



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

For the Month Ending

**September 30, 2016**

## SAN BERNARDINO COUNTY

### Client Management Team

#### **Kenneth Schiebel, CFA**

Managing Director  
One Keystone Plaza, Suite 300  
Harrisburg, PA 17101  
717-232-2723  
schiebelk@pfm.com

#### **Danny A. Nelson**

Senior Managing Consultant  
222 North LaSalle, Suite 910  
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### Accounts included in Statement

76990800                      SAN BERNARDINO COUNTY

SAN BERNARDINO COUNTY  
MR. JOHN JOHNSON  
268 WEST HOSPITALITY LANE  
FIRST FLOOR  
SAN BERNARDINO, CA 92415-0360

**Online Access**    [www.pfm.com](http://www.pfm.com)

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

**Important Disclosures****Important Disclosures**

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

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

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

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

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

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

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

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

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

**Portfolio** The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested.

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

**Key Terms and Definitions**

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

**Current Yield** is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

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

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

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

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

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

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

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

PFM Asset Management LLC  
Attn: Service Operations  
One Keystone Plaza, Suite 300  
N. Front & Market Sts  
Harrisburg, PA 17101



**Account Statement**

For the Month Ending **September 30, 2016**

**Consolidated Summary Statement**

SAN BERNARDINO COUNTY

**Portfolio Summary**

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	2,846,447.37	5,093,991,152.11
Cash Balance	0.00	112,466,693.41
<b>Total</b>	<b>\$2,846,447.37</b>	<b>\$5,206,457,845.52</b>

**Investment Allocation**

Investment Type	Closing Market Value	Percent
Bank Deposit Account	50,000,000.00	0.96
Certificate of Deposit	1,074,689,770.50	20.64
Commercial Paper	569,951,543.25	10.95
Corporate Note	82,122,585.00	1.58
Federal Agency Bond / Note	1,775,300,185.36	34.09
Federal Agency Discount Note	99,998,628.00	1.92
Joint Powers Authority	192,000,000.00	3.69
Money Market Fund	242,000,000.00	4.65
Supra-National Agency Bond / Note	741,878,065.00	14.25
U.S. Treasury Bond / Note	266,050,375.00	5.11
Cash Balance	112,466,693.41	2.16

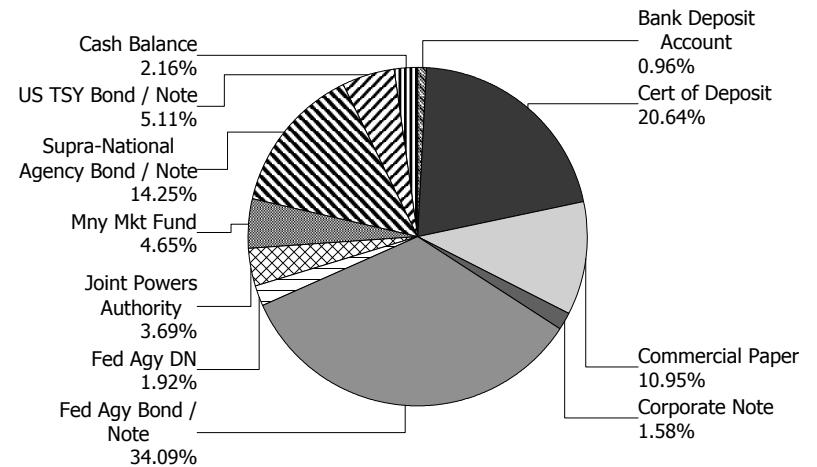
**Total** **\$5,206,457,845.52** **100.00%**

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,066,466,771.41	20.48
31 to 60 days	501,231,143.25	9.63
61 to 90 days	105,518,389.50	2.03
91 to 180 days	930,472,785.00	17.87
181 days to 1 year	787,218,622.36	15.12
1 to 2 years	982,396,613.47	18.87
2 to 3 years	732,457,095.53	14.07
3 to 4 years	100,696,425.00	1.93
4 to 5 years	0.00	0.00
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$5,206,457,845.52</b>	<b>100.00%</b>

**Weighted Average Days to Maturity** **326**

**Sector Allocation**





# Managed Account Summary Statement

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$5,095,776,992.10</b>
Maturities/Calls	(2,869,000,000.00)
Principal Dispositions	0.00
Principal Acquisitions	2,865,436,919.53
Unsettled Trades	0.00
Change in Current Value	1,777,240.48
<b>Closing Market Value</b>	<b>\$5,093,991,152.11</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	2,869,136,345.82
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	2,540,043.05
Principal Payments	0.00
Security Purchases	(2,915,358,919.53)
Net Cash Contribution	43,682,530.66
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	2,676,388.87
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	170,058.50
<b>Total Cash Basis Earnings</b>	<b>\$2,846,447.37</b>

### Cash Balance

<b>Closing Cash Balance</b>	<b>\$0.00</b>
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### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	5,086,197,370.78
Ending Accrued Interest	10,670,062.95
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	2,869,136,345.82
Plus Coupons/Dividends Received	2,540,043.05
Less Cost of New Purchases	(2,865,436,919.53)
Less Beginning Amortized Value of Securities	(5,089,745,401.98)
Less Beginning Accrued Interest	(9,695,589.94)
<b>Total Accrual Basis Earnings</b>	<b>\$3,665,911.15</b>



## Portfolio Summary and Statistics

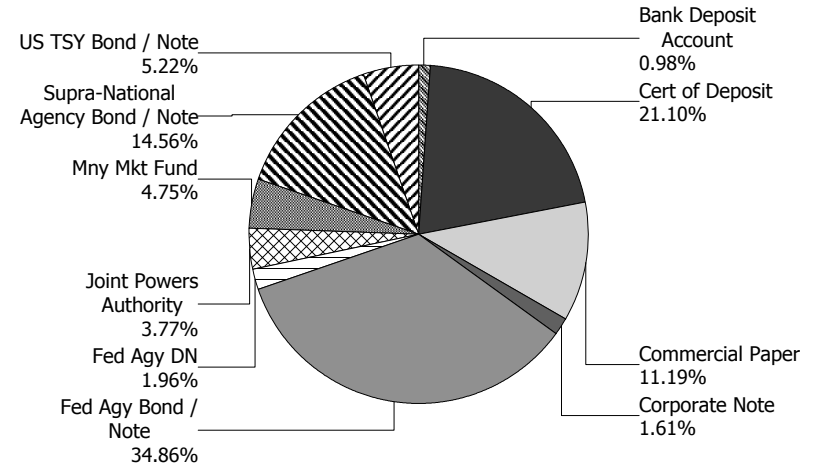
For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

### Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	265,000,000.00	266,050,375.00	5.22
Supra-National Agency Bond / Note	740,000,000.00	741,878,065.00	14.56
Money Market Fund	242,000,000.00	242,000,000.00	4.75
Joint Powers Authority	192,000,000.00	192,000,000.00	3.77
Federal Agency Discount Note	100,000,000.00	99,998,628.00	1.96
Federal Agency Bond / Note	1,770,666,000.00	1,775,300,185.36	34.86
Corporate Note	82,000,000.00	82,122,585.00	1.61
Commercial Paper	571,050,000.00	569,951,543.25	11.19
Certificate of Deposit	1,075,000,000.00	1,074,689,770.50	21.10
Bank Deposit Account	50,000,000.00	50,000,000.00	0.98
<b>Managed Account Sub-Total</b>	<b>5,087,716,000.00</b>	<b>5,093,991,152.11</b>	<b>100.00%</b>
Accrued Interest		10,670,062.95	
<b>Total Portfolio</b>	<b>5,087,716,000.00</b>	<b>5,104,661,215.06</b>	

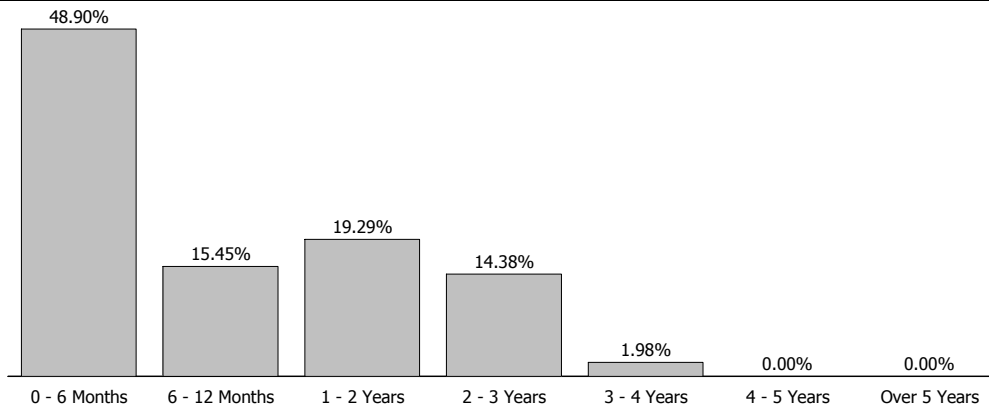
### Sector Allocation



### Unsettled Trades

**0.00 0.00**

### Maturity Distribution



### Characteristics

Yield to Maturity at Cost	0.86%
Yield to Maturity at Market	0.76%
Duration to Worst	0.88
Weighted Average Days to Maturity	334



## Managed Account Issuer Summary

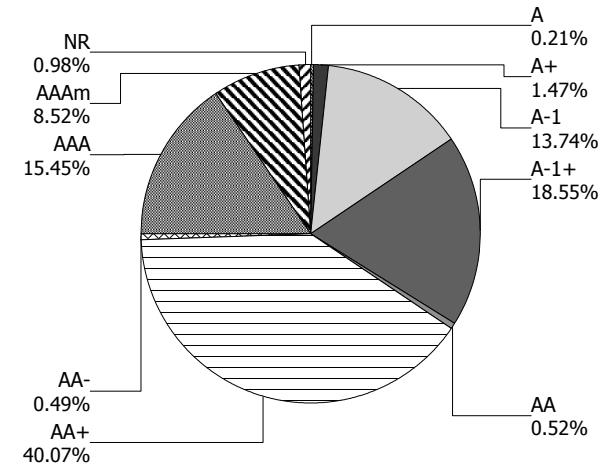
For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

### Issuer Summary

Issuer	Market Value of Holdings	Percent
BANK OF MONTREAL	149,946,343.00	2.94
BANK OF NOVA SCOTIA	150,022,647.50	2.95
BERKSHIRE HATHAWAY INC	25,030,210.00	0.49
BNP PARIBAS	74,933,250.00	1.47
CAMP	192,000,000.00	3.77
CBA NY	174,967,604.00	3.43
FANNIE MAE	549,974,291.47	10.80
FEDERAL FARM CREDIT BANKS	325,080,316.86	6.38
FEDERAL HOME LOAN BANKS	541,254,157.50	10.63
FEDERATED GOVT OBLIGATIONS FUNDS	72,000,000.00	1.41
FIDELITY TREASURY MF	170,000,000.00	3.34
FREDDIE MAC	458,990,047.53	9.01
HONDA MOTOR CO., LTD	26,038,668.25	0.51
INTER-AMERICAN DEVELOPMENT BANK	200,510,125.00	3.94
INTL BANK OF RECONSTRUCTION AND DEV	541,367,940.00	10.63
JP MORGAN CHASE & CO	99,642,375.50	1.96
MICROSOFT CORP	45,058,220.00	0.88
MITSUBISHI UFJ FINANCIAL GROUP INC	74,974,000.00	1.47
NORDEA BANK AB	50,019,650.00	0.98
RABOBANK NEDERLAND	174,356,700.00	3.42
ROYAL BANK OF CANADA	49,962,705.00	0.98
STONECASTLE FICA	50,000,000.00	0.98
TORONTO-DOMINION BANK	175,049,125.00	3.44
TOYOTA MOTOR CORP	49,995,275.00	0.98
UNITED STATES TREASURY	266,050,375.00	5.22
US BANCORP	119,998,800.00	2.36
WAL-MART STORES INC	1,500,775.50	0.03
WELLS FARGO & COMPANY	160,273,175.00	3.15
WESTPAC BANKING CORP NY	124,994,375.00	2.45
<b>Total</b>	<b>\$5,093,991,152.11</b>	<b>100.00%</b>

### Credit Quality (S&P Ratings)





**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 10/31/2011 1.000% 10/31/2016	912828RM4	25,000,000.00	AA+	Aaa	07/24/14	07/25/14	25,192,382.81	0.66	104,619.57	25,006,962.25	25,016,525.00
US TREASURY NOTES DTD 10/31/2011 1.000% 10/31/2016	912828RM4	25,000,000.00	AA+	Aaa	07/29/14	07/30/14	25,183,593.75	0.67	104,619.57	25,006,685.00	25,016,525.00
US TREASURY NOTES DTD 11/15/2006 4.625% 11/15/2016	912828FY1	25,000,000.00	AA+	Aaa	12/13/13	12/16/13	27,856,445.31	0.66	436,735.73	25,120,813.50	25,129,425.00
US TREASURY NOTES DTD 11/30/2011 0.875% 11/30/2016	912828RU6	25,000,000.00	AA+	Aaa	12/03/14	12/04/14	25,157,226.56	0.56	73,514.34	25,013,012.50	25,027,100.00
US TREASURY NOTES DTD 01/31/2012 0.875% 01/31/2017	912828SC5	50,000,000.00	AA+	Aaa	12/06/13	12/09/13	50,257,812.50	0.71	73,709.24	50,027,448.50	50,090,300.00
US TREASURY NOTES DTD 05/31/2012 0.625% 05/31/2017	912828SY7	15,000,000.00	AA+	Aaa	05/07/14	05/08/14	14,866,992.19	0.92	31,506.15	14,970,866.70	15,002,925.00
US TREASURY NOTES DTD 08/31/2012 0.625% 08/31/2017	912828TM2	25,000,000.00	AA+	Aaa	06/10/14	06/11/14	24,675,781.25	1.04	13,380.52	24,906,870.75	24,993,175.00
US TREASURY NOTES DTD 11/30/2012 0.625% 11/30/2017	912828UA6	25,000,000.00	AA+	Aaa	11/05/15	11/06/15	24,867,187.50	0.89	52,510.25	24,924,890.00	24,980,475.00
US TREASURY NOTES DTD 02/29/2012 1.375% 02/28/2019	912828SH4	25,000,000.00	AA+	Aaa	11/18/15	11/19/15	25,046,875.00	1.32	29,437.15	25,034,796.50	25,318,350.00
US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	25,000,000.00	AA+	Aaa	11/12/15	11/13/15	25,210,937.50	1.37	1,116.07	25,156,885.50	25,475,575.00
<b>Security Type Sub-Total</b>		<b>265,000,000.00</b>					<b>268,315,234.37</b>	<b>0.86</b>	<b>921,148.59</b>	<b>265,169,231.20</b>	<b>266,050,375.00</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEV GLOBAL NT (CALLABLE) DTD 05/19/2015 0.770% 05/19/2017	45905USE5	25,000,000.00	AAA	Aaa	05/01/15	05/19/15	25,000,000.00	0.77	70,583.33	25,000,000.00	25,055,825.00
INTL BK RECON & DEV GLOBAL NT (CALLABLE) DTD 05/19/2015 0.770% 05/19/2017	45905USE5	25,000,000.00	AAA	Aaa	05/01/15	05/19/15	25,000,000.00	0.77	70,583.33	25,000,000.00	25,055,825.00



