



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

SAN BERNARDINO COUNTY

ACCOUNT STATEMENT

For the Month Ending
June 30, 2022

Client Management Team

Kenneth Schiebel, CFA

Managing Director
213 Market Street
Harrisburg, PA 17101-2141
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Danny A. Nelson

Director
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Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

SAN BERNARDINO COUNTY
MIRROR IMAGING
1111 EAST MAIN STREET, 5TH FLOOR
RICHMOND, VA 23219

Online Access <https://www.pfmam.com> **Customer Service** 1-717-232-2723

Important Disclosures

Important Disclosures

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFMAM") is an investment adviser registered with the U.S. Securities and Exchange Commission and a subsidiary of U.S. Bancorp Asset Management, Inc. ("USBAM"). USBAM is a subsidiary of U.S. Bank National Association ("U.S. Bank"). U.S. Bank is a separate entity and subsidiary of U.S. Bancorp. U.S. Bank is not responsible for and does not guarantee the products, services or performance of PFMAM. PFMAM maintains a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

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

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

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

Market Value Generally, PFMAM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. For certain short-term investments or where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated.

Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFMAM believes the prices to be reliable, the values of the securities may not represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company or local government investment program is contained in the appropriate fund offering documentation or information statement.

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

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

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

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

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

Shares of some local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

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

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

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

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

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

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

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFMAM within 60 days of receipt. If you have other concerns or questions regarding your account, or to request an updated copy of PFMAM's current disclosure statement, please contact a member of your client management team at PFMAM Service Operations at the address below.

PFM Asset Management LLC

Attn: Service Operations
213 Market Street
Harrisburg, PA 17101

NOT FDIC INSURED NO BANK GUARANTEE MAY LOSE VALUE

Consolidated Summary Statement

SAN BERNARDINO COUNTY

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	8,160,059.74	11,829,414,984.31
Cash Balance	0.00	188,668,861.42
Total	\$8,160,059.74	\$12,018,083,845.73

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	439,643,478.62	3.66
Federal Agency Bond / Note	2,255,370,772.44	18.77
Corporate Note	569,886,851.22	4.74
Certificate of Deposit	1,593,414,914.03	13.26
Federal Agency Commercial Mortgage-Backed Securities	925,863,487.70	7.70
Commercial Paper	1,508,758,566.60	12.55
Federally Insured Cash Account	25,000,000.00	0.21
Joint Powers Authority	251,000,000.00	2.09
Money Market Mutual Fund	1,064,000,000.00	8.85
NOW Account	50,000,000.00	0.42
Corporate Note	34,785,345.00	0.29
Repurchase Agreement	49,999,305.70	0.42
Supra-National Agency Bond / Note	250,223,488.00	2.08
U.S. Treasury Bond / Note	2,811,468,775.00	23.39
Cash Balance	188,668,861.42	1.57
Total	\$12,018,083,845.73	100.00%

Consolidated Summary Statement

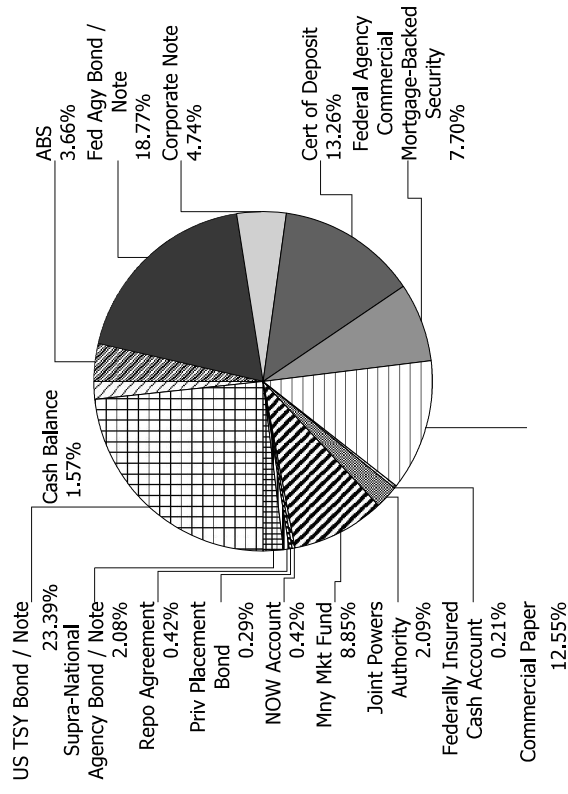
SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	2,681,145,370.40	22.30
31 to 60 days	632,767,735.00	5.27
61 to 90 days	533,389,217.75	4.44
91 to 180 days	808,832,171.45	6.73
181 days to 1 year	1,380,658,154.64	11.49
1 to 2 years	1,894,909,054.60	15.77
2 to 3 years	2,511,524,681.06	20.90
3 to 4 years	1,235,881,621.98	10.28
4 to 5 years	258,076,691.63	2.15
Over 5 years	80,899,147.22	0.67
Total	\$12,018,083,845.73	100.00%

Weighted Average Days to Maturity 487

Sector Allocation





Managed Account Summary Statement

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value	\$11,294,365,085.80
Maturities/Calls	(3,709,757,471.38)
Principal Dispositions	(578,000,000.00)
Principal Acquisitions	4,801,239,506.42
Unsettled Trades	59,994,000.00
Change in Current Value	(38,426,136.53)
Closing Market Value	\$11,829,414,984.31

Cash Transactions Summary - Managed Account

Maturities/Calls	3,686,332,104.59
Sale Proceeds	578,000,000.00
Coupon/Interest/Dividend Income	9,070,986.77
Principal Payments	24,757,471.38
Security Purchases	(4,902,433,576.64)
Net Cash Contribution	606,072,517.15
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	10,403,091.36
Less Purchased Interest Related to Interest/Coupons	(2,020,267.00)
Plus Net Realized Gains/Losses	(222,764.62)
Total Cash Basis Earnings	\$8,160,059.74

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	12,018,325,664.87
Ending Accrued Interest	22,422,926.34
Plus Proceeds from Sales	578,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	3,711,089,575.97
Plus Coupons/Dividends Received	9,070,986.77
Less Cost of New Purchases	(4,863,250,567.12)
Less Beginning Amortized Value of Securities	(11,441,101,196.79)
Less Beginning Accrued Interest	(20,742,020.11)

Total Accrual Basis Earnings

\$13,815,369.93

Portfolio Summary and Statistics

For the Month Ending **June 30, 2022**

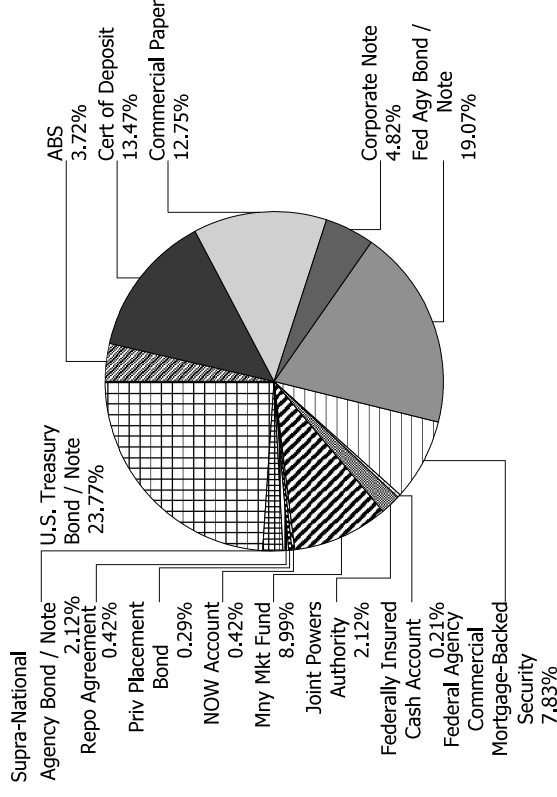
SAN BERNARDINO COUNTY - 76990800

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	2,925,000,000.00	2,811,468,775.00	23.77%
Supra-National Agency Bond / Note	253,000,000.00	250,223,488.00	2.12%
Repurchase Agreement	50,000,000.00	49,999,305.70	0.42%
NOW Account	50,000,000.00	50,000,000.00	0.42%
Money Market Mutual Fund	1,064,000,000.00	1,064,000,000.00	8.99%
Joint Powers Authority	251,000,000.00	251,000,000.00	2.12%
Federally Insured Cash Account	25,000,000.00	25,000,000.00	0.21%
Federal Agency Commercial Mortgage-Backed Security	934,692,100.18	925,863,487.70	7.83%
Federal Agency Bond / Note	2,323,740,000.00	2,255,370,772.44	19.07%
Corporate Note	619,698,000.00	604,672,196.22	5.11%
Commercial Paper	1,514,400,000.00	1,508,758,566.60	12.75%
Certificate of Deposit	1,600,000,000.00	1,593,414,914.03	13.47%
Asset-Backed Security	449,022,686.90	439,643,478.62	3.72%
Managed Account Sub-Total	12,059,552,787.08	12,059,552,787.08	100.00%
Accrued Interest		22,422,926.34	
Total Portfolio	12,059,552,787.08	12,059,552,787.08	100.00%

Unsettled Trades 60,000,000.00 60,209,520.00

Sector Allocation

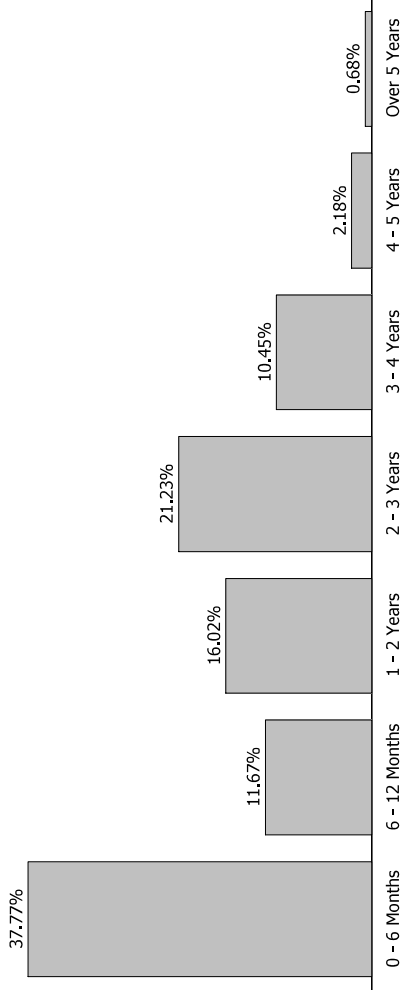


Portfolio Summary and Statistics

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

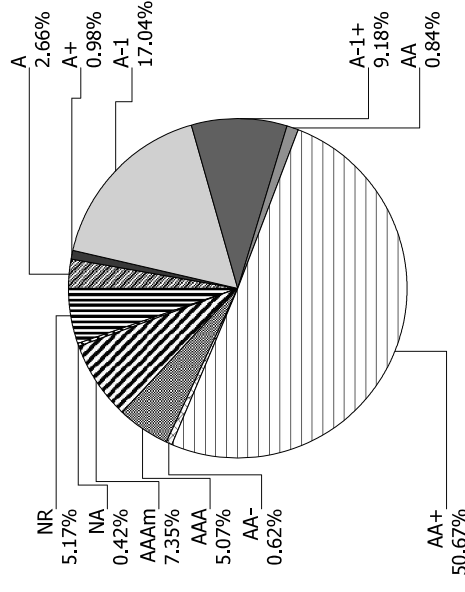
Yield to Maturity at Cost	1.42%
Yield to Maturity at Market	2.56%
Weighted Average Days to Maturity	495

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Credit Quality (S&P Ratings)

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	99,238,050.00	0.84
AMERICAN EXPRESS CO	19,954,450.00	0.17
BANK OF MONTREAL	199,723,121.45	1.69
BANK OF NOVA SCOTIA	174,651,324.83	1.48
BANK OF THE WEST	50,000,000.00	0.42
BEDFORD ROW FUNDING CORP	24,793,650.00	0.21
BMW FINANCIAL SERVICES NA LLC	28,211,307.87	0.24
BMW VEHICLE OWNER TRUST	24,541,410.23	0.21
BNP PARIBAS	74,213,750.60	0.63
CAFCO LLC	74,804,075.00	0.63
CAMP	241,000,000.00	2.04
CANADIAN IMPERIAL BANK OF COMMERCE	249,065,625.05	2.11
CANTOR FITZGERALD	49,999,305.70	0.42
CHARIOT FUNDING LLC	49,960,425.00	0.42
CHASE ISSURANCE	17,939,872.80	0.15
CHEVRON CORPORATION	24,143,130.00	0.20
CITIGROUP INC	223,498,450.00	1.89
CREDIT AGRICOLE SA	49,967,400.00	0.42
DEERE & COMPANY	72,766,752.00	0.62
EXXON MOBIL CORP	2,999,946.00	0.03
FANNIE MAE	669,850,215.00	5.66
FEDERAL FARM CREDIT BANKS	409,613,233.00	3.46
FEDERAL HOME LOAN BANKS	491,977,442.04	4.16
FEDERATED GOVT OBLIGATIONS FUNDS	617,000,000.00	5.22
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	1,609,793,370.10	13.61
HONDA AUTO RECEIVABLES	61,495,006.80	0.52
HYUNDAI AUTO RECEIVABLES	43,697,214.06	0.37
ING GROEP NV	99,746,050.00	0.84
INTER-AMERICAN DEVELOPMENT BANK	129,847,470.00	1.10
INTL BANK OF RECONSTRUCTION AND DEV	120,376,018.00	1.02
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.08



Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
JOHN DEERE OWNER TRUST	47,331,463.81	0.40
JP MORGAN CHASE & CO	149,363,150.00	1.26
LA FAYETTE ASSET SECURITIZATION LLC	47,983,920.00	0.41
MERCEDES-BENZ AUTO LEASE TRUST	30,637,679.63	0.26
MERCEDES-BENZ AUTO RECEIVABLES	35,155,231.15	0.30
METLIFE INC	76,078,491.60	0.64
MORGAN STANLEY	445,000,000.00	3.76
NATIXIS NY BRANCH	298,865,200.00	2.53
NORDEA BANK ABP	99,655,687.40	0.84
NORTHERN TRUST	1,000,000.00	0.01
OLD LINE FUNDING LLC	74,569,650.00	0.63
RABOBANK NEDERLAND	124,545,550.00	1.05
ROYAL BANK OF CANADA	149,073,571.45	1.26
STONECASTLE FICA	25,000,000.00	0.21
SVENSKA HANDELSBANKEN AB	298,840,359.00	2.53
SWEDBANK AB	199,302,241.75	1.68
THE BANK OF NEW YORK MELLON CORPORATION	242,450,734.22	2.05
TORONTO-DOMINION BANK	323,489,282.50	2.73
Toyota Lease Owner Trust	6,561,978.68	0.06
TOYOTA MOTOR CORP	315,227,268.59	2.66
UNITED STATES TREASURY	2,811,468,775.00	23.76
US BANCORP	11,946,684.00	0.10
Total	\$11,829,414,984.31	100.00%



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	782,113.26	99,968,335.70	100,015,620.00
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	78,974.18	24,982,288.11	24,976,562.50
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	68,818.31	49,703,989.33	49,421,875.00
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	934.10	24,917,968.75	24,621,095.00
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	1,868.21	49,558,649.27	49,242,190.00
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	3,566.58	50,149,646.82	49,859,375.00
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	3,736.41	99,060,414.63	98,484,380.00
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	521,408.84	99,069,938.13	98,203,120.00
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	459,578.80	99,093,827.35	98,156,250.00
US TREASURY NOTES	DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	AA+	Aaa	06/29/22	06/30/22	96,636,718.75	2.98	36,684.78	96,644,327.98	96,640,620.00
US TREASURY NOTES	DTD 02/28/2017 2.125% 02/29/2024	912828W48	AA+	Aaa	03/09/22	03/10/22	75,653,320.31	1.67	532,693.61	75,550,927.53	73,968,750.00
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	159,646.74	50,835,752.37	49,539,060.00
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	159,646.74	50,687,982.80	49,539,060.00
US TREASURY N/B NOTES	DTD 05/15/2021 0.250% 05/15/2024	91282CCCC3	AA+	Aaa	02/28/22	03/01/22	72,943,359.38	1.52	23,947.01	73,254,662.30	71,273,437.50



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	AA+	Aaa	03/21/22	03/22/22	49,826,171.88	2.16	84,699.45	49,848,090.28	49,085,940.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	2,717.39	50,372,228.11	49,046,875.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	2,717.39	50,436,190.27	49,046,875.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	2,717.39	50,401,734.84	49,046,875.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	2,377.72	50,076,350.50	48,796,875.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	03/17/22	03/21/22	49,701,171.88	2.02	2,377.72	49,737,807.06	48,796,875.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	06/10/22	06/13/22	48,742,187.50	3.03	2,377.72	48,772,455.72	48,796,875.00
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	AA+	Aaa	06/24/22	06/27/22	94,679,687.50	3.07	172,997.24	94,708,100.38	94,843,750.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	443,197.52	50,639,417.51	49,117,190.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	04/05/22	04/06/22	49,429,687.50	2.63	443,197.52	49,487,594.08	49,117,190.00
US TREASURY NOTES	DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	AA+	Aaa	06/13/22	06/14/22	48,324,218.75	3.39	364,986.19	48,360,836.08	48,734,375.00
US TREASURY NOTES	DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	AA+	Aaa	06/10/22	06/13/22	49,279,296.88	3.06	446,132.60	49,295,635.24	49,335,940.00
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/09/22	02/10/22	49,712,890.63	1.48	208,899.46	49,756,280.15	48,164,060.00
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/15/22	02/16/22	49,417,968.75	1.72	208,899.46	49,502,730.58	48,164,060.00



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For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	AA+	Aaa	02/15/22	02/16/22	49,683,593.75	1.75	188,524.59	49,728,227.86	48,359,375.00
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	AA+	Aaa	04/04/22	04/05/22	48,683,593.75	2.60	188,524.59	48,809,586.43	48,359,375.00
US TREASURY N/B NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	72,793,945.31	1.79	98,616.80	73,056,349.71	71,050,785.00
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	AA+	Aaa	03/28/22	03/29/22	71,589,843.75	2.55	71,841.03	71,923,060.68	71,097,660.00
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	286,774.86	50,671,023.89	47,945,310.00
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	375,690.61	50,293,590.77	48,710,940.00
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	AA+	Aaa	03/02/22	03/03/22	49,767,578.13	1.66	281,767.96	49,793,402.78	48,046,875.00
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	135,699.73	50,586,855.46	48,765,625.00
US TREASURY N/B NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,652,343.75	3.00	175,611.41	49,659,166.91	49,617,190.00
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,667,968.75	1.02	10,587.43	48,895,161.00	46,132,810.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,605,468.75	1.04	339.67	48,837,890.63	46,023,440.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	01/24/22	01/25/22	48,166,015.63	1.35	339.67	48,395,996.10	46,023,440.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	45,994,140.63	3.01	339.67	46,069,519.70	46,023,440.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	AA+	Aaa	01/26/22	01/27/22	72,058,593.75	1.43	509.51	72,423,328.13	69,035,160.00



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SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/31/22	02/01/22	71,976,562.50	1.47	509.51	72,340,832.08	69,035,160.00
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	52,140.89	48,719,711.32	45,890,625.00
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	52,140.89	48,729,521.96	45,890,625.00
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	41,779.89	48,123,709.75	45,773,440.00
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	06/27/22	06/28/22	45,480,468.75	3.27	41,779.89	45,492,157.19	45,773,440.00
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	03/10/22	03/11/22	70,769,531.25	1.94	62,669.84	71,142,905.95	68,660,160.00
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	AA+	Aaa	03/14/22	03/15/22	46,951,171.88	2.04	31,420.77	47,205,437.08	45,664,060.00
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	AA+	Aaa	04/05/22	04/06/22	45,789,062.50	2.75	21,059.78	46,066,777.70	45,554,690.00
Security Type Sub-Total							2,860,948,242.29	2.05	7,340,581.33	2,871,838,374.95	2,811,468,775.00
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK NOTE	DTD 09/26/2018 3.000% 09/26/2022	4581X0DD7	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	197,916.67	24,996,665.30	25,051,800.00
INTL BK OF RECON AND DEV NOTE	DTD 04/20/2021 0.125% 04/20/2023	459058JV6	AAA	Aaa	04/13/21	04/20/21	74,844,750.00	0.23	18,489.58	74,937,687.33	73,418,400.00
INTER-AMERICAN DEVEL BK NOTES	DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	AAA	Aaa	04/17/20	04/24/20	19,993,200.00	0.51	10,277.78	19,998,023.47	19,580,000.00
INTER-AMERICAN DEVELOPMENT BANK NOTE	DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	181,250.00	25,133,172.50	25,006,150.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Supra-National Agency Bond / Note												
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JMG6	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	6,423.61	24,974,916.67	24,074,150.00	
INTL BK RECON & DEVELOP NOTES	DTD 03/29/2022 2.250% 03/28/2024	45906M3C3	AAA	Aaa	03/22/22	03/29/22	12,989,860.00	2.29	74,750.00	12,991,165.70	12,830,558.00	
INTL BANK OF RECON AND DEV SN (FLOATER)	DTD 06/16/2020 1.930% 06/17/2024	45906M2B6	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	5,755.90	10,000,000.00	10,052,910.00	
INTER-AMERICAN DEVEL BK NOTES	DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	AAA	Aaa	06/22/22	07/01/22	59,994,000.00	3.26	0.00	59,994,000.00	60,209,520.00	
Security Type Sub-Total							253,192,060.00	1.62	494,863.54	253,025,630.97	250,223,488.00	

