		43815NAC8	4,750,000.00	SOCGEN		102.03	4,846,269.68	96,309.10	96,299.85	1.57	1.10
DTD 08/27/2019 1.780% 08/15/2023											
TAOT 2019-B A3		89239JAD6	5,000,000.00	BAML		102.95	5,147,605.00	148,402.50	148,171.94	1.30	1.58
DTD 05/08/2019 2.570% 08/15/2023											
TAOT 2019-C A3		89238UAD2	5,000,000.00	JPM		102.23	5,111,625.50	111,666.50	111,656.81	1.44	1.18
DTD 08/14/2019 1.910% 09/15/2023											
BAACT 2018-A2 A2		05522RCZ9	10,000,000.00	TOR DOM		101.90	10,190,006.00	19,693.50	55,548.76	2.98	2.37
DTD 05/17/2018 3.000% 09/15/2023											
JDOT 2019-B A3		47787OAC3	2,500,000.00	RBC		102.67	2,566,652.75	67,183.50	67,059.82	0.40	1.40
DTD 07/24/2019 2.210% 12/15/2023											
TAOT 2019-D A3		89233MAD5	4,500,000.00	BARCLAYS		102.44	4,609,769.40	110,094.30	110,038.48	1.70	1.20
DTD 11/13/2019 1.920% 01/16/2024											
HAROT 2019-4 A3		43813VAC2	9,000,000.00	CITI		102.70	9,242,823.60	244,427.40	244,163.63	1.85	1.04
DTD 11/26/2019 1.830% 01/18/2024											
HART 2019-B A3		44891JAC2	3,750,000.00	RBC CAP		102.45	3,842,007.38	92,180.25	92,150.48	1.58	1.23
DTD 11/06/2019 1.940% 02/15/2024											
MBART 2019-1 A3		58769TAD7	7,000,000.00	MIZUHO		102.32	7,162,463.00	163,426.90	163,243.33	1.55	1.27
DTD 09/25/2019 1.930% 03/15/2024											
HAROT 2020-1 A3		43813RAC1	10,000,000.00	JPM_CHAS		102.15	10,215,124.00	217,084.00	216,881.15	1.94	1.02
DTD 02/26/2020 1.610% 04/22/2024											
TAOT 2020-A A3		89232HAC9	15,000,000.00	MUFG		102.36	15,354,598.50	355,681.50	355,562.33	1.86	1.02
DTD 02/12/2020 1.660% 05/15/2024											
JOHN DEERE OWNER TRUST		47789KAC7	5,000,000.00	BOFA		100.96	5,048,130.50	48,436.00	48,409.00	2.09	0.86
DTD 03/11/2020 1.100% 08/15/2024											
CHAIT 2012-A7 A7		161571FO2	10,000,000.00	JPMCHASE		103.91	10,390,593.00	330,436.75	340,924.52	3.95	1.19
DTD 10/09/2012 2.160% 09/15/2024											



Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
CHAT 2020-A1 A1	161571HP2		8,000,000.00	JPMCHASE		102.93	8,234,613.60	236,446.40	236,277.74	4.31	0.86
	DTD 02/18/2020 1.530% 01/15/2025										
Security Type Sub-Total			209,167,778.44				212,985,527.26	3,604,311.40	3,647,181.42	1.56	1.43
Managed Account Sub-Total			7,951,092,778.44			8,094,330,945.44	153,188,195.94	143,569,876.52		1.40	0.30
Securities Sub-Total			\$7,951,092,778.44			\$8,094,330,945.44	\$153,188,195.94	\$143,569,876.52		1.40	0.30%
Accrued Interest						\$23,235,163.88					
Total Investments						\$8,117,566,109.32					