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Supra-National Agency Bond / Note</b>												
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 06/23/2015 1.000% 11/15/2017		459058EM1	25,000,000.00	AAA	Aaa	06/16/15	06/23/15	24,997,750.00	1.00	94,444.44	24,998,914.50	25,052,075.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/10/2014 1.375% 04/10/2018		459058DN0	25,000,000.00	AAA	Aaa	03/04/16	03/09/16	25,140,000.00	1.10	163,281.25	25,102,703.75	25,178,175.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018		459058EJ8	25,000,000.00	AAA	Aaa	12/17/15	12/22/15	24,798,450.00	1.33	73,611.11	24,860,752.25	25,048,525.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018		459058EJ8	25,000,000.00	AAA	Aaa	12/17/15	12/22/15	24,798,500.00	1.33	73,611.11	24,860,786.75	25,048,525.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018		459058EJ8	40,000,000.00	AAA	Aaa	05/18/16	05/23/16	40,008,400.00	0.99	117,777.78	40,007,006.00	40,077,640.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018		459058EJ8	50,000,000.00	AAA	Aaa	04/22/15	04/30/15	49,914,500.00	1.06	147,222.22	49,952,928.50	50,097,050.00
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018		459058FE8	25,000,000.00	AAA	Aaa	05/19/16	05/24/16	24,889,806.75	1.08	43,750.00	24,907,682.75	25,005,000.00
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018		459058FE8	50,000,000.00	AAA	Aaa	04/12/16	04/19/16	49,911,500.00	0.95	87,500.00	49,928,955.50	50,010,000.00
INTER-AMERICAN DEVELOPMENT BANK DTD 08/24/2011 1.750% 08/24/2018		4581X0BR8	25,000,000.00	AAA	Aaa	05/31/16	06/03/16	25,370,589.25	1.07	44,965.28	25,316,636.50	25,439,000.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/07/2015 1.000% 10/05/2018		459058ER0	50,000,000.00	AAA	Aaa	09/30/15	10/07/15	49,915,000.00	1.06	244,444.44	49,942,613.00	50,072,200.00
INTL BK OF REC AND DEV NOTE (CALLABLE) DTD 04/26/2016 1.250% 04/26/2019		459058FC2	25,000,000.00	AAA	Aaa	04/21/16	04/26/16	24,947,500.00	1.32	134,548.61	24,954,911.25	24,992,525.00





**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Supra-National Agency Bond / Note</b>											
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	25,000,000.00	AAA	Aaa	05/24/16	05/27/16	24,842,875.00	1.22	117,361.11	24,860,969.25	24,997,575.00
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	100,000,000.00	AAA	Aaa	04/05/16	04/12/16	99,700,000.00	1.10	469,444.44	99,745,191.00	99,990,300.00
INTL BANK OF RECON AND DEV DTD 01/25/2016 1.430% 07/25/2019	45905UUV4	50,000,000.00	AAA	Aaa	01/13/16	01/25/16	50,000,000.00	1.43	131,083.33	50,000,000.00	50,604,000.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 01/28/2016 1.250% 07/26/2019	459058EV1	25,000,000.00	AAA	Aaa	01/21/16	01/28/16	24,879,250.00	1.39	56,423.61	24,902,129.50	25,164,275.00
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	50,000,000.00	AAA	Aaa	07/08/16	07/13/16	49,907,500.00	0.94	55,902.78	49,913,839.00	49,742,900.00
INTER-AMERICAN DEVELOPMENT BANK DTD 10/15/2015 1.250% 10/15/2019	4581X0CR7	25,000,000.00	AAA	Aaa	12/02/15	12/07/15	24,651,000.00	1.62	144,097.22	24,723,232.75	25,041,625.00
INTER-AMERICAN DEVELOPMENT BANK DTD 10/15/2015 1.250% 10/15/2019	4581X0CR7	25,000,000.00	AAA	Aaa	03/16/16	03/21/16	24,746,000.00	1.54	144,097.22	24,782,782.25	25,041,625.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 03/30/2016 1.375% 03/30/2020	459058FA6	25,000,000.00	AAA	Aaa	03/23/16	03/30/16	24,923,500.00	1.45	954.86	24,932,874.00	25,163,400.00
<b>Security Type Sub-Total</b>		<b>740,000,000.00</b>					<b>738,342,121.00</b>	<b>1.14</b>	<b>2,485,687.47</b>	<b>738,694,908.50</b>	<b>741,878,065.00</b>
<b>Money Market Fund</b>											
FEDERATED GOVT OBLIGATIONS FUND	608919718	72,000,000.00	AAAm	Aaa	09/12/16	09/12/16	72,000,000.00	0.26	0.00	72,000,000.00	72,000,000.00
FIDELITY GOV'T MM FUND 2642	31607A703	170,000,000.00	AAAm	Aaa	09/30/16	09/30/16	170,000,000.00	0.27	0.00	170,000,000.00	170,000,000.00
<b>Security Type Sub-Total</b>		<b>242,000,000.00</b>					<b>242,000,000.00</b>	<b>0.27</b>	<b>0.00</b>	<b>242,000,000.00</b>	<b>242,000,000.00</b>
<b>Joint Powers Authority</b>											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	18,000,000.00	AAAm	NR	12/08/15	12/08/15	18,000,000.00	0.61	0.00	18,000,000.00	18,000,000.00



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Joint Powers Authority</b>											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	24,000,000.00	AAAm	NR	08/12/15	08/12/15	24,000,000.00	0.61	0.00	24,000,000.00	24,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	AAAm	NR	06/25/15	06/25/15	50,000,000.00	0.61	0.00	50,000,000.00	50,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	AAAm	NR	08/05/15	08/05/15	50,000,000.00	0.61	0.00	50,000,000.00	50,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	AAAm	NR	04/27/16	04/27/16	50,000,000.00	0.61	0.00	50,000,000.00	50,000,000.00
<b>Security Type Sub-Total</b>		<b>192,000,000.00</b>					<b>192,000,000.00</b>	<b>0.61</b>	<b>0.00</b>	<b>192,000,000.00</b>	<b>192,000,000.00</b>
<b>Federal Agency Discount Note</b>											
FEDERAL HOME LOAN BANKS DISC NOTE -- 0.000% 10/03/2016	313384J34	100,000,000.00	A-1+	P-1	07/05/16	07/06/16	99,911,000.00	0.36	0.00	99,998,000.00	99,998,628.00
<b>Security Type Sub-Total</b>		<b>100,000,000.00</b>					<b>99,911,000.00</b>	<b>0.36</b>	<b>0.00</b>	<b>99,998,000.00</b>	<b>99,998,628.00</b>
<b>Federal Agency Bond / Note</b>											
FHLMC NOTES DTD 08/16/2013 0.875% 10/14/2016	3137EADS5	25,000,000.00	AA+	Aaa	08/14/13	08/16/13	24,996,250.00	0.88	101,475.69	24,999,956.00	25,004,325.00
FFCB NOTES DTD 10/14/2014 0.600% 10/14/2016	3133EDX98	25,000,000.00	AA+	Aaa	10/03/14	10/14/14	24,975,000.00	0.65	69,583.33	24,999,546.50	25,003,575.00
FHLMC NOTES DTD 08/16/2013 0.875% 10/14/2016	3137EADS5	25,000,000.00	AA+	Aaa	10/03/14	10/06/14	25,111,500.00	0.65	101,475.69	25,002,001.00	25,004,325.00
FHLB NOTES (EX-CALLABLE) DTD 10/28/2015 0.400% 10/28/2016	3130A6MW4	25,000,000.00	AA+	Aaa	10/14/15	10/28/15	25,000,000.00	0.40	42,500.00	25,000,000.00	25,001,325.00
FFCB NOTES DTD 11/03/2015 0.400% 11/03/2016	3133EFMW4	25,000,000.00	AA+	Aaa	10/27/15	11/03/15	24,998,425.00	0.41	41,111.11	24,999,859.75	25,003,000.00
FANNIE MAE NOTES DTD 10/20/2011 1.375% 11/15/2016	3135G0ES8	25,000,000.00	AA+	Aaa	05/10/13	05/13/13	25,707,250.00	0.56	129,861.11	25,024,866.00	25,028,600.00



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 10/20/2011 1.375% 11/15/2016	3135G0ES8	25,000,000.00	AA+	Aaa	05/31/13	06/03/13	25,563,500.00	0.71	129,861.11	25,020,174.00	25,028,600.00
FANNIE MAE NOTES DTD 10/20/2011 1.375% 11/15/2016	3135G0ES8	25,000,000.00	AA+	Aaa	11/12/13	11/13/13	25,493,750.00	0.71	129,861.11	25,020,257.25	25,028,600.00
FHLB NOTES DTD 11/15/2013 0.625% 12/28/2016	3130A0C65	20,000,000.00	AA+	Aaa	11/14/13	11/15/13	19,942,800.00	0.72	32,291.67	19,995,525.40	20,013,560.00
FANNIE MAE GLOBAL NOTES DTD 01/09/2012 1.250% 01/30/2017	3135G0GY3	50,000,000.00	AA+	Aaa	10/16/14	10/17/14	50,746,000.00	0.59	105,902.78	50,108,453.00	50,129,800.00
FANNIE MAE GLOBAL NOTES DTD 01/09/2012 1.250% 01/30/2017	3135G0GY3	50,000,000.00	AA+	Aaa	10/27/14	10/28/14	50,713,000.00	0.61	105,902.78	50,105,070.50	50,129,800.00
FHLMC NOTES DTD 01/21/2014 0.875% 02/22/2017	3137EADT3	25,000,000.00	AA+	Aaa	01/17/14	01/21/14	24,959,750.00	0.93	23,697.92	24,994,825.75	25,039,775.00
FFCB (FLOATING) NOTES DTD 02/27/2014 0.577% 02/27/2017	3133EDFW7	30,000,000.00	AA+	Aaa	02/21/14	02/27/14	30,000,000.00	0.21	1,924.07	30,000,000.00	30,021,990.00
FHLB AGENCY DTD 03/06/2015 0.720% 03/06/2017	3130A4K27	50,000,000.00	AA+	Aaa	03/26/15	03/27/15	50,004,500.00	0.72	25,000.00	50,001,010.50	50,046,050.00
FHLB NOTES DTD 02/06/2012 0.875% 03/10/2017	3133782N0	25,000,000.00	AA+	Aaa	12/23/14	12/26/14	24,975,224.50	0.92	12,760.42	24,995,012.00	25,045,875.00
FFCB (FLOATING) NOTES DTD 04/17/2014 0.581% 04/17/2017	3133EDJX1	25,000,000.00	AA+	Aaa	04/11/14	04/17/14	25,000,000.00	0.21	5,648.03	25,000,000.00	25,023,625.00
FANNIE MAE GLOBAL NOTES DTD 04/16/2007 5.000% 05/11/2017	31359M7X5	50,000,000.00	AA+	Aaa	03/26/15	03/27/15	54,460,500.00	0.75	972,222.22	51,291,535.00	51,348,700.00
FHLMC NOTES DTD 12/30/2014 0.990% 06/30/2017	3134G5VY8	50,000,000.00	AA+	Aaa	12/18/14	12/30/14	50,000,000.00	0.99	125,125.00	50,000,000.00	50,148,100.00
FHLMC NOTES DTD 05/29/2015 0.750% 07/14/2017	3137EADV8	25,000,000.00	AA+	Aaa	05/28/15	05/29/15	24,980,500.00	0.79	40,104.17	24,992,737.75	25,024,125.00
FHLB NOTES DTD 07/24/2015 0.750% 08/28/2017	3130A62S5	17,000,000.00	AA+	Aaa	07/23/15	07/24/15	16,961,920.00	0.86	11,687.50	16,983,542.98	17,013,804.00



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FHLB NOTES DTD 06/02/2015 0.750% 08/28/2017	3130A5HT9	23,250,000.00	AA+	Aaa	06/02/15	06/03/15	23,211,172.50	0.83	15,984.38	23,234,320.90	23,263,810.50
FANNIE MAE GLOBAL NOTES DTD 07/20/2012 0.875% 08/28/2017	3135G0M23	50,000,000.00	AA+	Aaa	09/18/12	09/19/12	50,046,000.00	0.86	40,104.17	50,009,043.00	50,095,150.00
FFCB NOTES DTD 02/25/2015 1.000% 09/25/2017	3133EEQX1	19,589,000.00	AA+	Aaa	04/28/15	04/29/15	19,682,047.75	0.80	3,264.83	19,627,262.80	19,648,726.86
FFCB NOTES DTD 02/25/2015 1.000% 09/25/2017	3133EEQX1	25,000,000.00	AA+	Aaa	03/04/15	03/04/15	25,010,711.25	0.98	4,166.67	25,004,137.75	25,076,225.00
FNMA NOTES DTD 08/25/2014 1.000% 09/27/2017	3135G0ZL0	10,000,000.00	AA+	Aaa	08/21/14	08/25/14	9,964,300.00	1.12	1,111.11	9,988,430.60	10,032,120.00
FREDDIE MAC GLOBAL NOTES (EX-CALLABLE) DTD 09/27/2012 1.000% 09/27/2017	3134G3M31	10,000,000.00	AA+	Aaa	04/28/15	04/29/15	10,046,400.00	0.81	1,111.11	10,019,144.90	10,027,670.00
FHLB NOTES DTD 09/03/2014 1.100% 09/29/2017	3130A2XL5	15,000,000.00	AA+	Aaa	09/04/14	09/05/14	14,974,950.00	1.16	916.67	14,991,771.15	15,055,515.00
FHLB NOTES DTD 09/03/2014 1.100% 09/29/2017	3130A2XL5	25,000,000.00	AA+	Aaa	09/04/14	09/05/14	24,962,000.00	1.15	1,527.78	24,987,516.50	25,092,525.00
FANNIE MAE GLOBAL NOTES DTD 09/24/2012 0.875% 10/26/2017	3135G0PO0	25,000,000.00	AA+	Aaa	04/28/15	04/29/15	25,044,575.00	0.80	94,184.03	25,019,240.50	25,040,975.00
FHLMC NOTES DTD 12/11/2015 1.000% 12/15/2017	3137EADX4	50,000,000.00	AA+	Aaa	12/10/15	12/11/15	49,948,500.00	1.05	147,222.22	49,968,997.50	50,172,250.00
FFCB NOTES DTD 12/18/2014 1.125% 12/18/2017	3133EEFE5	25,000,000.00	AA+	Aaa	12/09/14	12/18/14	24,975,925.00	1.16	80,468.75	24,990,160.75	25,108,450.00
FFCB NOTES DTD 12/18/2014 1.125% 12/18/2017	3133EEFE5	25,000,000.00	AA+	Aaa	12/09/14	12/18/14	24,976,000.00	1.16	80,468.75	24,990,191.50	25,108,450.00
FHLB NOTES DTD 11/20/2015 1.000% 12/19/2017	3130A6SW8	25,000,000.00	AA+	Aaa	11/19/15	11/20/15	25,000,000.00	1.00	70,833.33	25,000,000.00	25,073,550.00
FNMA NOTES (CALLABLE) DTD 12/26/2012 1.000% 12/26/2017	3135G0SJ3	22,155,000.00	AA+	Aaa	01/03/13	01/04/13	22,159,431.00	1.00	58,464.58	22,155,000.00	22,165,036.22