Repurchase Agreement												
CANTOR FITZGERALD REPO AGRMT	DTD 06/30/2022 1.450% 07/05/2022	RE1362590	NA	NA	06/30/22	06/30/22	50,000,000.00	1.45	2,013.89	50,000,000.00	49,999,305.70	
Security Type Sub-Total							50,000,000.00	1.45	2,013.89	50,000,000.00	49,999,305.70	

NOW Account												
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	03/28/22	03/28/22	50,000,000.00	0.54	0.00	50,000,000.00	50,000,000.00	
Security Type Sub-Total							50,000,000.00	0.54	0.00	50,000,000.00	50,000,000.00	

Money Market Mutual Fund												
FIDELITY GOV'T MM FUND 2642		31607A703	AAA	AAA	12/11/20	12/11/20	1,000,000.00	1.21	0.00	1,000,000.00	1,000,000.00	
NORTHERN TRUST INST GOVT SELECT 848		665278701	AAA	NR	02/28/22	02/28/22	1,000,000.00	1.14	0.00	1,000,000.00	1,000,000.00	
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	NR	NR	06/24/22	06/24/22	445,000,000.00	1.38	0.00	445,000,000.00	445,000,000.00	
FEDERATED GOVT OBLIGATIONS FUND		608919718	AAA	NR	06/29/22	06/29/22	617,000,000.00	1.36	0.00	617,000,000.00	617,000,000.00	
Security Type Sub-Total							1,064,000,000.00	1.37	0.00	1,064,000,000.00	1,064,000,000.00	

Joint Powers Authority												
Security Type Sub-Total							1,064,000,000.00	1.37	0.00	1,064,000,000.00	1,064,000,000.00	



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Joint Powers Authority											
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	AAA	NR	08/26/21	08/26/21	10,000,000.00	1.48	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	04/19/22	04/19/22	25,000,000.00	1.40	0.00	25,000,000.00	25,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	04/14/22	04/14/22	32,000,000.00	1.40	0.00	32,000,000.00	32,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	05/25/22	05/25/22	40,000,000.00	1.40	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	04/19/22	04/19/22	50,000,000.00	1.40	0.00	50,000,000.00	50,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	04/07/22	04/07/22	94,000,000.00	1.40	0.00	94,000,000.00	94,000,000.00
Security Type Sub-Total							251,000,000.00	1.40	0.00	251,000,000.00	251,000,000.00

Federally Insured Cash Account											
STONECASTLE FICA		FICAMF003	NR	NR	08/30/19	08/30/19	25,000,000.00	0.60	0.00	25,000,000.00	25,000,000.00
Security Type Sub-Total							25,000,000.00	0.60	0.00	25,000,000.00	25,000,000.00

Federal Agency Commercial Mortgage-Backed Security											
FHMS K033 A2	DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	AA+	Aaa	12/01/20	12/04/20	2,978,718.75	0.56	7,140.00	2,869,470.01	2,782,745.22
FHMS K034 A2	DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	AA+	Aaa	05/17/22	05/20/22	25,230,468.75	2.69	73,562.50	25,230,468.75	24,940,537.50
FHLMC MULTIFAMILY STRUCTURED P	DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	AA+	Aaa	05/31/22	06/03/22	23,464,818.84	2.65	48,094.52	23,468,337.54	23,220,216.12
FHLMC SERIES K037 A2	DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	AA+	Aaa	04/27/22	05/02/22	60,530,259.45	2.78	174,043.39	60,462,549.16	59,653,468.24
FHMS KMP1 A2	DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	52,454,651.22	49,406,265.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Commercial Mortgage-Backed Security												
FHMS K729 A2	DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	17,401,882.34	16,354,341.47	
FHMS K042 A2	DTD 01/28/2015 2.670% 12/01/2024	3137BFXT3	AA+	Aaa	06/23/22	06/28/22	64,406,112.50	3.37	145,670.75	64,406,112.50	64,627,800.47	
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	AA+	Aaa	12/14/20	12/17/20	25,319,014.35	0.55	58,056.54	24,455,057.30	22,927,371.79	
FHMS K732 AM	DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	AA+	Aaa	03/02/22	03/07/22	26,244,140.63	2.07	77,083.33	26,118,753.74	25,174,258.25	
FHMS K047 A2	DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	AA+	Aaa	05/26/22	06/01/22	75,708,984.38	2.99	208,062.50	75,708,984.38	74,942,814.75	
FHMS K332 A1	DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	AA+	Aaa	11/19/20	11/30/20	948,892.93	0.52	408.03	948,894.27	905,234.21	
FHLMC SERIES K049 A2	DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	AA+	Aaa	04/27/22	05/02/22	10,024,218.75	2.93	25,083.33	10,022,961.72	9,906,459.30	
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	AA+	Aaa	10/28/21	11/02/21	3,615,001.17	1.40	10,406.25	3,564,792.63	3,357,253.05	
FHMS K050 A2	DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	AA+	Aaa	03/17/22	03/21/22	30,856,640.63	2.45	83,350.00	30,785,544.34	29,983,989.90	
FHMS K052 A1	DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	AA+	Aaa	05/16/22	05/19/22	50,433,593.75	3.03	137,833.33	50,418,069.58	49,931,551.50	
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	AA+	Aaa	04/27/21	04/30/21	26,863,281.25	0.98	56,250.00	26,370,636.61	24,467,995.25	
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	63,960,946.46	60,574,509.60	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	1,258,843.70	0.57	699.42	1,256,994.38	1,258,838.68	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	2,937,301.97	0.57	1,631.99	2,932,986.90	2,937,290.27	



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Commercial Mortgage-Backed Security												
FHMS KJ33 A1	DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	AA+	Aaa	02/17/21	02/26/21	926,811.46	0.44	339.84	926,819.82	900,333.88	
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	AA+	Aaa	02/10/21	02/19/21	3,752,516.73	0.57	2,085.36	3,747,611.21	3,734,977.28	
FHMS K055 A2	DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	AA+	Aaa	06/23/22	06/28/22	81,239,628.91	3.46	185,996.25	81,239,628.91	81,646,274.12	
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137HILS3	AA+	Aaa	07/20/21	07/29/21	7,267,846.02	0.68	4,124.55	7,267,862.65	6,721,419.40	
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,491,677.41	14,362,854.75	
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,707,967.84	7,972,457.46	
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	AA+	Aaa	12/07/21	12/16/21	2,281,660.87	1.30	2,468.01	2,281,661.86	2,120,985.15	
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,683,512.14	10,025,723.00	
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	20,178,989.80	18,916,388.78	
FRESB 2022-SB97	DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	AA+	Aaa	04/13/22	04/22/22	21,097,889.58	2.66	32,586.68	21,132,795.66	20,726,445.39	
FHMS KJ39 A1	DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	AA+	Aaa	04/13/22	04/21/22	45,391,372.23	2.75	104,039.06	45,391,666.72	44,474,337.90	
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	AA+	Aaa	04/19/22	04/22/22	50,287,109.38	3.12	135,125.00	50,275,974.94	49,767,729.00	
FHLMC MULTIFAMILY STRUCTURED P	DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	AA+	Aaa	02/15/22	02/18/22	38,105,812.06	2.27	94,958.93	37,999,081.45	36,241,473.80	
FHMS K068 A2	DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	AA+	Aaa	06/29/22	06/30/22	79,984,777.50	3.59	219,797.22	79,984,777.50	80,899,147.22	



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Security Type Sub-Total		934,692,100.18		953,811,347.05		2.49		2,368,406.15		948,148,121.74		925,863,487.70
Federal Agency Bond / Note												
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022		3137EAE72	AA+	Aaa	07/21/20	07/23/20	24,943,500.00	0.24	13,541.67	24,998,147.54	24,973,325.00	
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022		3135G0W33	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	329,427.08	74,984,044.71	74,932,725.00	
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	62,222.22	10,009,516.71	10,002,320.00	
FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022		3130AKDH6	AA+	Aaa	10/21/20	10/22/20	63,915,520.00	0.19	15,555.56	63,987,020.91	63,626,752.00	
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022		3133EMGX4	AA+	Aaa	11/16/20	11/23/20	74,856,750.00	0.22	9,895.83	74,971,546.23	74,398,575.00	
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023		3133EMPH9	AA+	Aaa	01/26/21	02/03/21	9,994,400.00	0.15	5,138.89	9,998,335.34	9,862,640.00	
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023		3133EMPH9	AA+	Aaa	01/26/21	02/03/21	39,977,600.00	0.15	20,555.55	39,993,341.37	39,450,560.00	
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	255,902.78	49,980,538.46	49,645,550.00	
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	84,791.67	10,007,071.24	10,010,760.00	
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023		3137EAEQ8	AA+	Aaa	04/17/20	04/20/20	49,875,000.00	0.46	36,979.17	49,966,552.51	49,075,400.00	
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	58,333.33	99,988,164.68	98,015,100.00	
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023		3133EMYX4	AA+	Aaa	05/05/21	05/10/21	55,928,320.00	0.19	9,916.67	55,969,265.97	54,752,544.00	
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G04Q3	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	27,083.33	99,910,662.10	97,761,900.00	
FFCB FLOATING NOTES DTD 06/09/2020 1.850% 06/09/2023		3133ELH72	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	41,775.00	45,000,000.00	45,124,650.00	



Managed Account Detail of Securities Held

For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	798.61	22,977,920.00	22,411,890.00
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	59,375.00	49,963,283.11	48,657,800.00
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	60,888.89	10,013,322.20	9,852,570.00
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	AA+	Aaa	08/19/20	08/21/20	44,954,100.00	0.28	39,687.50	44,982,484.43	43,635,510.00
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023		3130ANYM6	AA+	Aaa	09/09/21	09/10/21	49,894,000.00	0.23	21,242.98	49,937,464.44	48,399,200.00
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023		3137EAEW5	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	25,111.11	31,995,829.81	30,997,376.00
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023		3137EAEY1	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	16,666.67	63,897,099.69	61,711,232.00
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023		3137EAEZ8	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	28,645.83	74,969,637.32	72,318,000.00
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023		3130APU29	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	25,277.78	34,989,015.68	33,856,165.00
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	11,805.56	49,973,292.62	48,116,250.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023		3137EAF2A	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	11,625.00	61,970,795.45	59,624,160.00
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	1,013,888.89	99,880,829.40	99,183,500.00
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	479,166.67	49,942,552.63	49,586,050.00
FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024		3130ARHG9	AA+	Aaa	03/24/22	03/25/22	29,965,800.00	2.19	170,000.00	29,970,554.04	29,565,000.00



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For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note										
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	24,541.67	25,000,000.00	23,911,100.00
FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	AA+	Aaa	05/10/22	05/16/22	39,946,000.00	2.69	131,250.00	39,949,398.08	39,693,520.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	14,520.83	25,000,000.00	23,845,675.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	14,236.11	25,000,000.00	23,841,125.00
FEDERAL HOME LOAN BANK NOTES DTD 06/10/2022 2.750% 06/28/2024	3130ASDS5	AA+	Aaa	06/09/22	06/10/22	49,884,000.00	2.87	80,208.33	49,887,252.34	49,704,000.00
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	217,534.72	24,911,918.68	24,387,725.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	215,625.00	25,643,091.27	24,912,525.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	215,625.00	25,636,067.60	24,912,525.00
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	85,763.89	24,980,382.81	24,218,100.00
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	AA+	Aaa	11/15/21	11/18/21	74,913,750.00	0.91	78,385.42	74,931,456.43	71,265,600.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	10,515,630.00	1.68	13,750.00	10,251,773.56	9,925,080.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/03/19	12/05/19	26,384,500.00	1.60	34,375.00	25,676,028.34	24,812,700.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	34,375.00	25,628,664.85	24,812,700.00
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	AA+	Aaa	01/06/22	01/11/22	37,914,500.00	1.20	201,875.00	37,927,901.01	36,216,584.00



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note												
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	589,062.50	74,879,194.49	72,377,775.00
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	50,000,000.00	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	289,583.33	49,979,811.23	48,018,600.00
FEDERAL FARM CREDIT BANK NOTES	DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	AA+	Aaa	02/10/22	02/15/22	29,919,900.00	1.84	198,333.33	29,929,848.49	28,995,990.00
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	182,405.28	26,259,459.31	25,351,133.04
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	59,895.83	49,942,062.50	46,658,200.00
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	26,736.11	25,000,000.00	23,357,675.00
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	9,722.22	49,938,603.62	46,296,000.00
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	75,000.00	44,862,886.18	41,464,125.00
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	65,625.00	49,852,338.82	45,955,550.00
FREDDIE MAC (CALLABLE) NOTES	DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	36,179.31	19,900,000.00	18,373,789.40
FEDERAL HOME LOAN BANK NOTES	DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	17,062.50	13,973,192.96	12,854,982.00
FREDDIE MAC NOTES	DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	20,416.67	19,961,054.82	18,355,800.00
FANNIE MAE NOTES	DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	33,750.00	44,891,626.85	41,304,690.00

Security Type Sub-Total **2,323,740,000.00** **0.94** **5,901,137.29** **2,325,022,302.83** **2,255,370,772.44**



Managed Account Detail of Securities Held

For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Corporate Note												
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVG1	24422EVG1	A	A2	06/01/20	06/04/20	4,998,950.00	0.56	13,444.44	4,999,994.48	5,000,015.00	
DTD 06/04/2020 0.550% 07/05/2022												
CHEVRON USA INC CORPORATE NOTES	166756AF3	166756AF3	AA-	Aa2	08/10/20	08/12/20	14,500,000.00	0.33	18,643.38	14,500,000.00	14,427,790.00	
DTD 08/12/2020 0.333% 08/12/2022												
EXXON MOBIL CORPORATION CORPORATE NOTES	30231GBB7	30231GBB7	AA-	Aa2	08/13/19	08/16/19	3,000,000.00	1.90	21,397.50	3,000,000.00	2,999,946.00	
DTD 08/16/2019 1.902% 08/16/2022												
US BANK NA CINCINNATI	90331HPF4	90331HPF4	AA-	A1	12/05/19	12/09/19	11,989,920.00	1.98	111,800.00	11,998,282.73	11,946,684.00	
DTD 12/09/2019 1.950% 01/09/2023												
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406GRAM9	06406GRAM9	A	A1	04/23/20	04/27/20	5,072,350.00	1.31	39,569.44	5,013,657.91	4,964,705.00	
DTD 01/28/2020 1.850% 01/27/2023												
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406GRAM9	06406GRAM9	A	A1	03/15/22	03/17/22	17,270,654.52	1.65	136,443.36	17,259,852.53	17,119,295.78	
DTD 01/28/2020 1.850% 01/27/2023												
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA)	89236TJS5	89236TJS5	A+	A1	12/08/21	12/13/21	10,000,000.00	0.40	7,400.00	10,000,000.00	9,974,700.00	
DTD 12/13/2021 1.880% 06/13/2023												
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVH9	24422EVH9	A	A2	06/01/20	06/04/20	2,997,540.00	0.73	10,266.67	2,999,193.84	2,931,891.00	
DTD 06/04/2020 0.700% 07/05/2023												
CHEVRON USA INC CORPORATE NOTES	166756AJ5	166756AJ5	AA-	Aa2	08/10/20	08/12/20	10,000,000.00	0.43	16,566.67	10,000,000.00	9,715,340.00	
DTD 08/12/2020 0.426% 08/11/2023												
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVJ5	24422EVJ5	A	A2	10/06/20	10/09/20	2,996,520.00	0.44	2,700.00	2,998,520.36	2,905,263.00	
DTD 10/09/2020 0.400% 10/10/2023												
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVX4	24422EVX4	A	A2	01/04/22	01/10/22	2,999,520.00	0.91	12,825.00	2,999,633.10	2,897,850.00	
DTD 01/10/2022 0.900% 01/10/2024												



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK OF NY MELLON CORP NOTES (CALLABLE)	02/04/2024	06406HCS6	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	103,688.29	7,247,082.45	6,965,988.44
DTD 02/04/2014 3.650% 02/04/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJX4	A+	A1	03/18/22	03/22/22	19,987,600.00	2.53	137,500.00	19,989,313.27	19,709,000.00
DTD 03/22/2022 2.500% 03/22/2024											
AMAZON.COM INC CORPORATE NOTES		023135CD6	AA	A1	04/11/22	04/13/22	50,000,000.00	2.73	295,750.00	50,000,000.00	49,672,350.00
DTD 04/13/2022 2.730% 04/13/2024											
BANK ON NY MELLON CORP FLT NOTES (CALLAB)		06406RAT4	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	28,601.73	15,000,000.00	14,838,630.00
DTD 04/26/2021 1.790% 04/26/2024											
BANK OF NY MELLON CORP NOTES (CALLABLE)		06406RAS6	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	31,597.22	34,977,277.14	33,230,435.00
DTD 04/26/2021 0.500% 04/26/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVQ9	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	9,000.00	29,975,743.37	28,641,120.00
DTD 06/10/2021 0.450% 06/07/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJH9	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	2,708.33	14,988,306.30	14,163,135.00
DTD 06/18/2021 0.500% 06/18/2024											
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)		89236TJJS	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	9,567.25	20,000,000.00	19,807,340.00
DTD 06/18/2021 1.790% 06/18/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVU0	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	28,906.25	14,992,865.42	14,156,220.00
DTD 09/10/2021 0.625% 09/10/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJNG	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	75,000.00	39,986,191.61	37,607,400.00
DTD 09/13/2021 0.625% 09/13/2024											



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK OF NY MELLON CORP (CALLABLE) CORPOR	10/25/2021 0.850%	06406RAX5	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	77,916.67	49,974,883.67	47,064,700.00
DTD 10/25/2021 0.850%											
BANK OF NY MELLON CORP FLT NOTES (CALLAB	10/25/2021 1.733%	06406RAY3	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	90,509.88	50,000,000.00	48,994,800.00
DTD 10/25/2021 1.733%											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	01/10/2025 1.250%	24422EVY2	A	A2	01/04/22	01/10/22	9,995,300.00	1.27	59,375.00	9,996,037.59	9,469,180.00
DTD 01/10/2022 1.250%											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	03/07/2025 2.125%	24422EWB1	A	A2	03/02/22	03/07/22	6,996,990.00	2.14	47,104.17	6,997,308.58	6,765,213.00
DTD 03/07/2022 2.125%											
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000%	04/13/2025 3.000%	023135CE4	AA	A1	04/11/22	04/13/22	49,920,500.00	3.06	325,000.00	49,926,230.38	49,565,700.00
DTD 04/13/2022 3.000%											
BANK OF NY MELLON CORP (CALLABLE) CORP N	04/25/2025 3.350%	06406RBC0	A	A1	04/19/22	04/26/22	49,993,000.00	3.36	302,430.56	49,993,421.92	49,434,800.00
DTD 04/26/2022 3.350%											
BANK OF NY MELLON CORP CORPORATE NOTES	06/13/2025 3.430%	06406RBF3	A	A1	06/08/22	06/13/22	20,000,000.00	3.43	34,300.00	20,000,000.00	19,837,380.00
DTD 06/13/2022 3.430%											
MET TOWER GLOBAL FUNDING NOTES DTD 06/13/2022 3.700%	06/13/2025 3.700%	58989V2E3	AA-	Aa3	06/06/22	06/13/22	34,965,700.00	3.73	64,750.00	34,966,263.32	34,785,345.00
DTD 06/13/2022 3.700%											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	06/30/2025 3.950%	89236TKC8	A+	A1	06/27/22	06/30/22	14,985,750.00	3.98	1,645.83	14,985,763.00	15,079,980.00
DTD 06/30/2022 3.950%											
Security Type Sub-Total							619,879,455.04	1.68	2,116,407.64	619,765,822.97	604,672,196.22
Commercial Paper											
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000%	07/05/2022 0.000%	466400G54	A-1	P-1	10/08/21	10/12/21	24,966,750.00	0.18	0.00	24,999,500.00	24,993,800.00
DTD 03/22/2021 0.000%											



