



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

SAN BERNARDINO COUNTY

ACCOUNT STATEMENT

For the Month Ending
September 30, 2019

Client Management Team

Kenneth Schiebel, CFA

Managing Director
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Harrisburg, PA 17101-2141
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Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

Online Access 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 ICE Data Services or Bloomberg. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for 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. Actual settlement values, accrued interest, and amortized cost amounts may vary for securities subject to an adjustable interest rate or subject to principal paydowns. Any changes to the values shown may be reflected within the next monthly statement's beginning values.

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

Key Terms and Definitions

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

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

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

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

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

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

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

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

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

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

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



SAN BERNARDINO COUNTY

Consolidated Summary Statement

Account Statement
For the Month Ending **September 30, 2019**

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	7,187,806.68	6,577,154,320.37
Cash Balance	0.00	263,849,360.85
Total	\$7,187,806.68	\$6,841,003,681.22

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	133,474,259.92	1.95
Bank Note	137,817,115.00	2.01
Certificate of Deposit	339,797,625.75	4.97
Commercial Paper	354,170,145.00	5.18
Corporate Note	138,075,540.30	2.02
Federal Agency Bond / Note	1,839,662,335.00	26.89
Federal Agency Discount Note	79,625,044.40	1.16
Federally Insured Cash Account	50,000,000.00	0.73
Joint Powers Authority	200,000,000.00	2.92
Money Market Mutual Fund	444,000,000.00	6.49
NOW Account	225,000,000.00	3.29
Supra-National Agency Bond / Note	398,907,225.00	5.83
Supra-National Discount Note	183,047,355.00	2.68
U.S. Treasury Bond / Note	2,053,577,675.00	30.02
Cash Balance	263,849,360.85	3.86
Total	\$6,841,003,681.22	100.00%



Account Statement
For the Month Ending **September 30, 2019**

Consolidated Summary Statement

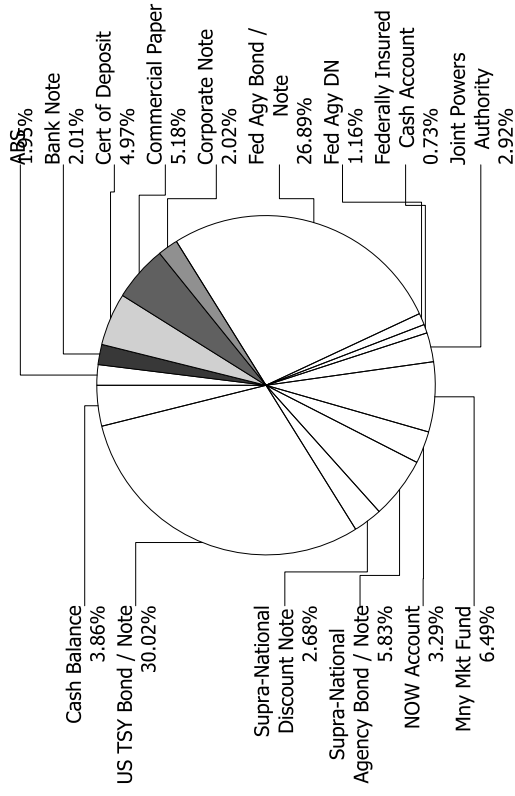
SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,544,767,282.35	22.58
31 to 60 days	344,568,590.00	5.04
61 to 90 days	149,843,475.00	2.19
91 to 180 days	504,259,824.00	7.37
181 days to 1 year	1,297,124,524.65	18.96
1 to 2 years	1,268,249,961.90	18.54
2 to 3 years	779,322,370.14	11.39
3 to 4 years	570,253,982.48	8.34
4 to 5 years	382,613,670.70	5.59
Over 5 years	0.00	0.00
Total	\$6,841,003,681.22	100.00%

Weighted Average Days to Maturity 473

Sector Allocation





SAN BERNARDINO COUNTY - 76990800

Managed Account Summary Statement

For the Month Ending **September 30, 2019**

Transaction Summary - Managed Account

Opening Market Value

Maturities/Calls	\$6,295,269,634.29
Principal Dispositions	(1,196,000,000.00)
Principal Acquisitions	(257,000,000.00)
Unsettled Trades	1,681,773,216.36
Change in Current Value	62,232,812.50
	(9,121,342.78)
Closing Market Value	\$6,577,154,320.37

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	6,777,755.97
Less Purchased Interest Related to Interest/Coupons	(288,847.10)
Plus Net Realized Gains/Losses	698,897.81
Total Cash Basis Earnings	\$7,187,806.68

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	6,532,990,925.43
Ending Accrued Interest	26,661,582.57
Plus Proceeds from Sales	257,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	1,198,092,358.34
Plus Coupons/Dividends Received	4,685,397.63
Less Cost of New Purchases	(1,744,781,189.37)
Less Beginning Amortized Value of Securities	(6,240,038,807.60)
Less Beginning Accrued Interest	(23,465,596.05)
Total Accrual Basis Earnings	\$11,144,670.95

Cash Transactions Summary - Managed Account

Maturities/Calls	1,198,092,358.34
Sale Proceeds	257,000,000.00
Coupon/Interest/Dividend Income	4,685,397.63
Principal Payments	0.00
Security Purchases	(1,682,062,063.46)
Net Cash Contribution	222,284,307.49
Reconciling Transactions	0.00

Cash Balance

Closing Cash Balance	\$0.00
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Portfolio Summary and Statistics

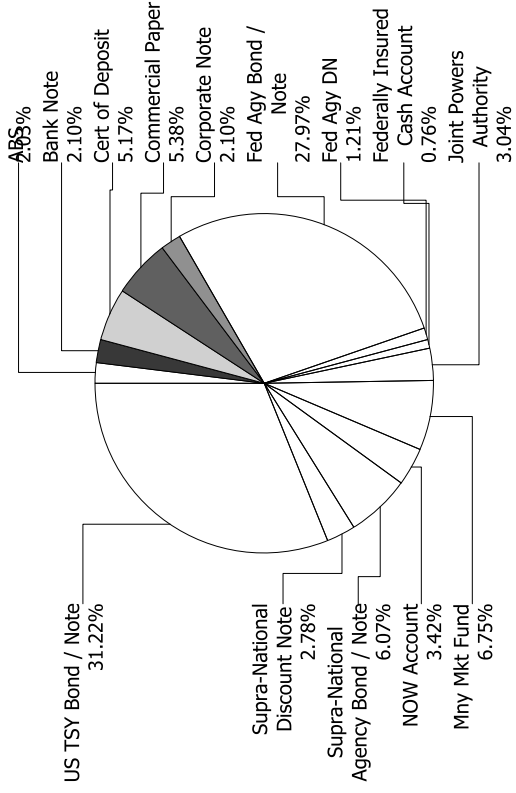
For the Month Ending **September 30, 2019**

SAN BERNARDINO COUNTY - 76990800

Account Summary

Sector Allocation

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	2,050,000,000.00	2,053,577,675.00	31.22
Supra-National Discount Note	185,000,000.00	183,047,355.00	2.78
Supra-National Agency Bond / Note	395,000,000.00	398,907,225.00	6.07
NOW Account	225,000,000.00	225,000,000.00	3.42
Money Market Mutual Fund	444,000,000.00	444,000,000.00	6.75
Joint Powers Authority	200,000,000.00	200,000,000.00	3.04
Federally Insured Cash Account	50,000,000.00	50,000,000.00	0.76
Federal Agency Discount Note	80,698,000.00	79,625,044.40	1.21
Federal Agency Bond / Note	1,820,000,000.00	1,839,662,335.00	27.97
Corporate Note	137,050,000.00	138,075,540.30	2.10
Commercial Paper	355,000,000.00	354,170,145.00	5.38
Certificate of Deposit	340,000,000.00	339,797,625.75	5.17
Bank Note	137,000,000.00	137,817,115.00	2.10
Asset-Backed Security	132,600,000.00	133,474,259.92	2.03
Managed Account Sub-Total	6,551,348,000.00	6,577,154,320.37	100.00%
Accrued Interest		26,661,582.57	
Total Portfolio	6,551,348,000.00	6,603,815,902.94	



Unsettled Trades 60,000,000.00 62,228,720.00

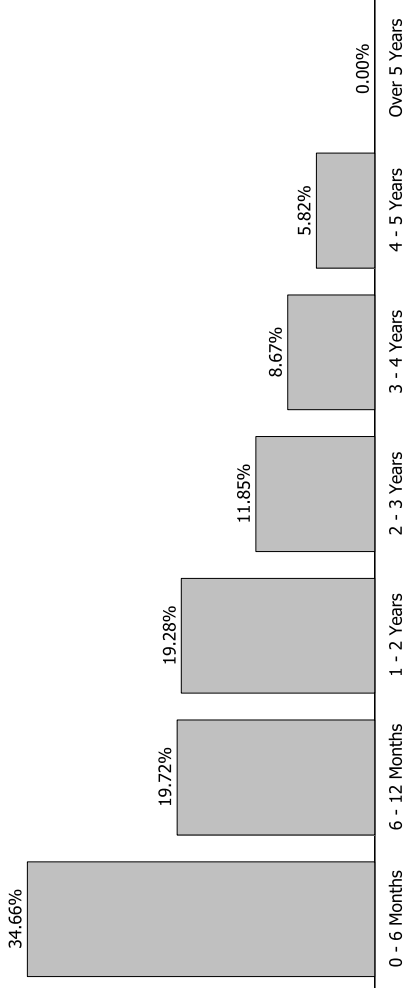


Portfolio Summary and Statistics

For the Month Ending **September 30, 2019**

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.16%
Yield to Maturity at Market	1.85%
Duration to Worst	1.25
Weighted Average Days to Maturity	492