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FHLMC NOTES DTD 11/21/2012 0.750% 01/12/2018	3137EADN6	25,000,000.00	AA+	Aaa	01/28/13	01/29/13	24,656,750.00	1.04	41,145.83	24,909,590.25	24,992,625.00
FHLMC NOTES DTD 11/21/2012 0.750% 01/12/2018	3137EADN6	25,000,000.00	AA+	Aaa	01/30/13	01/31/13	24,670,250.00	1.02	41,145.83	24,913,068.75	24,992,625.00
FFCB NOTES DTD 02/26/2016 0.850% 02/26/2018	3133EFF51	25,000,000.00	AA+	Aaa	02/24/16	02/26/16	25,011,500.00	0.83	20,659.72	25,008,085.00	25,008,975.00
FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	25,000,000.00	AA+	Aaa	02/16/16	02/18/16	24,992,250.00	0.89	7,291.67	24,994,512.25	25,020,025.00
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	50,000,000.00	AA+	Aaa	03/01/16	03/04/16	49,900,000.00	0.97	3,645.83	49,927,578.00	50,038,000.00
FHLMC REFERENCE NOTE DTD 04/07/2016 0.750% 04/09/2018	3137EAEA3	50,000,000.00	AA+	Aaa	04/06/16	04/07/16	49,921,500.00	0.83	181,250.00	49,940,304.00	49,954,800.00
FFCB NOTES DTD 04/12/2016 0.750% 04/18/2018	3133EF3B1	50,000,000.00	AA+	Aaa	04/07/16	04/12/16	49,932,000.00	0.82	176,041.67	49,947,741.50	49,929,250.00
FHLB NOTES DTD 02/27/2015 1.125% 04/25/2018	3130A4GJ5	30,000,000.00	AA+	Aaa	02/26/15	02/27/15	29,986,200.00	1.14	146,250.00	29,993,047.20	30,145,800.00
FHLB NOTES DTD 05/04/2015 1.000% 05/04/2018	3130A57K9	25,000,000.00	AA+	Aaa	04/28/15	05/04/15	25,006,500.00	0.99	102,083.33	25,003,472.25	25,069,125.00
FFCB NOTES DTD 05/11/2015 1.030% 05/11/2018	3133EEJ50	25,000,000.00	AA+	Aaa	05/04/15	05/11/15	24,980,500.00	1.06	100,138.89	24,989,452.75	25,074,025.00
FFCB NOTES DTD 05/11/2015 1.030% 05/11/2018	3133EEJ50	25,000,000.00	AA+	Aaa	05/05/15	05/11/15	24,954,575.00	1.09	100,138.89	24,975,424.25	25,074,025.00
FHLB NOTES DTD 05/04/2012 1.250% 06/08/2018	313379DT3	25,000,000.00	AA+	Aaa	05/09/16	05/10/16	25,225,000.00	0.81	98,090.28	25,182,884.50	25,169,825.00
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	35,000,000.00	AA+	Aaa	05/26/16	05/27/16	34,915,650.00	0.99	78,263.89	34,929,405.00	35,134,540.00
FNMA NOTES (CALLABLE) GLOBAL NOTES DTD 07/27/2016 0.875% 07/27/2018	3135G0M75	28,325,000.00	AA+	Aaa	07/27/16	07/28/16	28,265,517.50	0.98	44,061.11	28,270,691.63	28,255,037.25



**Managed Account Detail of Securities Held**

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**SAN BERNARDINO COUNTY - 76990800**

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<b>Federal Agency Bond / Note</b>											
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	25,000,000.00	AA+	Aaa	07/07/16	07/08/16	24,948,000.00	0.73	23,437.50	24,953,711.50	24,902,550.00
FHLMC REFERENCE NOTE DTD 09/16/2016 0.875% 10/12/2018	3137EAED7	50,000,000.00	AA+	Aaa	09/15/16	09/16/16	49,978,500.00	0.90	18,229.17	49,978,933.50	49,977,000.00
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	12,000,000.00	AA+	Aaa	09/09/15	09/10/15	11,972,640.00	1.20	60,750.00	11,981,823.00	12,062,148.00
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	25,000,000.00	AA+	Aaa	09/09/15	09/10/15	24,943,250.00	1.20	126,562.50	24,962,297.25	25,129,475.00
FHLMC NOTES (CALLABLE) DTD 04/26/2016 1.050% 10/26/2018	3134G8YU7	50,000,000.00	AA+	Aaa	04/19/16	04/26/16	49,965,000.00	1.08	226,041.67	49,970,963.00	50,024,950.00
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	25,000,000.00	AA+	Aaa	02/18/16	02/23/16	24,941,000.00	1.08	24,305.56	24,952,722.75	25,035,475.00
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	25,000,000.00	AA+	Aaa	03/17/16	03/21/16	24,991,750.00	1.14	148,437.50	24,993,195.50	25,111,025.00
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	50,000,000.00	AA+	Aaa	06/02/16	06/03/16	49,979,000.00	1.14	156,250.00	49,981,160.50	50,207,650.00
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	23,347,000.00	AA+	Aaa	08/07/15	08/10/15	23,123,989.46	1.50	48,639.58	23,186,733.58	23,516,452.53
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	50,000,000.00	AA+	Aaa	08/31/16	09/02/16	49,922,000.00	1.05	40,277.78	49,924,073.00	49,977,000.00
FNMA NOTES DTD 01/12/2015 1.625% 01/21/2020	3135G0A78	25,000,000.00	AA+	Aaa	12/02/15	12/03/15	25,004,100.00	1.62	78,993.06	25,003,429.25	25,449,775.00
<b>Security Type Sub-Total</b>		<b>1,770,666,000.00</b>					<b>1,776,779,303.96</b>	<b>0.89</b>	<b>4,899,955.35</b>	<b>1,771,393,891.39</b>	<b>1,775,300,185.36</b>

<b>Corporate Note</b>											
WELLS FARGO & COMPANY GLOBAL NOTES DTD 12/12/2011 2.625% 12/15/2016	94974BEZ9	10,500,000.00	A	A2	04/22/15	04/27/15	10,805,025.00	0.83	81,156.25	10,538,575.01	10,533,379.50
WAL-MART STORES INC CORP NOTES DTD 04/22/2014 1.000% 04/21/2017	931142DN0	1,500,000.00	AA	Aa2	04/15/14	04/22/14	1,499,775.00	1.01	6,666.67	1,499,957.78	1,500,775.50



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
BERKSHIRE HATHAWAY FIN (FLOATING) DTD 01/15/2015 0.967% 01/12/2018	084664CD1	15,000,000.00	AA	Aa2	06/06/16	06/09/16	15,028,560.00	0.82	32,639.63	15,023,405.10	15,035,610.00
BERKSHIRE HATHAWAY INC GLOBAL NOTES DTD 08/15/2016 1.150% 08/15/2018	084670BX5	10,000,000.00	AA	Aa2	08/08/16	08/15/16	9,998,800.00	1.16	14,694.44	9,998,876.00	9,994,600.00
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	1,000,000.00	AAA	Aaa	10/30/15	11/04/15	1,001,640.00	1.24	5,344.44	1,001,149.36	1,004,880.00
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	1,000,000.00	AAA	Aaa	10/30/15	11/04/15	1,001,670.00	1.24	5,344.44	1,001,170.38	1,004,880.00
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	3,500,000.00	AAA	Aaa	10/30/15	11/04/15	3,505,425.00	1.25	18,705.56	3,503,802.09	3,517,080.00
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	4,500,000.00	AAA	Aaa	10/30/15	11/04/15	4,506,750.00	1.25	24,050.00	4,504,730.72	4,521,960.00
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	AAA	Aaa	10/30/15	11/04/15	5,007,050.00	1.25	26,722.22	5,004,941.10	5,024,400.00
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	AAA	Aaa	10/30/15	11/04/15	5,007,750.00	1.25	26,722.22	5,005,431.55	5,024,400.00
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	AAA	Aaa	10/30/15	11/04/15	5,008,500.00	1.24	26,722.22	5,005,957.00	5,024,400.00
MICROSOFT CORP NOTES DTD 08/08/2016 1.100% 08/08/2019	594918BN3	20,000,000.00	AAA	Aaa	08/01/16	08/08/16	19,979,400.00	1.14	32,388.89	19,980,396.60	19,936,220.00
<b>Security Type Sub-Total</b>		<b>82,000,000.00</b>					<b>82,350,345.00</b>	<b>1.07</b>	<b>301,156.98</b>	<b>82,068,392.69</b>	<b>82,122,585.00</b>
<b>Commercial Paper</b>											
TOYOTA MOTOR CREDIT CORP COMM PAPER -- 0.000% 10/03/2016	89233GK39	25,000,000.00	A-1+	P-1	07/20/16	07/21/16	24,971,736.11	0.55	0.00	24,999,236.00	24,999,350.00
US BANK NA INT BEAR COMM PAPER DTD 09/30/2016 0.300% 10/03/2016	90349TP68	120,000,000.00	A-1+	P-1	09/30/16	09/30/16	120,000,000.00	0.30	1,000.00	120,000,000.00	119,998,800.00



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Commercial Paper</b>												
BANK OF TOKYO MITS UFJ LTD COMM PAPER	0.000% 10/07/2016	06538BK77	25,000,000.00	A-1	P-1	09/14/16	09/14/16	24,992,013.89	0.50	0.00	24,997,916.75	24,997,950.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	0.000% 10/17/2016	89233GKH8	25,000,000.00	A-1+	P-1	07/28/16	07/28/16	24,965,125.00	0.62	0.00	24,993,111.00	24,995,925.00
BNP PARIBAS NY BRANCH COMM PAPER	0.000% 11/01/2016	09659BL16	25,000,000.00	A-1	P-1	08/12/16	08/12/16	24,953,875.00	0.82	0.00	24,982,347.25	24,988,900.00
BANK OF TOKYO MITSUBISHI COMM PAPER DTD 09/28/2016	0.000% 11/01/2016	06538BL19	50,000,000.00	A-1	P-1	09/28/16	09/28/16	49,974,027.78	0.55	0.00	49,976,319.50	49,976,050.00
RABOBANK NEDERLAND NV NY COMM PAPER	0.000% 11/02/2016	21687AL27	50,000,000.00	A-1	P-1	05/16/16	05/18/16	49,807,500.00	0.83	0.00	49,963,333.50	49,976,800.00
AMERICAN HONDA FINANCE COMM PAPER	0.000% 11/04/2016	02665JL40	26,050,000.00	A-1	P-1	08/09/16	08/10/16	26,012,661.67	0.60	0.00	26,035,238.25	26,038,668.25
RABOBANK NEDERLAND NV NY COMM PAPER	0.000% 11/07/2016	21687AL76	25,000,000.00	A-1	P-1	05/27/16	05/27/16	24,908,888.89	0.80	0.00	24,979,444.50	24,985,925.00
BNP PARIBAS NY BRANCH COMM PAPER	0.000% 12/01/2016	09659BM15	50,000,000.00	A-1	P-1	08/31/16	08/31/16	49,890,111.12	0.86	0.00	49,927,139.00	49,944,350.00
COOPERATIEVE RABOBANK U.A. COMM PAPER	0.000% 02/01/2017	21687AP15	25,000,000.00	A-1	P-1	09/13/16	09/13/16	24,897,187.50	1.05	0.00	24,910,312.50	24,916,300.00
COOPERATIEVE RABOBANK U.A. COMM PAPER	0.000% 04/17/2017	21687ARH8	25,000,000.00	A-1	P-1	09/23/16	09/23/16	24,832,625.00	1.18	0.00	24,839,125.00	24,840,375.00
COOPERATIEVE RABOBANK U.A. COMM PAPER	0.000% 05/01/2017	21687AS12	25,000,000.00	A-1	P-1	08/17/16	08/17/16	24,776,909.72	1.26	0.00	24,815,972.25	24,826,350.00





**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Commercial Paper</b>												
COOPERATIEVE RABOBANK U.A. COMM PAPER	0.000% 05/16/2017	21687ASG9	25,000,000.00	A-1	P-1	09/07/16	09/07/16	24,782,118.06	1.26	0.00	24,802,951.50	24,810,950.00
JP MORGAN SECURITIES LLC COMM PAPER	0.000% 05/22/2017	46640PSN4	50,000,000.00	A-1	P-1	08/26/16	08/29/16	49,601,000.00	1.09	0.00	49,650,500.00	49,654,850.00
<b>Security Type Sub-Total</b>			<b>571,050,000.00</b>					<b>569,365,779.74</b>	<b>0.73</b>	<b>1,000.00</b>	<b>569,872,947.00</b>	<b>569,951,543.25</b>
<b>Certificate of Deposit</b>												
BMO HARRIS BANK NA FLOATING CERT DEPOS	0.866% 10/03/2016	05574BFN5	25,000,000.00	A-1	P-1	09/02/15	09/02/15	25,000,000.00	0.54	16,767.15	25,000,000.00	25,000,000.00
WESTPAC BANKING CORP NY FLOATING CD	0.891% 10/17/2016	96121TP51	25,000,000.00	A-1+	P-1	03/17/16	03/21/16	25,000,000.00	0.80	8,629.28	25,000,000.00	24,997,250.00
BMO HARRIS BANK NA FLOATING CERT DEPOS	0.905% 10/26/2016	05574BFS4	25,000,000.00	A-1	P-1	09/22/15	09/23/15	25,000,000.00	0.58	3,143.33	25,000,000.00	24,998,625.00
BANK OF NOVA SCOTIA HOUSTON FLOATING CD	0.953% 11/01/2016	06417GEC8	50,000,000.00	A-1	P-1	02/04/16	02/05/16	50,000,000.00	0.87	39,717.50	50,000,000.00	50,004,500.00
TORONTO DOMINION BANK NY FLOATING CD	0.795% 11/02/2016	89113ED37	25,000,000.00	A-1+	P-1	10/01/15	10/02/15	25,000,000.00	0.47	16,008.20	25,000,000.00	24,996,375.00
NORDEA BANK FINLAND NY CERT DEPOS	0.900% 11/09/2016	65558LPS5	50,000,000.00	A-1+	P-1	04/15/16	04/15/16	50,000,000.00	0.90	211,250.00	50,000,000.00	50,019,650.00
BANK OF NOVA SCOTIA HOUSTON FLOATING CD	0.966% 11/23/2016	06417GBH0	25,000,000.00	A-1	P-1	11/24/15	11/25/15	25,000,000.00	0.65	5,368.50	25,000,000.00	24,993,000.00
WESTPAC BANKING CORP NY FLOATING CD	1.004% 12/30/2016	96121TH43	25,000,000.00	A-1+	P-1	12/30/15	12/30/15	25,000,000.00	0.91	697.49	25,000,000.00	24,992,875.00