Managed Account Detail of Securities Held

For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
CHARIOT FUNDING LLC COMM PAPER	-- 0.000% 07/07/2022	15963UG75	A-1	P-1	01/05/22	01/06/22	24,959,555.56	0.32	0.00	24,998,666.67	24,991,825.00
LA FAYETTE ASSET SECURIT COMM PAPER	DTD 01/07/2022 0.000% 07/07/2022	50286MG70	A-1	P-1	03/29/22	03/30/22	47,858,760.00	1.07	0.00	47,991,440.00	47,983,920.00
BNP PARIBAS FORTIS FUNDING SA COMM PAPER	DTD 10/27/2021 0.000% 07/11/2022	09659KGB0	A-1	P-1	10/27/21	10/27/21	24,966,090.28	0.19	0.00	24,998,680.56	24,987,400.00
CAFCO LLC COMM PAPER	DTD 01/31/2022 0.000% 07/12/2022	1247P3GC0	A-1	P-1	03/29/22	03/29/22	49,852,708.33	1.01	0.00	49,984,569.44	49,972,300.00
NATIXIS NY BRANCH COMM PAPER	DTD 12/21/2020 0.000% 07/13/2022	63873KGD3	A-1	P-1	10/19/21	10/20/21	49,922,416.67	0.21	0.00	49,996,500.00	49,970,150.00
CREDIT AGRICOLE CIB NY COMM PAPER	DTD 01/13/2022 0.000% 07/13/2022	22533UGD9	A-1	P-1	04/04/22	04/05/22	49,870,750.00	0.94	0.00	49,984,333.33	49,967,400.00
COOPERATIEVE RABOBANK UA COMM PAPER	DTD 08/26/2020 0.000% 07/14/2022	21687BGE5	A-1	P-1	10/27/21	10/27/21	24,962,986.11	0.21	0.00	24,998,149.31	24,983,900.00
CITIGROUP GLOBAL MARKETS COMM PAPER	DTD 07/20/2021 0.000% 07/20/2022	17327BGL3	A-1	P-1	01/12/22	01/13/22	24,949,083.33	0.39	0.00	24,994,854.17	24,974,600.00
CHARIOT FUNDING LLC COMM PAPER	-- 0.000% 07/25/2022	15963UGR1	A-1	P-1	01/25/22	01/26/22	24,940,000.00	0.48	0.00	24,992,000.00	24,968,600.00
CANADIAN IMPERIAL HLDING COMM PAPER	DTD 10/30/2020 0.000% 07/25/2022	13607FGR1	A-1	P-1	10/28/21	10/28/21	49,910,000.00	0.24	0.00	49,992,000.00	49,940,450.00
ING (US) FUNDING LLC COMM PAPER	DTD 07/27/2021 0.000% 07/27/2022	4497W1GT7	A-1	P-1	01/11/22	01/11/22	49,890,555.56	0.40	0.00	49,985,555.56	49,935,200.00
CITIGROUP GLOBAL MARKETS COMM PAPER	DTD 11/02/2021 0.000% 07/29/2022	17327BGV1	A-1	P-1	11/03/21	11/04/21	49,899,875.00	0.27	0.00	49,989,500.00	49,924,200.00
JP MORGAN SECURITIES LLC COMM PAPER	DTD 03/22/2021 0.000% 08/01/2022	466400H12	A-1	P-1	11/30/21	12/01/21	49,898,750.00	0.30	0.00	49,987,083.33	49,913,450.00



Managed Account Detail of Securities Held

For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
NATIXIS NY BRANCH COMM PAPER	DTD 11/09/2021 0.000% 08/05/2022	63873KH59	A-1	P-1	01/05/22	01/05/22	49,885,166.67	0.39	0.00	49,981,041.67	49,910,150.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 08/08/2021 0.000% 08/08/2022	89233HH80	A-1+	P-1	02/02/22	02/03/22	24,923,791.67	0.59	0.00	24,984,430.56	24,948,150.00
NATIXIS NY BRANCH COMM PAPER	DTD 01/07/2022 0.000% 08/11/2022	63873KHB6	A-1	P-1	04/20/22	04/20/22	24,897,986.11	1.31	0.00	24,962,986.11	24,945,950.00
METLIFE SHORT TERM FUND COMM PAPER	DTD 02/19/2022 0.000% 08/19/2022	59157UHK9	A-1+	P-1	04/08/22	04/11/22	41,253,490.00	0.98	0.00	41,344,777.00	41,293,146.60
COOPERATIVE RABOBANK UA COMM PAPER	DTD 08/26/2020 0.000% 08/24/2022	21687BHQ7	A-1	P-1	12/02/21	12/03/21	49,879,000.00	0.33	0.00	49,975,250.00	49,848,950.00
TORONTO DOMINION HDG USA COMM PAPER	DTD 10/13/2021 0.000% 08/24/2022	89116FHQ6	A-1+	P-1	12/03/21	12/06/21	49,873,125.00	0.35	0.00	49,973,750.00	49,848,950.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 09/01/2020 0.000% 09/01/2022	89233HJ13	A-1+	P-1	12/06/21	12/07/21	49,873,444.44	0.34	0.00	49,970,722.22	49,819,700.00
BANK OF MONTREAL CHICAGO COMM PAPER	DTD 09/01/2021 0.000% 09/01/2022	06366HJ16	A-1	P-1	12/08/21	12/09/21	49,848,527.78	0.41	0.00	49,964,694.44	49,823,250.00
NATIXIS NY BRANCH COMM PAPER	DTD 12/06/2021 0.000% 09/02/2022	63873KJ24	A-1	P-1	04/20/22	04/20/22	24,866,875.00	1.43	0.00	24,937,875.00	24,908,775.00
ING (US) FUNDING LLC COMM PAPER	DTD 09/07/2021 0.000% 09/07/2022	4497WJ172	A-1	P-1	01/10/22	01/10/22	49,843,333.33	0.47	0.00	49,955,611.11	49,810,850.00
NATIXIS NY BRANCH COMM PAPER	DTD 04/08/2022 0.000% 09/08/2022	63873KJ81	A-1	P-1	04/08/22	04/08/22	49,706,750.00	1.39	0.00	49,867,750.00	49,796,450.00
OLD LINE FUNDING LLC COMM PAPER	DTD 10/13/2021 0.000% 09/14/2022	67983UJE4	A-1+	P-1	03/08/22	03/10/22	24,840,722.22	1.23	0.00	24,936,458.33	24,884,150.00



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
NATIXIS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 09/14/2022	63873KJE8	25,000,000.00	A-1	P-1	04/20/22	04/20/22	24,850,958.33	1.47	0.00	24,923,958.33	24,887,300.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/21/2022 0.000% 09/21/2022	46640QJM4	50,000,000.00	A-1	P-1	03/21/22	03/22/22	49,656,875.00	1.36	0.00	49,846,250.00	49,740,200.00
COOPERATIVE RABOBANK UA COMM PAPER DTD 09/30/2021 0.000% 09/30/2022	21687BJW2	50,000,000.00	A-1	P-1	03/02/22	03/03/22	49,715,736.11	0.98	0.00	49,877,402.78	49,712,700.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 10/03/2022	17327BK38	50,000,000.00	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,934,722.22	49,699,700.00
NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 10/03/2022	63873KK30	50,000,000.00	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,934,722.22	49,700,100.00
OLD LINE FUNDING LLC COMM PAPER DTD 01/05/2022 0.000% 10/05/2022	67983UK51	50,000,000.00	A-1+	P-1	03/29/22	04/01/22	49,628,597.22	1.44	0.00	49,809,333.33	49,685,500.00
CAFCO LLC COMM PAPER DTD 01/31/2022 0.000% 10/07/2022	1247P3K76	25,000,000.00	A-1	P-1	04/12/22	04/13/22	24,810,708.33	1.55	0.00	24,895,194.44	24,831,775.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 03/31/2022 0.000% 10/19/2022	17327BKK0	50,000,000.00	A-1	P-1	05/05/22	05/06/22	49,582,694.44	1.83	0.00	49,723,472.22	49,634,350.00
BEDFORD ROW FUNDING CORP COMM PAPER DTD 02/07/2022 0.000% 11/01/2022	07644BL18	25,000,000.00	A-1+	P-1	04/26/22	04/27/22	24,758,472.22	1.87	0.00	24,841,979.17	24,793,650.00
NATIXIS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 11/16/2022	63873KLG0	25,000,000.00	A-1	P-1	05/20/22	05/23/22	24,743,104.17	2.11	0.00	24,799,708.34	24,746,325.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/05/2022 0.000% 11/30/2022	46640QLW9	25,000,000.00	A-1	P-1	04/26/22	04/27/22	24,698,611.11	2.02	0.00	24,788,888.89	24,715,700.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 03/31/2022 0.000% 01/03/2023	17327BN35	50,000,000.00	A-1	P-1	04/08/22	04/08/22	49,261,250.00	2.00	0.00	49,491,083.33	49,265,600.00

Security Type Sub-Total **1,514,400,000.00**

Certificate of Deposit

Security Type Sub-Total **1,507,872,499.99**

Yield **0.83**

Net Asset Value **1,511,614,894.08**

Market Value **1,508,758,566.60**



Managed Account Detail of Securities Held

For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
ROYAL BANK OF CANADA NY CERT DEPOS	78012UN92	78012UN92	A-1+	P-1	06/22/21	06/23/21	50,000,000.00	0.20	103,611.11	50,000,000.00	49,998,051.00
DTD 06/23/2021 0.200% 07/01/2022											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558UDE9	65558UDE9	A-1+	P-1	06/24/21	06/25/21	50,000,000.00	0.19	97,902.78	50,000,000.00	49,998,037.40
DTD 06/25/2021 0.190% 07/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTL4	86959RTL4	A-1+	P-1	09/27/21	09/28/21	50,000,000.00	0.16	61,333.33	50,000,000.00	49,997,997.35
DTD 09/28/2021 0.160% 07/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MOM0	06417MOM0	A-1	P-1	06/24/21	06/24/21	75,000,000.00	0.20	155,000.00	75,000,000.00	74,997,076.58
DTD 06/24/2021 0.200% 07/01/2022											
BANK OF MONTREAL CHICAGO CERT DEPOS	06367CGY7	06367CGY7	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	207,222.22	100,000,000.00	99,996,102.00
DTD 06/23/2021 0.200% 07/01/2022											
CANADIAN IMP BK COMM NY CERT DEPOS	13606CUC6	13606CUC6	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	207,222.22	100,000,000.00	99,996,102.00
DTD 06/23/2021 0.200% 07/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MRZ0	06417MRZ0	A-1	P-1	10/12/21	10/13/21	50,000,000.00	0.18	65,250.00	50,000,000.00	49,982,314.70
DTD 10/13/2021 0.180% 07/08/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTR1	86959RTR1	A-1+	P-1	10/12/21	10/13/21	50,000,000.00	0.17	61,625.00	50,000,000.00	49,944,437.25
DTD 10/13/2021 0.170% 07/25/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WHJ7	89114WHJ7	A-1+	P-1	10/07/21	10/08/21	50,000,000.00	0.19	70,194.44	50,000,000.00	49,915,582.45
DTD 10/08/2021 0.190% 08/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RSP6	86959RSP6	A-1+	P-1	08/25/21	08/26/21	100,000,000.00	0.18	154,500.00	100,000,000.00	99,830,251.40
DTD 08/26/2021 0.180% 08/01/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WOC2	89114WOC2	A-1+	P-1	02/02/22	02/03/22	25,000,000.00	0.61	62,694.44	25,000,000.00	24,966,029.10
DTD 02/03/2022 0.610% 08/02/2022											
BANK OF MONTREAL CHICAGO CERT DEPOS	06367CRL3	06367CRL3	A-1	P-1	01/11/22	01/12/22	50,000,000.00	0.40	94,444.44	50,000,000.00	49,903,769.45
DTD 01/12/2022 0.400% 08/10/2022											
SWEDBANK NY CERT DEPOS	87019VK7	87019VK7	A-1	P-1	02/23/22	02/25/22	50,000,000.00	0.84	147,000.00	50,000,000.00	49,865,619.30
DTD 02/25/2022 0.840% 08/31/2022											



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For the Month Ending June 30, 2022

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
SWEDBANK NY CERT DEPOS	DTD 03/02/2022 0.870% 09/01/2022	87019WAC9	A-1	P-1	03/01/22	03/02/22	50,000,000.00	0.87	146,208.33	50,000,000.00	49,866,078.45
TORONTO DOMINION BANK NY CERT DEPOS	DTD 03/31/2022 1.400% 09/30/2022	89114WTS4	A-1+	P-1	03/30/22	03/31/22	50,000,000.00	1.40	178,888.89	50,000,000.00	49,785,627.90
TORONTO DOMINION BANK NY CERT DEPOS	DTD 10/18/2021 0.260% 10/03/2022	89114WJ30	A-1+	P-1	10/18/21	10/18/21	50,000,000.00	0.26	92,444.44	50,000,000.00	49,630,174.05
SVENSKA HANDELSBANKEN NY CERT DEPOS	DTD 10/14/2021 0.240% 11/01/2022	86959RTU4	A-1+	P-1	10/14/21	10/14/21	50,000,000.00	0.24	86,666.67	50,000,000.00	49,515,117.00
SWEDBANK NY CERT DEPOS	DTD 04/27/2022 1.830% 11/01/2022	87019WBJ3	A-1	P-1	04/26/22	04/27/22	50,000,000.00	1.83	165,208.33	50,000,000.00	49,785,274.50
SWEDBANK NY CERT DEPOS	DTD 04/27/2022 1.840% 11/02/2022	87019WBK0	A-1	P-1	04/27/22	04/27/22	50,000,000.00	1.84	166,111.11	50,000,000.00	49,785,269.50
TORONTO DOMINION BANK NY CERT DEPOS	DTD 05/06/2022 2.020% 11/07/2022	89114WWK7	A-1+	P-1	05/05/22	05/06/22	50,000,000.00	2.02	157,111.11	50,000,000.00	49,809,019.00
ROYAL BANK OF CANADA NY CERT DEPOS	DTD 06/01/2022 2.320% 01/03/2023	78012U6B6	A-1+	P-1	06/01/22	06/01/22	50,000,000.00	2.32	96,666.67	50,000,000.00	49,677,018.45
BANK OF NOVA SCOTIA HOUS CERT DEPOS	DTD 06/01/2022 2.300% 01/03/2023	06417MYV1	A-1	P-1	06/01/22	06/01/22	50,000,000.00	2.30	95,833.33	50,000,000.00	49,671,933.55
CANADIAN IMP BK COMM NY CERT DEPOS	DTD 04/06/2022 1.900% 01/09/2023	13606KFS0	A-1	P-1	04/05/22	04/06/22	50,000,000.00	1.90	226,944.44	50,000,000.00	49,553,923.05
BNP PARIBAS NY BRANCH CERT DEPOS	DTD 02/01/2022 0.960% 02/01/2023	05586FY7	A-1	P-1	02/01/22	02/01/22	50,000,000.00	0.96	200,000.00	50,000,000.00	49,226,350.60
ROYAL BANK OF CANADA NY CERT DEPOS	DTD 03/18/2022 1.910% 03/20/2023	78012U4K8	A-1+	P-1	03/16/22	03/18/22	50,000,000.00	1.91	278,541.67	50,000,000.00	49,398,502.00
TORONTO DOMINION BANK NY CERT DEPOS	DTD 04/21/2022 2.420% 05/01/2023	89114WWB8	A-1+	P-1	04/20/22	04/21/22	50,000,000.00	2.42	238,638.89	50,000,000.00	49,533,900.00



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
CANADIAN IMP BK COMM NY CERT DEPOS	13606KGV2	50,000,000.00	A-1	P-1	04/27/22	04/27/22	50,000,000.00	2.52	227,500.00	50,000,000.00	49,575,150.00
DTD 04/27/2022 2.520% 05/01/2023											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RZV5	50,000,000.00	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.95	94,236.11	50,000,000.00	49,552,556.00
DTD 06/08/2022 2.950% 06/07/2023											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558UUF7	50,000,000.00	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.97	94,875.00	50,000,000.00	49,657,650.00
DTD 06/08/2022 2.970% 06/14/2023											
Security Type Sub-Total		1,600,000,000.00					1,600,000,000.00	1.02	4,033,874.97	1,600,000,000.00	1,593,414,914.03
Asset-Backed Security											
HAROT 2019-2 A3	43815MAC0	801,383.72	NR	Aaa	05/21/19	05/29/19	801,353.83	2.52	560.97	801,376.57	801,877.21
DTD 05/29/2019 2.520% 06/21/2023											
TAOT 2019-A A3	89239AAD5	600,658.77	AAA	Aaa	02/05/19	02/13/19	600,549.34	2.91	776.85	600,633.06	601,211.74
DTD 02/13/2019 2.910% 07/15/2023											
TAOT 2019-B A3	89239JAD6	575,824.35	AAA	Aaa	04/30/19	05/08/19	575,732.50	2.57	657.72	575,800.21	576,209.06
DTD 05/08/2019 2.570% 08/15/2023											
HAROT 2019-3 A3	43815NAC8	956,410.49	AAA	Aaa	08/21/19	08/27/19	956,402.55	1.78	756.63	956,408.24	955,634.46
DTD 08/27/2019 1.780% 08/15/2023											
TAOT 2019-C A3	89238UAD2	843,885.80	AAA	Aaa	08/06/19	08/14/19	843,878.89	1.91	716.37	843,883.76	843,669.01
DTD 08/14/2019 1.910% 09/15/2023											
TLOT 2021-A A2	89238EAB2	2,165,629.26	AAA	Aaa	04/13/21	04/21/21	2,165,351.62	0.28	178.66	2,165,488.87	2,156,407.58
DTD 04/21/2021 0.270% 09/20/2023											
HAROT 2021-2 A3	43811JAB3	7,583,254.80	AAA	Aaa	05/18/21	05/26/21	7,583,184.28	0.49	1,651.46	7,583,215.60	7,551,753.20
DTD 05/26/2021 0.490% 11/15/2023											
BMWLT 2021-2 A2	09690AAB9	6,001,698.56	NR	Aaa	09/08/21	09/15/21	6,001,316.86	0.19	190.05	6,001,454.23	5,965,600.74
DTD 09/15/2021 0.190% 11/27/2023											
JDOT 2019-B A3	477870AC3	322,044.36	NR	Aaa	07/16/19	07/24/19	321,975.99	2.22	316.32	322,021.70	321,846.50
DTD 07/24/2019 2.210% 12/15/2023											



Managed Account Detail of Securities Held

For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Asset-Backed Security												
TAOT 2019-D A3	DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	AAA	Aaa	11/06/19	11/13/19	1,515,801.69	1.92	1,293.58	1,515,870.66	1,513,190.08	
TAOT 2021-B A3	DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	AAA	NR	06/08/21	06/14/21	14,703,504.90	0.46	3,006.11	14,703,614.15	14,640,243.38	
MBALT 2021-B A2	DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	AAA	NR	06/22/21	06/29/21	14,737,256.26	0.22	1,441.10	14,737,743.13	14,660,287.43	
HAROT 2019-4 A3	DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	AAA	NR	11/19/19	11/26/19	3,231,722.88	1.83	2,136.01	3,232,083.55	3,222,285.54	
HART 2019-B A3	DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	AAA	NR	10/29/19	11/06/19	789,454.48	1.94	680.72	789,477.04	789,251.74	
MBART 2019-1 A3	DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	AAA	Aaa	09/18/19	09/25/19	1,438,550.59	1.94	1,240.52	1,438,673.13	1,437,375.71	
TLOT 2021-A A3	DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	AAA	Aaa	04/13/21	04/21/21	4,499,474.85	0.39	536.25	4,499,683.57	4,405,571.10	
HAROT 2020-1 A3	DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	NR	Aaa	02/19/20	02/26/20	5,119,426.71	1.61	2,289.97	5,119,993.01	5,091,862.40	
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	AAA	Aaa	02/04/20	02/12/20	7,248,127.80	1.66	5,347.89	7,248,420.80	7,208,438.53	
TAOT 2021-C A2	DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	AAA	Aaa	09/21/21	09/27/21	8,271,101.09	0.20	735.26	8,271,281.34	8,197,255.25	
HART 2021-B A2	DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	AAA	NR	07/20/21	07/28/21	11,002,618.61	0.24	1,173.61	11,001,950.71	10,929,128.82	
HAROT 2021-4 A2	DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	NR	Aaa	11/16/21	11/24/21	8,482,617.97	0.39	918.97	8,482,671.52	8,387,052.84	
BMWLT 2022-1 A2	DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	AAA	NR	01/11/22	01/19/22	7,052,810.73	0.67	787.56	7,052,811.53	6,987,724.53	
JDOT 2021-B A2	DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	NR	Aaa	07/13/21	07/21/21	17,736,868.56	0.25	1,970.81	17,736,998.78	17,523,506.94	



Managed Account Detail of Securities Held

For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
MBART 2021-1 A2	DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	AAA	Aaa	09/15/21	09/22/21	13,738,837.48	0.21	1,282.42	13,739,212.13	13,632,132.44
JOHN DEERE OWNER TRUST	DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	NR	Aaa	03/04/20	03/11/20	2,521,337.08	1.10	1,232.73	2,521,417.26	2,496,830.97
TAOT 2021-D A2	DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	AAA	NR	11/09/21	11/15/21	7,805,643.97	0.31	1,075.45	7,805,657.62	7,727,736.79
CHAIT 2012-A7 A7	DTD 10/09/2012 2.160% 09/15/2024	161571FQ2	AAA	NR	09/17/19	09/18/19	10,060,156.25	2.03	9,600.00	10,026,615.18	9,999,040.00
TAOT 2022-A A2	DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	NR	Aaa	01/25/22	01/31/22	4,999,866.00	0.74	1,644.44	4,999,886.48	4,940,446.00
HART 2021-C A2A	DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	AAA	NR	11/09/21	11/17/21	10,518,819.97	0.36	1,683.11	10,518,950.13	10,398,985.75
JDOT 2022-A A2	DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	NR	Aaa	03/10/22	03/16/22	6,499,644.45	1.90	5,488.89	6,499,683.47	6,432,901.80
MBALT 2021-B A3	DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	AAA	NR	06/22/21	06/29/21	16,498,754.25	0.40	2,933.33	16,499,124.44	15,977,392.20
BMWLT 2021-2 A3	DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	NR	Aaa	09/08/21	09/15/21	7,499,226.00	0.33	412.50	7,499,412.72	7,279,623.75
BMWOT 2022-A A2A	DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	AAA	Aaa	05/10/22	05/18/22	10,749,227.08	2.52	4,515.00	10,749,262.77	10,683,361.83
CHAIT 2020-A1 A1	DTD 02/18/2020 1.530% 01/15/2025	161571HP2	AAA	NR	02/10/20	02/18/20	7,998,167.20	1.53	5,440.00	7,999,050.38	7,940,832.80
TAOT 2022-B A2A	DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	AAA	Aaa	04/07/22	04/13/22	8,249,640.30	2.35	8,616.67	8,249,668.49	8,196,021.90
BMWLT 2022-1 A3	DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	AAA	NR	01/11/22	01/19/22	8,248,766.63	1.10	1,512.50	8,248,939.79	7,978,358.85
HAROT 2021-2 A3	DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	01/31/22	02/02/22	9,878,906.25	0.68	1,466.67	9,892,893.05	9,682,793.00