Managed Account Issuer Summary

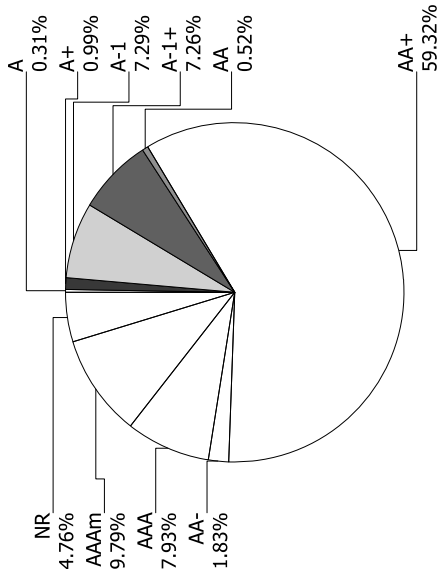
For the Month Ending September 30, 2019

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	17,108,776.00	0.26
AMERICAN HONDA FINANCE	49,892,000.00	0.76
BANK OF AMERICA CO	75,275,485.00	1.14
BANK OF MONTREAL	40,000,644.00	0.61
BANK OF THE WEST	225,000,000.00	3.42
BNP PARIBAS	124,706,975.00	1.90
CAMP	200,000,000.00	3.04
CHASE ISSURANCE	13,674,566.64	0.21
DEERE & COMPANY	20,186,970.00	0.31
EXXON MOBIL CORP	48,022,369.00	0.73
FANNIE MAE	683,017,485.00	10.38
FEDERAL FARM CREDIT BANKS	303,259,965.90	4.61
FEDERAL HOME LOAN BANKS	737,538,523.50	11.21
FEDERATED GOVT OBLIGATIONS FUNDS	111,000,000.00	1.69
FIDELITY TREASURY MF	333,000,000.00	5.06
FREDDIE MAC	195,471,405.00	2.97
HONDA AUTO RECEIVABLES	40,480,147.93	0.62
INTER-AMERICAN DEVELOPMENT BANK	177,863,600.00	2.70
INTERNATIONAL FINANCE CORPORATION	25,142,750.00	0.38
INTL BANK OF RECONSTRUCTION AND DEV	378,948,230.00	5.76
JOHN DEERE OWNER TRUST	17,633,761.20	0.27
JOHNSON & JOHNSON	3,001,356.00	0.05
JP MORGAN CHASE & CO	70,117,449.50	1.07
MERCEDES-BENZ AUTO RECEIVABLES	13,512,445.15	0.21
MICROSOFT CORP	24,751,792.80	0.38
MITSUBISHI UFJ FINANCIAL GROUP INC	39,980,000.00	0.61
NORDEA BANK AB	50,001,395.00	0.76
RABOBANK NEDERLAND	74,791,484.50	1.14
STONECASTLE FICA	50,000,000.00	0.76
SVENSKA HANDELSBANKEN AB	49,971,591.25	0.76
TORONTO-DOMINION BANK	25,021,325.00	0.38
TOYOTA MOTOR CORP	108,032,929.00	1.64

Credit Quality (S&P Ratings)





For the Month Ending **September 30, 2019**

Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
UNITED STATES TREASURY	2,053,577,675.00	31.21
US BANCORP	82,776,945.00	1.26
WAL-MART STORES INC	34,448,427.00	0.52
WELLS FARGO & COMPANY	79,945,851.00	1.22
Total	\$6,577,154,320.37	100.00%



Managed Account Detail of Securities Held

For the Month Ending September 30, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 10/31/2014 1.500% 10/31/2019	912828F62	AA+	Aaa	12/20/16	12/21/16	24,968,750.00	1.54	156,929.35	24,999,097.00	24,987,750.00
US TREASURY NOTES	DTD 10/31/2014 1.500% 10/31/2019	912828F62	AA+	Aaa	11/16/17	11/17/17	24,899,414.06	1.71	156,929.35	24,995,752.25	24,987,750.00
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	AA+	Aaa	11/10/16	11/14/16	24,900,390.63	1.13	84,016.39	24,994,559.25	24,956,825.00
US TREASURY NOTES	DTD 12/15/2016 1.375% 12/15/2019	912828U73	AA+	Aaa	09/26/17	09/27/17	24,948,242.19	1.47	101,434.43	24,995,167.75	24,973,625.00
US TREASURY N/B NOTES	DTD 01/17/2017 1.375% 01/15/2020	912828V31	AA+	Aaa	01/12/18	01/16/18	49,376,953.13	2.01	145,720.11	49,908,792.00	49,923,850.00
US TREASURY NOTES	DTD 02/15/2017 1.375% 02/15/2020	912828W22	AA+	Aaa	01/12/18	01/16/18	49,337,890.63	2.03	87,805.71	49,879,728.00	49,892,600.00
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	AA+	Aaa	02/01/17	02/02/17	24,858,398.44	1.56	29,275.41	24,980,503.50	24,945,300.00
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	AA+	Aaa	01/06/17	01/09/17	49,675,781.25	1.58	287,703.80	49,941,838.00	49,853,500.00
US TREASURY NOTES	DTD 04/30/2013 1.125% 04/30/2020	912828VA5	AA+	Aaa	01/31/18	02/01/18	48,820,312.50	2.21	235,394.02	49,688,864.50	49,787,100.00
US TREASURY NOTES	DTD 05/31/2013 1.375% 05/31/2020	912828VF4	AA+	Aaa	03/28/18	03/29/18	49,009,765.63	2.31	231,045.08	49,692,617.00	49,830,100.00
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	AA+	Aaa	04/25/18	04/26/18	48,966,796.88	2.52	252,049.18	49,667,321.50	49,876,950.00
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	AA+	Aaa	03/28/18	03/29/18	49,511,718.75	2.32	236,922.55	49,835,886.00	50,003,900.00
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	AA+	Aaa	04/25/18	04/26/18	49,298,828.13	2.54	236,922.55	49,755,732.50	50,003,900.00
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	AA+	Aaa	07/01/19	07/02/19	49,828,125.00	1.98	205,332.88	49,870,654.50	49,912,100.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2019**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	100,000,000.00	AA+	Aaa	07/29/19	07/30/19	99,632,812.50	2.03	410,665.76	99,701,032.00	99,824,200.00
US TREASURY NOTES	DTD 07/31/2013 2.000% 07/31/2020	912828VP2	50,000,000.00	AA+	Aaa	04/25/18	04/26/18	49,404,296.88	2.54	168,478.26	49,777,834.50	50,052,750.00
US TREASURY NOTES	DTD 08/16/2010 2.625% 08/15/2020	912828NT3	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	25,721,679.69	1.80	83,814.54	25,176,683.75	25,164,050.00
UNITED STATES TREASURY NOTES	DTD 08/31/2018 2.625% 08/31/2020	912828Y3	50,000,000.00	AA+	Aaa	12/18/18	12/20/18	49,968,750.00	2.66	111,778.85	49,983,514.00	50,349,600.00
US TREASURY NOTES	DTD 09/30/2015 1.375% 09/30/2020	912828L65	50,000,000.00	AA+	Aaa	12/18/18	12/20/18	48,888,671.88	2.66	1,878.42	49,370,380.00	49,781,250.00
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	50,000,000.00	AA+	Aaa	10/25/17	10/26/17	49,996,093.75	1.75	366,168.48	49,998,593.50	49,966,800.00
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,755,859.38	1.88	136,526.64	24,926,095.25	24,949,225.00
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	50,000,000.00	AA+	Aaa	03/14/19	03/18/19	49,787,109.38	2.48	143,682.07	49,846,796.00	50,326,150.00
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	75,000,000.00	AA+	Aaa	03/25/19	03/26/19	74,923,828.13	2.30	215,523.10	74,945,048.25	75,489,225.00
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,374,023.44	1.92	23,952.61	24,722,724.00	24,780,275.00
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,334,960.94	2.00	115,522.54	24,744,092.00	24,859,375.00
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	AA+	Aaa	12/02/16	12/05/16	50,447,265.63	1.79	336,065.57	50,170,051.00	50,232,400.00
US TREASURY NOTES	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	AA+	Aaa	04/29/19	04/30/19	99,925,781.25	2.28	379,076.09	99,940,731.00	101,011,700.00
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,198,242.19	2.00	768.44	24,574,630.50	24,744,150.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2019**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,734,375.00	2.10	157,530.74	24,880,401.00	25,131,825.00
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	AA+	Aaa	02/15/17	02/16/17	48,779,296.88	2.02	126,358.70	49,410,758.00	49,865,250.00
US TREASURY N/B NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,823,242.19	2.05	39,921.02	24,897,847.75	25,146,475.00
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	315,896.74	98,905,166.00	100,746,100.00
US TREASURY N/B NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	196,161.68	24,833,604.00	25,219,725.00
US TREASURY N/B NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	273,053.28	48,808,256.50	50,097,650.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	173,743.21	48,332,764.00	49,634,750.00
US TREASURY N/B NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	331,691.58	50,566,223.50	51,904,300.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	AA+	Aaa	04/15/19	04/16/19	96,035,156.25	2.37	347,486.41	96,451,225.00	99,269,500.00
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	210,597.83	96,690,389.00	98,793,000.00
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	117,101.65	96,940,317.00	99,273,400.00
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	472,146.74	52,062,500.00	52,058,600.00
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	252,717.39	50,884,303.00	50,970,700.00
Security Type Sub-Total			2,050,000,000.00					2,025,811,523.53	2.13	7,955,789.15	2,034,748,474.25	2,053,577,675.00