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>											
BMO HARRIS BANK NA FLOATING CERT DEPOS DTD 11/23/2015 1.005% 01/02/2017	05574BGB0	25,000,000.00	A+	Aa3	11/20/15	11/23/15	25,000,000.00	0.70	20,237.37	25,000,000.00	24,996,750.00
WESTPAC BANKING CORP NY FLOATING CD DTD 12/21/2015 1.016% 01/03/2017	96121TG93	50,000,000.00	A-1+	P-1	12/17/15	12/21/15	50,000,000.00	0.88	39,367.64	50,000,000.00	49,983,000.00
BANK OF NOVA SCOTIA HOUSTON FLOATING CD DTD 01/05/2016 1.016% 01/05/2017	06417GCU0	25,000,000.00	A-1	P-1	01/04/16	01/05/16	25,000,000.00	0.93	18,319.38	25,000,000.00	24,994,750.00
CBA AUSTRALIA CERT DEPOS DTD 04/05/2016 0.960% 01/05/2017	20271ELF4	50,000,000.00	A-1+	P-1	04/01/16	04/05/16	50,000,000.00	0.64	238,666.67	50,000,000.00	50,018,490.00
TORONTO DOMINION BANK NY FLOATING CD DTD 07/07/2015 0.829% 01/09/2017	89113ETU0	25,000,000.00	AA-	Aa1	07/07/15	07/07/15	25,000,000.00	0.51	13,822.17	25,000,000.00	24,989,500.00
WELLS FARGO BANK NA CERT DEPOS DTD 07/12/2016 0.910% 01/09/2017	94988EXP8	50,000,000.00	A-1+	P-1	07/11/16	07/12/16	50,000,000.00	0.91	102,375.00	50,000,000.00	50,002,205.00
WELLS FARGO BANK NA CERT DEPOS DTD 04/14/2016 1.000% 01/13/2017	94988ETZ1	25,000,000.00	A-1+	P-1	04/13/16	04/14/16	25,000,000.00	0.67	118,055.56	25,000,000.00	25,011,195.00
TORONTO DOMINION BANK NY FLOATING CD DTD 02/01/2016 1.033% 02/01/2017	89113E2V7	25,000,000.00	A-1+	P-1	01/25/16	02/01/16	25,000,000.00	0.96	21,525.42	25,000,000.00	25,010,500.00
TORONTO DOMINION BANK NY FLOATING CD DTD 01/11/2016 1.023% 02/01/2017	89113E2G0	50,000,000.00	A-1+	P-1	01/08/16	01/11/16	50,000,000.00	0.94	42,634.17	50,000,000.00	50,028,500.00
TORONTO DOMINION BANK NY FLOATING CD DTD 01/20/2016 1.023% 02/01/2017	89113E2O8	50,000,000.00	A-1+	P-1	01/15/16	01/20/16	50,000,000.00	0.94	42,634.17	50,000,000.00	50,024,250.00
WESTPAC BANKING CORP NY FLOATING CD DTD 02/26/2016 1.195% 02/24/2017	96121TM70	25,000,000.00	A-1+	P-1	02/25/16	02/26/16	25,000,000.00	1.02	31,546.33	25,000,000.00	25,021,250.00



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>												
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	08/30/2016 1.260% 02/28/2017	06417GNW4	25,000,000.00	A-1	P-1	08/30/16	08/30/16	25,000,000.00	1.26	28,000.00	25,000,000.00	25,033,647.50
BANK OF MONTREAL CHICAGO FLOAT CD	02/05/2016 1.023% 03/01/2017	06427EUH2	25,000,000.00	A-1	P-1	02/04/16	02/05/16	25,000,000.00	0.94	21,317.08	25,000,000.00	25,019,500.00
ROYAL BANK OF CANADA NY CERT DEPOS	07/08/2016 0.950% 03/06/2017	78009NF27	50,000,000.00	A-1+	P-1	07/07/16	07/08/16	50,000,000.00	0.95	112,152.78	50,000,000.00	49,962,705.00
CBA AUSTRALIA NY FLOATING CERT DEPOS	03/22/2016 1.053% 03/22/2017	20271ELE7	50,000,000.00	A-1+	P-1	03/21/16	03/22/16	50,000,000.00	0.95	13,163.25	50,000,000.00	49,969,500.00
WELLS FARGO BANK CD (FLOATING)	09/23/2016 1.096% 03/23/2017	94988EZ35	25,000,000.00	A-1	P-1	09/22/16	09/23/16	25,000,000.00	1.10	6,090.72	25,000,000.00	24,981,825.00
CBA AUSTRALIA CERT DEPOS	08/24/2016 1.260% 03/28/2017	20271ELP2	25,000,000.00	A-1+	P-1	08/23/16	08/24/16	25,000,000.00	0.41	33,250.00	25,000,000.00	25,012,452.50
CBA AUSTRALIA CERT DEPOS	07/07/2016 0.940% 04/03/2017	20271ELH0	25,000,000.00	A-1+	P-1	07/05/16	07/07/16	25,000,000.00	0.94	56,138.89	25,000,000.00	24,963,661.50
BMO HARRIS BANK NA CERT DEPOS	10/28/2015 1.000% 04/28/2017	05574BGA2	50,000,000.00	A+	Aa3	10/28/15	10/28/15	50,000,000.00	1.01	470,833.33	50,000,000.00	49,931,468.00
WELLS FARGO BANK NA CERT DEPOS	07/27/2016 1.140% 05/08/2017	94988EYL6	50,000,000.00	A-1+	P-1	07/27/16	07/27/16	50,000,000.00	0.83	104,500.00	50,000,000.00	49,744,570.50
CHASE BANK USA NA CERT DEPOS	05/26/2016 1.230% 05/26/2017	16144RVN0	50,000,000.00	A-1	P-1	05/26/16	05/26/16	50,000,000.00	1.23	218,666.67	50,000,000.00	49,987,525.50
BANK OF NOVA SCOTIA HOU CD (FLOATING)	09/27/2016 1.283% 09/27/2017	06417GPQ5	25,000,000.00	A-1	P-1	09/27/16	09/27/16	25,000,000.00	1.29	3,563.72	25,000,000.00	24,996,750.00
CBA AUSTRALIA CD (FLOATING)	09/28/2016 1.283% 09/28/2017	20271ELR8	25,000,000.00	A-1+	P-1	09/27/16	09/28/16	25,000,000.00	1.29	2,672.79	25,000,000.00	25,003,500.00
<b>Security Type Sub-Total</b>			<b>1,075,000,000.00</b>					<b>1,075,000,000.00</b>	<b>0.89</b>	<b>2,061,114.56</b>	<b>1,075,000,000.00</b>	<b>1,074,689,770.50</b>

**Bank Deposit Account**



**Managed Account Detail of Securities Held**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Bank Deposit Account</b>												
STONECASTLE FICA		FICAMF003	50,000,000.00	NR	NR	08/20/14	08/20/14	50,000,000.00	0.45	0.00	50,000,000.00	50,000,000.00
<b>Security Type Sub-Total</b>			<b>50,000,000.00</b>					<b>50,000,000.00</b>	<b>0.45</b>	<b>0.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>
<b>Managed Account Sub-Total</b>			<b>5,087,716,000.00</b>					<b>5,094,063,784.07</b>	<b>0.86</b>	<b>10,670,062.95</b>	<b>5,086,197,370.78</b>	<b>5,093,991,152.11</b>
<b>Securities Sub-Total</b>			<b>\$5,087,716,000.00</b>					<b>\$5,094,063,784.07</b>	<b>0.86%</b>	<b>\$10,670,062.95</b>	<b>\$5,086,197,370.78</b>	<b>\$5,093,991,152.11</b>
<b>Accrued Interest</b>												<b>\$10,670,062.95</b>
<b>Total Investments</b>												<b>\$5,104,661,215.06</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 10/31/2011 1.000% 10/31/2016	912828RM4	25,000,000.00	BK AMER		100.07	25,016,525.00	(175,857.81)	9,562.75	0.08	0.08	0.21
US TREASURY NOTES DTD 10/31/2011 1.000% 10/31/2016	912828RM4	25,000,000.00	DEUTSCHE		100.07	25,016,525.00	(167,068.75)	9,840.00	0.08	0.08	0.21
US TREASURY NOTES DTD 11/15/2006 4.625% 11/15/2016	912828FY1	25,000,000.00	CITIGRP		100.52	25,129,425.00	(2,727,020.31)	8,611.50	0.12	0.12	0.47
US TREASURY NOTES DTD 11/30/2011 0.875% 11/30/2016	912828RU6	25,000,000.00	BK AMER		100.11	25,027,100.00	(130,126.56)	14,087.50	0.17	0.17	0.22
US TREASURY NOTES DTD 01/31/2012 0.875% 01/31/2017	912828SC5	50,000,000.00	OPPENHIE		100.18	50,090,300.00	(167,512.50)	62,851.50	0.33	0.33	0.33
US TREASURY NOTES DTD 05/31/2012 0.625% 05/31/2017	912828SY7	15,000,000.00	BMO_DIR		100.02	15,002,925.00	135,932.81	32,058.30	0.66	0.66	0.60
US TREASURY NOTES DTD 08/31/2012 0.625% 08/31/2017	912828TM2	25,000,000.00	JPMCHASE		99.97	24,993,175.00	317,393.75	86,304.25	0.91	0.91	0.65
US TREASURY NOTES DTD 11/30/2012 0.625% 11/30/2017	912828UA6	25,000,000.00	BARCLAYS		99.92	24,980,475.00	113,287.50	55,585.00	1.16	1.16	0.69
US TREASURY NOTES DTD 02/29/2012 1.375% 02/28/2019	912828SH4	25,000,000.00	TOR DOM		101.27	25,318,350.00	271,475.00	283,553.50	2.37	2.37	0.84
US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	25,000,000.00	TOR DOM		101.90	25,475,575.00	264,637.50	318,689.50	2.45	2.45	0.85
<b>Security Type Sub-Total</b>		<b>265,000,000.00</b>				<b>266,050,375.00</b>	<b>(2,264,859.37)</b>	<b>881,143.80</b>	<b>0.80</b>	<b>0.80</b>	<b>0.49</b>

<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEV GLOBAL NT (CALLABLE) DTD 05/19/2015 0.770% 05/19/2017	45905USE5	25,000,000.00	CITIGRP		100.22	25,055,825.00	55,825.00	55,825.00	0.43	0.63	0.42
INTL BK RECON & DEV GLOBAL NT (CALLABLE) DTD 05/19/2015 0.770% 05/19/2017	45905USE5	25,000,000.00	TOR DOM		100.22	25,055,825.00	55,825.00	55,825.00	0.43	0.63	0.42
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 06/23/2015 1.000% 11/15/2017	459058EM1	25,000,000.00	JPMCHASE		100.21	25,052,075.00	54,325.00	53,160.50	1.11	1.11	0.81



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**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Supra-National Agency Bond / Note</b>												
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 04/10/2014 1.375% 04/10/2018	459058DNO	25,000,000.00	DEUTSCHE		100.71	25,178,175.00	38,175.00	75,471.25	1.50	1.50	0.90
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	25,000,000.00	TOR DOM		100.19	25,048,525.00	250,075.00	187,772.75	1.69	1.69	0.89
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	25,000,000.00	DEUTSCHE		100.19	25,048,525.00	250,025.00	187,738.25	1.69	1.69	0.89
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	40,000,000.00	BMO		100.19	40,077,640.00	69,240.00	70,634.00	1.69	1.69	0.89
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	50,000,000.00	BARCLAYS		100.19	50,097,050.00	182,550.00	144,121.50	1.69	1.69	0.89
INTL BANK OF RECON AND DEV SN NOTES	DTD 04/19/2016 0.875% 07/19/2018	459058FE8	25,000,000.00	BNP DIR		100.02	25,005,000.00	115,193.25	97,317.25	1.78	1.78	0.86
INTL BANK OF RECON AND DEV SN NOTES	DTD 04/19/2016 0.875% 07/19/2018	459058FE8	50,000,000.00	BKWEST		100.02	50,010,000.00	98,500.00	81,044.50	1.78	1.78	0.86
INTER-AMERICAN DEVELOPMENT BANK	DTD 08/24/2011 1.750% 08/24/2018	4581X0BR8	25,000,000.00	BKWEST		101.76	25,439,000.00	68,410.75	122,363.50	1.87	1.87	0.82
INTL BANK OF RECON AND DEV GLOBAL NOTES	DTD 10/07/2015 1.000% 10/05/2018	459058ER0	50,000,000.00	BK AMER		100.14	50,072,200.00	157,200.00	129,587.00	1.98	1.98	0.93
INTL BK OF REC AND DEV NOTE (CALLABLE)	DTD 04/26/2016 1.250% 04/26/2019	459058FC2	25,000,000.00	DEUTSCHE	04/26/17	99.97	24,992,525.00	45,025.00	37,613.75	1.42	2.51	1.26
INTER-AMERICAN DEVELOPMENT BANK	DTD 04/12/2016 1.000% 05/13/2019	458182DX7	25,000,000.00	BNP DIR		99.99	24,997,575.00	154,700.00	136,605.75	2.57	2.57	1.00
INTER-AMERICAN DEVELOPMENT BANK	DTD 04/12/2016 1.000% 05/13/2019	458182DX7	100,000,000.00	BMO		99.99	99,990,300.00	290,300.00	245,109.00	2.57	2.57	1.00
INTL BANK OF RECON AND DEV	DTD 01/25/2016 1.430% 07/25/2019	45905UUV4	50,000,000.00	TOR DOM		101.21	50,604,000.00	604,000.00	604,000.00	2.75	2.75	0.99