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
BUY												
	07/08/20	07/10/20	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	(49,892,500.00)	0.00	(49,892,500.00)				
	07/14/20	07/15/20	BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MKL8	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)				
	07/14/20	07/15/20	DTD 07/15/2020 0.350% 07/01/2021 SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RHV5	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)				
	07/15/20	07/15/20	DTD 07/15/2020 0.330% 07/01/2021 FEDERATED GOVT OBLIGATIONS FUND	608919718	300,000,000.00	(300,000,000.00)	0.00	(300,000,000.00)				
	07/16/20	07/17/20	NORDEA BANK AB NEW YORK CERT DEPOS	65558TC94	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)				
	07/21/20	07/22/20	DTD 07/17/2020 0.290% 07/01/2021 CREDIT AGRICOLE CIB NY COMM PAPER	22533TND4	25,000,000.00	(24,972,048.61)	0.00	(24,972,048.61)				
	07/21/20	07/22/20	DTD 07/22/2020 0.000% 01/13/2021 COOPERATIVE RABOBANK U.A. COMM PAPER	21687AP15	50,000,000.00	(49,938,027.78)	0.00	(49,938,027.78)				
	07/21/20	07/22/20	DTD 05/14/2020 0.000% 02/01/2021 CREDIT AGRICOLE CIB NY COMM PAPER	22533TN44	75,000,000.00	(74,923,916.67)	0.00	(74,923,916.67)				
	07/21/20	07/23/20	DTD 07/22/2020 0.000% 01/04/2021 FREDDIE MAC NOTES	3137EAEU9	45,000,000.00	(44,775,900.00)	0.00	(44,775,900.00)				
	07/21/20	07/23/20	DTD 07/23/2020 0.375% 07/21/2025 FREDDIE MAC NOTES	3137EAEU9	25,000,000.00	(24,943,500.00)	0.00	(24,943,500.00)				
	07/27/20	07/27/20	DTD 07/23/2020 0.125% 07/25/2022 FIDELITY GOVT MM FUND 2642	31607A703	42,000,000.00	(42,000,000.00)	0.00	(42,000,000.00)				
	07/29/20	07/29/20	JP MORGAN SECURITIES LLC COMM PAPER	46640PP15	50,000,000.00	(49,937,666.67)	0.00	(49,937,666.67)				
	07/29/20	07/29/20	DTD 07/29/2020 0.000% 02/01/2021 FEDERATED GOVT OBLIGATIONS FUND	608919718	110,000,000.00	(110,000,000.00)	0.00	(110,000,000.00)				
Transaction Type Sub-Total									972,000,000.00	(971,383,559.73)	0.00	(971,383,559.73)
INTEREST												



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/02/20	07/02/20	FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	0.00	218,750.00	218,750.00			
	07/07/20	07/07/20	FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	0.00	599,218.73	599,218.73			
	07/09/20	07/09/20	US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	0.00	136,500.00	136,500.00			
	07/11/20	07/11/20	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	60,000,000.00	0.00	787,500.00	787,500.00			
	07/15/20	07/15/20	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	5,000,000.00	0.00	4,583.34	4,583.34			
	07/15/20	07/15/20	MBALT 2020-A A2 DTD 01/29/2020 1.820% 03/15/2022	58770FAB8	0.00	0.00	4,550.00	4,550.00			
	07/15/20	07/15/20	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	3,750,000.00	0.00	6,062.50	6,062.50			
	07/15/20	07/15/20	WELLS FARGO BANK NA BANK NOTE DTD 01/23/2018 2.600% 01/15/2021	94988J5N3	10,000,000.00	0.00	130,000.00	130,000.00			
	07/15/20	07/15/20	BAACT 2018-A2 A2 DTD 05/17/2018 3.000% 09/15/2023	05522RCZ9	10,000,000.00	0.00	25,000.00	25,000.00			
	07/15/20	07/15/20	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	8,000,000.00	0.00	19,400.00	19,400.00			
	07/15/20	07/15/20	JOHN DEERE OWNER TRUST OTHER ABS DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	0.00	0.00	3,787.50	3,787.50			
	07/15/20	07/15/20	MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	5,000,000.00	0.00	7,666.67	7,666.67			
	07/15/20	07/15/20	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	2,500,000.00	0.00	4,604.17	4,604.17			
	07/15/20	07/15/20	HAROT 2019-3 A2 DTD 08/27/2019 1.900% 04/15/2022	43815NAB0	3,911,997.73	0.00	6,194.00	6,194.00			
	07/15/20	07/15/20	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	4,500,000.00	0.00	7,200.00	7,200.00			
	07/15/20	07/15/20	TAOT 2019-A A2A DTD 02/13/2019 2.830% 10/15/2021	89239AAB9	1,322,569.84	0.00	3,119.06	3,119.06			