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Discount Note											
INTL BANK OF RECONSTRUCTION AND DEV	459052SQ0	25,000,000.00	A-1+	P-1	07/15/19	07/16/19	24,712,430.56	2.07	0.00	24,822,048.50	24,840,275.00
--	0.000% 02/03/2020										
INTL BANK OF RECON AND DEV DISC NOTE	459052WG7	50,000,000.00	A-1+	P-1	05/29/19	05/29/19	48,939,055.56	2.31	0.00	49,331,416.50	49,467,500.00
--	0.000% 05/01/2020										
INTL BANK OF RECON AND DEV DISC NOTE	459052WG7	50,000,000.00	A-1+	P-1	06/03/19	06/03/19	48,945,500.00	2.33	0.00	49,325,500.00	49,467,500.00
--	0.000% 05/01/2020										
INTL BANK OF RECON AND DEV DISC NOTE	459052XP6	60,000,000.00	A-1+	P-1	06/05/19	06/05/19	58,763,166.67	2.09	0.00	59,166,333.60	59,272,080.00
--	0.000% 06/01/2020										

Security Type Sub-Total 185,000,000.00 181,360,152.79 2.21 0.00 182,645,298.60 183,047,355.00

Supra-National Agency Bond / Note

INTER-AMERICAN DEVELOPMENT BANK	4581X0CR7	25,000,000.00	AAA	Aaa	12/02/15	12/07/15	24,651,000.00	1.62	144,097.22	24,996,384.75	24,989,575.00
DTD 10/15/2015 1.250% 10/15/2019											
INTER-AMERICAN DEVELOPMENT BANK	4581X0CR7	25,000,000.00	AAA	Aaa	03/16/16	03/21/16	24,746,000.00	1.54	144,097.22	24,997,165.50	24,989,575.00
DTD 10/15/2015 1.250% 10/15/2019											
INTL BANK OF RECON AND DEV GLOBAL	459058F57	50,000,000.00	AAA	Aaa	10/20/16	10/27/16	49,894,500.00	1.20	193,750.00	49,994,589.50	49,928,500.00
NOTES											
DTD 10/27/2016 1.125% 11/27/2019											
INTL BANK OF RECON AND DEV GLOBAL	459058FA6	25,000,000.00	AAA	Aaa	03/23/16	03/30/16	24,923,500.00	1.45	954.86	24,990,247.75	24,917,375.00
NOTES											
DTD 03/30/2016 1.375% 03/30/2020											
INTL BK RECON & DEVELOP NOTES	459058FZ1	25,000,000.00	AAA	Aaa	03/14/17	03/21/17	24,978,250.00	1.90	208,333.33	24,995,960.00	24,978,725.00
DTD 03/21/2017 1.875% 04/21/2020											
INTER-AMERICAN DEVEL BK NOTE	4581X0CX4	25,000,000.00	AAA	Aaa	04/05/17	04/12/17	24,940,750.00	1.70	156,857.64	24,987,938.00	24,951,650.00
DTD 04/12/2017 1.625% 05/12/2020											
INTL BANK OF RECON AND DEV GLOBAL	459058GA5	25,000,000.00	AAA	Aaa	08/22/17	08/29/17	24,994,750.00	1.63	30,468.75	24,998,354.75	24,957,775.00
NOTES											
DTD 08/29/2017 1.625% 09/04/2020											



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For the Month Ending **September 30, 2019**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION	25,000,000.00	45950KCM0	AAA	Aaa	01/18/18	01/25/18	24,926,500.00	2.35	103,125.00	24,967,122.75	25,142,750.00
NOTE											
DTD 01/25/2018 2.250% 01/25/2021											
INTER-AMERICAN DEVELOPMENT BANK	50,000,000.00	4581X0DB1	AAA	Aaa	04/12/18	04/19/18	49,890,000.00	2.70	590,625.00	49,942,072.50	50,647,000.00
NOTE											
DTD 04/19/2018 2.625% 04/19/2021											
INTL BANK OF RECONSTRUCTION AND DEV	50,000,000.00	459058GH0	AAA	Aaa	07/18/18	07/25/18	49,883,000.00	2.83	259,722.22	49,928,061.50	50,925,500.00
NOTE											
DTD 07/25/2018 2.750% 07/23/2021											
INTL BANK OF RECON AND DEV GLOBAL	20,000,000.00	459058GF4	AAA	Aaa	12/12/17	12/13/17	19,955,000.00	2.18	127,500.00	19,974,774.20	20,193,000.00
NOTES											
DTD 12/13/2017 2.125% 12/13/2021											
INTER-AMERICAN DEVELOPMENT BANK	25,000,000.00	4581X0DD7	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	10,416.67	24,957,558.75	25,972,050.00
NOTE											
DTD 09/26/2018 3.000% 09/26/2022											
INTER-AMERICAN DEVELOPMENT BANK	25,000,000.00	4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	368,750.00	25,427,081.50	26,313,750.00
NOTE											
DTD 10/04/2013 3.000% 10/04/2023											
Security Type Sub-Total	395,000,000.00						394,207,250.00	2.10	2,338,697.91	395,157,311.45	398,907,225.00
NOW Account											
BANK OF THE WEST MONEY MARKET FUND	2,000.00	BKOFWEST7	NR	NR	12/11/17	12/11/17	2,000.00	2.10	0.00	2,000.00	2,000.00
BANK OF THE WEST MONEY MARKET FUND	14,998,000.00	BKOFWEST7	NR	NR	11/21/16	11/21/16	14,998,000.00	2.10	0.00	14,998,000.00	14,998,000.00
BANK OF THE WEST MONEY MARKET FUND	20,000,000.00	BKOFWEST7	NR	NR	09/22/17	09/22/17	20,000,000.00	2.10	0.00	20,000,000.00	20,000,000.00
BANK OF THE WEST MONEY MARKET FUND	25,000,000.00	BKOFWEST7	NR	NR	07/24/18	07/24/18	25,000,000.00	2.10	0.00	25,000,000.00	25,000,000.00
BANK OF THE WEST MONEY MARKET FUND	35,000,000.00	BKOFWEST7	NR	NR	12/08/16	12/08/16	35,000,000.00	2.10	0.00	35,000,000.00	35,000,000.00
BANK OF THE WEST MONEY MARKET FUND	50,000,000.00	BKOFWEST7	NR	NR	11/28/16	11/28/16	50,000,000.00	2.10	0.00	50,000,000.00	50,000,000.00
BANK OF THE WEST MONEY MARKET FUND	80,000,000.00	BKOFWEST7	NR	NR	05/30/17	05/30/17	80,000,000.00	2.10	0.00	80,000,000.00	80,000,000.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2019**

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Dated Date/Coupon/Maturity		Par				Cost			Cost	Value	
Money Market Mutual Fund											
Security Type Sub-Total											
						225,000,000.00	2.10	0.00	225,000,000.00	225,000,000.00	
Joint Powers Authority											
Security Type Sub-Total											
						444,000,000.00	1.85	0.00	444,000,000.00	444,000,000.00	
Federally Insured Cash Account											
Security Type Sub-Total											
						200,000,000.00	2.12	0.00	200,000,000.00	200,000,000.00	
Security Type Sub-Total											
						225,000,000.00	2.10	0.00	225,000,000.00	225,000,000.00	
Money Market Mutual Fund											
FEDERATED GOVT OBLIGATIONS FUND	608919718	AAA	Aaa	09/30/19	09/30/19	111,000,000.00	1.83	0.00	111,000,000.00	111,000,000.00	
FIDELITY GOVT MM FUND 2642	31607A703	AAA	Aaa	09/26/19	09/26/19	333,000,000.00	1.86	0.00	333,000,000.00	333,000,000.00	
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	07/27/18	07/27/18	13,000,000.00	2.12	0.00	13,000,000.00	13,000,000.00	
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	12/08/15	12/08/15	18,000,000.00	2.12	0.00	18,000,000.00	18,000,000.00	
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	08/12/15	08/12/15	19,000,000.00	2.12	0.00	19,000,000.00	19,000,000.00	
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	09/24/18	09/24/18	25,000,000.00	2.12	0.00	25,000,000.00	25,000,000.00	
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	07/26/19	07/26/19	30,000,000.00	2.12	0.00	30,000,000.00	30,000,000.00	
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	09/22/17	09/22/17	45,000,000.00	2.12	0.00	45,000,000.00	45,000,000.00	
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	04/27/16	04/27/16	50,000,000.00	2.12	0.00	50,000,000.00	50,000,000.00	
Security Type Sub-Total											
						200,000,000.00	2.12	0.00	200,000,000.00	200,000,000.00	
Federally Insured Cash Account											
STONECASTLE FICA	FICAMF003	NR	NR	07/27/18	07/27/18	1,000,000.00	1.80	0.00	1,000,000.00	1,000,000.00	
STONECASTLE FICA	FICAMF003	NR	NR	04/04/19	04/04/19	49,000,000.00	1.80	0.00	49,000,000.00	49,000,000.00	
Security Type Sub-Total											
						50,000,000.00	1.80	0.00	50,000,000.00	50,000,000.00	