Managed Account Detail of Securities Held

For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HAROT 2021-2 A3	DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	05/18/21	05/26/21	18,999,259.00	0.33	2,786.66	18,999,451.70	18,397,306.70
TAOT 2021-B A3	DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	AAA	NR	06/08/21	06/14/21	36,996,015.10	0.26	4,275.56	36,996,956.49	35,606,639.20
TAOT 2021-C A3	DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	AAA	Aaa	09/21/21	09/27/21	11,999,043.60	0.43	2,293.33	11,999,212.23	11,429,361.60
HART 2021-B A3	DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	AAA	NR	07/20/21	07/28/21	16,996,248.10	0.39	2,871.11	16,997,025.15	16,332,763.60
HAROT 2021-4 A3	DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	NR	Aaa	11/16/21	11/24/21	7,748,366.30	0.89	1,894.44	7,748,601.84	7,404,441.45
JDOT 2021-B A3	DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	NR	Aaa	07/13/21	07/21/21	13,498,795.80	0.52	3,120.00	13,499,040.33	12,764,282.40
TAOT 2021-D A3	DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	AAA	NR	11/09/21	11/15/21	6,999,850.90	0.71	2,208.89	6,999,871.99	6,685,336.00
HART 2021-C A3	DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	AAA	NR	11/09/21	11/17/21	5,498,772.40	0.75	1,808.89	5,498,941.57	5,247,084.15
TAOT 2022-A A3	DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	NR	Aaa	01/25/22	01/31/22	4,249,277.50	1.23	2,323.33	4,249,345.86	4,088,402.25
MBART 2021-1 A3	DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	AAA	Aaa	09/15/21	09/22/21	20,997,253.20	0.46	4,293.33	20,997,701.72	20,085,723.00
BMWOT 2022-A A3	DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	AAA	Aaa	05/10/22	05/18/22	13,999,272.00	3.21	7,490.00	13,999,292.53	13,858,048.40
TAOT 2022-B A3	DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	AAA	Aaa	04/07/22	04/13/22	11,999,719.20	2.93	15,626.67	11,999,732.93	11,863,702.80
JDOT 2022-A A3	DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	NR	Aaa	03/10/22	03/16/22	7,998,230.40	2.33	8,248.89	7,998,345.50	7,792,095.20
AMXCA 2022-2 A	DTD 05/24/2022 3.390% 05/17/2027	02582JIT8	AAA	NR	05/17/22	05/24/22	19,995,576.00	3.39	30,133.33	19,995,668.42	19,954,450.00



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total			449,022,686.90				448,920,757.45	0.99	165,641.53	448,910,517.33	439,643,478.62	
Managed Account Sub-Total			12,059,552,787.08			12,011,039,261.22	1.42	22,422,926.34	12,018,325,664.87	11,829,414,984.31		
Securities Sub-Total			\$12,059,552,787.08			\$12,011,039,261.22	1.42%	\$22,422,926.34	\$12,018,325,664.87	\$11,829,414,984.31		
Accrued Interest											\$22,422,926.34	
Total Investments											\$11,851,837,910.65	

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		100.02	100,015,620.00	1,269,526.25	47,284.30	0.09	1.68
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		99.91	24,976,562.50	237,304.69	(5,725.61)	0.34	2.15
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		98.84	49,421,875.00	763,671.87	(282,114.33)	0.91	2.91
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		98.48	24,621,095.00	(80,076.88)	(296,873.75)	1.00	2.92
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		98.48	49,242,190.00	1,119,143.12	(316,459.27)	1.00	2.92
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		99.72	49,859,375.00	(775,390.63)	(290,271.82)	0.99	2.91
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		98.48	98,484,380.00	2,449,223.75	(576,034.63)	1.00	2.92
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		98.20	98,203,120.00	1,937,495.00	(866,818.13)	1.08	2.94
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	100,000,000.00	MORGANST		98.16	98,156,250.00	1,593,750.00	(937,577.35)	1.16	2.99
US TREASURY NOTES	DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	100,000,000.00	WELLS_F		96.64	96,640,620.00	3,901.25	(3,707.98)	1.21	2.97
US TREASURY NOTES	DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	WELLS_F		98.63	73,968,750.00	(1,684,570.31)	(1,582,177.53)	1.64	2.97
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		99.08	49,539,060.00	(2,523,440.00)	(1,296,692.37)	1.84	3.01
US TREASURY N/B NOTES	DTD 05/15/2021 0.250% 05/15/2024	91282CCCC3	75,000,000.00	RBC		95.03	71,273,437.50	(1,669,921.88)	(1,981,224.80)	1.87	2.99
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	BARCLAY		98.17	49,085,940.00	(740,231.88)	(762,150.28)	1.89	2.99
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		98.09	49,046,875.00	(1,839,843.75)	(1,325,353.11)	1.97	2.99
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		98.09	49,046,875.00	(1,970,703.13)	(1,389,315.27)	1.97	2.99



Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		98.09	49,046,875.00	(1,888,671.88)	(1,354,859.84)	1.97	2.99
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		97.59	48,796,875.00	(1,376,953.13)	(1,279,475.50)	1.97	3.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	BARCLAY		97.59	48,796,875.00	(904,296.88)	(940,932.06)	1.97	3.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	STIFEL		97.59	48,796,875.00	54,687.50	24,419.28	1.97	3.00
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	PIPER S		94.84	94,843,750.00	164,062.50	135,649.62	2.03	3.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		98.23	49,117,190.00	(2,357,419.38)	(1,522,227.51)	2.03	3.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	PIPER S		98.23	49,117,190.00	(312,497.50)	(370,404.08)	2.03	3.00
US TREASURY NOTES	DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	DAIWA		97.47	48,734,375.00	410,156.25	373,538.92	2.04	3.01
US TREASURY NOTES	DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	BNP		98.67	49,335,940.00	56,643.12	40,304.76	2.07	3.02
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		96.33	48,164,060.00	(1,548,830.63)	(1,592,220.15)	2.14	3.01
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		96.33	48,164,060.00	(1,253,908.75)	(1,338,670.58)	2.14	3.01
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		96.72	48,359,375.00	(1,324,218.75)	(1,368,852.86)	2.21	3.02
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	BNP		96.72	48,359,375.00	(324,218.75)	(450,211.43)	2.21	3.02
US TREASURY N/B NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	MORGANS		94.73	71,050,785.00	(1,743,160.31)	(2,005,564.71)	2.28	3.02
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	DAIWA		94.80	71,097,660.00	(492,183.75)	(825,400.68)	2.36	3.04
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		95.89	47,945,310.00	(2,900,393.13)	(2,725,713.89)	2.53	3.04
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		97.42	48,710,940.00	(1,865,231.88)	(1,582,650.77)	2.55	3.03



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	BARCLAY		96.09	48,046,875.00	(1,720,703.13)	(1,746,527.78)	2.57	3.06
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		97.53	48,765,625.00	(2,343,750.00)	(1,821,230.46)	2.80	3.03
US TREASURY N/B NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	BOFA		99.23	49,617,190.00	(35,153.75)	(41,976.91)	2.77	3.03
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		92.27	46,132,810.00	(2,535,158.75)	(2,762,351.00)	2.91	3.04
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		92.05	46,023,440.00	(2,582,028.75)	(2,814,450.63)	2.99	3.04
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		92.05	46,023,440.00	(2,142,575.63)	(2,372,556.10)	2.99	3.04
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	RBC		92.05	46,023,440.00	29,299.37	(46,079.70)	2.99	3.04
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		92.05	69,035,160.00	(3,023,433.75)	(3,388,168.13)	2.99	3.04
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		92.05	69,035,160.00	(2,941,402.50)	(3,305,672.08)	2.99	3.04
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		91.78	45,890,625.00	(2,580,078.13)	(2,829,086.32)	3.07	3.06
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		91.78	45,890,625.00	(2,591,796.88)	(2,838,896.96)	3.07	3.06
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	DAIWA		91.55	45,773,440.00	(2,085,935.00)	(2,350,269.75)	3.15	3.07
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	CITIGRP		91.55	45,773,440.00	292,971.25	281,282.81	3.15	3.07
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	CITIGRP		91.55	68,660,160.00	(2,109,371.25)	(2,482,745.95)	3.15	3.07
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		91.33	45,664,060.00	(1,287,111.88)	(1,541,377.08)	3.24	3.07
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		91.11	45,554,690.00	(234,372.50)	(512,087.70)	3.32	3.08
Security Type Sub-Total			2,925,000,000.00				2,811,468,775.00	(49,479,467.29)	(60,369,599.95)	2.05	2.95



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK		4581X0DD7	25,000,000.00	JPMCHASE		100.21	25,051,800.00	107,800.00	55,134.70	0.24	2.11
NOTE											
DTD 09/26/2018 3.000% 09/26/2022											
INTL BK OF RECON AND DEV NOTE		459058JV6	75,000,000.00	WELLS_F		97.89	73,418,400.00	(1,426,350.00)	(1,519,287.33)	0.81	2.79
DTD 04/20/2021 0.125% 04/20/2023											
INTER-AMERICAN DEVEL BK NOTES		4581X0DM7	20,000,000.00	RBC CAP		97.90	19,580,000.00	(413,200.00)	(418,023.47)	0.90	2.88
DTD 04/24/2020 0.500% 05/24/2023											
INTER-AMERICAN DEVELOPMENT BANK		4581X0CC0	25,000,000.00	BMO		100.02	25,006,150.00	(473,850.00)	(127,022.50)	1.24	2.98
NOTE											
DTD 10/04/2013 3.000% 10/04/2023											
INTL BK RECON & DEVELOP NOTES		459058JM6	25,000,000.00	TD		96.30	24,074,150.00	(872,100.00)	(900,766.67)	1.40	2.97
DTD 11/24/2020 0.250% 11/24/2023											
INTL BK RECON & DEVELOP NOTES		45906M3C3	13,000,000.00	BOFA		98.70	12,830,558.00	(159,302.00)	(160,607.70)	1.71	3.02
DTD 03/29/2022 2.250% 03/28/2024											
INTL BANK OF RECON AND DEV SN (FLOATER)		45906M2B6	10,000,000.00	BMO		100.53	10,052,910.00	52,910.00	52,910.00	0.00	1.82
DTD 06/16/2020 1.930% 06/17/2024											
INTER-AMERICAN DEVEL BK NOTES		4581X0EE4	60,000,000.00	BMO		100.35	60,209,520.00	215,520.00	215,520.00	1.96	3.07
DTD 07/01/2022 3.250%											
07/01/2024											
Security Type Sub-Total			253,000,000.00				250,223,488.00	(2,968,572.00)	(2,802,142.97)	1.15	2.81
Repurchase Agreement											
CANTOR FITZGERALD REPO AGRMT		RE1362590	50,000,000.00	CANTFIT		100.00	49,999,305.70	(694.30)	(694.30)	0.01	1.55
DTD 06/30/2022 1.450% 07/05/2022											
Security Type Sub-Total			50,000,000.00				49,999,305.70	(694.30)	(694.30)	0.01	1.55
NOW Account											
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.54
Security Type Sub-Total			50,000,000.00				50,000,000.00	0.00	0.00	0.00	0.54



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Money Market Mutual Fund											
FIDELITY GOVT MM FUND 2642		31607A703	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	1.21
NORTHERN TRUST INST GOVT SELECT 848		665278701	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	1.14
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	445,000,000.00			1.00	445,000,000.00	0.00	0.00	0.00	1.38
FEDERATED GOVT OBLIGATIONS FUND		608919718	617,000,000.00			1.00	617,000,000.00	0.00	0.00	0.00	1.36
Security Type Sub-Total			1,064,000,000.00				1,064,000,000.00	0.00	0.00	0.00	1.37

Joint Powers Authority											
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	10,000,000.00	DIRECT		1.00	10,000,000.00	0.00	0.00	0.00	1.48
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	25,000,000.00	DIRECT		1.00	25,000,000.00	0.00	0.00	0.00	1.40
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	32,000,000.00	DIRECT		1.00	32,000,000.00	0.00	0.00	0.00	1.40
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	1.40
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	1.40
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	94,000,000.00	DIRECT		1.00	94,000,000.00	0.00	0.00	0.00	1.40
Security Type Sub-Total			251,000,000.00				251,000,000.00	0.00	0.00	0.00	1.40

Federally Insured Cash Account											
STONECASTLE FICA		FICAMF003	25,000,000.00			1.00	25,000,000.00	0.00	0.00	0.00	0.60
Security Type Sub-Total			25,000,000.00				25,000,000.00	0.00	0.00	0.00	0.60

Federal Agency Commercial Mortgage-Backed Security											
FHMS K033 A2		3137B4WB8	2,800,000.00	CANTFIT		99.38	2,782,745.22	(195,973.53)	(86,724.79)	0.99	3.69
DTD 10/01/2013 3.060% 07/01/2023											
FHMS K034 A2		3137B5JM6	25,000,000.00	MORGANS		99.76	24,940,537.50	(289,931.25)	(289,931.25)	0.95	3.77
DTD 11/01/2013 3.531% 07/01/2023											
FHMC MULTIFAMILY STRUCTURED P		3137BSPW7	23,518,102.04	CANTFIT		98.73	23,220,216.12	(244,602.72)	(248,121.42)	0.98	3.65
DTD 11/01/2016 2.454% 08/01/2023											



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Federal Agency Commercial Mortgage-Backed Security											
FHLMC SERIES K037 A2	DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	59,843,000.00	JPMCHAS		99.68	59,653,468.24	(876,791.21)	(809,080.92)	1.46	3.71
FHMS KMP1 A2	DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	JPMCHAS		98.81	49,406,265.00	(4,617,172.50)	(3,048,386.22)	2.02	3.57
FHMS K729 A2	DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	CANTFIT		99.12	16,354,341.47	(1,615,189.78)	(1,047,540.87)	2.17	3.54
FHMS K042 A2	DTD 01/28/2015 2.670% 12/01/2024	3137BFXT3	65,470,000.00	JPMCHAS		98.71	64,627,800.47	221,687.97	221,687.97	2.34	3.22
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	23,045,929.50	MS		99.49	22,927,371.79	(2,391,642.56)	(1,527,685.51)	2.41	3.24
FHMS K732 AM	DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	25,000,000.00	CANTFIT		100.70	25,174,258.25	(1,069,882.38)	(944,495.49)	2.69	3.44
FHMS K047 A2	DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	75,000,000.00	MORGANS		99.92	74,942,814.75	(766,169.63)	(766,169.63)	2.63	3.36
FHMS K332 A1	DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	948,896.73	JPM		95.40	905,234.21	(43,658.72)	(43,660.06)	1.84	2.14
FHLMC SERIES K049 A2	DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	10,000,000.00	FHN		99.06	9,906,459.30	(117,759.45)	(116,502.42)	2.87	3.34
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FXQ7	3,330,000.00	MORGANS		100.82	3,357,253.05	(257,748.12)	(207,539.58)	2.91	3.47
FHMS K050 A2	DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	CANTFIT		99.95	29,983,989.90	(872,650.73)	(801,554.44)	2.93	3.35
FHMS K052 A1	DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	JPMCHAS		99.86	49,931,551.50	(502,042.25)	(486,518.08)	3.00	3.35
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	INCAPIT		97.87	24,467,995.25	(2,395,286.00)	(1,902,641.36)	3.11	3.39
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKS00	60,000,000.00	JPMCHAS		100.96	60,574,509.60	(4,656,740.40)	(3,386,436.86)	3.06	3.37
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,252,700.45	PIPER J		100.49	1,258,838.68	(5.02)	1,844.30	3.30	0.52
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	2,922,967.73	WELLS_F		100.49	2,937,290.27	(11.70)	4,303.37	3.30	0.52
FHMS KJ33 A1	DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	926,841.12	JPMCHAS		97.14	900,333.88	(26,477.58)	(26,485.94)	1.13	1.30



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Federal Agency Commercial Mortgage-Backed Security											
FRESB 2021-SB83		30318NAA1	3,734,977.28	JPMCHAS		100.00	3,734,977.28	(17,539.45)	(12,633.93)	3.46	0.67
DTD 02/01/2021 0.670% 01/01/2026											
FHMS K055 A2		3137BPW21	83,500,000.00	MORGANS		97.78	81,646,274.12	406,645.21	406,645.21	3.49	3.32
DTD 06/22/2016 2.673% 03/01/2026											
FHMS KJ34 A1		3137HILS3	7,267,933.24	JPMCHAS		92.48	6,721,419.40	(546,426.62)	(546,443.25)	2.68	2.71
DTD 07/01/2021 0.681% 06/01/2026											
FHMS K736 A2		3137FNWX4	15,000,000.00	MORGANS		95.75	14,362,854.75	(1,196,129.63)	(1,128,822.66)	3.61	3.42
DTD 09/01/2019 2.282% 07/01/2026											
FHMS K729 A2		3137FOXJ7	8,250,000.00	CANTFIT		96.64	7,972,457.46	(843,440.98)	(735,510.38)	4.02	3.38
DTD 01/01/2020 2.525% 10/01/2026											
FHMS KJ36 A1		3137H4RZ5	2,281,670.00	MORGANS		92.96	2,120,985.15	(160,675.72)	(160,676.71)	3.31	3.00
DTD 12/01/2021 1.298% 12/01/2026											
FHMS K062 A2		3137BUX60	10,000,000.00	MORGANS		100.26	10,025,723.00	(724,277.00)	(657,789.14)	4.10	3.35
DTD 02/01/2017 3.413% 12/01/2026											
FHMS K062 A2		3137BUX60	18,867,855.00	TOR DOM		100.26	18,916,388.78	(1,390,140.16)	(1,262,601.02)	4.10	3.35
DTD 02/01/2017 3.413% 12/01/2026											
FRESB 2022-SB97		30311SAA7	21,968,547.04	WELLS_F		94.35	20,726,445.39	(371,444.19)	(406,350.27)	4.39	3.10
DTD 04/01/2022 1.780% 02/01/2027											
FHMS KJ39 A1		3137H73W1	45,398,863.05	MORGANS		97.96	44,474,337.90	(917,034.33)	(917,328.82)	4.45	3.21
DTD 04/01/2022 2.750% 04/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F1G44	50,000,000.00	JPMCHAS		99.54	49,767,729.00	(519,380.38)	(508,245.94)	4.40	3.35
DTD 07/01/2017 3.243% 04/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F2LJ3	36,557,817.00	TOR DOM		99.13	36,241,473.80	(1,864,338.26)	(1,757,607.65)	4.42	3.31
DTD 08/01/2017 3.117% 06/01/2027											
FHMS K068 A2		3137FBBX3	81,306,000.00	CANTFIT		99.50	80,899,147.22	914,369.72	914,369.72	4.68	3.35
DTD 10/27/2017 3.244% 08/01/2027											
Security Type Sub-Total			934,692,100.18				925,863,487.70	(27,947,859.35)	(22,284,634.04)	2.69	3.35
Federal Agency Bond / Note											
FREDDIE MAC NOTES		3137EAET2	25,000,000.00	WELLS_F		99.89	24,973,325.00	29,825.00	(24,822.54)	0.07	1.66
DTD 07/23/2020 0.125% 07/25/2022											
FANNIE MAE NOTES		3135G0W33	75,000,000.00	BARCLAYS		99.91	74,932,725.00	193,725.00	(51,319.71)	0.18	1.86
DTD 09/06/2019 1.375% 09/06/2022											



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES	DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	WELLSFAR		100.02	10,002,320.00	(148,180.00)	(7,196.71)	0.19	1.87
FEDERAL HOME LOAN BANK NOTES	DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	CITIGRP		99.42	63,626,752.00	(288,768.00)	(360,268.91)	0.31	2.03
FFCB NOTES	DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	BARCLAY		99.20	74,398,575.00	(458,175.00)	(572,971.23)	0.40	2.16
FEDERAL FARM CREDIT BANK NOTES	DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	CASTLE		98.63	9,862,640.00	(131,760.00)	(135,695.34)	0.59	2.48
FEDERAL FARM CREDIT BANK NOTES	DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	TOR DOM		98.63	39,450,560.00	(527,040.00)	(542,781.37)	0.59	2.48
FEDERAL HOME LOAN BANKS NOTES	DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		99.29	49,645,550.00	(262,450.00)	(334,988.46)	0.63	2.51
FEDERAL HOME LOAN BANKS NOTES	DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		100.11	10,010,760.00	(31,920.00)	3,688.76	0.69	2.59
FREDDIE MAC NOTES	DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	50,000,000.00	CITIGRP		98.15	49,075,400.00	(799,600.00)	(891,152.51)	0.80	2.71
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	WELLS_F		98.02	98,015,100.00	(1,942,900.00)	(1,973,064.68)	0.85	2.76
FFCB NOTES	DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	BARCLAY		97.77	54,752,544.00	(1,175,776.00)	(1,216,721.97)	0.86	2.76
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	CITIGRP		97.76	97,761,900.00	(1,937,100.00)	(2,148,762.10)	0.89	2.80
FFCB FLOATING NOTES	DTD 06/09/2020 1.850% 06/09/2023	3133ELH72	45,000,000.00	LOOP CA		100.28	45,124,650.00	124,650.00	124,650.00	0.00	1.82
FREDDIE MAC NOTES	DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	TOR DOM		97.44	22,411,890.00	(520,950.00)	(566,030.00)	0.99	2.89
FANNIE MAE NOTES	DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	CITIGRP		97.32	48,657,800.00	(1,234,700.00)	(1,305,483.11)	1.03	2.92
FEDERAL FARM CREDIT BANKS NOTES	DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		98.53	9,852,570.00	(194,530.00)	(160,752.20)	1.11	2.94
FREDDIE MAC NOTES	DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	CITIGRP		96.97	43,635,510.00	(1,318,590.00)	(1,346,974.43)	1.15	2.95
FEDERAL HOME LOAN BANK NOTES	DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	WELLS_F		96.80	48,399,200.00	(1,494,800.00)	(1,538,264.44)	1.16	2.95