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/15/20	07/15/20	HART 2019-B A2	44891JAB4	2,284,781.39	0.00	3,674.69	3,674.69			
			DTD 11/06/2019 1.930% 07/15/2022								
	07/15/20	07/15/20	TAOT 2020-A A3	89232HAC9	15,000,000.00	0.00	20,750.00	20,750.00			
			DTD 02/12/2020 1.660% 05/15/2024								
	07/15/20	07/15/20	TAOT 2019-B A2A	89239JAB0	6,470,434.97	0.00	13,965.36	13,965.36			
			DTD 05/08/2019 2.590% 02/15/2022								
	07/15/20	07/15/20	TAOT 2019-C A3	89238UAD2	5,000,000.00	0.00	7,958.34	7,958.34			
			DTD 08/14/2019 1.910% 09/15/2023								
	07/15/20	07/15/20	MBALT 2019-B A3	58769OAC5	2,500,000.00	0.00	4,166.67	4,166.67			
			DTD 11/20/2019 2.000% 10/17/2022								
	07/15/20	07/15/20	TAOT 2019-B A3	89239JAD6	5,000,000.00	0.00	10,708.34	10,708.34			
			DTD 05/08/2019 2.570% 08/15/2023								
	07/15/20	07/15/20	CHAIT 2012-A7 A7	161571FO2	10,000,000.00	0.00	18,000.00	18,000.00			
			DTD 10/09/2012 2.160% 09/15/2024								
	07/15/20	07/15/20	MBART 2019-1 A2A	58769TAB1	5,341,189.80	0.00	9,080.03	9,080.03			
			DTD 09/25/2019 2.040% 06/15/2022								
	07/15/20	07/15/20	MBART 2019-1 A3	58769TAD7	7,000,000.00	0.00	11,316.67	11,316.67			
			DTD 09/25/2019 1.930% 03/15/2024								
	07/15/20	07/15/20	HAROT 2019-3 A3	43815NAC8	4,750,000.00	0.00	7,045.83	7,045.83			
			DTD 08/27/2019 1.780% 08/15/2023								
	07/15/20	07/15/20	JDOT 2019-A A2	47789JAB2	1,896,397.18	0.00	4,503.95	4,503.95			
			DTD 03/13/2019 2.850% 12/15/2021								
	07/15/20	07/15/20	TAOT 2019-D A2	89233MAB9	6,987,150.38	0.00	11,179.44	11,179.44			
			DTD 11/13/2019 1.920% 07/15/2022								
	07/15/20	07/15/20	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								
	07/15/20	07/15/20	JDOT 2019-A A3	47789JAD8	4,500,000.00	0.00	10,912.50	10,912.50			
			DTD 03/13/2019 2.910% 07/15/2023								
	07/15/20	07/15/20	TAOT 2019-C A2A	89238UAB6	3,280,780.28	0.00	5,467.96	5,467.96			
			DTD 08/14/2019 2.000% 04/15/2022								
	07/15/20	07/15/20	TAOT 2020-A A2	89232HAB1	12,000,000.00	0.00	16,700.00	16,700.00			
			DTD 02/12/2020 1.670% 11/15/2022								
	07/15/20	07/15/20	MBALT 2019-B A2	58769OAB7	2,541,516.48	0.00	4,257.04	4,257.04			
			DTD 11/20/2019 2.010% 12/15/2021								