Managed Account Detail of Securities Held

For the Month Ending September 30, 2019

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Discount Note											
FEDERAL FARM CREDIT BANKS DISC NOTE	-- 0.000% 05/20/2020	313312XB1	A-1+	P-1	07/01/19	07/02/19	30,152,650.03	2.02	0.00	30,306,293.52	30,329,170.90
FEDERAL HOME LOAN BANKS DISC NOTE	-- 0.000% 07/01/2020	313384YV5	A-1+	P-1	07/17/19	07/17/19	49,056,944.44	1.98	0.00	49,261,722.00	49,295,873.50
Security Type Sub-Total							79,209,594.47	1.99	0.00	79,568,015.52	79,625,044.40
Federal Agency Bond / Note											
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	AA+	Aaa	09/26/17	09/27/17	9,949,000.00	1.51	62,152.78	9,999,928.90	9,999,700.00
FEDERAL HOME LOAN BANK NOTES	DTD 10/13/2017 1.500% 10/21/2019	3130ACM92	AA+	Aaa	10/12/17	10/13/17	49,911,500.00	1.59	333,333.33	49,997,537.50	49,990,550.00
FANNIE MAE GLOBAL NOTES	DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	AA+	Aaa	10/21/16	10/25/16	24,933,000.00	1.09	109,027.78	24,998,552.25	24,984,950.00
FHLB NOTES	DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	AA+	Aaa	11/16/16	11/17/16	34,991,950.00	1.38	181,805.56	34,999,665.40	34,976,235.00
FEDERAL FARM CREDIT BANKS FLOATING NOTE	DTD 03/19/2018 1.997% 11/19/2019	3133EJGR4	AA+	Aaa	03/09/18	03/19/18	10,000,000.00	1.72	6,656.67	10,000,000.00	9,999,730.00
FFCB NOTES	DTD 12/12/2017 1.875% 12/12/2019	3133EH2S1	AA+	Aaa	12/05/17	12/12/17	49,950,685.50	1.93	283,854.17	49,995,067.00	50,003,650.00
FHLB NOTES	DTD 12/30/2013 2.375% 12/13/2019	3130A0JR2	AA+	Aaa	11/16/17	11/17/17	25,295,700.00	1.79	178,125.00	25,028,956.75	25,022,600.00
FREDDIE MAC NOTES	DTD 01/17/2017 1.500% 01/17/2020	3137EAEE5	AA+	Aaa	01/12/17	01/17/17	24,973,000.00	1.54	77,083.33	24,997,299.00	24,969,450.00
FNMA NOTES	DTD 01/12/2015 1.625% 01/21/2020	3135G0A78	AA+	Aaa	12/02/15	12/03/15	25,004,100.00	1.62	78,993.06	25,000,324.25	24,978,150.00
FHLB NOTES	DTD 02/09/2018 2.125% 02/11/2020	3130ADN32	AA+	Aaa	02/08/18	02/09/18	74,862,750.00	2.22	221,354.17	74,974,866.75	75,054,300.00



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For the Month Ending **September 30, 2019**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note										
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	AA+	Aaa	02/24/17	02/28/17	39,974,400.00	1.52	55,000.00	39,996,449.20	39,931,840.00
FEDERAL HOME LOAN BANKS NOTES DTD 03/16/2018 2.375% 03/30/2020	3130ADUJ9	AA+	Aaa	03/15/18	03/16/18	29,994,600.00	2.38	1,979.17	29,998,621.50	30,075,540.00
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	AA+	Aaa	04/19/17	04/20/17	24,914,500.00	1.49	153,732.64	24,983,963.00	24,927,125.00
FHLMC NOTES DTD 04/19/2018 2.500% 04/23/2020	3137EAEF7	AA+	Aaa	04/18/18	04/19/18	34,992,300.00	2.51	384,027.78	34,997,797.10	35,119,280.00
FFCB BONDS DTD 05/08/2017 1.550% 05/08/2020	3133EHJAZ	AA+	Aaa	05/02/17	05/08/17	24,986,275.00	1.57	153,923.61	24,997,192.00	24,959,100.00
FEDERAL HOME LOAN BANKS NOTES DTD 05/21/2018 2.625% 05/28/2020	3130AECJ7	AA+	Aaa	05/18/18	05/21/18	49,982,000.00	2.64	448,437.50	49,993,980.00	50,243,350.00
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	AA+	Aaa	07/28/17	08/01/17	74,772,750.00	1.60	190,625.00	74,935,964.25	74,795,625.00
FHLB NOTES DTD 03/14/2018 2.400% 09/14/2020	3130ADT93	AA+	Aaa	03/08/18	03/14/18	9,993,783.00	2.43	11,333.33	9,997,587.00	10,051,940.00
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	AA+	Aaa	09/07/17	09/08/17	39,871,600.00	1.48	4,583.33	39,957,659.60	39,817,760.00
FEDERAL HOME LOAN BANKS NOTES DTD 09/07/2018 2.625% 10/01/2020	3130AEWA4	AA+	Aaa	09/06/18	09/07/18	74,838,750.00	2.73	984,375.00	74,920,468.50	75,581,250.00
FANNIE MAE NOTES DTD 11/01/2018 2.875% 10/30/2020	3135G0U84	AA+	Aaa	10/30/18	11/01/18	49,971,000.00	2.91	602,951.39	49,984,094.50	50,540,750.00
FHLMC NOTES DTD 11/15/2017 1.875% 11/17/2020	3137EAEK1	AA+	Aaa	11/14/17	11/15/17	49,952,000.00	1.91	348,958.33	49,981,665.00	50,051,600.00
FHLB CALLABLE NOTES DTD 01/29/2018 2.250% 01/29/2021	3130ADFV9	AA+	Aaa	01/17/18	01/29/18	25,000,000.00	2.25	96,875.00	25,000,000.00	25,002,050.00
FREDDIE MAC NOTES DTD 02/16/2018 2.375% 02/16/2021	3137EAEI9	AA+	Aaa	02/15/18	02/16/18	49,868,000.00	2.47	148,437.50	49,938,319.00	50,404,250.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL FARM CREDIT BANKS NOTES DTD 04/05/2018 2.540% 04/05/2021		3133EJJD2	AA+	Aaa	04/03/18	04/05/18	50,012,500.00	2.53	620,888.89	50,006,414.00	50,623,750.00
FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021		3135GOU27	AA+	Aaa	04/12/18	04/13/18	49,925,500.00	2.55	583,333.33	49,961,219.50	50,595,650.00
FEDERAL FARM CREDIT BANK NOTES DTD 11/26/2018 2.875% 05/26/2021		3133EJW70	AA+	Aaa	11/26/18	11/27/18	24,955,750.00	2.95	249,565.97	24,970,376.00	25,439,125.00
FEDERAL FARM CREDIT BANK NOTES DTD 11/26/2018 2.875% 05/26/2021		3133EJW70	AA+	Aaa	11/20/18	11/26/18	49,966,000.00	2.90	499,131.94	49,977,259.00	50,878,250.00
FANNIE MAE NOTES DTD 06/25/2018 2.750% 06/22/2021		3135GOU35	AA+	Aaa	06/22/18	06/25/18	74,982,750.00	2.76	567,187.50	74,989,819.50	76,329,600.00
FHLB NOTES DTD 03/05/2012 2.375% 09/10/2021		313378JP7	AA+	Aaa	08/29/19	08/30/19	20,321,600.00	1.57	27,708.33	20,308,164.00	20,271,300.00
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021		3130AF5B9	AA+	Aaa	10/11/18	10/12/18	49,967,500.00	3.02	704,166.67	49,977,686.50	51,325,400.00
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022		3135GOU92	AA+	Aaa	01/09/19	01/11/19	59,956,800.00	2.65	350,000.00	59,966,901.60	61,281,720.00
FEDERAL FARM CREDIT BANK NOTES DTD 01/18/2019 2.600% 01/18/2022		3133EJ5P0	AA+	Aaa	01/16/19	01/18/19	49,957,500.00	2.63	263,611.11	49,967,170.50	51,029,300.00
FANNIE MAE NOTES DTD 04/12/2019 2.250% 04/12/2022		3135GOV59	AA+	Aaa	04/11/19	04/12/19	74,754,000.00	2.36	792,187.50	74,791,372.50	76,198,500.00
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022		313379O69	AA+	Aaa	07/15/19	07/16/19	25,156,500.00	1.90	163,802.08	25,145,612.00	25,316,675.00
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022		3135GOW33	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	71,614.58	74,744,929.50	74,467,950.00
FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022		313380GJ0	AA+	Aaa	08/28/19	08/29/19	10,150,500.00	1.49	12,222.22	10,146,186.60	10,103,940.00
FEDERAL HOME LOAN BANK (CALLABLE) NOTES DTD 09/26/2017 2.150% 09/26/2022		3130ACF66	AA+	Aaa	01/28/19	01/29/19	24,398,750.00	2.85	7,465.28	24,504,973.50	24,939,550.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	10/26/2022	3130AFAJ6	AA+	Aaa	10/17/18	10/26/18	25,000,000.00	3.21	345,520.83	25,000,000.00	25,364,250.00
FEDERAL HOME LOAN BANKS NOTES	03/10/2023	3130ADRG9	AA+	Aaa	01/07/19	01/09/19	10,042,680.00	2.64	16,041.67	10,035,727.60	10,350,960.00
FEDERAL FARM CREDIT BANK NOTES	08/14/2023	3133EKZK5	AA+	Aaa	08/28/19	08/29/19	10,047,100.00	1.48	20,888.89	10,046,073.20	9,997,890.00
FANNIE MAE NOTES	02/05/2024	3135GOV34	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	388,888.89	99,673,526.00	103,770,200.00
FHLB BONDS	02/13/2024	3130AFW94	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	166,666.67	49,844,007.50	51,894,450.00
FANNIE MAE NOTES	07/02/2024	3135GOV75	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	100,868.06	24,790,575.25	25,142,550.00
FEDERAL HOME LOAN BANK NOTES	09/13/2024	3130A2UW4	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	35,937.50	26,445,284.75	26,430,275.00
FEDERAL HOME LOAN BANK NOTES	09/13/2024	3130A2UW4	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	35,937.50	26,429,465.50	26,430,275.00
Security Type Sub-Total			1,820,000,000.00				1,820,434,148.50	2.23	11,141,260.84	1,821,398,702.95	1,839,662,335.00
Corporate Note											
WAL-MART STORES INC CORP NOTE	10/09/2019	931142DY6	AA	Aa2	10/11/17	10/20/17	6,999,860.00	1.75	58,527.78	6,999,998.25	6,999,300.00
MICROSOFT CORP NOTES	02/06/2020	594918BV5	AAA	Aaa	01/30/17	02/06/17	14,989,950.00	1.87	42,395.83	14,998,809.60	14,992,845.00
WAL-MART STORES INC CORP NOTES	06/23/2020	93114ZEG4	AA	Aa2	06/20/18	06/27/18	9,996,900.00	2.87	77,583.33	9,998,838.50	10,065,420.00
JOHNSON & JOHNSON CORP NOTE	11/10/2020	478160CH5	AAA	Aaa	11/08/17	11/10/17	2,996,790.00	1.99	22,912.50	2,998,792.29	3,001,356.00