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Federal Agency Bond / Note											
FREDDIE MAC NOTES		3137EAEW5	32,000,000.00	WELLS_F		96.87	30,997,376.00	(992,064.00)	(998,453.81)	1.19	2.95
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEY1	64,000,000.00	WELLS_F		96.42	61,711,232.00	(2,050,048.00)	(2,185,867.69)	1.29	2.96
DTD 10/16/2020 0.125% 10/16/2023											
FREDDIE MAC NOTES		3137EAEZ8	75,000,000.00	CITIGRP		96.42	72,318,000.00	(2,614,500.00)	(2,651,637.32)	1.35	2.97
DTD 11/05/2020 0.250% 11/06/2023											
FEDERAL HOME LOAN BANK NOTES		3130APU29	35,000,000.00	MORGANS		96.73	33,856,165.00	(1,127,735.00)	(1,132,850.68)	1.35	2.97
DTD 11/12/2021 0.500% 11/09/2023											
FANNIE MAE NOTES		3135G06H1	50,000,000.00	JPMCHAS		96.23	48,116,250.00	(1,826,750.00)	(1,857,042.62)	1.41	3.00
DTD 11/25/2020 0.250% 11/27/2023											
FREDDIE MAC NOTES		3137EAF2	62,000,000.00	CITIGRP		96.17	59,624,160.00	(2,314,460.00)	(2,346,635.45)	1.43	3.01
DTD 12/04/2020 0.250% 12/04/2023											
FANNIE MAE NOTES		3135G0V34	100,000,000.00	JPM_CHAS		99.18	99,183,500.00	(444,500.00)	(697,329.40)	1.56	3.03
DTD 02/08/2019 2.500% 02/05/2024											
FHLB BONDS		3130AFW94	50,000,000.00	BARCLAYS		99.17	49,586,050.00	(236,950.00)	(356,502.63)	1.58	3.03
DTD 02/15/2019 2.500% 02/13/2024											
FEDERAL HOME LOAN BANK NOTES		3130ARHG9	30,000,000.00	WELLS_F		98.55	29,565,000.00	(400,800.00)	(405,554.04)	1.63	3.03
DTD 03/25/2022 2.125% 02/28/2024											
FHLMC (CALLABLE) NOTES		3134GVPP7	25,000,000.00	CANTFIT		95.64	23,911,100.00	(1,088,900.00)	(1,088,900.00)	1.82	3.03
DTD 04/29/2020 0.570% 04/29/2024											
FEDERAL FARM CREDIT BANK NOTES		3133ENWP1	40,000,000.00	CITIGRP		99.23	39,693,520.00	(252,480.00)	(255,878.08)	1.84	3.05
DTD 05/16/2022 2.625% 05/16/2024											
FHLMC (CALLABLE) NOTES		3134GVUY2	25,000,000.00	WELLS_F		95.38	23,845,675.00	(1,154,325.00)	(1,154,325.00)	1.88	3.04
DTD 05/20/2020 0.510% 05/20/2024											
FHLMC (CALLABLE) NOTES		3134GVXC7	25,000,000.00	INCAPIT		95.36	23,841,125.00	(1,158,875.00)	(1,158,875.00)	1.88	3.04
DTD 05/20/2020 0.500% 05/20/2024											
FEDERAL HOME LOAN BANK NOTES		3130ASDS5	50,000,000.00	FHN		99.41	49,704,000.00	(180,000.00)	(183,252.34)	1.95	3.06
DTD 06/10/2022 2.750% 06/28/2024											
FANNIE MAE NOTES		3135G0V75	25,000,000.00	CITI		97.55	24,387,725.00	(393,275.00)	(524,193.68)	1.96	3.02
DTD 07/08/2019 1.750% 07/02/2024											
FEDERAL HOME LOAN BANK NOTES		3130A2UW4	25,000,000.00	WELLSFAR		99.65	24,912,525.00	(1,538,225.00)	(730,566.27)	2.13	3.04
DTD 08/15/2014 2.875% 09/13/2024											
FEDERAL HOME LOAN BANK NOTES		3130A2UW4	25,000,000.00	MORGANST		99.65	24,912,525.00	(1,520,800.00)	(723,542.60)	2.13	3.04
DTD 08/15/2014 2.875% 09/13/2024											



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Federal Agency Bond / Note											
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		96.87	24,218,100.00	(739,150.00)	(762,282.81)	2.25	3.05
FFCB NOTES	DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	WELLS_F		95.02	71,265,600.00	(3,648,150.00)	(3,665,856.43)	2.36	3.06
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		99.25	9,925,080.00	(590,550.00)	(326,693.56)	2.39	3.07
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		99.25	24,812,700.00	(1,571,800.00)	(863,328.34)	2.39	3.07
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		99.25	24,812,700.00	(1,474,800.00)	(815,964.85)	2.39	3.07
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3133ENKS8	38,000,000.00	JPMCHAS		95.31	36,216,584.00	(1,697,916.00)	(1,711,317.01)	2.47	3.08
FANNIE MAE NOTES	DTD 01/11/2022 1.125% 01/06/2025	3135G0X24	75,000,000.00	BARCLAYS		96.50	72,377,775.00	(2,382,975.00)	(2,501,419.49)	2.46	3.08
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	WELLSFAR		96.04	48,018,600.00	(1,942,900.00)	(1,961,211.23)	2.56	3.09
FEDERAL FARM CREDIT BANK NOTES	DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	WELLS_F		96.65	28,995,990.00	(923,910.00)	(933,858.49)	2.56	3.09
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		98.11	25,351,133.04	(1,306,961.36)	(908,326.27)	2.62	3.11
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		93.32	46,658,200.00	(3,238,800.00)	(3,283,862.50)	2.79	3.13
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J		93.43	23,357,675.00	(1,642,325.00)	(1,642,325.00)	2.82	3.13
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		92.59	46,296,000.00	(3,600,500.00)	(3,642,603.62)	2.94	3.14
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		92.14	41,464,125.00	(3,311,775.00)	(3,398,761.18)	3.04	3.09
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		91.91	45,955,550.00	(3,810,450.00)	(3,896,788.82)	3.13	3.09
FREDDIE MAC (CALLABLE) NOTES	DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		92.33	18,373,789.40	(1,526,210.60)	(1,526,210.60)	3.14	3.11
FEDERAL HOME LOAN BANK NOTES	DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		91.82	12,854,982.00	(1,103,018.00)	(1,118,210.96)	3.16	3.10

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FREDDIE MAC NOTES	3137EAEX3	20,000,000.00	CITIGRP	91.78	18,355,800.00	(1,584,000.00)	(1,605,254.82)	3.21	3.07		
DTD 09/25/2020 0.375% 09/23/2025											
FANNIE MAE NOTES	3135G06G3	45,000,000.00	BARCLAY	91.79	41,304,690.00	(3,534,210.00)	(3,586,936.85)	3.32	3.10		
DTD 11/12/2020 0.500% 11/07/2025											

Security Type Sub-Total **2,323,740,000.00** **2,255,370,772.44** **(71,044,126.96)** **(69,651,530.39)** **1.56** **2.83**

Corporate Note	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
JOHN DEERE CAPITAL CORP CORPORATE NOTES	5,000,000.00	BARCLAY	100.00	5,000,015.00	1,065.00	20.52	0.01	0.53	
DTD 06/04/2020 0.550% 07/05/2022									
CHEVRON USA INC CORPORATE NOTES	14,500,000.00	CITIGRP	99.50	14,427,790.00	(72,210.00)	(72,210.00)	0.12	4.62	
DTD 08/12/2020 0.333% 08/12/2022									
EXXON MOBIL CORPORATION CORPORATE NOTES	3,000,000.00	MORGANST	100.00	2,999,946.00	(54.00)	(54.00)	0.13	1.90	
DTD 08/16/2019 1.902% 08/16/2022									
US BANK NA CINCINNATI	12,000,000.00	BARCLAYS	99.56	11,946,684.00	(43,236.00)	(51,598.73)	0.44	2.81	
DTD 12/09/2019 1.950% 01/09/2023									
BANK OF NY MELLON CORP NOTES (CALLABLE)	5,000,000.00	DIRECT	99.29	4,964,705.00	(107,645.00)	(48,952.91)	0.50	3.10	
DTD 01/28/2020 1.850% 01/27/2023									
BANK OF NY MELLON CORP NOTES (CALLABLE)	17,241,000.00	MKTX	99.29	17,119,295.78	(151,358.74)	(140,556.75)	0.50	3.10	
DTD 01/28/2020 1.850% 01/27/2023									
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA)	10,000,000.00	JPMCHAS	99.75	9,974,700.00	(25,300.00)	(25,300.00)	0.00	1.87	
DTD 12/13/2021 1.880% 06/13/2023									
JOHN DEERE CAPITAL CORP CORPORATE NOTES	3,000,000.00	BARCLAY	97.73	2,931,891.00	(65,649.00)	(67,302.84)	1.01	2.99	
DTD 06/04/2020 0.700% 07/05/2023									
CHEVRON USA INC CORPORATE NOTES	10,000,000.00	BARCLAY	97.15	9,715,340.00	(284,660.00)	(284,660.00)	1.11	3.04	
DTD 08/12/2020 0.426% 08/11/2023									



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Security Type/Description	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										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVJ5	3,000,000.00	MITSU		96.84	2,905,263.00	(91,257.00)	(93,257.36)	1.27	2.94
DTD 10/09/2020 0.400% 10/10/2023										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVX4	3,000,000.00	RBC		96.60	2,897,850.00	(101,670.00)	(101,783.10)	1.51	3.20
DTD 01/10/2022 0.900% 01/10/2024										
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406HCS6	6,957,000.00	JPMCHAS	01/05/24	100.13	6,965,988.44	(397,022.08)	(281,094.01)	1.46	3.56
DTD 02/04/2014 3.650% 02/04/2024										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TJX4	20,000,000.00	JPMCHAS		98.55	19,709,000.00	(278,600.00)	(280,313.27)	1.69	3.37
DTD 03/22/2022 2.500% 03/22/2024										
AMAZON.COM INC CORPORATE NOTES	023135CD6	50,000,000.00	JPMCHAS		99.34	49,672,350.00	(327,650.00)	(327,650.00)	1.75	3.11
DTD 04/13/2022 2.730% 04/13/2024										
BANK ON NY MELLON CORP FLT NOTES (CALLAB	06406RAT4	15,000,000.00	JPM	03/26/24	98.92	14,838,630.00	(161,370.00)	(161,370.00)	0.00	1.80
DTD 04/26/2021 1.790% 04/26/2024										
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAS6	35,000,000.00	JPM	03/26/24	94.94	33,230,435.00	(1,732,115.00)	(1,746,842.14)	1.73	3.38
DTD 04/26/2021 0.500% 04/26/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVQ9	30,000,000.00	LOOP		95.47	28,641,120.00	(1,321,380.00)	(1,334,623.37)	1.93	2.87
DTD 06/10/2021 0.450% 06/07/2024										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TJH9	15,000,000.00	CITIGRP		94.42	14,163,135.00	(819,015.00)	(825,171.30)	1.96	3.46
DTD 06/18/2021 0.500% 06/18/2024										
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	89236TJJ5	20,000,000.00	CITIGRP		99.04	19,807,340.00	(192,660.00)	(192,660.00)	0.00	1.80
DTD 06/18/2021 1.790% 06/18/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVU0	15,000,000.00	CITIGRP		94.37	14,156,220.00	(834,030.00)	(836,645.42)	2.18	3.30
DTD 09/10/2021 0.625% 09/10/2024										



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Corporate Note											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJN6	40,000,000.00	JPMCHAS		94.02	37,607,400.00	(2,373,800.00)	(2,378,791.61)	2.19	3.47
DTD 09/13/2021 0.625% 09/13/2024											
BANK OF NY MELLON CORP (CALLABLE) CORP		06406RAX5	50,000,000.00	JPMCHAS	09/25/24	94.13	47,064,700.00	(2,902,800.00)	(2,910,183.67)	2.22	3.51
DTD 10/25/2021 0.850% 10/25/2024											
BANK OF NY MELLON CORP FLT NOTES (CALLAB		06406RAY3	50,000,000.00	JPMCHAS		97.99	48,994,800.00	(1,005,200.00)	(1,005,200.00)	0.00	1.76
DTD 10/25/2021 1.733% 10/25/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVY2	10,000,000.00	RBC		94.69	9,469,180.00	(526,120.00)	(526,857.59)	2.48	3.46
DTD 01/10/2022 1.250% 01/10/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWB1	7,000,000.00	MITSU		96.65	6,765,213.00	(231,777.00)	(232,095.58)	2.61	3.44
DTD 03/07/2022 2.125% 03/07/2025											
AMAZON.COM INC CORPORATE NOTES		023135CE4	50,000,000.00	JPMCHAS		99.13	49,565,700.00	(354,800.00)	(360,530.38)	2.68	3.33
DTD 04/13/2022 3.000% 04/13/2025											
BANK OF NY MELLON CORP (CALLABLE) CORP N		06406RBC0	50,000,000.00	CITIGRP	03/25/25	98.87	49,434,800.00	(558,200.00)	(558,621.92)	2.70	3.78
DTD 04/26/2022 3.350% 04/25/2025											
BANK OF NY MELLON CORP CORPORATE NOTES		06406RBF3	20,000,000.00	JPMCHAS		99.19	19,837,380.00	(162,620.00)	(162,620.00)	2.83	3.72
DTD 06/13/2022 3.430% 06/13/2025											
MET TOWER GLOBAL FUNDING NOTES		58989VZE3	35,000,000.00	JPMCHAS		99.39	34,785,345.00	(180,355.00)	(180,918.32)	2.82	3.92
DTD 06/13/2022 3.700% 06/13/2025											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TKC8	15,000,000.00	BOFA		100.53	15,079,980.00	94,230.00	94,217.00	2.86	3.76
DTD 06/30/2022 3.950% 06/30/2025											
Security Type Sub-Total			619,698,000.00				604,672,196.22	(15,207,258.82)	(15,093,626.75)	1.71	3.15
Commercial Paper											
JP MORGAN SECURITIES LLC COMM PAPER		46640QG54	25,000,000.00	CHASE		99.98	24,993,800.00	27,050.00	(5,700.00)	0.01	1.79
DTD 03/22/2021 0.000% 07/05/2022											



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Commercial Paper											
CHARIOT FUNDING LLC COMM PAPER	-- 0.000% 07/07/2022	15963UG75	25,000,000.00	CHASE		99.97	24,991,825.00	32,269.44	(6,841.67)	0.02	1.68
LA FAYETTE ASSET SECURIT COMM PAPER	DTD 01/07/2022 0.000% 07/07/2022	50286MG70	48,000,000.00	CHASE		99.97	47,983,920.00	125,160.00	(7,520.00)	0.02	1.72
BNP PARIBAS FORTIS FUNDING SA COMM PAPER	DTD 12/21/2020 0.000% 07/13/2022	09659KGB0	25,000,000.00	BNP		99.95	24,987,400.00	21,309.72	(11,280.56)	0.03	1.65
CAFCO LLC COMM PAPER	DTD 01/31/2022 0.000% 07/12/2022	1247P3GC0	50,000,000.00	CITIGRP		99.94	49,972,300.00	119,591.67	(12,269.44)	0.03	1.66
NATIXIS NY BRANCH COMM PAPER	DTD 01/13/2022 0.000% 07/13/2022	63873KGD3	50,000,000.00	NATIXIS		99.94	49,970,150.00	47,733.33	(26,350.00)	0.04	1.65
CREDIT AGRICOLE CIB NY COMM PAPER	DTD 01/13/2022 0.000% 07/13/2022	22533UGD9	50,000,000.00	CREDITA		99.93	49,967,400.00	96,650.00	(16,933.33)	0.04	1.81
COOPERATIVE RABOBANK UA COMM PAPER	DTD 08/26/2020 0.000% 07/14/2022	21687BGE5	25,000,000.00	RABOBAN		99.94	24,983,900.00	20,913.89	(14,249.31)	0.04	1.66
CITIGROUP GLOBAL MARKETS COMM PAPER	DTD 07/20/2021 0.000% 07/20/2022	17327BGL3	25,000,000.00	GREAT P		99.90	24,974,600.00	25,516.67	(20,254.17)	0.06	1.83
CHARIOT FUNDING LLC COMM PAPER	-- 0.000% 07/25/2022	15963UGR1	25,000,000.00	CHASE		99.87	24,968,600.00	28,600.00	(23,400.00)	0.07	1.81
CANADIAN IMPERIAL HILDING COMM PAPER	DTD 10/30/2020 0.000% 07/25/2022	13607FGR1	50,000,000.00	CIBC		99.88	49,940,450.00	30,450.00	(51,550.00)	0.07	1.72
ING (US) FUNDING LLC COMM PAPER	DTD 07/27/2021 0.000% 07/27/2022	4497W1GT7	50,000,000.00	BARCLAY		99.87	49,935,200.00	44,644.44	(50,355.56)	0.08	1.73
CITIGROUP GLOBAL MARKETS COMM PAPER	DTD 11/02/2021 0.000% 07/29/2022	17327BGV1	50,000,000.00	CITI		99.85	49,924,200.00	24,325.00	(65,300.00)	0.08	1.88
JP MORGAN SECURITIES LLC COMM PAPER	DTD 03/22/2021 0.000% 08/01/2022	46640QH12	50,000,000.00	CHASE		99.83	49,913,450.00	14,700.00	(73,633.33)	0.09	1.95
NATIXIS NY BRANCH COMM PAPER	DTD 11/09/2021 0.000% 08/05/2022	63873KH59	50,000,000.00	NATIXIS		99.82	49,910,150.00	24,983.33	(70,891.67)	0.10	1.80



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Commercial Paper											
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233HH80	25,000,000.00	TOYOTA		99.79	24,948,150.00	24,358.33	(36,280.56)	0.11	1.92
DTD 08/08/2021 0.000% 08/08/2022											
NATIXIS NY BRANCH COMM PAPER		63873KHB6	25,000,000.00	NATIXIS		99.78	24,945,950.00	47,963.89	(17,036.11)	0.12	1.86
DTD 01/07/2022 0.000% 08/11/2022											
METLIFE SHORT TERM FUND COMM PAPER		59157UHK9	41,400,000.00	CHASE		99.74	41,293,146.60	39,656.60	(51,630.40)	0.14	1.86
DTD 02/19/2022 0.000% 08/19/2022											
COOPERATIVE RABOBANK UA COMM PAPER		21687BHQ7	50,000,000.00	RABOBAN		99.70	49,848,950.00	(30,050.00)	(126,300.00)	0.16	1.98
DTD 08/26/2020 0.000% 08/24/2022											
TORONTO DOMINION HDG USA COMM PAPER		89116FHQ6	50,000,000.00	TOR DOM		99.70	49,848,950.00	(24,175.00)	(124,800.00)	0.16	1.98
DTD 10/13/2021 0.000% 08/24/2022											
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233HJ13	50,000,000.00	TOYOTA		99.64	49,819,700.00	(53,744.44)	(151,022.22)	0.18	2.07
DTD 09/01/2020 0.000% 09/01/2022											
BANK OF MONTREAL CHICAGO COMM PAPER		063666HJ16	50,000,000.00	BMO		99.65	49,823,250.00	(25,277.78)	(141,444.44)	0.18	2.03
DTD 09/01/2021 0.000% 09/01/2022											
NATIXIS NY BRANCH COMM PAPER		63873KJ24	25,000,000.00	NATIXIS		99.64	24,908,775.00	41,900.00	(29,100.00)	0.18	2.06
DTD 12/06/2021 0.000% 09/02/2022											
ING (US) FUNDING LLC COMM PAPER		4497WJ72	50,000,000.00	WELLS_F		99.62	49,810,850.00	(32,483.33)	(144,761.11)	0.19	1.98
DTD 09/07/2021 0.000% 09/07/2022											
NATIXIS NY BRANCH COMM PAPER		63873KJ81	50,000,000.00	NATIXIS		99.59	49,796,450.00	89,700.00	(71,300.00)	0.20	2.10
DTD 04/08/2022 0.000% 09/08/2022											
OLD LINE FUNDING LLC COMM PAPER		67983UJE4	25,000,000.00	CHASE		99.54	24,884,150.00	43,427.78	(52,308.33)	0.21	2.21
DTD 10/13/2021 0.000% 09/14/2022											
NATIXIS NY BRANCH COMM PAPER		63873KJF8	25,000,000.00	NATIXIS		99.55	24,887,300.00	36,341.67	(36,658.33)	0.21	2.15
DTD 01/07/2022 0.000% 09/14/2022											
JP MORGAN SECURITIES LLC COMM PAPER		46640QJM4	50,000,000.00	JPMCHAS		99.48	49,740,200.00	83,325.00	(106,050.00)	0.23	2.27
DTD 03/21/2022 0.000% 09/21/2022											
COOPERATIVE RABOBANK UA COMM PAPER		21687BJW2	50,000,000.00	RABOBAN		99.43	49,712,700.00	(3,036.11)	(164,702.78)	0.26	2.26
DTD 09/30/2021 0.000% 09/30/2022											