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/16/20	07/16/20	JOHN DEERE OWNER TRUST DTD 07/24/2019 2.280% 05/16/2022	477870AB5	3,233,145.66	0.00	6,142.97	6,142.97			
	07/18/20	07/18/20	HAROT 2019-1 A2 DTD 02/27/2019 2.750% 09/20/2021	43814WAB1	2,578,760.06	0.00	5,909.66	5,909.66			
	07/18/20	07/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	4,000,000.00	0.00	9,433.33	9,433.33			
	07/18/20	07/18/20	FEDERAL FARM CREDIT BANK NOTES DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	0.00	650,000.00	650,000.00			
	07/18/20	07/18/20	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	9,000,000.00	0.00	13,725.00	13,725.00			
	07/18/20	07/18/20	HAROT 2019-4 A2 DTD 11/26/2019 1.860% 06/20/2022	43813VAB4	8,000,000.00	0.00	12,400.00	12,400.00			
	07/21/20	07/21/20	HAROT 2019-2 A2 DTD 05/29/2019 2.570% 12/21/2021	43815MAB2	6,973,200.36	0.00	14,934.27	14,934.27			
	07/21/20	07/21/20	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	8,500,000.00	0.00	17,850.00	17,850.00			
	07/21/20	07/21/20	HAROT 2020-1 A2 DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	8,500,000.00	0.00	11,545.83	11,545.83			
	07/21/20	07/21/20	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	10,000,000.00	0.00	13,416.67	13,416.67			
	07/21/20	07/21/20	US BANK NA CINCINNATI BKNT (CALLABLE) INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 01/21/2020 1.800% 01/21/2022	90333HPJ6	8,000,000.00	0.00	72,000.00	72,000.00			
	07/23/20	07/23/20	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	50,000,000.00	0.00	687,500.00	687,500.00			
	07/24/20	07/24/20	FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	50,000,000.00	0.00	410,000.00	410,000.00			
	07/25/20	07/25/20	INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	25,000,000.00	0.00	281,250.00	281,250.00			
	07/27/20	07/27/20	BANK OF NY MELLON CORP NOTES DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	5,000,000.00	0.00	45,993.06	45,993.06			



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	07/31/20	07/31/20	STONECASTLE FICA	FICAMF003	0.00	0.00	8,424.67	8,424.67			
	07/31/20	07/31/20	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	117,933.19	117,933.19			
	07/31/20	07/31/20	US TREASURY NOTES	912828WY2	100,000,000.00	0.00	1,125,000.00	1,125,000.00			
			DTD 07/31/2014 2.250% 07/31/2021								
	07/31/20	07/31/20	US TREASURY N/B	9128282N9	50,000,000.00	0.00	531,250.00	531,250.00			
			DTD 07/31/2017 2.125% 07/31/2024								
	07/31/20	07/31/20	US TREASURY NOTES	912828S92	100,000,000.00	0.00	625,000.00	625,000.00			
			DTD 08/01/2016 1.250% 07/31/2023								
	07/31/20	07/31/20	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	28,277.76	28,277.76			
	07/31/20	07/31/20	US TREASURY NOTES	9128282P4	100,000,000.00	0.00	937,500.00	937,500.00			
			DTD 07/31/2017 1.875% 07/31/2022								
	07/31/20	07/31/20	US TREASURY NOTES	912828H86	50,000,000.00	0.00	375,000.00	375,000.00			
			DTD 02/02/2015 1.500% 01/31/2022								
	07/31/20	07/31/20	FIDELITY GOVT MM FUND 2642	31607A703	0.00	0.00	585.06	585.06			
	07/31/20	07/31/20	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	78,251.37	78,251.37			
Transaction Type Sub-Total					977,321,924.13	0.00	8,213,345.63	8,213,345.63			

MATURITY											
	07/01/20	07/01/20	BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MFP5	50,000,000.00	50,000,000.00	537,013.90	50,537,013.90	0.00	0.00	
			DTD 12/05/2019 1.850% 07/01/2020								
	07/01/20	07/01/20	ROYAL BANK OF CANADA NY CERT DEPOS	78012URU1	50,000,000.00	50,000,000.00	525,402.80	50,525,402.80	0.00	0.00	
			DTD 12/05/2019 1.810% 07/01/2020								
	07/01/20	07/01/20	FEDERAL HOME LOAN BANKS DISC NOTE	313384YV5	50,000,000.00	50,000,000.00	0.00	50,000,000.00	943,055.56	0.00	
			DTD 07/01/2019 0.000% 07/01/2020								
	07/01/20	07/01/20	NORDEA BANK ABP NEW YORK CERT DEPOS	65558TRN7	25,000,000.00	25,000,000.00	258,229.18	25,258,229.18	0.00	0.00	
			DTD 12/13/2019 1.850% 07/01/2020								