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Corporate Note												
JPMORGAN CHASE & CO CORP NOTE	48125LRK0	2,750,000.00	A+	Aa2	01/15/19	01/17/19	2,729,347.50	2.99	11,935.00	2,736,374.38	2,754,559.50	
DTD 02/01/2018 2.604% 02/01/2021												
EXXON MOBIL CORPORATE (CALLABLE)	30231GAV4	5,000,000.00	AA+	Aaa	11/26/18	11/28/18	4,887,350.00	3.26	9,258.33	4,928,473.45	5,026,190.00	
NOTES												
DTD 03/03/2016 2.222% 03/01/2021												
JPMORGAN CHASE & CO CORP NOTE	48125LRN4	7,500,000.00	A+	Aa2	01/15/19	01/17/19	7,474,275.00	3.24	99,652.08	7,482,218.70	7,536,900.00	
DTD 04/26/2018 3.086% 04/26/2021												
JOHN DEERE CAPITAL CORP CORP NOTES	24422EUV9	10,000,000.00	A	A2	06/04/19	06/07/19	9,993,200.00	2.34	72,833.33	9,994,258.00	10,060,210.00	
DTD 06/07/2019 2.300% 06/07/2021												
WAL-MART STORES INC CORP NOTES	93114ZEJ8	7,000,000.00	AA	Aa2	06/20/18	06/27/18	6,999,650.00	3.13	59,548.61	6,999,783.14	7,157,997.00	
DTD 06/27/2018 3.125% 06/23/2021												
WAL-MART STORES INC CORP NOTES	93114ZEJ8	10,000,000.00	AA	Aa2	06/21/18	06/27/18	10,011,800.00	3.08	85,069.44	10,006,933.60	10,225,710.00	
DTD 06/27/2018 3.125% 06/23/2021												
MICROSOFT CORP (CALLABLE) NOTES	594918BP8	9,800,000.00	AAA	Aaa	05/14/19	05/16/19	9,607,724.00	2.46	22,363.06	9,639,511.08	9,758,947.80	
DTD 08/08/2016 1.550% 08/08/2021												
3M COMPANY	88579YBA8	2,000,000.00	AA-	A1	09/11/18	09/14/18	1,995,900.00	3.07	2,833.33	1,997,289.24	2,036,336.00	
DTD 09/14/2018 3.000% 09/14/2021												
3M COMPANY CORP (CALLABLE) NOTES	88579YAU5	10,000,000.00	AA-	A1	11/05/18	11/07/18	9,571,200.00	3.20	5,416.67	9,701,766.60	9,949,860.00	
DTD 09/19/2016 1.625% 09/19/2021												
TOYOTA MOTOR CREDIT CORP CORP	89236TFU4	10,000,000.00	AA-	Aa3	03/13/19	03/18/19	10,000,000.00	2.85	10,291.67	10,000,000.00	10,073,230.00	
NOTES												
DTD 03/18/2019 2.850% 02/18/2022												
3M COMPANY BONDS	88579YBF7	5,000,000.00	AA-	A1	02/12/19	02/22/19	4,997,650.00	2.77	11,458.33	4,998,127.10	5,122,580.00	
DTD 02/22/2019 2.750% 03/01/2022												
JOHN DEERE CAPITAL CORP	24422EUT4	5,000,000.00	A	A2	03/04/19	03/07/19	4,997,600.00	2.97	83,583.33	4,998,093.85	5,124,180.00	
DTD 03/07/2019 2.950% 04/01/2022												
TOYOTA MOTOR CREDIT CORP	89236TFX8	10,000,000.00	AA-	Aa3	04/09/19	04/12/19	9,993,700.00	2.67	124,402.78	9,994,653.40	10,174,280.00	
DTD 04/12/2019 2.650% 04/12/2022												



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Corporate Note											
JOHN DEERE CAPITAL CORP CORP NOTES	24422EVA4		A	A2	09/10/19	09/12/19	4,993,550.00	2.00	5,145.83	4,993,659.15	5,002,580.00
DTD 09/12/2019 1.950% 06/13/2022											
EXXON MOBIL CORPORATION	30231GBB7		AA+	Aaa	08/13/19	08/16/19	3,000,000.00	1.90	7,132.50	3,000,000.00	3,013,059.00
DTD 08/16/2019 1.902% 08/16/2022											
Security Type Sub-Total							136,236,446.50	2.64	812,343.73	136,467,580.33	138,075,540.30
Commercial Paper											
JP MORGAN SECURITIES LLC COMM PAPER	466400X14		A-1	P-1	04/03/19	04/03/19	24,679,479.17	2.58	0.00	25,000,000.00	24,998,400.00
DTD 04/02/2019 0.000% 10/01/2019											
EXXON MOBIL CORP COMM PAPER	30229BX77		A-1+	P-1	08/29/19	08/29/19	39,912,900.00	2.01	0.00	39,986,600.00	39,983,120.00
DTD 08/29/2019 0.000% 10/07/2019											
MUFG BANK LTD/NY COMM PAPER	62479MX99		A-1	P-1	09/25/19	09/26/19	39,971,400.00	1.98	0.00	39,982,400.00	39,980,000.00
-- 0.000% 10/09/2019											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HY16		A-1+	P-1	04/15/19	04/16/19	24,648,986.11	2.58	0.00	24,945,319.50	24,955,100.00
DTD 02/20/2019 0.000% 11/01/2019											
BNP PARIBAS NY BRANCH COMM PAPER	09659CY10		A-1	P-1	06/04/19	06/05/19	49,505,402.78	2.41	0.00	49,897,097.00	49,910,100.00
DTD 05/02/2019 0.000% 11/01/2019											
BNP PARIBAS NY BRANCH COMM PAPER	09659CY10		A-1	P-1	07/03/19	07/03/19	49,623,555.56	2.26	0.00	49,903,555.50	49,910,100.00
DTD 05/02/2019 0.000% 11/01/2019											
AMERICAN HONDA FINANCE	02665KY76		A-1	P-1	07/11/19	07/15/19	49,647,013.89	2.23	0.00	49,886,430.50	49,892,000.00
DTD 07/09/2019 0.000% 11/07/2019											
BNP PARIBAS NY BRANCH COMM PAPER	09659CZ10		A-1	P-1	07/15/19	07/16/19	24,763,194.44	2.22	0.00	24,880,833.25	24,886,775.00
DTD 03/22/2019 0.000% 12/18/2019											
JP MORGAN SECURITIES LLC COMM PAPER	46640PB36		A-1	P-1	08/20/19	08/21/19	24,774,055.56	1.98	0.00	24,829,861.00	24,827,450.00
DTD 06/06/2019 0.000% 02/03/2020											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GB39		A-1+	P-1	09/03/19	09/04/19	24,791,000.00	2.00	0.00	24,828,125.00	24,827,100.00
DTD 05/10/2019 0.000% 02/03/2020											



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Security Type Sub-Total		355,000,000.00					352,316,987.51	2.22	0.00	354,140,221.75	354,170,145.00	
Certificate of Deposit												
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 04/16/2019 2.560% 10/01/2019		86958J6V6	A-1+	P-1	04/16/19	04/16/19	25,000,000.00	2.56	298,666.67	25,000,000.00	25,000,712.50	
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 07/11/2019 2.310% 10/01/2019		06370RR68	A-1	P-1	07/10/19	07/11/19	40,000,000.00	2.31	210,466.67	40,000,000.00	40,000,644.00	
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 04/15/2019 2.550% 10/01/2019		65558TGP4	A-1+	P-1	04/15/19	04/15/19	50,000,000.00	2.55	598,541.67	50,000,000.00	50,001,395.00	
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/19/2018 3.000% 11/01/2019		89114MJN8	A-1+	P-1	10/18/18	10/19/18	25,000,000.00	3.00	712,500.00	25,000,000.00	25,021,325.00	
COOPERATIEVE RABOBANK U.A. CERT DEPOS DTD 01/09/2019 2.860% 01/02/2020		21685V7E3	A-1	P-1	01/08/19	01/09/19	25,000,000.00	2.86	526,319.44	25,000,000.00	25,043,262.50	
BANK OF AMERICA NA CERT DEPOS DTD 05/02/2019 2.550% 01/02/2020		06052TE97	A-1	P-1	05/01/19	05/02/19	50,000,000.00	1.29	538,333.33	50,000,000.00	50,091,805.00	
WELLS FARGO BANK NA CERT DEPOS DTD 08/23/2019 1.970% 02/03/2020		95001KDK7	A-1	P-1	08/22/19	08/23/19	25,000,000.00	1.97	53,354.17	25,000,000.00	24,970,717.75	
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/27/2019 1.970% 02/03/2020		86959RBT6	A-1+	P-1	08/27/19	08/27/19	25,000,000.00	1.97	47,881.94	25,000,000.00	24,970,878.75	
COOPERATIEVE RABOBANK U.A. CERT DEPOS DTD 06/21/2019 2.040% 07/01/2020		21684XBD7	A-1	P-1	06/20/19	06/21/19	50,000,000.00	2.04	289,000.00	50,000,000.00	49,748,222.00	
WELLS FARGO BANK NA CERT DEPOS DTD 08/20/2019 1.810% 08/03/2020		95001KCZ5	A-1	P-1	08/19/19	08/20/19	25,000,000.00	1.81	52,791.67	25,000,000.00	24,948,663.25	
Security Type Sub-Total							340,000,000.00	2.18	3,327,855.56	340,000,000.00	339,797,625.75	
Bank Note												