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**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Supra-National Agency Bond / Note</b>												
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058EV1	25,000,000.00	BARCLAYS		100.66	25,164,275.00	285,025.00	262,145.50	2.76	2.76	1.01
DTD 01/28/2016 1.250% 07/26/2019												
INTL BANK OF RECON AND DEV SN NOTE		459058FK4	50,000,000.00	TOR DOM		99.49	49,742,900.00	(164,600.00)	(170,939.00)	2.83	2.83	1.06
DTD 07/13/2016 0.875% 08/15/2019												
INTER-AMERICAN DEVELOPMENT BANK		4581X0CR7	25,000,000.00	DEUTSCHE		100.17	25,041,625.00	390,625.00	318,392.25	2.96	2.96	1.19
DTD 10/15/2015 1.250% 10/15/2019												
INTER-AMERICAN DEVELOPMENT BANK		4581X0CR7	25,000,000.00	TOR DOM		100.17	25,041,625.00	295,625.00	258,842.75	2.96	2.96	1.19
DTD 10/15/2015 1.250% 10/15/2019												
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058FA6	25,000,000.00	TOR DOM		100.65	25,163,400.00	239,900.00	230,526.00	3.41	3.41	1.18
DTD 03/30/2016 1.375% 03/30/2020												
<b>Security Type Sub-Total</b>			<b>740,000,000.00</b>				<b>741,878,065.00</b>	<b>3,535,944.00</b>	<b>3,183,156.50</b>	<b>2.08</b>	<b>2.13</b>	<b>0.94</b>
<b>Money Market Fund</b>												
FEDERATED GOVT OBLIGATIONS FUND		608919718	72,000,000.00			1.00	72,000,000.00	0.00	0.00	0.00	0.00	0.26
FIDELITY GOV'T MM FUND 2642		31607A703	170,000,000.00			1.00	170,000,000.00	0.00	0.00	0.00	0.00	0.27
<b>Security Type Sub-Total</b>			<b>242,000,000.00</b>				<b>242,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.27</b>
<b>Joint Powers Authority</b>												
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	18,000,000.00	DIRECT		1.00	18,000,000.00	0.00	0.00	0.00	0.00	0.61
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	24,000,000.00	DIRECT		1.00	24,000,000.00	0.00	0.00	0.00	0.00	0.61
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.00	0.61
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.00	0.61
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.00	0.61
<b>Security Type Sub-Total</b>			<b>192,000,000.00</b>				<b>192,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.61</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
<b>Federal Agency Discount Note</b>											
FEDERAL HOME LOAN BANKS DISC NOTE -- 0.000% 10/03/2016	313384J34	100,000,000.00	JPMCHASE		100.00	99,998,628.00	87,628.00	628.00	0.01	0.01	0.16
<b>Security Type Sub-Total</b>		<b>100,000,000.00</b>				<b>99,998,628.00</b>	<b>87,628.00</b>	<b>628.00</b>	<b>0.01</b>	<b>0.01</b>	<b>0.16</b>

<b>Federal Agency Bond / Note</b>											
FHLMC NOTES DTD 08/16/2013 0.875% 10/14/2016	3137EADS5	25,000,000.00	JPMCHASE		100.02	25,004,325.00	8,075.00	4,369.00	0.04	0.04	0.43
FFCB NOTES DTD 10/14/2014 0.600% 10/14/2016	3133EDX98	25,000,000.00	WELLSFAR		100.01	25,003,575.00	28,575.00	4,028.50	0.04	0.04	0.23
FHLMC NOTES DTD 08/16/2013 0.875% 10/14/2016	3137EADS5	25,000,000.00	WELLSFAR		100.02	25,004,325.00	(107,175.00)	2,324.00	0.04	0.04	0.43
FHLB NOTES (EX-CALLABLE) DTD 10/28/2015 0.400% 10/28/2016	3130A6MW4	25,000,000.00	MORGANST		100.01	25,001,325.00	1,325.00	1,325.00	0.08	0.08	0.33
FFCB NOTES DTD 11/03/2015 0.400% 11/03/2016	3133EFMW4	25,000,000.00	WELLSFAR		100.01	25,003,000.00	4,575.00	3,140.25	0.09	0.09	0.27
FANNIE MAE NOTES DTD 10/20/2011 1.375% 11/15/2016	3135G0ES8	25,000,000.00	BARCLAYS		100.11	25,028,600.00	(678,650.00)	3,734.00	0.12	0.12	0.46
FANNIE MAE NOTES DTD 10/20/2011 1.375% 11/15/2016	3135G0ES8	25,000,000.00	BNP DIR		100.11	25,028,600.00	(534,900.00)	8,426.00	0.12	0.12	0.46
FANNIE MAE NOTES DTD 10/20/2011 1.375% 11/15/2016	3135G0ES8	25,000,000.00	BNP DIR		100.11	25,028,600.00	(465,150.00)	8,342.75	0.12	0.12	0.46
FHLB NOTES DTD 11/15/2013 0.625% 12/28/2016	3130A0C65	20,000,000.00	JPMCHASE		100.07	20,013,560.00	70,760.00	18,034.60	0.24	0.24	0.35
FANNIE MAE GLOBAL NOTES DTD 01/09/2012 1.250% 01/30/2017	3135G0GY3	50,000,000.00	WELLSFAR		100.26	50,129,800.00	(616,200.00)	21,347.00	0.33	0.33	0.47
FANNIE MAE GLOBAL NOTES DTD 01/09/2012 1.250% 01/30/2017	3135G0GY3	50,000,000.00	MIZUHO		100.26	50,129,800.00	(583,200.00)	24,729.50	0.33	0.33	0.47
FHLMC NOTES DTD 01/21/2014 0.875% 02/22/2017	3137EADT3	25,000,000.00	GOLDMAN		100.16	25,039,775.00	80,025.00	44,949.25	0.39	0.39	0.47
FFCB (FLOATING) NOTES DTD 02/27/2014 0.577% 02/27/2017	3133EDFW7	30,000,000.00	JPMCHASE		100.07	30,021,990.00	21,990.00	21,990.00	0.08	0.41	0.41
FHLB AGENCY DTD 03/06/2015 0.720% 03/06/2017	3130A4K27	50,000,000.00	WELLSFAR		100.09	50,046,050.00	41,550.00	45,039.50	0.43	0.43	0.51





## Managed Account Fair Market Value & Analytics

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### SAN BERNARDINO COUNTY - 76990800

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<b>Federal Agency Bond / Note</b>											
FHLB NOTES DTD 02/06/2012 0.875% 03/10/2017	3133782N0	25,000,000.00	TOR DOM		100.18	25,045,875.00	70,650.50	50,863.00	0.44	0.44	0.46
FFCB (FLOATING) NOTES DTD 04/17/2014 0.581% 04/17/2017	3133EDJX1	25,000,000.00	JPMCHASE		100.09	25,023,625.00	23,625.00	23,625.00	0.08	0.55	0.41
FANNIE MAE GLOBAL NOTES DTD 04/16/2007 5.000% 05/11/2017	31359M7X5	50,000,000.00	MORGANST		102.70	51,348,700.00	(3,111,800.00)	57,165.00	0.60	0.60	0.59
FHLMC NOTES DTD 12/30/2014 0.990% 06/30/2017	3134G5VY8	50,000,000.00	DIRECT		100.30	50,148,100.00	148,100.00	148,100.00	0.75	0.75	0.59
FHLMC NOTES DTD 05/29/2015 0.750% 07/14/2017	3137EADV8	25,000,000.00	TOR DOM		100.10	25,024,125.00	43,625.00	31,387.25	0.78	0.78	0.63
FHLB NOTES DTD 07/24/2015 0.750% 08/28/2017	3130A62S5	17,000,000.00	BARCLAYS		100.08	17,013,804.00	51,884.00	30,261.02	0.91	0.91	0.66
FHLB NOTES DTD 06/02/2015 0.750% 08/28/2017	3130A5HT9	23,250,000.00	WELLSFAR		100.06	23,263,810.50	52,638.00	29,489.60	0.91	0.91	0.68
FANNIE MAE GLOBAL NOTES DTD 07/20/2012 0.875% 08/28/2017	3135G0MZ3	50,000,000.00	MORGANST		100.19	50,095,150.00	49,150.00	86,107.00	0.91	0.91	0.67
FFCB NOTES DTD 02/25/2015 1.000% 09/25/2017	3133EEQX1	19,589,000.00	WELLSFAR		100.30	19,648,726.86	(33,320.89)	21,464.06	0.98	0.98	0.69
FFCB NOTES DTD 02/25/2015 1.000% 09/25/2017	3133EEOX1	25,000,000.00	BNP DIR		100.30	25,076,225.00	65,513.75	72,087.25	0.98	0.98	0.69
FNMA NOTES DTD 08/25/2014 1.000% 09/27/2017	3135G0ZL0	10,000,000.00	MORGANST		100.32	10,032,120.00	67,820.00	43,689.40	0.99	0.99	0.67
FREDDIE MAC GLOBAL NOTES (EX-CALLABLE) DTD 09/27/2012 1.000% 09/27/2017	3134G3M31	10,000,000.00	WELLSFAR		100.28	10,027,670.00	(18,730.00)	8,525.10	0.99	0.99	0.72
FHLB NOTES DTD 09/03/2014 1.100% 09/29/2017	3130A2XL5	15,000,000.00	WELLSFAR		100.37	15,055,515.00	80,565.00	63,743.85	0.99	0.99	0.73
FHLB NOTES DTD 09/03/2014 1.100% 09/29/2017	3130A2XL5	25,000,000.00	GILFORD		100.37	25,092,525.00	130,525.00	105,008.50	0.99	0.99	0.73
FANNIE MAE GLOBAL NOTES DTD 09/24/2012 0.875% 10/26/2017	3135G0PO0	25,000,000.00	CITIGRP		100.16	25,040,975.00	(3,600.00)	21,734.50	1.06	1.06	0.72
FHLMC NOTES DTD 12/11/2015 1.000% 12/15/2017	3137EADX4	50,000,000.00	TOR DOM		100.34	50,172,250.00	223,750.00	203,252.50	1.20	1.20	0.71



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<b>Federal Agency Bond / Note</b>												
FFCB NOTES		3133EEFE5	25,000,000.00	WELLSFAR		100.43	25,108,450.00	132,525.00	118,289.25	1.20	1.20	0.77
DTD 12/18/2014 1.125% 12/18/2017												
FFCB NOTES		3133EEFE5	25,000,000.00	MERRILL		100.43	25,108,450.00	132,450.00	118,258.50	1.20	1.20	0.77
DTD 12/18/2014 1.125% 12/18/2017												
FHLB NOTES		3130A6SW8	25,000,000.00	TOR DOM		100.29	25,073,550.00	73,550.00	73,550.00	1.21	1.21	0.76
DTD 11/20/2015 1.000% 12/19/2017												
FNMA NOTES (CALLABLE)		3135G0SJ3	22,155,000.00	MORGANST	12/26/16	100.05	22,165,036.22	5,605.22	10,036.22	0.93	0.24	0.96
DTD 12/26/2012 1.000% 12/26/2017												
FHLMC NOTES		3137EADN6	25,000,000.00	MORGANST		99.97	24,992,625.00	335,875.00	83,034.75	1.27	1.27	0.77
DTD 11/21/2012 0.750% 01/12/2018												
FHLMC NOTES		3137EADN6	25,000,000.00	BK AMER		99.97	24,992,625.00	322,375.00	79,556.25	1.27	1.27	0.77
DTD 11/21/2012 0.750% 01/12/2018												
FFCB NOTES		3133EFF51	25,000,000.00	WELLSFAR		100.04	25,008,975.00	(2,525.00)	890.00	1.39	1.39	0.82
DTD 02/26/2016 0.850% 02/26/2018												
FHLB NOTES		3130A7CX1	25,000,000.00	BARCLAYS		100.08	25,020,025.00	27,775.00	25,512.75	1.46	1.46	0.82
DTD 02/18/2016 0.875% 03/19/2018												
FNMA NOTE		3135G0J61	50,000,000.00	CITIGRP		100.08	50,038,000.00	138,000.00	110,422.00	1.48	1.48	0.82
DTD 03/04/2016 0.875% 03/28/2018												
FHLMC REFERENCE NOTE		3137EAEA3	50,000,000.00	WELLSFAR		99.91	49,954,800.00	33,300.00	14,496.00	1.51	1.51	0.81
DTD 04/07/2016 0.750% 04/09/2018												
FFCB NOTES		3133EF3B1	50,000,000.00	WELLSFAR		99.86	49,929,250.00	(2,750.00)	(18,491.50)	1.53	1.53	0.84
DTD 04/12/2016 0.750% 04/18/2018												
FHLB NOTES		3130A4GJ5	30,000,000.00	MORGANST		100.49	30,145,800.00	159,600.00	152,752.80	1.55	1.55	0.81
DTD 02/27/2015 1.125% 04/25/2018												
FHLB NOTES		3130A57K9	25,000,000.00	WELLSFAR		100.28	25,069,125.00	62,625.00	65,652.75	1.57	1.57	0.82
DTD 05/04/2015 1.000% 05/04/2018												
FFCB NOTES		3133EEJ50	25,000,000.00	DAIWA		100.30	25,074,025.00	93,525.00	84,572.25	1.59	1.59	0.84
DTD 05/11/2015 1.030% 05/11/2018												
FFCB NOTES		3133EEJ50	25,000,000.00	JPMCHASE		100.30	25,074,025.00	119,450.00	98,600.75	1.59	1.59	0.84
DTD 05/11/2015 1.030% 05/11/2018												
FHLB NOTES		313379DT3	25,000,000.00	DEUTSCHE		100.68	25,169,825.00	(55,175.00)	(13,059.50)	1.66	1.66	0.84
DTD 05/04/2012 1.250% 06/08/2018												
FEDERAL HOME LOAN BANKS AGCY		3130A8BD4	35,000,000.00	CITIGRP		100.38	35,134,540.00	218,890.00	205,135.00	1.73	1.73	0.65
DTD 05/27/2016 0.875% 06/29/2018												



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**SAN BERNARDINO COUNTY - 76990800**