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY											
	07/01/20	07/01/20	COOPERATIVE RABOBANK U.A. CERT DEPOS	21684XBD7	50,000,000.00	50,000,000.00	1,065,333.35	51,065,333.35	0.00	0.00	
	07/01/20	07/01/20	DTD 06/21/2019 2.040% 07/01/2020								
	07/01/20	07/01/20	BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	06417MFV2	25,000,000.00	25,000,000.00	259,625.00	25,259,625.00	0.00	0.00	
	07/02/20	07/02/20	DTD 12/13/2019 1.860% 07/01/2020								
	07/02/20	07/02/20	NATIXIS NY BRANCH COMM PAPER	63873JGZ0	50,000,000.00	50,000,000.00	0.00	50,000,000.00	354,166.67	0.00	
	07/08/20	07/08/20	DTD 10/08/2019 0.000% 07/02/2020								
	07/08/20	07/08/20	NATIXIS NY BRANCH COMM PAPER	63873JG87	50,000,000.00	50,000,000.00	0.00	50,000,000.00	368,333.33	0.00	
	07/15/20	07/15/20	DTD 12/11/2019 0.000% 07/08/2020								
	07/15/20	07/15/20	FHLB DISC NOTE	313384ZK8	75,000,000.00	75,000,000.00	0.00	75,000,000.00	523,125.00	0.00	
	07/23/20	07/23/20	DTD 07/15/2019 0.000% 07/15/2020								
	07/23/20	07/23/20	WELLS FARGO (CALLABLE, FLOATING) NOTE	94988J506	4,420,000.00	4,420,000.00	17,239.60	4,437,239.60	17,680.00	0.00	
	07/23/20	07/23/20	DTD 07/23/2018 0.755% 07/23/2020								
	07/23/20	07/23/20	WELLS FARGO (CALLABLE, FLOATING) NOTE	94988J506	5,050,000.00	5,050,000.00	19,696.82	5,069,696.82	20,200.00	0.00	
	07/23/20	07/23/20	DTD 07/23/2018 0.755% 07/23/2020								
	07/23/20	07/23/20	WELLS FARGO (CALLABLE, FLOATING) NOTE	94988J506	2,000,000.00	2,000,000.00	7,800.72	2,007,800.72	14,620.00	0.00	
	07/30/20	07/30/20	DTD 07/23/2018 0.755% 07/23/2020								
	07/30/20	07/30/20	FNMA NOTES	3135G0T60	75,000,000.00	75,000,000.00	562,500.00	75,562,500.00	227,250.00	0.00	
	07/31/20	07/31/20	DTD 08/01/2017 1.500% 07/30/2020								
	07/31/20	07/31/20	US TREASURY NOTES	912828VP2	50,000,000.00	50,000,000.00	500,000.00	50,500,000.00	595,703.12	0.00	
	07/31/20	07/31/20	DTD 07/31/2013 2.000% 07/31/2020								
Transaction Type Sub-Total					561,470,000.00	561,470,000.00	3,752,841.37	565,222,841.37	3,064,133.68	0.00	

PAYDOWNS											
	07/01/20	07/01/20	MBALT 2020-A A2	58770FAB8	52,824.30	52,824.30	0.00	52,824.30	2.17	0.00	
	07/15/20	07/15/20	DTD 01/29/2020 1.820% 03/15/2022								
	07/15/20	07/15/20	TAOT 2019-A A2A	89239AAB9	283,840.92	283,840.92	0.00	283,840.92	25.77	0.00	
	07/15/20	07/15/20	DTD 02/13/2019 2.830% 10/15/2021								
	07/15/20	07/15/20	MBART 2019-1 A2A	58769TAB1	528,815.76	528,815.76	0.00	528,815.76	50.56	0.00	
	07/15/20	07/15/20	DTD 09/25/2019 2.040% 06/15/2022								