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Bank Note											
US BANK NA CINCINNATI CALLABLE BANK	90331HNU3	10,000,000.00	AA-	A1	07/20/18	07/24/18	9,995,200.00	3.07	56,763.89	9,998,013.40	10,076,700.00
NOT DTD 07/24/2018 3.050% 07/24/2020											
US BANK NA CALLABLE BANK NOTE	90331HNG4	40,000,000.00	AA-	A1	10/19/17	10/24/17	39,992,000.00	2.06	359,888.89	39,997,108.00	40,054,320.00
NOT DTD 10/24/2017 2.050% 10/23/2020											
WELLS FARGO BANK NA BANK NOTE	9498815N3	10,000,000.00	A+	Aa2	08/12/19	08/13/19	10,073,800.00	2.07	54,888.89	10,066,971.90	10,072,530.00
NOT DTD 01/23/2018 2.600% 01/15/2021											
JPMORGAN CHASE & CO FLT BK NT (CALLABLE)	48125LRS3	10,000,000.00	A+	Aa2	02/12/19	02/19/19	10,000,000.00	3.11	29,786.46	10,000,000.00	10,000,140.00
NOT DTD 02/19/2019 2.494% 02/19/2021											
US BANK NA CINCINNATI CALLABLE BANK	90331HNP4	15,000,000.00	AA-	A1	04/24/18	04/26/18	14,999,100.00	3.15	203,437.50	14,999,518.80	15,244,935.00
NOT DTD 04/26/2018 3.150% 04/26/2021											
BANK OF AMERICA CORP NT (FLOAT,CALLABLE)	06050TML3	15,000,000.00	A+	Aa2	05/20/19	05/24/19	15,000,000.00	2.87	36,199.48	15,000,000.00	15,013,560.00
NOT DTD 05/24/2019 2.482% 05/24/2021											
US BANK BANK NOTE (CALLABLE)	90331HIX7	10,000,000.00	AA-	A1	11/13/18	11/16/18	9,986,200.00	3.50	129,375.00	9,990,081.40	10,283,320.00
NOT DTD 11/16/2018 3.450% 11/16/2021											
US BANK NA CINCINNATI (CALLABLE) CORP	90331HPC1	7,000,000.00	AA-	A1	05/21/19	05/23/19	6,992,580.00	2.69	65,955.56	6,993,430.36	7,117,670.00
NOT DTD 05/23/2019 2.650% 05/23/2022											
WELLS FARGO BANK NA CALLABLE BANK	9498816A0	20,000,000.00	A+	Aa2	09/04/19	09/11/19	20,000,000.00	2.08	23,133.33	20,000,000.00	19,953,940.00
NOT DTD 09/11/2019 2.082% 09/09/2022											
Security Type Sub-Total											
							137,038,880.00	2.56	959,429.00	137,045,123.86	137,817,115.00
Asset-Backed Security											
HAROT 2019-1 A2	43814WAB1	6,500,000.00	AAA	NR	02/19/19	02/27/19	6,499,581.40	2.75	6,454.86	6,499,674.55	6,527,185.60
NOT DTD 02/27/2019 2.750% 09/20/2021											



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Asset-Backed Security												
TAOT 2019-A A2A	DTD 02/13/2019 2.830% 10/15/2021	89239AAB9	4,000,000.00	AAA	Aaa	02/05/19	02/13/19	3,999,636.80	2.84	5,031.11	3,999,720.52	4,013,993.20
JDOT 2019-A A2	DTD 03/13/2019 2.850% 12/15/2021	47789JAB2	5,500,000.00	NR	Aaa	03/05/19	03/13/19	5,499,749.20	2.85	6,966.67	5,499,793.37	5,525,345.10
HAROT 2019-2 A2	DTD 05/29/2019 2.570% 12/21/2021	43815MAB2	12,000,000.00	NR	Aaa	05/21/19	05/29/19	11,999,980.80	2.57	8,566.67	11,999,987.88	12,054,416.40
TAOT 2019-B A2A	DTD 05/08/2019 2.590% 02/15/2022	89239JAB0	11,500,000.00	AAA	Aaa	04/30/19	05/08/19	11,499,875.80	2.59	13,237.78	11,499,897.77	11,544,531.45
CHAIT 2015-A4 A4	DTD 05/01/2015 1.840% 04/15/2022	161571GX6	3,600,000.00	AAA	NR	08/27/19	08/29/19	3,596,484.38	1.91	2,944.00	3,596,551.42	3,596,138.64
TAOT 2019-C A2A	DTD 08/14/2019 2.000% 04/15/2022	89238UAB6	4,250,000.00	AAA	Aaa	08/06/19	08/14/19	4,249,802.38	2.00	3,777.78	4,249,812.02	4,249,648.95
HAROT 2019-3 A2	DTD 08/27/2019 1.900% 04/15/2022	43815NAB0	4,500,000.00	AAA	Aaa	08/21/19	08/27/19	4,499,685.00	1.91	3,800.00	4,499,693.51	4,495,599.45
JOHN DEERE OWNER TRUST	DTD 07/24/2019 2.280% 05/16/2022	477870AB5	5,000,000.00	NR	Aaa	07/16/19	07/24/19	4,999,981.00	2.28	4,750.00	4,999,984.20	5,011,512.00
MERCEDES-BENZ AUTO RECEIVABLES	DTD 09/25/2019 2.110% 06/15/2022	58769TAB1	6,500,000.00	AAA	Aaa	09/18/19	09/25/19	6,499,378.60	2.12	2,285.83	6,499,381.14	6,504,460.95
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	4,000,000.00	AAA	NR	02/19/19	02/27/19	3,999,892.80	2.83	4,087.78	3,999,909.40	4,070,556.00
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	8,500,000.00	NR	Aaa	05/21/19	05/29/19	8,499,682.95	2.52	5,950.00	8,499,710.32	8,592,440.05
JDOT 2019-A A3	DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	4,500,000.00	NR	Aaa	03/05/19	03/13/19	4,499,446.95	2.92	5,820.00	4,499,504.15	4,580,445.60
TAOT 2019-A A3	DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	8,000,000.00	AAA	Aaa	02/05/19	02/13/19	7,998,542.40	2.92	10,346.67	7,998,746.08	8,130,994.40
HAROT 2019-3 A3	DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	4,750,000.00	AAA	Aaa	08/21/19	08/27/19	4,749,960.58	1.78	3,757.78	4,749,962.43	4,739,950.43



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2019**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Asset-Backed Security												
TAOT 2019-B A3	05/08/2019 2.570% 08/15/2023	89239JAD6	AAA	Aaa	04/30/19	05/08/19	4,999,202.50	2.58	5,711.11	4,999,278.95	5,065,030.50	
TAOT 2019-C A3	08/14/2019 1.910% 09/15/2023	89238UAD2	AAA	Aaa	08/06/19	08/14/19	4,999,959.00	1.91	4,244.44	4,999,960.50	4,999,020.50	
BAACT 2018-A2 A2	05/17/2018 3.000% 09/15/2023	05522RCZ9	AAA	Aaa	09/30/19	10/02/19	10,170,312.50	2.14	14,166.67	10,170,312.50	10,170,120.00	
JOHN DEERE OWNER TRUST	07/24/2019 2.210% 12/15/2023	477870AC3	NR	Aaa	07/16/19	07/24/19	2,499,469.25	2.22	2,455.56	2,499,498.13	2,516,458.50	
MERCEDES-BENZ AUTO RECEIVABLES	09/25/2019 1.930% 03/15/2024	58769TAD7	AAA	Aaa	09/18/19	09/25/19	6,999,036.10	1.94	2,251.67	6,999,038.48	7,007,984.20	
CHAIT 2012-A7 A7	10/09/2012 2.160% 09/15/2024	161571FO2	AAA	NR	09/17/19	09/18/19	10,060,156.25	1.92	9,600.00	10,059,779.40	10,078,428.00	
Security Type Sub-Total							132,819,816.64	2.37	126,206.38	132,820,196.72	133,474,259.92	
Managed Account Sub-Total							6,518,434,799.94	2.16	26,661,582.57	6,532,990,925.43	6,577,154,320.37	
Securities Sub-Total							\$6,518,434,799.94	2.16%	\$26,661,582.57	\$6,532,990,925.43	\$6,577,154,320.37	
Accrued Interest											\$26,661,582.57	
Total Investments											\$6,603,815,902.94	