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<b>Federal Agency Bond / Note</b>												
FNMA NOTES (CALLABLE) GLOBAL NOTES DTD 07/27/2016 0.875% 07/27/2018		3135G0M75	28,325,000.00	JPMCHASE	07/27/17	99.75	28,255,037.25	(10,480.25)	(15,654.38)	1.64	1.80	1.01
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018		3130A8PK3	25,000,000.00	BARCLAYS		99.61	24,902,550.00	(45,450.00)	(51,161.50)	1.84	1.84	0.84
FHLMC REFERENCE NOTE DTD 09/16/2016 0.875% 10/12/2018		3137EAED7	50,000,000.00	BARCLAYS		99.95	49,977,000.00	(1,500.00)	(1,933.50)	2.01	2.01	0.90
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018		3135G0E58	12,000,000.00	ICAP		100.52	12,062,148.00	89,508.00	80,325.00	2.02	2.02	0.87
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018		3135G0E58	25,000,000.00	DEUTSCHE		100.52	25,129,475.00	186,225.00	167,177.75	2.02	2.02	0.87
FHLMC NOTES (CALLABLE) DTD 04/26/2016 1.050% 10/26/2018		3134G8YU7	50,000,000.00	JPMCHASE	04/26/17	100.05	50,024,950.00	59,950.00	53,987.00	1.62	0.57	1.03
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019		3135G0J53	25,000,000.00	JPMCHASE		100.14	25,035,475.00	94,475.00	82,752.25	2.37	2.37	0.94
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019		3137EADZ9	25,000,000.00	JPMCHASE		100.44	25,111,025.00	119,275.00	117,829.50	2.49	2.49	0.95
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019		3130A8DB6	50,000,000.00	WELLSFAR		100.42	50,207,650.00	228,650.00	226,489.50	2.67	2.67	0.97
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019		3137EADK2	23,347,000.00	MORGANST		100.73	23,516,452.53	392,463.07	329,718.95	2.78	2.78	0.99
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019		3135G0P49	50,000,000.00	DEUTSCHE		99.95	49,977,000.00	55,000.00	52,927.00	2.86	2.86	1.02
FNMA NOTES DTD 01/12/2015 1.625% 01/21/2020		3135G0A78	25,000,000.00	TOR DOM		101.80	25,449,775.00	445,675.00	446,345.75	3.21	3.21	1.07
<b>Security Type Sub-Total</b>			<b>1,770,666,000.00</b>				<b>1,775,300,185.36</b>	<b>(1,479,118.60)</b>	<b>3,906,293.97</b>	<b>1.18</b>	<b>1.16</b>	<b>0.71</b>
<b>Corporate Note</b>												
WELLS FARGO & COMPANY GLOBAL NOTES DTD 12/12/2011 2.625% 12/15/2016		94974BEZ9	10,500,000.00	TOR DOM		100.32	10,533,379.50	(271,645.50)	(5,195.51)	0.21	0.21	1.09
WAL-MART STORES INC CORP NOTES DTD 04/22/2014 1.000% 04/21/2017		931142DN0	1,500,000.00	CITIGRP		100.05	1,500,775.50	1,000.50	817.72	0.55	0.55	0.91
BERKSHIRE HATHAWAY FIN (FLOATING) DTD 01/15/2015 0.967% 01/12/2018		084664CD1	15,000,000.00	DEUTSCHE		100.24	15,035,610.00	7,050.00	12,204.90	0.25	1.27	0.80



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<b>Corporate Note</b>												
BERKSHIRE HATHAWAY INC GLOBAL NOTES	08/15/2016 1.150% 08/15/2018	084670BX5	10,000,000.00	WELLSFAR		99.95	9,994,600.00	(4,200.00)	(4,276.00)	1.85	1.85	1.18
MICROSOFT CORP NOTES	11/03/2015 1.300% 11/03/2018	594918BF0	1,000,000.00	CITIGRP		100.49	1,004,880.00	3,240.00	3,730.64	2.05	2.05	1.06
MICROSOFT CORP NOTES	11/03/2015 1.300% 11/03/2018	594918BF0	1,000,000.00	VINING		100.49	1,004,880.00	3,210.00	3,709.62	2.05	2.05	1.06
MICROSOFT CORP NOTES	11/03/2015 1.300% 11/03/2018	594918BF0	3,500,000.00	ICAP		100.49	3,517,080.00	11,655.00	13,277.91	2.05	2.05	1.06
MICROSOFT CORP NOTES	11/03/2015 1.300% 11/03/2018	594918BF0	4,500,000.00	MERRILL		100.49	4,521,960.00	15,210.00	17,229.28	2.05	2.05	1.06
MICROSOFT CORP NOTES	11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	UBS AG		100.49	5,024,400.00	17,350.00	19,458.90	2.05	2.05	1.06
MICROSOFT CORP NOTES	11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	BARCLAYS		100.49	5,024,400.00	16,650.00	18,968.45	2.05	2.05	1.06
MICROSOFT CORP NOTES	11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	LOOP CAP		100.49	5,024,400.00	15,900.00	18,443.00	2.05	2.05	1.06
MICROSOFT CORP NOTES	08/08/2016 1.100% 08/08/2019	594918BN3	20,000,000.00	MERRILL		99.68	19,936,220.00	(43,180.00)	(44,176.60)	2.80	2.80	1.21
<b>Security Type Sub-Total</b>			<b>82,000,000.00</b>				<b>82,122,585.00</b>	<b>(227,760.00)</b>	<b>54,192.31</b>	<b>1.61</b>	<b>1.80</b>	<b>1.07</b>

<b>Commercial Paper</b>												
TOYOTA MOTOR CREDIT CORP COMM PAPER	10/03/2016 0.000%	89233GK39	25,000,000.00	TOYOTA		100.00	24,999,350.00	27,613.89	114.00	0.01	0.01	0.31
US BANK NA INT BEAR COMM PAPER	10/03/2016 0.300%	90349TP68	120,000,000.00	US BANK		100.00	119,998,800.00	(1,200.00)	(1,200.00)	0.01	0.01	0.36
BANK OF TOKYO MITS UFJ LTD COMM PAPER	10/07/2016 0.000%	06538BK77	25,000,000.00	MITSU		99.99	24,997,950.00	5,936.11	33.25	0.02	0.02	0.42
TOYOTA MOTOR CREDIT CORP COMM PAPER	10/17/2016 0.000%	89233GKH8	25,000,000.00	TOYOTA		99.98	24,995,925.00	30,800.00	2,814.00	0.05	0.05	0.35



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<b>Commercial Paper</b>												
BNP PARIBAS NY BRANCH COMM PAPER	-- 0.000% 11/01/2016	09659BL16	25,000,000.00	BNP DIR		99.96	24,988,900.00	35,025.00	6,552.75	0.09	0.09	0.50
BANK OF TOKYO MITSUBISHI COMM PAPER	DTD 09/28/2016 0.000% 11/01/2016	06538BL19	50,000,000.00	BTM_DIR		99.95	49,976,050.00	2,022.22	(269.50)	0.09	0.09	0.54
RABOBANK NEDERLAND NV NY COMM PAPER	-- 0.000% 11/02/2016	21687AL27	50,000,000.00	RABOBANK		99.95	49,976,800.00	169,300.00	13,466.50	0.09	0.09	0.51
AMERICAN HONDA FINANCE COMM PAPER	-- 0.000% 11/04/2016	02665JL40	26,050,000.00	BARCLAYS		99.96	26,038,668.25	26,006.58	3,430.00	0.10	0.10	0.45
RABOBANK NEDERLAND NV NY COMM PAPER	-- 0.000% 11/07/2016	21687AL76	25,000,000.00	RABOBANK		99.94	24,985,925.00	77,036.11	6,480.50	0.10	0.10	0.53
BNP PARIBAS NY BRANCH COMM PAPER	-- 0.000% 12/01/2016	09659BM15	50,000,000.00	BNP DIR		99.89	49,944,350.00	54,238.88	17,211.00	0.17	0.17	0.65
COOPERATIEVE RABOBANK U.A. COMM PAPER	-- 0.000% 02/01/2017	21687AP15	25,000,000.00	RABOBANK		99.67	24,916,300.00	19,112.50	5,987.50	0.34	0.34	0.98
COOPERATIEVE RABOBANK U.A. COMM PAPER	-- 0.000% 04/17/2017	21687ARH8	25,000,000.00	RABOBANK		99.36	24,840,375.00	7,750.00	1,250.00	0.54	0.54	1.16
COOPERATIEVE RABOBANK U.A. COMM PAPER	-- 0.000% 05/01/2017	21687AS12	25,000,000.00	RABOBANK		99.31	24,826,350.00	49,440.28	10,377.75	0.58	0.58	1.18
COOPERATIEVE RABOBANK U.A. COMM PAPER	-- 0.000% 05/16/2017	21687ASG9	25,000,000.00	RABOBANK		99.24	24,810,950.00	28,831.94	7,998.50	0.62	0.62	1.20
JP MORGAN SECURITIES LLC COMM PAPER	-- 0.000% 05/22/2017	46640PSN4	50,000,000.00	JPMCHASE		99.31	49,654,850.00	53,850.00	4,350.00	0.64	0.64	1.07
<b>Security Type Sub-Total</b>			<b>571,050,000.00</b>				<b>569,951,543.25</b>	<b>585,763.51</b>	<b>78,596.25</b>	<b>0.19</b>	<b>0.19</b>	<b>0.63</b>

**Certificate of Deposit**



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<b>Certificate of Deposit</b>												
BMO HARRIS BANK NA FLOATING CERT DEPOS	09/02/2015 0.866% 10/03/2016	05574BFN5	25,000,000.00	BMOHAR		100.00	25,000,000.00	0.00	0.00	0.08	0.01	0.86
WESTPAC BANKING CORP NY FLOATING CD	03/21/2016 0.891% 10/17/2016	96121TP51	25,000,000.00	ICAP		99.99	24,997,250.00	(2,750.00)	(2,750.00)	0.08	0.05	1.12
BMO HARRIS BANK NA FLOATING CERT DEPOS	09/23/2015 0.905% 10/26/2016	05574BFS4	25,000,000.00	BMOHAR		99.99	24,998,625.00	(1,375.00)	(1,375.00)	0.08	0.07	0.98
BANK OF NOVA SCOTIA HOUSTON FLOATING CD	02/05/2016 0.953% 11/01/2016	06417GEC8	50,000,000.00	BNS		100.01	50,004,500.00	4,500.00	4,500.00	0.08	0.09	0.88
TORONTO DOMINION BANK NY FLOATING CD	10/02/2015 0.795% 11/02/2016	89113ED37	25,000,000.00	TOR DOM		99.99	24,996,375.00	(3,625.00)	(3,625.00)	0.08	0.09	0.98
NORDEA BANK FINLAND NY CERT DEPOS	04/15/2016 0.900% 11/09/2016	65558LPS5	50,000,000.00	ICAP		100.04	50,019,650.00	19,650.00	19,650.00	0.11	0.11	0.54
BANK OF NOVA SCOTIA HOUSTON FLOATING CD	11/25/2015 0.966% 11/23/2016	06417GBH0	25,000,000.00	BNS		99.97	24,993,000.00	(7,000.00)	(7,000.00)	0.08	0.15	1.17
WESTPAC BANKING CORP NY FLOATING CD	12/30/2015 1.004% 12/30/2016	96121TH43	25,000,000.00	ICAP		99.97	24,992,875.00	(7,125.00)	(7,125.00)	0.08	0.25	1.13
BMO HARRIS BANK NA FLOATING CERT DEPOS	11/23/2015 1.005% 01/02/2017	05574BGB0	25,000,000.00	BMOHAR		99.99	24,996,750.00	(3,250.00)	(3,250.00)	0.08	0.25	1.08
WESTPAC BANKING CORP NY FLOATING CD	12/21/2015 1.016% 01/03/2017	96121TG93	50,000,000.00	ICAP		99.97	49,983,000.00	(17,000.00)	(17,000.00)	0.08	0.26	1.17
BANK OF NOVA SCOTIA HOUSTON FLOATING CD	01/05/2016 1.016% 01/05/2017	06417GCU0	25,000,000.00	BNS		99.98	24,994,750.00	(5,250.00)	(5,250.00)	0.08	0.26	1.12
CBA AUSTRALIA CERT DEPOS	04/05/2016 0.960% 01/05/2017	20271ELF4	50,000,000.00	ICAP		100.04	50,018,490.00	18,490.00	18,490.00	0.26	0.26	0.88



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<b>Certificate of Deposit</b>												
TORONTO DOMINION BANK NY FLOATING CD	07/07/2015 0.829% 01/09/2017	89113ETU0	25,000,000.00	DIRECT		99.96	24,989,500.00	(10,500.00)	(10,500.00)	0.08	0.27	0.98
WELLS FARGO BANK NA CERT DEPOS	07/12/2016 0.910% 01/09/2017	94988EXP8	50,000,000.00	WELLSFAR		100.00	50,002,205.00	2,205.00	2,205.00	0.28	0.28	0.90
WELLS FARGO BANK NA CERT DEPOS	04/14/2016 1.000% 01/13/2017	94988ETZ1	25,000,000.00	ICAP		100.04	25,011,195.00	11,195.00	11,195.00	0.29	0.29	0.91
TORONTO DOMINION BANK NY FLOATING CD	02/01/2016 1.033% 02/01/2017	89113E2V7	25,000,000.00	TOR DOM		100.04	25,010,500.00	10,500.00	10,500.00	0.08	0.34	0.93
TORONTO DOMINION BANK NY FLOATING CD	01/11/2016 1.023% 02/01/2017	89113E2G0	50,000,000.00	TOR DOM		100.06	50,028,500.00	28,500.00	28,500.00	0.08	0.34	0.88
TORONTO DOMINION BANK NY FLOATING CD	01/20/2016 1.023% 02/01/2017	89113E2O8	50,000,000.00	TOR DOM		100.05	50,024,250.00	24,250.00	24,250.00	0.08	0.34	0.90
WESTPAC BANKING CORP NY FLOATING CD	02/26/2016 1.195% 02/24/2017	96121TM70	25,000,000.00	ICAP		100.09	25,021,250.00	21,250.00	21,250.00	0.25	0.40	1.00
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	08/30/2016 1.260% 02/28/2017	06417GNW4	25,000,000.00	BNS		100.13	25,033,647.50	33,647.50	33,647.50	0.41	0.41	1.10
BANK OF MONTREAL CHICAGO FLOAT CD	02/05/2016 1.023% 03/01/2017	06427EUH2	25,000,000.00	BMO_DIR		100.08	25,019,500.00	19,500.00	19,500.00	0.08	0.42	0.84
ROYAL BANK OF CANADA NY CERT DEPOS	07/08/2016 0.950% 03/06/2017	78009NF27	50,000,000.00	ROYAL		99.93	49,962,705.00	(37,295.00)	(37,295.00)	0.43	0.43	1.12
CBA AUSTRALIA NY FLOATING CERT DEPOS	03/22/2016 1.053% 03/22/2017	20271ELE7	50,000,000.00	ICAP		99.94	49,969,500.00	(30,500.00)	(30,500.00)	0.08	0.48	1.19
WELLS FARGO BANK CD (FLOATING)	09/23/2016 1.096% 03/23/2017	94988EZ35	25,000,000.00	WELLSFAR		99.93	24,981,825.00	(18,175.00)	(18,175.00)	0.08	0.48	1.25
CBA AUSTRALIA CERT DEPOS	08/24/2016 1.260% 03/28/2017	20271ELP2	25,000,000.00	ICAP		100.05	25,012,452.50	12,452.50	12,452.50	0.49	0.49	1.21