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2020

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
PAYDOWNS												
	07/15/20	07/15/20	HART 2019-B A2	44891JAB4	210,704.05	210,704.05	0.00	210,704.05	13.04	0.00	0.00	
			DTD 11/06/2019 1.930% 07/15/2022									
	07/15/20	07/15/20	MBALT 2019-B A2	58769OAB7	279,533.52	279,533.52	0.00	279,533.52	14.70	0.00	0.00	
			DTD 11/20/2019 2.010% 12/15/2021									
	07/15/20	07/15/20	JDOT 2019-A A2	47789JAB2	377,764.81	377,764.81	0.00	377,764.81	17.23	0.00	0.00	
			DTD 03/13/2019 2.850% 12/15/2021									
	07/15/20	07/15/20	TAOT 2019-B A2A	89239JAB0	823,075.47	823,075.47	0.00	823,075.47	8.89	0.00	0.00	
			DTD 05/08/2019 2.590% 02/15/2022									
	07/15/20	07/15/20	HAROT 2019-3 A2	43815NAB0	375,964.34	375,964.34	0.00	375,964.34	26.32	0.00	0.00	
			DTD 08/27/2019 1.900% 04/15/2022									
	07/15/20	07/15/20	TAOT 2019-C A2A	89238UAB6	356,288.34	356,288.34	0.00	356,288.34	16.57	0.00	0.00	
			DTD 08/14/2019 2.000% 04/15/2022									
	07/15/20	07/15/20	TAOT 2019-D A2	89233MAB9	581,714.42	581,714.42	0.00	581,714.42	42.99	0.00	0.00	
			DTD 11/13/2019 1.920% 07/15/2022									
	07/16/20	07/16/20	JOHN DEERE OWNER TRUST	47787OAB5	315,899.65	315,899.65	0.00	315,899.65	1.20	0.00	0.00	
			DTD 07/24/2019 2.280% 05/16/2022									
	07/18/20	07/18/20	HAROT 2019-1 A2	43814WAB1	519,868.90	519,868.90	0.00	519,868.90	33.48	0.00	0.00	
			DTD 02/27/2019 2.750% 09/20/2021									
	07/21/20	07/21/20	HAROT 2019-2 A2	43815MAB2	947,851.20	947,851.20	0.00	947,851.20	1.52	0.00	0.00	
			DTD 05/29/2019 2.570% 12/21/2021									
Transaction Type Sub-Total					5,654,145.68	5,654,145.68	0.00	5,654,145.68	254.44	0.00	0.00	
SELL												
	07/01/20	07/01/20	FEDERATED GOVT OBLIGATIONS FUND	608919718	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00	0.00	FIFO	
	07/10/20	07/10/20	FEDERATED GOVT OBLIGATIONS FUND	608919718	35,000,000.00	35,000,000.00	0.00	35,000,000.00	0.00	0.00	FIFO	
	07/10/20	07/10/20	FEDERATED GOVT OBLIGATIONS FUND	608919718	49,000,000.00	49,000,000.00	0.00	49,000,000.00	0.00	0.00	FIFO	
	07/22/20	07/22/20	FEDERATED GOVT OBLIGATIONS FUND	608919718	147,000,000.00	147,000,000.00	0.00	147,000,000.00	0.00	0.00	FIFO	
	07/22/20	07/22/20	FEDERATED GOVT OBLIGATIONS FUND	608919718	7,000,000.00	7,000,000.00	0.00	7,000,000.00	0.00	0.00	FIFO	
	07/22/20	07/22/20	FEDERATED GOVT OBLIGATIONS FUND	608919718	101,000,000.00	101,000,000.00	0.00	101,000,000.00	0.00	0.00	FIFO	
	07/23/20	07/23/20	FEDERATED GOVT OBLIGATIONS FUND	608919718	110,000,000.00	110,000,000.00	0.00	110,000,000.00	0.00	0.00	FIFO	
	07/24/20	07/24/20	FEDERATED GOVT OBLIGATIONS FUND	608919718	110,000,000.00	110,000,000.00	0.00	110,000,000.00	0.00	0.00	FIFO	
Transaction Type Sub-Total					659,000,000.00	659,000,000.00	0.00	659,000,000.00	0.00	0.00	0.00	



Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Managed Account Sub-Total						254,740,585.95	11,966,187.00	266,706,772.95	3,064,388.12	0.00	
Total Security Transactions						\$254,740,585.95	\$11,966,187.00	\$266,706,772.95	\$3,064,388.12	\$0.00	