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending September 30, 2019

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
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 10/31/2014 1.500% 10/31/2019	912828F62	25,000,000.00	MERRILL		99.95	24,987,750.00	19,000.00	(11,347.00)	0.08	0.08	2.07
US TREASURY NOTES	DTD 10/31/2014 1.500% 10/31/2019	912828F62	25,000,000.00	DAIWA		99.95	24,987,750.00	88,335.94	(8,002.25)	0.08	0.08	2.07
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	25,000,000.00	BMO		99.83	24,956,825.00	56,434.37	(37,734.25)	0.17	0.17	2.03
US TREASURY NOTES	DTD 12/15/2016 1.375% 12/15/2019	912828U73	25,000,000.00	SOC GEN		99.89	24,973,625.00	25,382.81	(21,542.75)	0.21	0.21	1.88
US TREASURY N/B NOTES	DTD 01/17/2017 1.375% 01/15/2020	912828V31	50,000,000.00	MORGANST		99.85	49,923,850.00	546,896.87	15,058.00	0.29	0.29	1.90
US TREASURY NOTES	DTD 02/15/2017 1.375% 02/15/2020	912828W22	50,000,000.00	BARCLAYS		99.79	49,892,600.00	554,709.37	12,872.00	0.37	0.37	1.95
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	25,000,000.00	BNP DIR		99.78	24,945,300.00	86,901.56	(35,203.50)	0.41	0.41	1.90
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	50,000,000.00	MORGANST		99.71	49,853,500.00	177,718.75	(88,338.00)	0.58	0.58	1.88
US TREASURY NOTES	DTD 04/30/2013 1.125% 04/30/2020	912828VA5	50,000,000.00	BMO		99.57	49,787,100.00	966,787.50	98,235.50	0.58	0.58	1.86
US TREASURY NOTES	DTD 05/31/2013 1.375% 05/31/2020	912828VF4	50,000,000.00	MORGAN_S		99.66	49,830,100.00	820,334.37	137,483.00	0.66	0.66	1.89
US TREASURY NOTES	DTD 06/01/2015 1.500% 05/31/2020	912828XE5	50,000,000.00	BNY		99.75	49,876,950.00	910,153.12	209,628.50	0.66	0.66	1.87
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	50,000,000.00	JEFFERIE		100.01	50,003,900.00	492,181.25	168,014.00	0.74	0.74	1.86
US TREASURY NOTES	DTD 07/01/2013 1.875% 06/30/2020	912828VJ6	50,000,000.00	JPM		100.01	50,003,900.00	705,071.87	248,167.50	0.74	0.74	1.86
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	50,000,000.00	WELLSFAR		99.82	49,912,100.00	83,975.00	41,445.50	0.74	0.74	1.86
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	100,000,000.00	MUFG		99.82	99,824,200.00	191,387.50	123,168.00	0.74	0.74	1.86
US TREASURY NOTES	DTD 07/31/2013 2.000% 07/31/2020	912828VP2	50,000,000.00	BK AMER		100.11	50,052,750.00	648,453.12	274,915.50	0.82	0.82	1.87
US TREASURY NOTES	DTD 08/16/2010 2.625% 08/15/2020	912828NT3	25,000,000.00	BNP DIR		100.66	25,164,050.00	(557,629.69)	(12,633.75)	0.86	0.86	1.86



Managed Account Fair Market Value & Analytics

For the Month Ending September 30, 2019

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
U.S. Treasury Bond / Note												
UNITED STATES TREASURY NOTES	DTD 08/31/2018 2.625% 08/31/2020	9128284Y3	50,000,000.00	BK AMER		100.70	50,349,600.00	380,850.00	366,086.00	0.90	0.90	1.85
US TREASURY NOTES	DTD 09/30/2015 1.375% 09/30/2020	912828L65	50,000,000.00	BNP DIR		99.56	49,781,250.00	892,578.12	410,870.00	0.99	0.99	1.82
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	50,000,000.00	BARCLAYS		99.93	49,966,800.00	(29,293.75)	(31,793.50)	1.06	1.06	1.81
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	25,000,000.00	BARCLAYS		99.80	24,949,225.00	193,365.62	23,129.75	1.14	1.14	1.80
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	50,000,000.00	INTC		100.65	50,326,150.00	539,040.62	479,354.00	1.35	1.35	1.77
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	75,000,000.00	FTN		100.65	75,489,225.00	565,396.87	544,176.75	1.35	1.35	1.77
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	25,000,000.00	BARCLAYS		99.12	24,780,275.00	406,251.56	57,551.00	1.40	1.40	1.76
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	RBC CAP		99.44	24,859,375.00	524,414.06	115,283.00	1.63	1.63	1.72
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	BARCLAYS		100.46	50,232,400.00	(214,865.63)	62,349.00	1.62	1.62	1.72
US TREASURY NOTES	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	MORGANST		101.01	101,011,700.00	1,085,918.75	1,070,969.00	1.79	1.79	1.69
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	MIZUHO		98.98	24,744,150.00	545,907.81	169,519.50	1.97	1.97	1.65
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	BMO		100.53	25,131,825.00	397,450.00	251,424.00	2.10	2.10	1.63
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	TD SEC U		99.73	49,865,250.00	1,085,953.12	454,492.00	2.28	2.28	1.62
US TREASURY N/B NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		100.59	25,146,475.00	323,232.81	248,627.25	2.35	2.35	1.63
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		100.75	100,746,100.00	2,000,006.25	1,840,934.00	2.74	2.74	1.60
US TREASURY N/B NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		100.88	25,219,725.00	480,467.19	386,121.00	2.97	2.97	1.58
US TREASURY N/B NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		100.20	50,097,650.00	1,439,446.87	1,289,393.50	3.53	3.53	1.57



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2019**

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
U.S. Treasury Bond / Note												
US TREASURY NOTES	912828S35	50,000,000.00	WELLSFAR			99.27	49,634,750.00	1,511,703.12	1,301,986.00	3.63	3.63	1.58
DTD 06/30/2016 1.375% 06/30/2023												
US TREASURY N/B NOTES	9128284U1	50,000,000.00	SOC GEN			103.81	51,904,300.00	1,269,534.37	1,338,076.50	3.55	3.55	1.57
DTD 07/02/2018 2.625% 06/30/2023												
US TREASURY NOTES	912828S35	100,000,000.00	SOC GEN			99.27	99,269,500.00	3,234,343.75	2,818,275.00	3.63	3.63	1.58
DTD 06/30/2016 1.375% 06/30/2023												
US TREASURY NOTES	912828S92	100,000,000.00	BNP			98.79	98,793,000.00	2,527,375.00	2,102,611.00	3.72	3.72	1.58
DTD 08/01/2016 1.250% 07/31/2023												
US TREASURY NOTES	912828D1	100,000,000.00	MORGANST			99.27	99,273,400.00	2,710,900.00	2,333,083.00	3.79	3.79	1.57
DTD 08/31/2016 1.375% 08/31/2023												
US TREASURY NOTES	912828WJ5	50,000,000.00	BNP			104.12	52,058,600.00	(3,900.00)	(3,900.00)	4.33	4.33	1.57
DTD 05/15/2014 2.500%												
05/15/2024												
US TREASURY N/B NOTES	912828XX3	50,000,000.00	DAIWA			101.94	50,970,700.00	83,981.25	86,397.00	4.50	4.50	1.57
DTD 06/30/2017 2.000% 06/30/2024												
Security Type Sub-Total			2,050,000,000.00			2,053,577,675.00	27,766,151.47	18,829,200.75	18,829,200.75	1.87	1.87	1.74
Supra-National Discount Note												
INTL BANK OF RECONSTRUCTION AND DEV	459052S00	25,000,000.00	CASTLE			99.36	24,840,275.00	127,844.44	18,226.50	0.34	0.34	1.84
-- 0.000% 02/03/2020												
INTL BANK OF RECON AND DEV DISC NOTE	459052WG7	50,000,000.00	OTHER			98.94	49,467,500.00	528,444.44	136,083.50	0.58	0.58	1.81
-- 0.000% 05/01/2020												
INTL BANK OF RECON AND DEV DISC NOTE	459052WG7	50,000,000.00	CASTLE			98.94	49,467,500.00	522,000.00	142,000.00	0.58	0.58	1.81
-- 0.000% 05/01/2020												
INTL BANK OF RECON AND DEV DISC NOTE	459052XP6	60,000,000.00	CASTLE			98.79	59,272,080.00	508,913.33	105,746.40	0.67	0.67	1.80
-- 0.000% 06/01/2020												
Security Type Sub-Total			185,000,000.00			183,047,355.00	1,687,202.21	402,056.40	402,056.40	0.58	0.58	1.81



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Supra-National Agency Bond / Note												
INTER-AMERICAN DEVELOPMENT BANK DTD 10/15/2015 1.250% 10/15/2019		4581X0CR7	25,000,000.00	DEUTSCHE		99.96	24,989,575.00	338,575.00	(6,809.75)	0.04	0.04	2.24
INTER-AMERICAN DEVELOPMENT BANK DTD 10/15/2015 1.250% 10/15/2019		4581X0CR7	25,000,000.00	TOR DOM		99.96	24,989,575.00	243,575.00	(7,590.50)	0.04	0.04	2.24
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058FS7	50,000,000.00	CITIGRP		99.86	49,928,500.00	34,000.00	(66,089.50)	0.16	0.16	2.02
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058FA6	25,000,000.00	TOR DOM		99.67	24,917,375.00	(6,125.00)	(72,872.75)	0.49	0.49	2.04
INTL BK RECON & DEVELOP NOTES DTD 03/21/2017 1.875% 04/21/2020		459058FZ1	25,000,000.00	BNP		99.91	24,978,725.00	475.00	(17,235.00)	0.55	0.55	2.03
INTER-AMERICAN DEVEL BK NOTE DTD 04/12/2017 1.625% 05/12/2020		4581X0CX4	25,000,000.00	RBC		99.81	24,951,650.00	10,900.00	(36,288.00)	0.61	0.61	1.94
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058GA5	25,000,000.00	JPMCHASE		99.83	24,957,775.00	(36,975.00)	(40,579.75)	0.92	0.92	1.81
INTERNATIONAL FINANCE CORPORATION NOTE		45950KCM0	25,000,000.00	BK AMER		100.57	25,142,750.00	216,250.00	175,627.25	1.29	1.29	1.81
INTER-AMERICAN DEVELOPMENT BANK NOTE		4581X0DB1	50,000,000.00	CITIGRP		101.29	50,647,000.00	757,000.00	704,927.50	1.50	1.50	1.78
INTL BANK OF RECONSTRUCTION AND DEV NOTE		459058GH0	50,000,000.00	MORGANST		101.85	50,925,500.00	1,042,500.00	997,438.50	1.76	1.76	1.71
INTL BANK OF RECON AND DEV GLOBAL NOTES		459058GF4	20,000,000.00	DEUTSCHE		100.97	20,193,000.00	238,000.00	218,225.80	2.13	2.13	1.68
INTER-AMERICAN DEVELOPMENT BANK NOTE		4581X0DD7	25,000,000.00	JPMCHASE		103.89	25,972,050.00	1,028,050.00	1,014,491.25	2.86	2.86	1.66
DTD 09/26/2018 3.000% 09/26/2022												