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<b>Certificate of Deposit</b>											
CBA AUSTRALIA CERT DEPOS DTD 07/07/2016 0.940% 04/03/2017	20271ELH0	25,000,000.00	ICAP		99.85	24,963,661.50	(36,338.50)	(36,338.50)	0.50	0.50	1.22
BMO HARRIS BANK NA CERT DEPOS DTD 10/28/2015 1.000% 04/28/2017	05574BGA2	50,000,000.00	BMOHAR		99.86	49,931,468.00	(68,532.00)	(68,532.00)	0.57	0.57	1.24
WELLS FARGO BANK NA CERT DEPOS DTD 07/27/2016 1.140% 05/08/2017	94988EYL6	50,000,000.00	WELLSFAR		99.49	49,744,570.50	(255,429.50)	(255,429.50)	0.60	0.60	1.25
CHASE BANK USA NA CERT DEPOS DTD 05/26/2016 1.230% 05/26/2017	16144RVN0	50,000,000.00	JPMCHASE		99.98	49,987,525.50	(12,474.50)	(12,474.50)	0.64	0.64	1.26
BANK OF NOVA SCOTIA HOU CD (FLOATING) DTD 09/27/2016 1.283% 09/27/2017	06417GPO5	25,000,000.00	BNS		99.99	24,996,750.00	(3,250.00)	(3,250.00)	0.25	0.99	1.30
CBA AUSTRALIA CD (FLOATING) DTD 09/28/2016 1.283% 09/28/2017	20271ELR8	25,000,000.00	OTHER		100.01	25,003,500.00	3,500.00	3,500.00	0.25	0.99	1.27
<b>Security Type Sub-Total</b>		<b>1,075,000,000.00</b>				<b>1,074,689,770.50</b>	<b>(310,229.50)</b>	<b>(310,229.50)</b>	<b>0.23</b>	<b>0.36</b>	<b>1.04</b>
<b>Bank Deposit Account</b>											
STONECASTLE FICA	FICAMF003	50,000,000.00	OTHER		1.00	50,000,000.00	0.00	0.00	0.00	0.00	0.45
<b>Security Type Sub-Total</b>		<b>50,000,000.00</b>				<b>50,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.45</b>
<b>Managed Account Sub-Total</b>		<b>5,087,716,000.00</b>				<b>5,093,991,152.11</b>	<b>(72,631.96)</b>	<b>7,793,781.33</b>	<b>0.85</b>	<b>0.88</b>	<b>0.76</b>
<b>Securities Sub-Total</b>		<b>\$5,087,716,000.00</b>				<b>\$5,093,991,152.11</b>	<b>(\$72,631.96)</b>	<b>\$7,793,781.33</b>	<b>0.85</b>	<b>0.88</b>	<b>0.76%</b>
<b>Accrued Interest</b>						<b>\$10,670,062.95</b>					
<b>Total Investments</b>						<b>\$5,104,661,215.06</b>					





## Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
08/31/16	09/02/16	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	50,000,000.00	(49,922,000.00)	0.00	(49,922,000.00)			
09/01/16	09/01/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/02/2016	22533TJ23	150,000,000.00	(149,998,291.68)	0.00	(149,998,291.68)			
09/01/16	09/01/16	US BANK NA INT BEAR COMM PAPER DTD 09/01/2016 0.300% 09/02/2016	90349TK55	45,000,000.00	(45,000,000.00)	0.00	(45,000,000.00)			
09/02/16	09/02/16	US BANK NA INT BEAR COMM PAPER DTD 09/02/2016 0.300% 09/06/2016	90349TK71	107,000,000.00	(107,000,000.00)	0.00	(107,000,000.00)			
09/06/16	09/06/16	NATIXIS US BRANCH COMM PAPER -- 0.000% 09/07/2016	63873JJ76	32,000,000.00	(31,999,644.44)	0.00	(31,999,644.44)			
09/06/16	09/06/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/07/2016	22533TJ72	100,000,000.00	(99,998,861.12)	0.00	(99,998,861.12)			
09/06/16	09/06/16	US BANK NA INT BEAR COMM PAPER DTD 09/06/2016 0.300% 09/07/2016	90349TK89	40,000,000.00	(40,000,000.00)	0.00	(40,000,000.00)			
09/07/16	09/07/16	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 05/16/2017	21687ASG9	25,000,000.00	(24,782,118.06)	0.00	(24,782,118.06)			
09/07/16	09/07/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/08/2016	22533TJ80	100,000,000.00	(99,998,861.12)	0.00	(99,998,861.12)			
09/07/16	09/07/16	US BANK NA INT BEAR COMM PAPER DTD 09/07/2016 0.300% 09/08/2016	90349TK97	35,000,000.00	(35,000,000.00)	0.00	(35,000,000.00)			
09/08/16	09/08/16	US BANK NA INT BEAR COMM PAPER DTD 09/08/2016 0.300% 09/09/2016	90349TL39	35,000,000.00	(35,000,000.00)	0.00	(35,000,000.00)			
09/08/16	09/08/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/09/2016	22533TJ98	65,000,000.00	(64,999,259.73)	0.00	(64,999,259.73)			
09/09/16	09/09/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/12/2016	22533TJC1	67,000,000.00	(66,997,710.84)	0.00	(66,997,710.84)			
09/09/16	09/09/16	US BANK NA INT BEAR COMM PAPER DTD 09/09/2016 0.300% 09/12/2016	90349TL47	40,000,000.00	(40,000,000.00)	0.00	(40,000,000.00)			



**Managed Account Security Transactions & Interest**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
09/12/16	09/12/16	US BANK NA INT BEAR COMM PAPER DTD 09/12/2016 0.300% 09/13/2016	90349TL54	37,000,000.00	(37,000,000.00)	0.00	(37,000,000.00)			
09/12/16	09/12/16	FEDERATED GOVT OBLIGATIONS FUND	608919718	38,000,000.00	(38,000,000.00)	0.00	(38,000,000.00)			
09/12/16	09/12/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/13/2016	22533TJD9	50,000,000.00	(49,999,430.56)	0.00	(49,999,430.56)			
09/13/16	09/13/16	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 02/01/2017	21687AP15	25,000,000.00	(24,897,187.50)	0.00	(24,897,187.50)			
09/13/16	09/13/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/14/2016	22533TJE7	50,000,000.00	(49,999,430.56)	0.00	(49,999,430.56)			
09/13/16	09/13/16	US BANK NA INT BEAR COMM PAPER DTD 09/13/2016 0.300% 09/14/2016	90349TL62	40,000,000.00	(40,000,000.00)	0.00	(40,000,000.00)			
09/14/16	09/14/16	US BANK NA INT BEAR COMM PAPER DTD 09/14/2016 0.300% 09/15/2016	90349TL70	33,000,000.00	(33,000,000.00)	0.00	(33,000,000.00)			
09/14/16	09/14/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/15/2016	22533TJF4	50,000,000.00	(49,999,430.56)	0.00	(49,999,430.56)			
09/14/16	09/14/16	BANK OF TOKYO MITS UFJ LTD COMM PAPER -- 0.000% 10/07/2016	06538BK77	25,000,000.00	(24,992,013.89)	0.00	(24,992,013.89)			
09/15/16	09/15/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/16/2016	22533TJG2	50,000,000.00	(49,999,430.56)	0.00	(49,999,430.56)			
09/15/16	09/15/16	US BANK NA INT BEAR COMM PAPER DTD 09/15/2016 0.300% 09/16/2016	90349TL96	24,000,000.00	(24,000,000.00)	0.00	(24,000,000.00)			
09/15/16	09/16/16	FHLMC REFERENCE NOTE DTD 09/16/2016 0.875% 10/12/2018	3137EAED7	50,000,000.00	(49,978,500.00)	0.00	(49,978,500.00)			
09/16/16	09/16/16	US BANK NA INT BEAR COMM PAPER DTD 09/16/2016 0.300% 09/19/2016	90349TM20	18,000,000.00	(18,000,000.00)	0.00	(18,000,000.00)			
09/20/16	09/20/16	US BANK NA INT BEAR COMM PAPER DTD 09/20/2016 0.300% 09/21/2016	90349TM53	10,000,000.00	(10,000,000.00)	0.00	(10,000,000.00)			



**Managed Account Security Transactions & Interest**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
09/21/16	09/21/16	US BANK NA INT BEAR COMM PAPER DTD 09/21/2016 0.300% 09/22/2016	90349TM79	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
09/22/16	09/23/16	WELLS FARGO BANK CD (FLOATING) DTD 09/23/2016 1.096% 03/23/2017	94988EZ35	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
09/23/16	09/23/16	US BANK NA INT BEAR COMM PAPER DTD 09/23/2016 0.300% 09/26/2016	90349TN37	40,000,000.00	(40,000,000.00)	0.00	(40,000,000.00)			
09/23/16	09/23/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/26/2016	22533TJS6	73,000,000.00	(72,997,505.84)	0.00	(72,997,505.84)			
09/23/16	09/23/16	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 04/17/2017	21687ARH8	25,000,000.00	(24,832,625.00)	0.00	(24,832,625.00)			
09/26/16	09/26/16	CREDIT AGRICOLE CIB NY COMM PAPER DTD 09/26/2016 0.000% 09/27/2016	22533TJT4	100,000,000.00	(99,998,861.12)	0.00	(99,998,861.12)			
09/26/16	09/26/16	US BANK NA INT BEAR COMM PAPER DTD 09/26/2016 0.300% 09/27/2016	90349TN60	52,000,000.00	(52,000,000.00)	0.00	(52,000,000.00)			
09/27/16	09/27/16	US BANK NA INT BEAR COMM PAPER DTD 09/27/2016 0.300% 09/28/2016	90349TN86	55,000,000.00	(55,000,000.00)	0.00	(55,000,000.00)			
09/27/16	09/27/16	BANK OF NOVA SCOTIA HOU CD (FLOATING) DTD 09/27/2016 1.283% 09/27/2017	06417GPO5	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
09/27/16	09/27/16	CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/29/2016 0.000% 09/28/2016	22533TJU1	100,000,000.00	(99,998,861.11)	0.00	(99,998,861.11)			
09/27/16	09/28/16	CBA AUSTRALIA CD (FLOATING) DTD 09/28/2016 1.283% 09/28/2017	20271ELR8	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
09/28/16	09/28/16	CREDIT AGRICOLE CIB NY COMM PAPER DTD 06/30/2016 0.000% 09/29/2016	22533TJV9	225,000,000.00	(224,997,437.50)	0.00	(224,997,437.50)			
09/28/16	09/28/16	US BANK NA INT BEAR COMM PAPER DTD 09/28/2016 0.300% 09/29/2016	90349TP27	119,000,000.00	(119,000,000.00)	0.00	(119,000,000.00)			



## Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

### SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
09/28/16	09/28/16	BANK OF TOKYO MITSUBISHI COMM PAPER DTD 09/28/2016 0.000% 11/01/2016	06538BL19	50,000,000.00	(49,974,027.78)	0.00	(49,974,027.78)			
09/29/16	09/29/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/30/2016	22533TJW7	125,000,000.00	(124,998,541.67)	0.00	(124,998,541.67)			
09/29/16	09/29/16	NATIXIS US BRANCH COMM PAPER -- 0.000% 09/30/2016	63873JJW1	100,000,000.00	(99,998,888.89)	0.00	(99,998,888.89)			
09/29/16	09/29/16	US BANK NA INT BEAR COMM PAPER DTD 09/29/2016 0.300% 09/30/2016	90349TP43	121,000,000.00	(121,000,000.00)	0.00	(121,000,000.00)			
09/30/16	09/30/16	FIDELITY GOV'T MM FUND 2642	31607A703	120,000,000.00	(120,000,000.00)	0.00	(120,000,000.00)			
09/30/16	09/30/16	US BANK NA INT BEAR COMM PAPER DTD 09/30/2016 0.300% 10/03/2016	90349TP68	120,000,000.00	(120,000,000.00)	0.00	(120,000,000.00)			
<b>Transaction Type Sub-Total</b>				<b>2,916,000,000.00</b>	<b>(2,915,358,919.53)</b>	<b>0.00</b>	<b>(2,915,358,919.53)</b>			

<b>INTEREST</b>										
09/01/16	09/01/16	TORONTO DOMINION BANK NY FLOATING CD DTD 01/11/2016 1.023% 02/01/2017	89113E2G0	50,000,000.00	0.00	42,792.92	42,792.92			
09/01/16	09/01/16	TORONTO DOMINION BANK NY FLOATING CD DTD 01/20/2016 1.023% 02/01/2017	89113E2Q8	50,000,000.00	0.00	42,792.92	42,792.92			
09/01/16	09/01/16	TORONTO DOMINION BANK NY FLOATING CD DTD 02/01/2016 1.033% 02/01/2017	89113E2V7	25,000,000.00	0.00	21,611.74	21,611.74			
09/01/16	09/01/16	BANK OF MONTREAL CHICAGO FLOAT CD DTD 02/05/2016 1.023% 03/01/2017	06427EUH2	25,000,000.00	0.00	21,396.46	21,396.46			
09/01/16	09/01/16	BANK OF NOVA SCOTIA HOUSTON FLOATING CD DTD 02/05/2016 0.953% 11/01/2016	06417GEC8	50,000,000.00	0.00	39,779.03	39,779.03			
09/02/16	09/02/16	BMO HARRIS BANK NA FLOATING CERT DEPOS DTD 11/23/2015 1.005% 01/02/2017	05574BGB0	25,000,000.00	0.00	21,008.96	21,008.96			



## Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/02/16	09/02/16	WELLS FARGO BANK NA FLOATING CERT DEPOS DTD 09/02/2015 0.746% 09/26/2016	94988EJK5	25,000,000.00	0.00	16,057.57	16,057.57			
09/02/16	09/02/16	TORONTO DOMINION BANK NY FLOATING CD DTD 10/02/2015 0.795% 11/02/2016	89113ED37	25,000,000.00	0.00	16,488.13	16,488.13			
09/03/16	09/03/16	BMO HARRIS BANK NA FLOATING CERT DEPOS DTD 09/02/2015 0.866% 10/03/2016	05574BFN5	25,000,000.00	0.00	19,689.31	19,689.31			
09/03/16	09/03/16	WESTPAC BANKING CORP NY FLOATING CD DTD 12/21/2015 1.016% 01/03/2017	96121TG93	50,000,000.00	0.00	46,461.94	46,461.94			
09/05/16	09/05/16	BANK OF NOVA SCOTIA HOUSTON FLOATING CD DTD 01/05/2016 1.016% 01/05/2017	06417GCU0	25,000,000.00	0.00	21,931.11	21,931.11			
09/06/16	09/06/16	FHLB AGENCY DTD 03/06/2015 0.720% 03/06/2017	3130A4K27	50,000,000.00	0.00	180,000.00	180,000.00			
09/07/16	09/07/16	TORONTO DOMINION BANK NY FLOATING CD DTD 07/07/2015 0.829% 01/09/2017	89113ETU0	25,000,000.00	0.00	16,841.67	16,841.67			
09/09/16	09/09/16	FHLB NOTES DTD 08/26/2010 2.000% 09/09/2016	313370TW8	25,000,000.00	0.00	250,000.00	250,000.00			
09/10/16	09/10/16	FHLB NOTES DTD 02/06/2012 0.875% 03/10/2017	3133782N0	25,000,000.00	0.00	109,375.00	109,375.00			
09/17/16	09/17/16	FFCB (FLOATING) NOTES DTD 04/17/2014 0.581% 04/17/2017	3133EDJX1	25,000,000.00	0.00	12,000.44	12,000.44			
09/17/16	09/17/16	WESTPAC BANKING CORP NY FLOATING CD DTD 03/21/2016 0.891% 10/17/2016	96121TP51	25,000,000.00	0.00	19,878.83	19,878.83			
09/19/16	09/19/16	FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	25,000,000.00	0.00	109,375.00	109,375.00			
09/22/16	09/22/16	CBA AUSTRALIA NY FLOATING CERT DEPOS DTD 03/22/2016 1.053% 03/22/2017	20271ELE7	50,000,000.00	0.00	44,020.00	44,020.00			