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Commercial Paper											
CITIGROUP GLOBAL MARKETS COMM PAPER		17327BK38	50,000,000.00	CITIGRP		99.40	49,699,700.00	(112,800.00)	(235,022.22)	0.27	2.29
DTD 11/02/2021 0.000% 10/03/2022											
NATIXIS NY BRANCH COMM PAPER		63873KK30	50,000,000.00	NATIXIS		99.40	49,700,100.00	(112,400.00)	(234,622.22)	0.27	2.29
DTD 11/09/2021 0.000% 10/03/2022											
OLD LINE FUNDING LLC COMM PAPER		67983UK51	50,000,000.00	CHASE		99.37	49,685,500.00	56,902.78	(123,833.33)	0.27	2.35
DTD 01/05/2022 0.000% 10/05/2022											
CAFCO LLC COMM PAPER		1247P3K76	25,000,000.00	CHASE		99.33	24,831,775.00	21,066.67	(63,419.44)	0.28	2.46
DTD 01/31/2022 0.000% 10/07/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER		17327BKK0	50,000,000.00	CITIGRP		99.27	49,634,350.00	51,655.56	(89,122.22)	0.31	2.39
DTD 03/31/2022 0.000% 10/19/2022											
BEDFORD ROW FUNDING CORP COMM PAPER		07644BL18	25,000,000.00	CASTLE		99.17	24,793,650.00	35,177.78	(48,329.17)	0.35	2.42
DTD 02/07/2022 0.000% 11/01/2022											
NATIXIS NY BRANCH COMM PAPER		63873KLG0	25,000,000.00	NATIXIS		98.99	24,746,325.00	3,220.83	(53,383.34)	0.39	2.65
DTD 01/07/2022 0.000% 11/16/2022											
JP MORGAN SECURITIES LLC COMM PAPER		46640QLW9	25,000,000.00	CHASE		98.86	24,715,700.00	17,088.89	(73,188.89)	0.43	2.71
DTD 03/05/2022 0.000% 11/30/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER		17327BN35	50,000,000.00	CITIGRP		98.53	49,265,600.00	4,350.00	(225,483.33)	0.52	2.87
DTD 03/31/2022 0.000% 01/03/2023											
Security Type Sub-Total			1,514,400,000.00				1,508,758,566.60	886,066.61	(2,856,327.48)	0.17	2.04

Certificate of Deposit

ROYAL BANK OF CANADA NY CERT DEPOS		78012UIN92	50,000,000.00	RBC		100.00	49,998,051.00	(1,949.00)	(1,949.00)	0.00	1.60
DTD 06/23/2021 0.200% 07/01/2022											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558UDE9	50,000,000.00	CASTLE		100.00	49,998,037.40	(1,962.60)	(1,962.60)	0.00	1.60
DTD 06/25/2021 0.190% 07/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959RTL4	50,000,000.00	DIRECT		100.00	49,997,997.35	(2,002.65)	(2,002.65)	0.00	1.60
DTD 09/28/2021 0.160% 07/01/2022											



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Certificate of Deposit											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MQM0	75,000,000.00	CHASE			100.00	74,997,076.58	(2,923.42)	(2,923.42)	0.00	1.60
DTD 06/24/2021 0.200% 07/01/2022											
BANK OF MONTREAL CHICAGO CERT DEPOS	06367CGY7	100,000,000.00	BMO			100.00	99,996,102.00	(3,898.00)	(3,898.00)	0.00	1.60
DTD 06/23/2021 0.200% 07/01/2022											
CANADIAN IMP BK COMM NY CERT DEPOS	13606CUC6	100,000,000.00	CIBC			100.00	99,996,102.00	(3,898.00)	(3,898.00)	0.00	1.60
DTD 06/23/2021 0.200% 07/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MRZ0	50,000,000.00	SCOTIA			99.96	49,982,314.70	(17,685.30)	(17,685.30)	0.02	1.77
DTD 10/13/2021 0.180% 07/08/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTR1	50,000,000.00	DIRECT			99.89	49,944,437.25	(55,562.75)	(55,562.75)	0.07	1.77
DTD 10/13/2021 0.170% 07/25/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WHJ7	50,000,000.00	TOR DOM			99.83	49,915,582.45	(84,417.55)	(84,417.55)	0.09	2.09
DTD 10/08/2021 0.190% 08/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RSP6	100,000,000.00	DIRECT			99.83	99,830,251.40	(169,748.60)	(169,748.60)	0.09	2.09
DTD 08/26/2021 0.180% 08/01/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WQC2	25,000,000.00	TOR DOM			99.86	24,966,029.10	(33,970.90)	(33,970.90)	0.09	2.09
DTD 02/03/2022 0.610% 08/02/2022											
BANK OF MONTREAL CHICAGO CERT DEPOS	06367CRL3	50,000,000.00	CHASE			99.81	49,903,769.45	(96,230.55)	(96,230.55)	0.12	2.09
DTD 01/12/2022 0.400% 08/10/2022											
SWEDBANK NY CERT DEPOS	87019VK7	50,000,000.00	DIRECT			99.73	49,865,619.30	(134,380.70)	(134,380.70)	0.18	2.40
DTD 02/25/2022 0.840% 08/31/2022											
SWEDBANK NY CERT DEPOS	87019WAC9	50,000,000.00	DIRECT			99.73	49,866,078.45	(133,921.55)	(133,921.55)	0.18	2.40
DTD 03/02/2022 0.870% 09/01/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WTS4	50,000,000.00	TOR DOM			99.57	49,785,627.90	(214,372.10)	(214,372.10)	0.26	3.08
DTD 03/31/2022 1.400% 09/30/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WJ30	50,000,000.00	TOR DOM			99.26	49,630,174.05	(369,825.95)	(369,825.95)	0.27	3.08
DTD 10/18/2021 0.260% 10/03/2022											



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Certificate of Deposit											
SVENSKA HANDELSBANKEN NY CERT DEPOS	10/14/2021 0.240% 11/01/2022	86959RTU4	50,000,000.00	DIRECT		99.03	49,515,117.00	(484,883.00)	(484,883.00)	0.35	3.08
SWEDBANK NY CERT DEPOS	04/27/2022 1.830% 11/01/2022	87019WBJ3	50,000,000.00	SWEDBK		99.57	49,785,274.50	(214,725.50)	(214,725.50)	0.35	3.08
SWEDBANK NY CERT DEPOS	04/27/2022 1.840% 11/02/2022	87019WBK0	50,000,000.00	SWEDBK		99.57	49,785,269.50	(214,730.50)	(214,730.50)	0.35	3.08
TORONTO DOMINION BANK NY CERT DEPOS	05/06/2022 2.020% 11/07/2022	89114WWK7	50,000,000.00	TOR DOM		99.62	49,809,019.00	(190,981.00)	(190,981.00)	0.37	3.08
ROYAL BANK OF CANADA NY CERT DEPOS	06/01/2022 2.320% 01/03/2023	78012U6B6	50,000,000.00	RBC		99.35	49,677,018.45	(322,981.55)	(322,981.55)	0.53	3.58
BANK OF NOVA SCOTIA HOUUS CERT DEPOS	06/01/2022 2.300% 01/03/2023	06417MYV1	50,000,000.00	SCOTIA		99.34	49,671,933.55	(328,066.45)	(328,066.45)	0.53	3.58
CANADIAN IMP BK COMM NY CERT DEPOS	04/06/2022 1.900% 01/09/2023	13606KF50	50,000,000.00	CIBC		99.11	49,553,923.05	(446,076.95)	(446,076.95)	0.54	3.58
BNP PARIBAS NY BRANCH CERT DEPOS	02/01/2022 0.960% 02/01/2023	05586FYY7	50,000,000.00	BNP		98.45	49,226,350.60	(773,649.40)	(773,649.40)	0.61	3.58
ROYAL BANK OF CANADA NY CERT DEPOS	03/18/2022 1.910% 03/20/2023	78012U4K8	50,000,000.00	RBC		98.80	49,398,502.00	(601,498.00)	(601,498.00)	0.74	3.58
TORONTO DOMINION BANK NY CERT DEPOS	04/21/2022 2.420% 05/01/2023	89114WWB8	50,000,000.00	TOR DOM		99.07	49,533,900.00	(466,100.00)	(466,100.00)	0.85	3.54
CANADIAN IMP BK COMM NY CERT DEPOS	04/27/2022 2.520% 05/01/2023	13606KGV2	50,000,000.00	CIBC		99.15	49,575,150.00	(424,850.00)	(424,850.00)	0.85	3.54
SVENSKA HANDELSBANKEN NY CERT DEPOS	06/08/2022 2.950% 06/07/2023	86959RZV5	50,000,000.00	DIRECT		99.11	49,552,556.00	(447,444.00)	(447,444.00)	0.95	3.92
NORDEA BANK ABP NEW YORK CERT DEPOS	06/08/2022 2.970% 06/14/2023	65558UUF7	50,000,000.00	LOOP		99.32	49,657,650.00	(342,350.00)	(342,350.00)	0.97	3.69
Security Type Sub-Total			1,600,000,000.00				1,593,414,914.03	(6,585,085.97)	(6,585,085.97)	0.29	2.57



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Asset-Backed Security											
HAROT 2019-2 A3		43815MAC0	801,383.72	JPMCHASE		100.06	801,877.21	523.38	500.64	0.13	2.46
DTD 05/29/2019 2.520% 06/21/2023											
TAOT 2019-A A3		89239AAD5	600,658.77	SOC GEN		100.09	601,211.74	662.40	578.68	0.11	2.82
DTD 02/13/2019 2.910% 07/15/2023											
TAOT 2019-B A3		89239JAD6	575,824.35	BAML		100.07	576,209.06	476.56	408.85	0.13	2.51
DTD 05/08/2019 2.570% 08/15/2023											
HAROT 2019-3 A3		43815NAC8	956,410.49	SOCGEN		99.92	955,634.46	(768.09)	(773.78)	0.19	1.85
DTD 08/27/2019 1.780% 08/15/2023											
TAOT 2019-C A3		89238JAD2	843,885.80	JPM		99.97	843,669.01	(209.88)	(214.75)	0.17	1.93
DTD 08/14/2019 1.910% 09/15/2023											
TLOT 2021-A A2		89238EAB2	2,165,629.26	JPMCHAS		99.57	2,156,407.58	(8,944.04)	(9,081.29)	0.20	0.62
DTD 04/21/2021 0.270% 09/20/2023											
HAROT 2021-2 A3		43811JAB3	7,583,254.80	CITIGRP		99.58	7,551,753.20	(31,431.08)	(31,462.40)	1.37	0.79
DTD 05/26/2021 0.490% 11/15/2023											
BMWLT 2021-2 A2		09690AAB9	6,001,698.56	WELLS_F		99.40	5,965,600.74	(35,716.12)	(35,853.49)	0.24	0.62
DTD 09/15/2021 0.190% 11/27/2023											
JDOT 2019-B A3		477870AC3	322,044.36	RBC		99.94	321,846.50	(129.49)	(175.20)	0.22	2.25
DTD 07/24/2019 2.210% 12/15/2023											
TAOT 2019-D A3		89233MAD5	1,515,911.14	BARCLAYS		99.82	1,513,190.08	(2,611.61)	(2,680.58)	0.28	2.04
DTD 11/13/2019 1.920% 01/16/2024											
TAOT 2021-B A3		89190GAB3	14,703,775.45	CITIGRP		99.57	14,640,243.38	(63,261.52)	(63,370.77)	1.54	0.74
DTD 06/14/2021 0.460% 01/16/2024											
MBALT 2021-B A2		58769KAC8	14,738,491.34	JPMCHAS		99.47	14,660,287.43	(76,968.83)	(77,455.70)	0.32	0.57
DTD 06/29/2021 0.220% 01/16/2024											
HAROT 2019-4 A3		43813VAC2	3,232,298.88	CITI		99.69	3,222,285.54	(9,437.34)	(9,798.01)	0.37	2.03
DTD 11/26/2019 1.830% 01/18/2024											
HART 2019-B A3		44891JAC2	789,490.88	RBC CAP		99.97	789,251.74	(202.74)	(225.30)	0.20	1.96
DTD 11/06/2019 1.940% 02/15/2024											
MBART 2019-1 A3		58769TAD7	1,438,748.71	MIZUHO		99.90	1,437,375.71	(1,174.88)	(1,297.42)	0.22	2.00
DTD 09/25/2019 1.940% 03/15/2024											
TLOT 2021-A A3		89238EAC0	4,500,000.00	JPMCHAS		97.90	4,405,571.10	(93,903.75)	(94,112.47)	0.71	1.57
DTD 04/21/2021 0.390% 04/22/2024											
HAROT 2020-1 A3		43813RAC1	5,120,430.30	JPM_CHAS		99.44	5,091,862.40	(27,564.31)	(28,130.61)	0.45	1.92
DTD 02/26/2020 1.610% 04/22/2024											



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Asset-Backed Security											
TAOT 2020-A A3		89232HAC9	7,248,651.15	MUFG		99.45	7,208,438.53	(39,689.27)	(39,982.27)	0.37	1.96
DTD 02/12/2020 1.660% 05/15/2024											
TAOT 2021-C A2		89239BAB7	8,271,726.43	BARC		99.10	8,197,255.25	(73,845.84)	(74,026.09)	0.38	0.68
DTD 09/27/2021 0.200% 05/15/2024											
HART 2021-B A2		44934KAB0	11,002,618.61	CITIGRP		99.33	10,929,128.82	(72,491.85)	(72,821.89)	0.31	0.60
DTD 07/28/2021 0.240% 05/15/2024											
HAROT 2021-A A2		43815GAB5	8,482,840.22	BK AMER		98.87	8,387,052.84	(95,565.13)	(95,618.68)	0.48	0.99
DTD 11/24/2021 0.390% 05/21/2024											
BMWLT 2022-1 A2		05601XAB5	7,052,814.96	MITSU		99.08	6,987,724.53	(65,086.20)	(65,087.00)	1.90	1.16
DTD 01/19/2022 0.670% 05/28/2024											
JDOT 2021-B A2		47789QAB6	17,737,269.42	MITSU		98.79	17,523,506.94	(213,361.62)	(213,491.84)	0.42	0.87
DTD 07/21/2021 0.250% 06/17/2024											
MBART 2021-1 A2		58772WAB9	13,740,201.88	MIZUHO		99.21	13,632,132.44	(106,705.04)	(107,079.69)	0.34	0.60
DTD 09/22/2021 0.210% 07/15/2024											
JOHN DEERE OWNER TRUST		47789KAC7	2,521,491.15	BOFA		99.02	2,496,830.97	(24,506.11)	(24,586.29)	0.43	1.57
DTD 03/11/2020 1.100% 08/15/2024											
TAOT 2021-D A2		89238JAB1	7,805,704.07	RBC		99.00	7,727,736.79	(77,907.18)	(77,920.83)	2.12	0.78
DTD 11/15/2021 0.310% 08/15/2024											
CHAIT 2012-A7 A7		161571FQ2	10,000,000.00	JPMCHASE		99.99	9,999,040.00	(61,116.25)	(27,575.18)	2.16	2.16
DTD 10/09/2012 2.160% 09/15/2024											
TAOT 2022-A A2		89239KAB7	5,000,000.00	MIZUHO		98.81	4,940,446.00	(59,420.00)	(59,440.48)	0.56	1.27
DTD 01/31/2022 0.740% 10/15/2024											
HART 2021-C A2A		44935FAB0	10,519,432.20	SMBC		98.86	10,398,985.75	(119,834.22)	(119,964.38)	0.46	0.86
DTD 11/17/2021 0.360% 10/15/2024											
JDOT 2022-A A2		47787JAB4	6,500,000.00	BOFA		98.97	6,432,901.80	(66,742.65)	(66,781.67)	0.72	2.35
DTD 03/16/2022 1.900% 11/15/2024											
MBALT 2021-B A3		58769KAD6	16,500,000.00	JPMCHAS		96.83	15,977,392.20	(521,362.05)	(521,732.24)	1.16	1.76
DTD 06/29/2021 0.400% 11/15/2024											
BMWLT 2021-2 A3		09690AAC7	7,500,000.00	WELLS_F		97.06	7,279,623.75	(219,602.25)	(219,788.97)	0.94	1.53
DTD 09/15/2021 0.330% 12/26/2024											
BMWOT 2022-A A2A		05602RAB7	10,750,000.00	RBC		99.38	10,683,361.83	(65,865.25)	(65,900.94)	0.81	2.78
DTD 05/18/2022 2.520% 12/26/2024											
CHAIT 2020-A1 A1		161571HP2	8,000,000.00	JPMCHASE		99.26	7,940,832.80	(57,334.40)	(58,217.58)	2.49	1.83
DTD 02/18/2020 1.530% 01/15/2025											



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
TAOT 2022-B A2A		89238FAB9	8,250,000.00	MITSU		99.35	8,196,021.90	(53,618.40)	(53,646.59)	0.80	2.62
DTD 04/13/2022 2.350% 01/15/2025											
BWMLT 2022-1 A3		05601XAC3	8,250,000.00	MITSU		96.71	7,978,358.85	(270,407.78)	(270,580.94)	2.70	2.34
DTD 01/19/2022 1.100% 03/25/2025											
HAROT 2021-2 A3		43811JAC1	10,000,000.00	WELLS_F		96.83	9,682,793.00	(196,113.25)	(210,100.05)	1.08	1.37
DTD 05/26/2021 0.330% 08/15/2025											
HAROT 2021-2 A3		43811JAC1	19,000,000.00	CITIGRP		96.83	18,397,306.70	(601,952.30)	(602,145.00)	1.08	1.37
DTD 05/26/2021 0.330% 08/15/2025											
TAOT 2021-B A3		89190GAC1	37,000,000.00	CITIGRP		96.23	35,606,639.20	(1,389,375.90)	(1,390,317.29)	1.14	1.40
DTD 06/14/2021 0.260% 11/17/2025											
TAOT 2021-C A3		89239BAC5	12,000,000.00	BARC		95.24	11,429,361.60	(569,682.00)	(569,850.63)	1.47	1.82
DTD 09/27/2021 0.430% 01/15/2026											
HART 2021-B A3		44934KAC8	17,000,000.00	CITIGRP		96.08	16,332,763.60	(663,484.50)	(664,261.55)	1.29	1.52
DTD 07/28/2021 0.380% 01/15/2026											
HAROT 2021-4 A3		43815GAC3	7,750,000.00	BK AMER		95.54	7,404,441.45	(343,924.85)	(344,160.39)	1.67	2.18
DTD 11/24/2021 0.880% 01/21/2026											
JDOT 2021-B A3		47789OAC4	13,500,000.00	MITSU		94.55	12,764,282.40	(734,513.40)	(734,757.93)	1.59	2.05
DTD 07/21/2021 0.520% 03/16/2026											
TAOT 2021-D A3		89238JAC9	7,000,000.00	RBC		95.50	6,685,336.00	(314,514.90)	(314,535.99)	1.58	1.94
DTD 11/15/2021 0.710% 04/15/2026											
HART 2021-C A3		44935FAD6	5,500,000.00	SMBC		95.40	5,247,084.15	(251,688.25)	(251,857.42)	1.60	1.97
DTD 11/17/2021 0.740% 05/15/2026											
TAOT 2022-A A3		89239KAC5	4,250,000.00	MIZUHO		96.20	4,088,402.25	(160,875.25)	(160,943.61)	1.78	2.23
DTD 01/31/2022 1.230% 06/15/2026											
MBART 2021-1 A3		58772WAC7	21,000,000.00	MIZUHO		95.65	20,085,723.00	(911,530.20)	(911,978.72)	1.35	1.60
DTD 09/22/2021 0.460% 06/15/2026											
BWVOT 2022-A A3		05602RAD3	14,000,000.00	RBC		98.99	13,858,048.40	(141,223.60)	(141,244.13)	1.96	3.47
DTD 05/18/2022 3.210% 08/25/2026											
TAOT 2022-B A3		89238FAD5	12,000,000.00	MITSU		98.86	11,863,702.80	(136,016.40)	(136,030.13)	2.03	3.22
DTD 04/13/2022 2.930% 09/15/2026											
JDOT 2022-A A3		47787JAC2	8,000,000.00	BOFA		97.40	7,792,095.20	(206,135.20)	(206,250.30)	1.97	2.98
DTD 03/16/2022 2.320% 09/16/2026											
AMXCA 2022-2 A		02582JIT8	20,000,000.00	BARCLAY		99.77	19,954,450.00	(41,126.00)	(41,218.42)	2.70	3.44
DTD 05/24/2022 3.390% 05/17/2027											



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2022**

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total			449,022,686.90			439,643,478.62	(9,277,278.83)	(9,267,038.71)		1.22	1.68
Managed Account Sub-Total			12,059,552,787.08			11,829,414,984.31	(181,624,276.91)	(188,910,680.56)		1.21	2.56
Securities Sub-Total			\$12,059,552,787.08			\$11,829,414,984.31	(\$181,624,276.91)	(\$188,910,680.56)		1.21	2.56%
Accrued Interest						\$22,422,926.34					
Total Investments						\$11,851,837,910.65					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	05/26/22	06/01/22	FHMS K047 AZ DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	75,000,000.00	(75,708,984.38)	0.00	(75,708,984.38)			
	05/31/22	06/03/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	23,518,102.04	(23,464,818.84)	(3,206.30)	(23,468,025.14)			
	06/01/22	06/01/22	CANTOR FITZGERALD REPO AGRMT DTD 06/01/2022 0.750% 06/02/2022	REI360917	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/01/22	06/01/22	BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MYV1	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	06/01/22	06/01/22	BNP PARIBAS NY BRANCH COMM PAPER DTD 05/19/2022 0.000% 06/02/2022	09659CF29	106,000,000.00	(105,997,615.00)	0.00	(105,997,615.00)			
	06/01/22	06/01/22	ROYAL BANK OF CANADA NY CERT DEPOS	78012U6B6	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	06/02/22	06/02/22	BNP PARIBAS NY BRANCH COMM PAPER DTD 05/19/2022 0.000% 06/03/2022	09659CF37	89,000,000.00	(88,997,997.50)	0.00	(88,997,997.50)			
	06/02/22	06/02/22	CANTOR FITZGERALD REPO AGRMT DTD 06/02/2022 0.750% 06/03/2022	REI360925	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/03/22	06/03/22	BNP PARIBAS NY BRANCH COMM PAPER DTD 05/19/2022 0.000% 06/06/2022	09659CF60	54,000,000.00	(53,996,355.00)	0.00	(53,996,355.00)			
	06/03/22	06/03/22	CANTOR FITZGERALD REPO AGRMT DTD 06/03/2022 0.750% 06/06/2022	REI362418	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/06/22	06/06/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BF71	79,000,000.00	(78,998,222.50)	0.00	(78,998,222.50)			
	06/06/22	06/06/22	CANTOR FITZGERALD REPO AGRMT DTD 06/06/2022 0.750% 06/07/2022	REI362426	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/06/22	06/13/22	MET TOWER GLOBAL FUNDING NOTES DTD 06/13/2022 3.700% 06/13/2025	58989V2E3	35,000,000.00	(34,965,700.00)	0.00	(34,965,700.00)			
	06/07/22	06/07/22	CANTOR FITZGERALD REPO AGRMT DTD 06/07/2022 0.730% 06/08/2022	REI362434	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/07/22	06/07/22	LA FAYETTE ASSET SECURIT COMM PAPER	50286MF89	78,000,000.00	(77,998,245.00)	0.00	(77,998,245.00)			
			DTD 01/08/2022 0.000% 06/08/2022								



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	06/07/22	06/08/22	SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RZV5	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 06/08/2022 2.950% 06/07/2023								
	06/07/22	06/08/22	NORDEA BANK ABP NEW YORK CERT DEPOS	65558UUF7	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 06/08/2022 2.970% 06/14/2023								
	06/08/22	06/08/22	CANTOR FITZGERALD REPO AGRMT	REI362442	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
			DTD 06/08/2022 0.720% 06/09/2022								
	06/08/22	06/13/22	BANK OF NY MELLON CORP CORPORATE NOTES	06406RBF3	20,000,000.00	(20,000,000.00)	0.00	(20,000,000.00)			
			DTD 06/13/2022 3.430% 06/13/2025								
	06/09/22	06/09/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BFA4	176,000,000.00	(175,996,040.00)	0.00	(175,996,040.00)			
			DTD 06/09/2022 0.000% 06/10/2022								
	06/09/22	06/09/22	CANTOR FITZGERALD REPO AGRMT	REI362459	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
			DTD 06/09/2022 0.720% 06/10/2022								
	06/09/22	06/10/22	US TREASURY N/B NOTES	91282CEQ0	50,000,000.00	(49,652,343.75)	(97,146.74)	(49,749,490.49)			
			DTD 05/15/2022 2.750% 05/15/2025								
	06/09/22	06/10/22	FEDERAL HOME LOAN BANK NOTES	3130ASD55	50,000,000.00	(49,884,000.00)	0.00	(49,884,000.00)			
			DTD 06/10/2022 2.750% 06/28/2024								
	06/09/22	06/10/22	US TREASURY NOTES	912828ZW3	50,000,000.00	(45,994,140.63)	(55,593.92)	(46,049,734.55)			
			DTD 06/30/2020 0.250% 06/30/2025								
	06/10/22	06/10/22	MORGAN STANLEY LIQ GOVVT-INST FUND	61747C707	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 06/10/2022 0.710% 06/13/2022								
	06/10/22	06/10/22	CANTOR FITZGERALD REPO AGRMT	REI362467	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
			DTD 06/10/2022 0.710% 06/13/2022								
	06/10/22	06/13/22	US TREASURY NOTES	9128286Z8	50,000,000.00	(48,742,187.50)	(396,408.84)	(49,138,596.34)			
			DTD 06/30/2019 1.750% 06/30/2024								
	06/10/22	06/13/22	US TREASURY NOTES	912828D56	50,000,000.00	(49,279,296.88)	(387,085.64)	(49,666,382.52)			
			DTD 08/15/2014 2.375% 08/15/2024								
	06/13/22	06/13/22	CANTOR FITZGERALD REPO AGRMT	REI362475	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
			DTD 06/13/2022 0.660% 06/14/2022								
	06/13/22	06/14/22	US TREASURY NOTES	912828Y87	50,000,000.00	(48,324,218.75)	(323,895.03)	(48,648,113.78)			
			DTD 07/31/2019 1.750% 07/31/2024								



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	06/14/22	06/14/22	CANTOR FITZGERALD REPO AGRMT DTD 06/14/2022 0.650% 06/15/2022	RE1362483	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/14/22	06/14/22	MORGAN STANLEY LIQ GOV'T-INST FUND	61747C707	59,000,000.00	(59,000,000.00)	0.00	(59,000,000.00)			
	06/15/22	06/15/22	CANTOR FITZGERALD REPO AGRMT DTD 06/15/2022 0.650% 06/16/2022	RE1362491	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/16/22	06/16/22	CANTOR FITZGERALD REPO AGRMT DTD 06/16/2022 1.400% 06/17/2022	RE1362509	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/17/22	06/17/22	CANTOR FITZGERALD REPO AGRMT DTD 06/17/2022 1.400% 06/21/2022	RE1362517	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/21/22	06/21/22	CANTOR FITZGERALD REPO AGRMT DTD 06/21/2022 1.400% 06/22/2022	RE1362525	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/22/22	06/22/22	CANTOR FITZGERALD REPO AGRMT DTD 06/22/2022 1.400% 06/23/2022	RE1362533	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/22/22	07/01/22	INTER-AMERICAN DEVEL BK NOTES DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	60,000,000.00	(59,994,000.00)	0.00	(59,994,000.00)			
	06/23/22	06/23/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	29,000,000.00	(29,000,000.00)	0.00	(29,000,000.00)			
	06/23/22	06/23/22	CANTOR FITZGERALD REPO AGRMT DTD 06/23/2022 1.400% 06/24/2022	RE1362541	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/23/22	06/28/22	FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024	3137BEXT3	65,470,000.00	(64,406,112.50)	(131,103.68)	(64,537,216.18)			
	06/23/22	06/28/22	FHMS K055 A2 DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	(81,239,628.91)	(167,396.63)	(81,407,025.54)			
	06/24/22	06/24/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	470,000,000.00	(470,000,000.00)	0.00	(470,000,000.00)			
	06/24/22	06/24/22	MORGAN STANLEY LIQ GOV'T-INST FUND	61747C707	470,000,000.00	(470,000,000.00)	0.00	(470,000,000.00)			
	06/24/22	06/24/22	CANTOR FITZGERALD REPO AGRMT DTD 06/24/2022 1.400% 06/27/2022	RE1362558	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/24/22	06/27/22	US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	(94,679,687.50)	(168,853.59)	(94,848,541.09)			
	06/27/22	06/27/22	CANTOR FITZGERALD REPO AGRMT DTD 06/27/2022 1.450% 06/28/2022	RE1362566	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			



Managed Account Security Transactions & Interest

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	06/27/22	06/28/22	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	(45,480,468.75)	(40,760.87)	(45,521,229.62)			
	06/27/22	06/30/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TKC8	15,000,000.00	(14,985,750.00)	0.00	(14,985,750.00)			
	06/28/22	06/28/22	DTD 06/30/2022 3.950% 06/30/2025 CANTOR FITZGERALD REPO AGRMT	RE1362574	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	06/29/22	06/29/22	DTD 06/28/2022 1.500% 06/29/2022 CANTOR FITZGERALD REPO AGRMT	RE1362582	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	06/29/22	06/29/22	DTD 06/29/2022 1.500% 06/30/2022 FEDERATED GOVT OBLIGATIONS FUND	608919718	117,000,000.00	(117,000,000.00)	0.00	(117,000,000.00)			
	06/29/22	06/30/22	US TREASURY NOTES	91282CAK7	100,000,000.00	(96,636,718.75)	(36,345.11)	(96,673,063.86)			
	06/29/22	06/30/22	DTD 09/15/2020 0.125% 09/15/2023 FHMS K068 A2	3137FBBX3	81,306,000.00	(79,984,777.50)	(212,470.65)	(80,197,248.15)			
	06/30/22	06/30/22	DTD 10/27/2017 3.244% 08/01/2027 CANTOR FITZGERALD REPO AGRMT	RE1362590	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	06/30/22	06/30/22	DTD 06/30/2022 1.450% 07/05/2022								
Transaction Type Sub-Total					4,985,794,102.04	(4,960,407,309.64)	(2,020,267.00)	(4,962,427,576.64)			

INTEREST

06/01/22	06/25/22		FHMS KJ33 A1	3137F9ZD6	2,528,361.24	0.00	927.06	927.06			
06/01/22	06/25/22		DTD 02/01/2021 0.440% 12/01/2025 FHMS K033 A2	3137B4WB8	2,800,000.00	0.00	7,140.00	7,140.00			
06/01/22	06/25/22		DTD 10/01/2013 3.060% 07/01/2023 FHMS KJ36 A1	3137H4RZ5	2,287,504.78	0.00	2,474.32	2,474.32			
06/01/22	06/25/22		DTD 12/01/2021 1.298% 12/01/2026 FHMS KJ34 A1	3137H1LS3	7,280,069.14	0.00	4,131.43	4,131.43			
06/01/22	06/25/22		FHMS K045 A2	3137BHXJ1	23,206,559.18	0.00	58,150.27	58,150.27			
06/01/22	06/25/22		DTD 05/01/2015 3.023% 01/01/2025 FHLMC SERIES K037 A2	3137B7YY9	59,843,000.00	0.00	174,043.37	174,043.37			
06/01/22	06/25/22		DTD 03/01/2014 3.490% 01/01/2024 FHMS KJ23 A1	3137FKS00	60,000,000.00	0.00	184,150.02	184,150.02			
			DTD 01/29/2019 3.683% 10/01/2025								



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For the Month Ending June 30, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/01/22	06/25/22	FHMS KJ39 A1	3137H73W1	45,447,486.17	0.00	104,150.50	104,150.50			
			DTD 04/01/2022 2.750% 04/01/2027								
	06/01/22	06/25/22	FHMS K052 A1	3137BM7C4	50,000.00	0.00	137,833.35	137,833.35			
			DTD 12/01/2015 3.308% 09/01/2025								
	06/01/22	06/25/22	FHMS K732 AM	3137FG7G4	25,000,000.00	0.00	77,083.33	77,083.33			
			DTD 06/28/2018 3.700% 05/01/2025								
	06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P	3137FLG44	50,000,000.00	0.00	135,125.00	135,125.00			
			DTD 07/01/2017 3.243% 04/01/2027								
	06/01/22	06/25/22	FHMS K726 A1	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			
			DTD 06/01/2017 2.700% 10/01/2025								
	06/01/22	06/25/22	FHMS K733 A2	3137FXO7	3,330,000.00	0.00	10,406.25	10,406.25			
			DTD 11/09/2018 3.750% 08/01/2025								
	06/01/22	06/25/22	FHMS K729 A2	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
			DTD 12/01/2017 3.136% 10/01/2024								
	06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P	3137FLJ3	36,557,817.00	0.00	94,958.93	94,958.93			
			DTD 08/01/2017 3.117% 06/01/2027								
	06/01/22	06/25/22	FHMS K050 A2	3137BLW95	30,000,000.00	0.00	83,349.99	83,349.99			
			DTD 11/01/2015 3.334% 08/01/2025								
	06/01/22	06/25/22	FRESB 2021-SB82 A5	30318CAA5	4,181,407.58	0.00	2,334.63	2,334.63			
			DTD 01/01/2021 0.670% 11/01/2025								
	06/01/22	06/25/22	FHMS KJ32 A1	3137F72U8	956,104.56	0.00	411.13	411.13			
			DTD 11/01/2020 0.516% 06/01/2025								
	06/01/22	06/25/22	FHMS K729 A2	3137FQXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
			DTD 01/01/2020 2.525% 10/01/2026								
	06/01/22	06/25/22	FRESB 2021-SB83	30318NAA1	3,797,713.76	0.00	1,964.02	1,964.02			
			DTD 02/01/2021 0.670% 01/01/2026								
	06/01/22	06/25/22	FHMS K736 A2	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01			
			DTD 09/01/2019 2.282% 07/01/2026								
	06/01/22	06/25/22	FRESB 2022-SB97	30311SAA7	22,000,000.00	0.00	32,609.34	32,609.34			
			DTD 04/01/2022 1.780% 02/01/2027								
	06/01/22	06/25/22	FHMS K034 A2	3137B5JM6	25,000,000.00	0.00	73,562.50	73,562.50			
			DTD 11/01/2013 3.531% 07/01/2023								
	06/01/22	06/25/22	FHMS KMP1 A2	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
			DTD 09/01/2017 2.982% 08/01/2024								



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INTEREST											
06/01/22	06/25/22	FHLMC SERIES K049 A2	3137BLMZ8	10,000,000.00	0.00	25,083.33	25,083.33				
		DTD 10/01/2015 3.010% 07/01/2025									
06/01/22	06/25/22	FHMS K062 A2	3137BUX60	28,867,855.00	0.00	82,105.00	82,105.00				
		DTD 02/01/2017 3.413% 12/01/2026									
06/04/22	06/04/22	FREDDIE MAC NOTES	3137EAF2	62,000,000.00	0.00	77,500.00	77,500.00				
		DTD 12/04/2020 0.250% 12/04/2023									
06/07/22	06/07/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVQ9	30,000,000.00	0.00	67,500.00	67,500.00				
		DTD 06/10/2021 0.450% 06/07/2024									
06/09/22	06/09/22	FFCB FLOATING NOTES	3133ELH72	45,000,000.00	0.00	88,275.00	88,275.00				
		DTD 06/09/2020 1.850% 06/09/2023									
06/13/22	06/13/22	FEDERAL HOME LOAN BANK NOTES	3130A3GE8	60,000,000.00	0.00	825,000.00	825,000.00				
		DTD 11/06/2014 2.750% 12/13/2024									
06/13/22	06/13/22	TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA)	89236TJ55	10,000,000.00	0.00	9,761.11	9,761.11				
		DTD 12/13/2021 1.880% 06/13/2023									
06/15/22	06/15/22	TAOT 2022-A A2	89239KAB7	5,000,000.00	0.00	3,083.34	3,083.34				
		DTD 01/31/2022 0.740% 10/15/2024									
06/15/22	06/15/22	TAOT 2019-B A3	89239JAD6	780,070.00	0.00	1,670.65	1,670.65				
		DTD 05/08/2019 2.570% 08/15/2023									
06/15/22	06/15/22	TAOT 2021-C A2	89239BAB7	9,197,191.81	0.00	1,532.87	1,532.87				
		DTD 09/27/2021 0.200% 05/15/2024									
06/15/22	06/15/22	TAOT 2022-A A3	89239KAC5	4,250,000.00	0.00	4,356.25	4,356.25				
		DTD 01/31/2022 1.230% 06/15/2026									
06/15/22	06/15/22	TAOT 2022-B A3	89238FAD5	12,000,000.00	0.00	29,300.00	29,300.00				
		DTD 04/13/2022 2.930% 09/15/2026									
06/15/22	06/15/22	MBART 2021-1 A2	58772WAB9	15,511,852.60	0.00	2,714.57	2,714.57				
		DTD 09/22/2021 0.210% 07/15/2024									
06/15/22	06/15/22	HART 2021-B A3	44934KAC8	17,000,000.00	0.00	5,383.34	5,383.34				
		DTD 07/28/2021 0.380% 01/15/2026									
06/15/22	06/15/22	TAOT 2021-D A2	89238JAB1	8,547,470.64	0.00	2,208.09	2,208.09				
		DTD 11/15/2021 0.310% 08/15/2024									
06/15/22	06/15/22	TAOT 2019-C A3	89238JAD2	1,062,984.05	0.00	1,691.91	1,691.91				
		DTD 08/14/2019 1.910% 09/15/2023									



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/15/22	06/15/22	JDOT 2019-B A3	477870AC3	385,102.16	0.00	709.23	709.23			
			DTD 07/24/2019 2.210% 12/15/2023								
	06/15/22	06/15/22	HART 2021-B A2	44934KAB0	12,485,510.85	0.00	2,497.09	2,497.09			
			DTD 07/28/2021 0.240% 05/15/2024								
	06/15/22	06/15/22	TAOT 2021-C A3	89239BAC5	12,000,000.00	0.00	4,300.00	4,300.00			
			DTD 09/27/2021 0.430% 01/15/2026								
	06/15/22	06/15/22	HART 2019-B A3	44891JAC2	960,618.72	0.00	1,553.00	1,553.00			
			DTD 11/06/2019 1.940% 02/15/2024								
	06/15/22	06/15/22	CHAIT 2012-A7 A7	161571FQ2	10,000,000.00	0.00	18,000.00	18,000.00			
			DTD 10/09/2012 2.160% 09/15/2024								
	06/15/22	06/15/22	TAOT 2021-D A3	89238JAC9	7,000,000.00	0.00	4,141.67	4,141.67			
			DTD 11/15/2021 0.710% 04/15/2026								
	06/15/22	06/15/22	HAROT 2021-2 A3	43811JAB3	9,144,478.60	0.00	1,295.46	1,295.46			
			DTD 05/26/2021 0.490% 11/15/2023								
	06/15/22	06/15/22	JDOT 2022-A A3	47787JAC2	8,000,000.00	0.00	15,466.66	15,466.66			
			DTD 03/16/2022 2.320% 09/16/2026								
	06/15/22	06/15/22	CHAIT 2020-A1 A1	161571HP2	8,000,000.00	0.00	10,200.00	10,200.00			
			DTD 02/18/2020 1.530% 01/15/2025								
	06/15/22	06/15/22	JDOT 2021-B A2	47789QAB6	19,562,865.92	0.00	4,075.61	4,075.61			
			DTD 07/21/2021 0.250% 06/17/2024								
	06/15/22	06/15/22	TAOT 2021-B A3	89190GAB3	17,258,427.90	0.00	2,013.47	2,013.47			
			DTD 06/14/2021 0.460% 01/16/2024								
	06/15/22	06/15/22	TAOT 2021-B A3	89190GAC1	37,000,000.00	0.00	8,016.68	8,016.68			
			DTD 06/14/2021 0.260% 11/17/2025								
	06/15/22	06/15/22	TAOT 2022-B A2A	89238FAB9	8,250,000.00	0.00	16,156.25	16,156.25			
			DTD 04/13/2022 2.350% 01/15/2025								
	06/15/22	06/15/22	MBART 2021-1 A3	58772WAC7	21,000,000.00	0.00	8,049.99	8,049.99			
			DTD 09/22/2021 0.460% 06/15/2026								
	06/15/22	06/15/22	HART 2021-C A3	44935FAD6	5,500,000.00	0.00	3,391.67	3,391.67			
			DTD 11/17/2021 0.740% 05/15/2026								
	06/15/22	06/15/22	MBART 2019-1 A3	58769TAD7	1,735,182.82	0.00	2,805.21	2,805.21			
			DTD 09/25/2019 1.940% 03/15/2024								
	06/15/22	06/15/22	JOHN DEERE OWNER TRUST	47789KAC7	2,741,838.25	0.00	2,513.35	2,513.35			
			DTD 03/11/2020 1.100% 08/15/2024								



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INTEREST											
	06/15/22	06/15/22	JDOT 2019-A A3	47789JAD8	11,780.46	0.00	28.54	28.54			
			DTD 03/13/2019 2.910% 07/15/2023								
	06/15/22	06/15/22	TAOT 2020-A A3	89232HAC9	8,089,683.00	0.00	11,190.73	11,190.73			
			DTD 02/12/2020 1.660% 05/15/2024								
	06/15/22	06/15/22	JDOT 2022-A A2	47787JAB4	6,500,000.00	0.00	10,291.66	10,291.66			
			DTD 03/16/2022 1.900% 11/15/2024								
	06/15/22	06/15/22	AMXCA 2022-2 A	02582JJT8	20,000,000.00	0.00	39,550.00	39,550.00			
			DTD 05/24/2022 3.390% 05/17/2027								
	06/15/22	06/15/22	HAROT 2019-3 A3	43815NAC8	1,180,406.15	0.00	1,750.94	1,750.94			
			DTD 08/27/2019 1.780% 08/15/2023								
	06/15/22	06/15/22	MBALT 2021-B A3	58769KAD6	16,500,000.00	0.00	5,499.99	5,499.99			
			DTD 06/29/2021 0.400% 11/15/2024								
	06/15/22	06/15/22	HART 2021-C A2A	44935FAB0	11,514,512.76	0.00	3,454.35	3,454.35			
			DTD 11/17/2021 0.360% 10/15/2024								
	06/15/22	06/15/22	JDOT 2021-B A3	47789QAC4	13,500,000.00	0.00	5,850.00	5,850.00			
			DTD 07/21/2021 0.520% 03/16/2026								
	06/15/22	06/15/22	MBALT 2021-B A2	58769KAC8	16,785,060.87	0.00	3,077.26	3,077.26			
			DTD 06/29/2021 0.220% 01/16/2024								
	06/15/22	06/15/22	TAOT 2019-D A3	89233MAD5	1,741,064.73	0.00	2,785.70	2,785.70			
			DTD 11/13/2019 1.920% 01/16/2024								
	06/15/22	06/15/22	HAROT 2021-2 A3	43811JAC1	29,000,000.00	0.00	7,975.00	7,975.00			
			DTD 05/26/2021 0.330% 08/15/2025								
	06/15/22	06/15/22	TAOT 2019-A A3	89239AAD5	852,290.05	0.00	2,066.80	2,066.80			
			DTD 02/13/2019 2.910% 07/15/2023								
	06/17/22	06/17/22	FANNIE MAE NOTES	3135G04Z3	50,000,000.00	0.00	125,000.00	125,000.00			
			DTD 06/19/2020 0.500% 06/17/2025								
	06/17/22	06/17/22	INTL BANK OF RECON AND DEV SN (FLOATER)	45906M2B6	10,000,000.00	0.00	21,800.00	21,800.00			
			DTD 06/16/2020 1.930% 06/17/2024								
	06/18/22	06/18/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TJH9	15,000,000.00	0.00	37,500.00	37,500.00			
			DTD 06/18/2021 0.500% 06/18/2024								
	06/18/22	06/18/22	HAROT 2019-1 A3	43814WAC9	130,965.84	0.00	308.86	308.86			
			DTD 02/27/2019 2.830% 03/20/2023								