**Managed Account Security Transactions & Interest**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/23/16	09/23/16	BANK OF NOVA SCOTIA HOUSTON FLOATING CD DTD 11/25/2015 0.966% 11/23/2016	06417GBH0	25,000,000.00	0.00	20,258.93	20,258.93			
09/25/16	09/25/16	FFCB NOTES DTD 02/25/2015 1.000% 09/25/2017	3133EEOX1	19,589,000.00	0.00	97,945.00	97,945.00			
09/25/16	09/25/16	FFCB NOTES DTD 02/25/2015 1.000% 09/25/2017	3133EEQX1	25,000,000.00	0.00	125,000.00	125,000.00			
09/26/16	09/26/16	FNMA NOTES AGENCY (EX-CALLABLE) DTD 03/26/2013 0.625% 09/26/2016	3135G0VX8	25,000,000.00	0.00	78,125.00	78,125.00			
09/26/16	09/26/16	BMO HARRIS BANK NA FLOATING CERT DEPOS DTD 09/23/2015 0.905% 10/26/2016	05574BFS4	25,000,000.00	0.00	19,373.71	19,373.71			
09/26/16	09/26/16	WELLS FARGO BANK NA FLOATING CERT DEPOS DTD 09/02/2015 0.746% 09/26/2016	94988EJK5	25,000,000.00	0.00	12,914.83	12,914.83			
09/27/16	09/27/16	FFCB (FLOATING) NOTES DTD 02/27/2014 0.577% 02/27/2017	3133EDFW7	30,000,000.00	0.00	14,953.11	14,953.11			
09/27/16	09/27/16	FNMA NOTES DTD 08/25/2014 1.000% 09/27/2017	3135G0ZL0	10,000,000.00	0.00	50,000.00	50,000.00			
09/27/16	09/27/16	FREDDIE MAC GLOBAL NOTES (EX-CALLABLE) DTD 09/27/2012 1.000% 09/27/2017	3134G3M31	10,000,000.00	0.00	50,000.00	50,000.00			
09/28/16	09/28/16	FHLB NOTES DTD 08/07/2014 0.500% 09/28/2016	3130A2T97	15,000,000.00	0.00	37,500.00	37,500.00			
09/28/16	09/28/16	FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	50,000,000.00	0.00	218,750.00	218,750.00			
09/29/16	09/29/16	FHLB NOTES DTD 09/03/2014 1.100% 09/29/2017	3130A2XL5	25,000,000.00	0.00	137,500.00	137,500.00			
09/29/16	09/29/16	FHLB NOTES DTD 09/03/2014 1.100% 09/29/2017	3130A2XL5	15,000,000.00	0.00	82,500.00	82,500.00			
09/30/16	09/30/16	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	13,675.98	13,675.98			
09/30/16	09/30/16	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	99,971.35	99,971.35			



**Managed Account Security Transactions & Interest**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
09/30/16	09/30/16		INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 03/30/2016 1.375% 03/30/2020	459058FA6	25,000,000.00	0.00	171,875.00	171,875.00			
09/30/16	09/30/16		STONECASTLE FICA	FICAMF003	0.00	0.00	18,493.43	18,493.43			
09/30/16	09/30/16		FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	14,970.45	14,970.45			
09/30/16	09/30/16		US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	25,000,000.00	0.00	203,125.00	203,125.00			
09/30/16	09/30/16		WESTPAC BANKING CORP NY FLOATING CD DTD 12/30/2015 1.004% 12/30/2016	96121TH43	25,000,000.00	0.00	21,610.23	21,610.23			

<b>Transaction Type Sub-Total</b>					<b>999,589,000.00</b>	<b>0.00</b>	<b>2,540,043.05</b>	<b>2,540,043.05</b>			
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<b>MATURITY</b>											
09/01/16	09/01/16		US BANK NA INT BEAR COMM PAPER DTD 08/31/2016 0.300% 09/01/2016	90349TK30	41,000,000.00	41,000,000.00	341.67	41,000,341.67	0.00	0.00	
09/01/16	09/01/16		CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/01/2016	22533TJ15	100,000,000.00	100,000,000.00	0.00	100,000,000.00	861.11	0.00	
09/01/16	09/01/16		SWEDBANK NY CERT DEPOS DTD 05/17/2016 0.560% 09/01/2016	87019UKK4	50,000,000.00	50,000,000.00	83,222.22	50,083,222.22	0.00	0.00	
09/01/16	09/01/16		TOYOTA MOTOR CREDIT CORP COMM PAPER -- 0.000% 09/01/2016	89233GJ15	50,000,000.00	50,000,000.00	0.00	50,000,000.00	109,375.00	0.00	
09/01/16	09/01/16		BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 09/01/2016	09659BJ19	50,000,000.00	50,000,000.00	0.00	50,000,000.00	78,361.11	0.00	
09/01/16	09/01/16		BANK OF TOKYO MITSUBISHI COMM PAPER -- 0.000% 09/01/2016	06538BJ12	50,000,000.00	50,000,000.00	0.00	50,000,000.00	87,208.33	0.00	
09/02/16	09/02/16		CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/02/2016	22533TJ23	150,000,000.00	150,000,000.00	0.00	150,000,000.00	1,708.32	0.00	
09/02/16	09/02/16		US BANK NA INT BEAR COMM PAPER DTD 09/01/2016 0.300% 09/02/2016	90349TK55	45,000,000.00	45,000,000.00	375.00	45,000,375.00	0.00	0.00	



## Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
09/06/16	09/06/16	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 05/31/2016 0.605% 09/06/2016	86958D4T6	25,000,000.00	25,000,000.00	41,173.61	25,041,173.61	(339.75)	0.00	
09/06/16	09/06/16	US BANK NA INT BEAR COMM PAPER DTD 09/02/2016 0.300% 09/06/2016	90349TK71	107,000,000.00	107,000,000.00	3,566.67	107,003,566.67	0.00	0.00	
09/07/16	09/07/16	NATIXIS US BRANCH COMM PAPER -- 0.000% 09/07/2016	63873JJ76	32,000,000.00	32,000,000.00	0.00	32,000,000.00	355.56	0.00	
09/07/16	09/07/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/07/2016	22533TJ72	100,000,000.00	100,000,000.00	0.00	100,000,000.00	1,138.88	0.00	
09/07/16	09/07/16	US BANK NA INT BEAR COMM PAPER DTD 09/06/2016 0.300% 09/07/2016	90349TK89	40,000,000.00	40,000,000.00	333.33	40,000,333.33	0.00	0.00	
09/08/16	09/08/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/08/2016	22533TJ80	100,000,000.00	100,000,000.00	0.00	100,000,000.00	1,138.88	0.00	
09/08/16	09/08/16	US BANK NA INT BEAR COMM PAPER DTD 09/07/2016 0.300% 09/08/2016	90349TK97	35,000,000.00	35,000,000.00	291.67	35,000,291.67	0.00	0.00	
09/09/16	09/09/16	US BANK NA INT BEAR COMM PAPER DTD 09/08/2016 0.300% 09/09/2016	90349TL39	35,000,000.00	35,000,000.00	291.67	35,000,291.67	0.00	0.00	
09/09/16	09/09/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/09/2016	22533TJ98	65,000,000.00	65,000,000.00	0.00	65,000,000.00	740.27	0.00	
09/09/16	09/09/16	FHLB NOTES DTD 08/26/2010 2.000% 09/09/2016	313370TW8	25,000,000.00	25,000,000.00	0.00	25,000,000.00	(657,000.00)	0.00	
09/12/16	09/12/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/12/2016	22533TJC1	67,000,000.00	67,000,000.00	0.00	67,000,000.00	2,289.16	0.00	
09/12/16	09/12/16	US BANK NA INT BEAR COMM PAPER DTD 09/09/2016 0.300% 09/12/2016	90349TL47	40,000,000.00	40,000,000.00	1,000.00	40,001,000.00	0.00	0.00	
09/13/16	09/13/16	US BANK NA INT BEAR COMM PAPER DTD 09/12/2016 0.300% 09/13/2016	90349TL54	37,000,000.00	37,000,000.00	308.33	37,000,308.33	0.00	0.00	
09/13/16	09/13/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/13/2016	22533TJD9	50,000,000.00	50,000,000.00	0.00	50,000,000.00	569.44	0.00	





**Managed Account Security Transactions & Interest**

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
09/13/16	09/13/16	FEDERAL HOME LOAN BANKS DISC NOTE -- 0.000% 09/13/2016	313384F79	50,000,000.00	50,000,000.00	0.00	50,000,000.00	33,915.00	0.00	
09/14/16	09/14/16	FEDERAL HOME LOAN BANKS DISC NOTE -- 0.000% 09/14/2016	313384F87	50,000,000.00	50,000,000.00	0.00	50,000,000.00	34,375.00	0.00	
09/14/16	09/14/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/14/2016	22533TJE7	50,000,000.00	50,000,000.00	0.00	50,000,000.00	569.44	0.00	
09/14/16	09/14/16	US BANK NA INT BEAR COMM PAPER DTD 09/13/2016 0.300% 09/14/2016	90349TL62	40,000,000.00	40,000,000.00	333.33	40,000,333.33	0.00	0.00	
09/15/16	09/15/16	US BANK NA INT BEAR COMM PAPER DTD 09/14/2016 0.300% 09/15/2016	90349TL70	33,000,000.00	33,000,000.00	275.00	33,000,275.00	0.00	0.00	
09/15/16	09/15/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/15/2016	22533TJF4	50,000,000.00	50,000,000.00	0.00	50,000,000.00	569.44	0.00	
09/16/16	09/16/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/16/2016	22533TJG2	50,000,000.00	50,000,000.00	0.00	50,000,000.00	569.44	0.00	
09/16/16	09/16/16	US BANK NA INT BEAR COMM PAPER DTD 09/15/2016 0.300% 09/16/2016	90349TL96	24,000,000.00	24,000,000.00	200.00	24,000,200.00	0.00	0.00	
09/19/16	09/19/16	US BANK NA INT BEAR COMM PAPER DTD 09/16/2016 0.300% 09/19/2016	90349TM20	18,000,000.00	18,000,000.00	450.00	18,000,450.00	0.00	0.00	
09/21/16	09/21/16	US BANK NA INT BEAR COMM PAPER DTD 09/20/2016 0.300% 09/21/2016	90349TM53	10,000,000.00	10,000,000.00	83.33	10,000,083.33	0.00	0.00	
09/22/16	09/22/16	US BANK NA INT BEAR COMM PAPER DTD 09/21/2016 0.300% 09/22/2016	90349TM79	25,000,000.00	25,000,000.00	208.33	25,000,208.33	0.00	0.00	
09/26/16	09/26/16	WELLS FARGO BANK NA FLOATING CERT DEPOS DTD 09/02/2015 0.746% 09/26/2016	94988EJK5	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	
09/26/16	09/26/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/26/2016	22533TJS6	73,000,000.00	73,000,000.00	0.00	73,000,000.00	2,494.16	0.00	



## Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
09/26/16	09/26/16	FNMA NOTES AGENCY (EX-CALLABLE) DTD 03/26/2013 0.625% 09/26/2016	3135G0VX8	25,000,000.00	25,000,000.00	0.00	25,000,000.00	430,000.00	0.00	
09/26/16	09/26/16	US BANK NA INT BEAR COMM PAPER DTD 09/23/2016 0.300% 09/26/2016	90349TN37	40,000,000.00	40,000,000.00	1,000.00	40,001,000.00	0.00	0.00	
09/27/16	09/27/16	CREDIT AGRICOLE CIB NY COMM PAPER DTD 09/26/2016 0.000% 09/27/2016	22533TJT4	100,000,000.00	100,000,000.00	0.00	100,000,000.00	1,138.88	0.00	
09/27/16	09/27/16	US BANK NA INT BEAR COMM PAPER DTD 09/26/2016 0.300% 09/27/2016	90349TN60	52,000,000.00	52,000,000.00	433.33	52,000,433.33	0.00	0.00	
09/28/16	09/28/16	US BANK NA INT BEAR COMM PAPER DTD 09/27/2016 0.300% 09/28/2016	90349TN86	55,000,000.00	55,000,000.00	458.33	55,000,458.33	0.00	0.00	
09/28/16	09/28/16	CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/29/2016 0.000% 09/28/2016	22533TJU1	100,000,000.00	100,000,000.00	0.00	100,000,000.00	1,138.89	0.00	
09/28/16	09/28/16	FHLB NOTES DTD 08/07/2014 0.500% 09/28/2016	3130A2T97	15,000,000.00	15,000,000.00	0.00	15,000,000.00	33,750.00	0.00	
09/29/16	09/29/16	CREDIT AGRICOLE CIB NY COMM PAPER DTD 06/30/2016 0.000% 09/29/2016	22533TJV9	225,000,000.00	225,000,000.00	0.00	225,000,000.00	2,562.50	0.00	
09/29/16	09/29/16	US BANK NA INT BEAR COMM PAPER DTD 09/28/2016 0.300% 09/29/2016	90349TP27	119,000,000.00	119,000,000.00	991.67	119,000,991.67	0.00	0.00	
09/30/16	09/30/16	NATIXIS US BRANCH COMM PAPER -- 0.000% 09/30/2016	63873JJW1	100,000,000.00	100,000,000.00	0.00	100,000,000.00	1,111.11	0.00	
09/30/16	09/30/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 09/30/2016	22533TJW7	125,000,000.00	125,000,000.00	0.00	125,000,000.00	1,458.33	0.00	
09/30/16	09/30/16	US BANK NA INT BEAR COMM PAPER DTD 09/29/2016 0.300% 09/30/2016	90349TP43	121,000,000.00	121,000,000.00	1,008.33	121,001,008.33	0.00	0.00	
<b>Transaction Type Sub-Total</b>				<b>2,869,000,000.00</b>	<b>2,869,000,000.00</b>	<b>136,345.82</b>	<b>2,869,136,345.82</b>	<b>170,058.50</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>(46,358,919.53)</b>	<b>2,676,388.87</b>	<b>(43,682,530.66)</b>	<b>170,058.50</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>(46,358,919.53)</b>	<b>\$2,676,388.87</b>	<b>(43,682,530.66)</b>	<b>\$170,058.50</b>	<b>\$0.00</b>	