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INTEREST											
	06/18/22	06/18/22	HAROT 2019-4 A3	43813VAC2	3,647,812.95	0.00	5,562.92	5,562.92			
			DTD 11/26/2019 1.830% 01/18/2024								
	06/20/22	06/20/22	TLOT 2021-A A2	89238EAB2	2,618,269.62	0.00	589.11	589.11			
			DTD 04/21/2021 0.270% 09/20/2023								
	06/20/22	06/20/22	TLOT 2021-A A3	89238EAC0	4,500,000.00	0.00	1,462.50	1,462.50			
			DTD 04/21/2021 0.390% 04/22/2024								
	06/21/22	06/21/22	TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	89236TJ5	20,000,000.00	0.00	40,500.62	40,500.62			
			DTD 06/18/2021 1.790% 06/18/2024								
	06/21/22	06/21/22	HAROT 2019-2 A3	43815MAC0	1,134,279.00	0.00	2,381.99	2,381.99			
			DTD 05/29/2019 2.520% 06/21/2023								
	06/21/22	06/21/22	HAROT 2020-1 A3	43813RAC1	5,648,966.60	0.00	7,579.03	7,579.03			
			DTD 02/26/2020 1.610% 04/22/2024								
	06/21/22	06/21/22	HAROT 2021-4 A3	43815GAC3	7,750,000.00	0.00	5,683.33	5,683.33			
			DTD 11/24/2021 0.880% 01/21/2026								
	06/21/22	06/21/22	HAROT 2021-4 A2	43815GAB5	9,280,382.61	0.00	3,016.12	3,016.12			
			DTD 11/24/2021 0.390% 05/21/2024								
	06/25/22	06/25/22	BMWLT 2022-1 A3	05601XAC3	8,250,000.00	0.00	7,562.50	7,562.50			
			DTD 01/19/2022 1.100% 03/25/2025								
	06/25/22	06/25/22	BMWLT 2021-2 A3	09690AAC7	7,500,000.00	0.00	2,062.50	2,062.50			
			DTD 09/15/2021 0.330% 12/26/2024								
	06/25/22	06/25/22	BMWLT 2021-2 A2	09690AAB9	7,153,994.10	0.00	1,132.71	1,132.71			
			DTD 09/15/2021 0.190% 11/27/2023								
	06/25/22	06/25/22	BMWLT 2022-1 A2	05601XAB5	7,750,000.00	0.00	4,327.08	4,327.08			
			DTD 01/19/2022 0.670% 05/28/2024								
	06/25/22	07/12/22	BMWOT 2022-A A3	05602RAD3	14,000,000.00	0.00	46,188.33	46,188.33			
			DTD 05/18/2022 3.210% 08/25/2026								
	06/25/22	07/12/22	BMWOT 2022-A A2A	05602RAB7	10,750,000.00	0.00	27,842.50	27,842.50			
			DTD 05/18/2022 2.520% 12/26/2024								
	06/26/22	06/26/22	FREDDIE MAC NOTES	3137EAES4	23,000,000.00	0.00	28,750.00	28,750.00			
			DTD 06/26/2020 0.250% 06/26/2023								
	06/30/22	06/30/22	STONECASTLE FICA	FICAMF003	0.00	0.00	14,657.54	14,657.54			
			US TREASURY NOTES	912828S35	175,000,000.00	0.00	1,203,125.00	1,203,125.00			
	06/30/22	06/30/22	US TREASURY NOTES								
			DTD 06/30/2016 1.375% 06/30/2023								



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INTEREST											
	06/30/22	06/30/22	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	9,236.67	9,236.67			
	06/30/22	06/30/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	146,201.02	146,201.02			
	06/30/22	06/30/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	448,249.97	448,249.97			
	06/30/22	06/30/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	690.45	690.45			
	06/30/22	06/30/22	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	46,821.92	46,821.92			
	06/30/22	06/30/22	FIDELITY GOVT MM FUND 2642	31607A703	0.00	0.00	793.92	793.92			
	06/30/22	06/30/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	182,059.42	182,059.42			
	06/30/22	06/30/22	US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	150,000,000.00	0.00	1,500,000.00	1,500,000.00			
	06/30/22	06/30/22	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	300,000,000.00	0.00	375,000.00	375,000.00			
	06/30/22	06/30/22	US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	0.00	656,250.00	656,250.00			
	06/30/22	06/30/22	US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	150,000,000.00	0.00	1,312,500.00	1,312,500.00			
Transaction Type Sub-Total					2,178,046,941.47	0.00	9,145,017.60	9,145,017.60			

MATURITY

06/01/22	06/01/22	06/01/22	CREDIT AGRICOLE CIB NY COMM PAPER	22533UF16	333,000,000.00	333,000,000.00	0.00	333,000,000.00	7,400.00	0.00	
06/01/22	06/01/22	06/01/22	BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MRG2	50,000,000.00	50,000,000.00	62,569.45	50,062,569.45	0.00	0.00	
06/01/22	06/01/22	06/01/22	CANADIAN IMP BK COMM NY CERT DEPOS	13606CTM6	50,000,000.00	50,000,000.00	92,500.00	50,092,500.00	0.00	0.00	
06/01/22	06/01/22	06/01/22	BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MOS7	50,000,000.00	50,000,000.00	82,250.00	50,082,250.00	0.00	0.00	



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MATURITY											
	06/01/22	06/01/22	ROYAL BANK OF CANADA NY CERT DEPOS	78012UM36	50,000,000.00	50,000,000.00	92,750.00	50,092,750.00	0.00	0.00	
			DTD 05/26/2021 0.180% 06/01/2022								
	06/01/22	06/01/22	CANTOR FITZGERALD REPO AGRMT	RE1360909	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	
			DTD 05/31/2022 0.750% 06/01/2022								
	06/02/22	06/02/22	CANTOR FITZGERALD REPO AGRMT	RE1360917	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	
			DTD 06/01/2022 0.750% 06/02/2022								
	06/02/22	06/02/22	SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTK6	50,000,000.00	50,000,000.00	51,458.35	50,051,458.35	0.00	0.00	
			DTD 09/28/2021 0.150% 06/02/2022								
	06/02/22	06/02/22	BNP PARIBAS NY BRANCH COMM PAPER	09659CF29	106,000,000.00	106,000,000.00	0.00	106,000,000.00	2,385.00	0.00	
			DTD 05/19/2022 0.000% 06/02/2022								
	06/03/22	06/03/22	BNP PARIBAS NY BRANCH COMM PAPER	09659CF37	89,000,000.00	89,000,000.00	0.00	89,000,000.00	2,002.50	0.00	
			DTD 05/19/2022 0.000% 06/03/2022								
	06/03/22	06/03/22	CANTOR FITZGERALD REPO AGRMT	RE1360925	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	
			DTD 06/02/2022 0.750% 06/03/2022								
	06/06/22	06/06/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BF63	50,000,000.00	50,000,000.00	0.00	50,000,000.00	58,583.33	0.00	
			DTD 08/26/2020 0.000% 06/06/2022								
	06/06/22	06/06/22	BNP PARIBAS NY BRANCH COMM PAPER	09659CF60	54,000,000.00	54,000,000.00	0.00	54,000,000.00	3,645.00	0.00	
			DTD 05/19/2022 0.000% 06/06/2022								
	06/06/22	06/06/22	CANTOR FITZGERALD REPO AGRMT	RE1362418	100,000,000.00	100,000,000.00	6,250.00	100,006,250.00	0.00	0.00	
			DTD 06/03/2022 0.750% 06/06/2022								
	06/07/22	06/07/22	JP MORGAN SECURITIES LLC COMM PAPER	466400F71	25,000,000.00	25,000,000.00	0.00	25,000,000.00	25,937.50	0.00	
			DTD 03/22/2021 0.000% 06/07/2022								
	06/07/22	06/07/22	CANTOR FITZGERALD REPO AGRMT	RE1362426	100,000,000.00	100,000,000.00	2,083.33	100,002,083.33	0.00	0.00	
			DTD 06/06/2022 0.750% 06/07/2022								
	06/07/22	06/07/22	COOPERATIVE RABOBANK UA COMM PAPER	21687BF71	79,000,000.00	79,000,000.00	0.00	79,000,000.00	1,777.50	0.00	
			DTD 01/07/2022 0.000% 06/07/2022								
	06/08/22	06/08/22	LA FAYETTE ASSET SECURIT COMM PAPER	50286MF89	78,000,000.00	78,000,000.00	0.00	78,000,000.00	1,755.00	0.00	
			DTD 01/08/2022 0.000% 06/08/2022								



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
MATURITY												
06/08/22	06/08/22		CANTOR FITZGERALD REPO AGRMT DTD 06/07/2022 0.730% 06/08/2022	RE1362434	100,000,000.00	100,000,000.00	2,027.78	100,002,027.78	0.00	0.00	0.00	
06/09/22	06/09/22		CANTOR FITZGERALD REPO AGRMT DTD 06/08/2022 0.720% 06/09/2022	RE1362442	100,000,000.00	100,000,000.00	2,000.00	100,002,000.00	0.00	0.00	0.00	
06/10/22	06/10/22		CANTOR FITZGERALD REPO AGRMT DTD 06/09/2022 0.720% 06/10/2022	RE1362459	100,000,000.00	100,000,000.00	2,000.00	100,002,000.00	0.00	0.00	0.00	
06/10/22	06/10/22		FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379069	25,000,000.00	25,000,000.00	265,625.00	25,265,625.00	(156,500.00)	0.00	0.00	
06/10/22	06/10/22		COOPERATIVE RABOBANK UA COMM PAPER	21687BFA4	176,000,000.00	176,000,000.00	0.00	176,000,000.00	3,960.00	0.00	0.00	
06/13/22	06/13/22		APPLE INC COMM PAPER -- 0.000% 06/13/2022	03785EFD1	50,000,000.00	50,000,000.00	0.00	50,000,000.00	47,916.67	0.00	0.00	
06/13/22	06/13/22		CANTOR FITZGERALD REPO AGRMT DTD 06/10/2022 0.710% 06/13/2022	RE1362467	100,000,000.00	100,000,000.00	5,916.67	100,005,916.67	0.00	0.00	0.00	
06/13/22	06/13/22		JOHN DEERE CAPITAL CORP NOTES	24422EVA4	5,000,000.00	5,000,000.00	48,750.00	5,048,750.00	6,450.00	0.00	0.00	
06/14/22	06/14/22		CANTOR FITZGERALD REPO AGRMT DTD 06/13/2022 0.660% 06/14/2022	RE1362475	100,000,000.00	100,000,000.00	1,833.33	100,001,833.33	0.00	0.00	0.00	
06/14/22	06/14/22		LIBERTY STREET FDG LLC COMM PAPER DTD 02/14/2022 0.000% 06/14/2022	53127UFES	25,000,000.00	25,000,000.00	0.00	25,000,000.00	46,944.44	0.00	0.00	
06/15/22	06/15/22		FCB NOTES DTD 12/16/2019 1.630% 06/15/2022	3133ELDK7	40,000,000.00	40,000,000.00	326,000.00	40,326,000.00	2,119.20	0.00	0.00	
06/15/22	06/15/22		CANTOR FITZGERALD REPO AGRMT DTD 06/14/2022 0.650% 06/15/2022	RE1362483	100,000,000.00	100,000,000.00	1,805.56	100,001,805.56	0.00	0.00	0.00	
06/16/22	06/16/22		CANTOR FITZGERALD REPO AGRMT DTD 06/15/2022 0.650% 06/16/2022	RE1362491	100,000,000.00	100,000,000.00	1,805.56	100,001,805.56	0.00	0.00	0.00	
06/17/22	06/17/22		CANTOR FITZGERALD REPO AGRMT DTD 06/16/2022 1.400% 06/17/2022	RE1362509	100,000,000.00	100,000,000.00	3,888.89	100,003,888.89	0.00	0.00	0.00	
06/21/22	06/21/22		CANTOR FITZGERALD REPO AGRMT DTD 06/17/2022 1.400% 06/21/2022	RE1362517	100,000,000.00	100,000,000.00	15,555.56	100,015,555.56	0.00	0.00	0.00	
06/22/22	06/22/22		CANTOR FITZGERALD REPO AGRMT DTD 06/21/2022 1.400% 06/22/2022	RE1362525	100,000,000.00	100,000,000.00	3,888.89	100,003,888.89	0.00	0.00	0.00	



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY											
	06/23/22	06/23/22	CANTOR FITZGERALD REPO AGRMT	RE1362533	100,000,000.00	100,000,000.00	3,888.89	100,003,888.89	0.00	0.00	
			DTD 06/22/2022 1.400% 06/23/2022								
	06/24/22	06/24/22	CANTOR FITZGERALD REPO AGRMT	RE1362541	100,000,000.00	100,000,000.00	3,888.89	100,003,888.89	0.00	0.00	
			DTD 06/23/2022 1.400% 06/24/2022								
	06/27/22	06/27/22	CANTOR FITZGERALD REPO AGRMT	RE1362558	100,000,000.00	100,000,000.00	11,666.67	100,011,666.67	0.00	0.00	
			DTD 06/24/2022 1.400% 06/27/2022								
	06/28/22	06/28/22	CANTOR FITZGERALD REPO AGRMT	RE1362566	100,000,000.00	100,000,000.00	4,027.78	100,004,027.78	0.00	0.00	
			DTD 06/27/2022 1.450% 06/28/2022								
	06/29/22	06/29/22	BANK OF MONTREAL CHICAGO FLOATING CD	06367CHL4	50,000,000.00	50,000,000.00	100,174.00	50,100,174.00	(4,256.50)	0.00	
			DTD 06/29/2021 1.660% 06/29/2022								
	06/29/22	06/29/22	CANTOR FITZGERALD REPO AGRMT	RE1362574	100,000,000.00	100,000,000.00	4,166.67	100,004,166.67	0.00	0.00	
			DTD 06/28/2022 1.500% 06/29/2022								
	06/30/22	06/30/22	US TREASURY NOTES	912828ZX1	100,000,000.00	100,000,000.00	62,500.00	100,062,500.00	(39,062.50)	0.00	
			DTD 06/30/2020 0.125% 06/30/2022								
	06/30/22	06/30/22	US TREASURY NOTES	912828ZX1	100,000,000.00	100,000,000.00	62,500.00	100,062,500.00	(46,875.00)	0.00	
			DTD 06/30/2020 0.125% 06/30/2022								
	06/30/22	06/30/22	CANTOR FITZGERALD REPO AGRMT	RE1362582	50,000,000.00	50,000,000.00	2,083.33	50,002,083.33	0.00	0.00	
			DTD 06/29/2022 1.500% 06/30/2022								
Transaction Type Sub-Total					3,685,000,000.00	3,685,000,000.00	1,332,104.59	3,686,332,104.59	(35,817.86)	0.00	
PAYDOWNS											
	05/11/22	06/04/22	FHMS K045 A2	3137BHXJ1	1,877,535.75	1,877,535.75	0.00	1,877,535.75	(185,186.63)	0.00	
			DTD 05/01/2015 3.023% 01/01/2025								
	06/01/22	06/25/22	FRESB 2021-SB82 A5	30318CAA5	4,017.58	4,017.58	0.00	4,017.58	(19.70)	0.00	
			DTD 01/01/2021 0.670% 11/01/2025								
	06/01/22	06/25/22	FHMS KJ36 A1	3137H4RZ5	5,834.78	5,834.78	0.00	5,834.78	0.02	0.00	
			DTD 12/01/2021 1.298% 12/01/2026								
	06/01/22	06/25/22	FRESB 2021-SB82 A5	30318CAA5	1,721.82	1,721.82	0.00	1,721.82	(8.44)	0.00	
			DTD 01/01/2021 0.670% 11/01/2025								
	06/01/22	06/25/22	FHMS KJ32 A1	3137F7U8	7,207.83	7,207.83	0.00	7,207.83	0.03	0.00	
			DTD 11/01/2020 0.516% 06/01/2025								
	06/01/22	06/25/22	FHMS K045 A2	3137BHXJ1	37,205.00	37,205.00	0.00	37,205.00	(3,669.63)	0.00	
			DTD 05/01/2015 3.023% 01/01/2025								



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
PAYDOWNS												
06/01/22	06/25/22	FHMS KJ33 A1	DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	1,601,520.12	1,601,520.12	0.00	1,601,520.12	51.24	0.00	0.00	
06/01/22	06/25/22	FHMS KJ39 A1	DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	48,623.12	48,623.12	0.00	48,623.12	8.02	0.00	0.00	
06/01/22	06/25/22	FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	12,135.90	12,135.90	0.00	12,135.90	0.15	0.00	0.00	
06/01/22	06/25/22	FRESB 2022-SB97	DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	15,285.60	15,285.60	0.00	15,285.60	605.80	0.00	0.00	
06/01/22	06/25/22	FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	6,007.72	6,007.72	0.00	6,007.72	(28.21)	0.00	0.00	
06/15/22	06/15/22	TAOT 2019-D A3	DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	225,153.59	225,153.59	0.00	225,153.59	16.26	0.00	0.00	
06/15/22	06/15/22	HAROT 2021-2 A3	DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	1,561,223.80	1,561,223.80	0.00	1,561,223.80	14.52	0.00	0.00	
06/15/22	06/15/22	TAOT 2019-B A3	DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	204,245.65	204,245.65	0.00	204,245.65	32.58	0.00	0.00	
06/15/22	06/15/22	JDOT 2019-B A3	DTD 07/24/2019 2.210% 12/15/2023	477870AC3	63,057.80	63,057.80	0.00	63,057.80	13.39	0.00	0.00	
06/15/22	06/15/22	TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	841,031.85	841,031.85	0.00	841,031.85	60.72	0.00	0.00	
06/15/22	06/15/22	HART 2021-C A2A	DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	995,080.56	995,080.56	0.00	995,080.56	57.91	0.00	0.00	
06/15/22	06/15/22	HART 2019-B A3	DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	171,127.84	171,127.84	0.00	171,127.84	7.89	0.00	0.00	
06/15/22	06/15/22	MBART 2019-1 A3	DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	296,434.11	296,434.11	0.00	296,434.11	40.82	0.00	0.00	
06/15/22	06/15/22	MBALT 2021-B A2	DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	2,046,569.53	2,046,569.53	0.00	2,046,569.53	171.50	0.00	0.00	
06/15/22	06/15/22	TAOT 2019-A A3	DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	251,631.28	251,631.28	0.00	251,631.28	45.85	0.00	0.00	
06/15/22	06/15/22	TAOT 2019-C A3	DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	219,098.25	219,098.25	0.00	219,098.25	1.80	0.00	0.00	
06/15/22	06/15/22	TAOT 2021-D A2	DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	741,766.57	741,766.57	0.00	741,766.57	5.71	0.00	0.00	



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
SELL											
	06/13/22	06/13/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	86,000,000.00	86,000,000.00	0.00	86,000,000.00	0.00	0.00	FIFO
	06/13/22	06/13/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
	06/13/22	06/13/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	44,000,000.00	44,000,000.00	0.00	44,000,000.00	0.00	0.00	FIFO
	06/14/22	06/14/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	5,000,000.00	5,000,000.00	0.00	5,000,000.00	0.00	0.00	FIFO
	06/14/22	06/14/22	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	FIFO
	06/21/22	06/21/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00	0.00	FIFO
	06/21/22	06/21/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
	06/21/22	06/21/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	FIFO
	06/22/22	06/22/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	FIFO
	06/22/22	06/22/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00	0.00	FIFO
	06/28/22	06/28/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	66,000,000.00	66,000,000.00	0.00	66,000,000.00	0.00	0.00	FIFO
	06/28/22	06/28/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	125,000,000.00	125,000,000.00	0.00	125,000,000.00	0.00	0.00	FIFO
	06/30/22	06/30/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	FIFO
	06/30/22	06/30/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
	06/30/22	06/30/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	59,000,000.00	59,000,000.00	0.00	59,000,000.00	0.00	0.00	FIFO
Transaction Type Sub-Total					578,000,000.00	578,000,000.00	0.00	578,000,000.00	0.00	0.00	0.00
Managed Account Sub-Total					(672,649,838.26)	8,456,855.19	(664,192,983.07)	(222,764.62)	0.00	0.00	



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Total Security Transactions

(\$672,649,838.26) \$8,456,855.19 (\$664,192,983.07) (\$222,764.62) \$0.00

Bolded items are forward settling trades.