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Supra-National Agency Bond / Note												
INTER-AMERICAN DEVELOPMENT BANK	4581X0CC0	25,000,000.00	BMO			105.26	26,313,750.00	833,750.00	886,668.50	3.73	3.73	1.64
NOTE												
DTD 10/04/2013 3.000% 10/04/2023												
Security Type Sub-Total			395,000,000.00				398,907,225.00	4,699,975.00	3,749,913.55	1.22	1.22	1.88

NOW Account												
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	2,000.00	DIRECT			1.00	2,000.00	0.00	0.00	0.00	0.00	2.10
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	14,998,000.00	DIRECT			1.00	14,998,000.00	0.00	0.00	0.00	0.00	2.10
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	20,000,000.00	DIRECT			1.00	20,000,000.00	0.00	0.00	0.00	0.00	2.10
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	25,000,000.00	DIRECT			1.00	25,000,000.00	0.00	0.00	0.00	0.00	2.10
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	35,000,000.00	DIRECT			1.00	35,000,000.00	0.00	0.00	0.00	0.00	2.10
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	50,000,000.00	DIRECT			1.00	50,000,000.00	0.00	0.00	0.00	0.00	2.10
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	80,000,000.00	DIRECT			1.00	80,000,000.00	0.00	0.00	0.00	0.00	2.10
Security Type Sub-Total			225,000,000.00				225,000,000.00	0.00	0.00	0.00	0.00	2.10

Money Market Mutual Fund												
FEDERATED GOVT OBLIGATIONS FUND	608919718	111,000,000.00				1.00	111,000,000.00	0.00	0.00	0.00	0.00	1.83
FIDELITY GOVT MM FUND 2642	31607A703	333,000,000.00				1.00	333,000,000.00	0.00	0.00	0.00	0.00	1.86
Security Type Sub-Total			444,000,000.00				444,000,000.00	0.00	0.00	0.00	0.00	1.85

Joint Powers Authority												
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPF025	13,000,000.00	DIRECT			1.00	13,000,000.00	0.00	0.00	0.00	0.00	2.12
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPF025	18,000,000.00	DIRECT			1.00	18,000,000.00	0.00	0.00	0.00	0.00	2.12
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPF025	19,000,000.00	DIRECT			1.00	19,000,000.00	0.00	0.00	0.00	0.00	2.12
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPF025	25,000,000.00	DIRECT			1.00	25,000,000.00	0.00	0.00	0.00	0.00	2.12
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPF025	30,000,000.00	DIRECT			1.00	30,000,000.00	0.00	0.00	0.00	0.00	2.12



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Joint Powers Authority												
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		45,000,000.00	DIRECT		1.00	45,000,000.00	0.00	0.00	0.00	0.00	2.12
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.00	2.12
Security Type Sub-Total			200,000,000.00				200,000,000.00	0.00	0.00	0.00	0.00	2.12
Federally Insured Cash Account												
STONECASTLE FICA	FICAMF003		1,000,000.00	DIRECT		1.00	1,000,000.00	0.00	0.00	0.00	0.00	1.80
STONECASTLE FICA	FICAMF003		49,000,000.00	DIRECT		1.00	49,000,000.00	0.00	0.00	0.00	0.00	1.80
Security Type Sub-Total			50,000,000.00				50,000,000.00	0.00	0.00	0.00	0.00	1.80
Federal Agency Discount Note												
FEDERAL FARM CREDIT BANKS DISC NOTE	313312XB1		30,698,000.00	US BANK		98.80	30,329,170.90	176,520.87	22,877.38	0.63	0.63	1.88
-- 0.000% 05/20/2020												
FEDERAL HOME LOAN BANKS DISC NOTE	313384YV5		50,000,000.00	TOR DOM		98.59	49,295,873.50	238,929.06	34,151.50	0.75	0.75	1.87
-- 0.000% 07/01/2020												
Security Type Sub-Total			80,698,000.00				79,625,044.40	415,449.93	57,028.88	0.70	0.70	1.87
Federal Agency Bond / Note												
FREDDIE MAC GLOBAL NOTES	3137EADM8		10,000,000.00	OTHER		100.00	9,999,700.00	50,700.00	(228.90)	0.01	0.01	1.78
DTD 10/02/2012 1.250% 10/02/2019												
FEDERAL HOME LOAN BANK NOTES	3130ACM92		50,000,000.00	CITIGRP		99.98	49,990,550.00	79,050.00	(6,987.50)	0.06	0.06	1.81
DTD 10/13/2017 1.500% 10/21/2019												
FANNIE MAE GLOBAL NOTES	3135G0R39		25,000,000.00	BARCLAYS		99.94	24,984,950.00	51,950.00	(13,602.25)	0.07	0.07	1.90
DTD 10/25/2016 1.000% 10/24/2019												
FHLB NOTES	3130AA3R7		35,000,000.00	BK AMER		99.93	34,976,235.00	(15,715.00)	(23,430.40)	0.12	0.12	1.91
DTD 11/17/2016 1.375% 11/15/2019												
FEDERAL FARM CREDIT BANKS FLOATING NOTE	3133EJGR4		10,000,000.00	JEFFERIE		100.00	9,999,730.00	(270.00)	(270.00)	0.05	0.14	2.06
DTD 03/19/2018 1.997% 11/19/2019												



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Federal Agency Bond / Note												
FICB NOTES	DTD 12/12/2017 1.875% 12/12/2019	3133EH2S1	50,000,000.00	JEFFERIE		100.01	50,003,650.00	52,964.50	8,583.00	0.20	0.20	1.83
FHLB NOTES	DTD 12/30/2013 2.375% 12/13/2019	3130A0JR2	25,000,000.00	TD		100.09	25,022,600.00	(273,100.00)	(6,356.75)	0.20	0.20	1.91
FREDDIE MAC NOTES	DTD 01/17/2017 1.500% 01/17/2020	3137EAEES	25,000,000.00	CITIGRP		99.88	24,969,450.00	(3,550.00)	(27,849.00)	0.30	0.30	1.91
FNMA NOTES	DTD 01/12/2015 1.625% 01/21/2020	3135G0A78	25,000,000.00	TOR DOM		99.91	24,978,150.00	(25,950.00)	(22,174.25)	0.31	0.31	1.90
FHLB NOTES	DTD 02/09/2018 2.125% 02/11/2020	3130ADN32	75,000,000.00	BARCLAYS		100.07	75,054,300.00	191,550.00	79,433.25	0.36	0.36	1.92
FNMA NOTES	DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	40,000,000.00	JPMCHASE		99.83	39,931,840.00	(42,560.00)	(64,609.20)	0.41	0.41	1.92
FEDERAL HOME LOAN BANKS NOTES	DTD 03/16/2018 2.375% 03/30/2020	3130ADUJ9	30,000,000.00	CITI		100.25	30,075,540.00	80,940.00	76,918.50	0.50	0.50	1.87
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	25,000,000.00	TD SEC U		99.71	24,927,125.00	12,625.00	(56,838.00)	0.55	0.55	1.90
FHLMC NOTES	DTD 04/19/2018 2.500% 04/23/2020	3137EAE7	35,000,000.00	CITIGRP		100.34	35,119,280.00	126,980.00	121,482.90	0.55	0.55	1.89
FICB BONDS	DTD 05/08/2017 1.550% 05/08/2020	3133EHJA2	25,000,000.00	JPM		99.84	24,959,100.00	(27,175.00)	(38,092.00)	0.60	0.60	1.82
FEDERAL HOME LOAN BANKS NOTES	DTD 05/21/2018 2.625% 05/28/2020	3130AECJ7	50,000,000.00	BARCLAYS		100.49	50,243,350.00	261,350.00	249,370.00	0.65	0.65	1.88
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	75,000,000.00	BARCLAYS		99.73	74,795,625.00	22,875.00	(140,339.25)	0.82	0.82	1.83
FHLB NOTES	DTD 03/14/2018 2.400% 09/14/2020	3130ADT93	10,000,000.00	JEFFERIE		100.52	10,051,940.00	58,157.00	54,353.00	0.94	0.94	1.85
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	40,000,000.00	BARCLAYS		99.54	39,817,760.00	(53,840.00)	(139,899.60)	0.98	0.98	1.84
FEDERAL HOME LOAN BANKS NOTES	DTD 09/07/2018 2.625% 10/01/2020	3130AEWA4	75,000,000.00	BARCLAYS		100.78	75,581,250.00	742,500.00	660,781.50	0.97	0.97	1.84
FANNIE MAE NOTES	DTD 11/01/2018 2.875% 10/30/2020	3135G0U84	50,000,000.00	JPMCHASE		101.08	50,540,750.00	569,750.00	556,655.50	1.05	1.05	1.86
FHLMC NOTES	DTD 11/15/2017 1.875% 11/17/2020	3137EAEK1	50,000,000.00	CITI		100.10	50,051,600.00	99,600.00	69,935.00	1.11	1.11	1.78



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Federal Agency Bond / Note												
FHLB CALLABLE NOTES	DTD 01/29/2018 2.250% 01/29/2021	3130ADPV9	25,000,000.00	DEUTSCHE	01/29/20	100.01	25,002,050.00	2,050.00	2,050.00	0.58	0.33	2.24
FREDDIE MAC NOTES	DTD 02/16/2018 2.375% 02/16/2021	3137EAE19	50,000,000.00	BARCLAYS		100.81	50,404,250.00	536,250.00	465,931.00	1.35	1.35	1.78
FEDERAL FARM CREDIT BANKS NOTES	DTD 04/05/2018 2.540% 04/05/2021	3133EJJD2	50,000,000.00	BK AMER		101.25	50,623,750.00	611,250.00	617,336.00	1.46	1.46	1.70
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	50,000,000.00	BARCLAYS		101.19	50,595,650.00	670,150.00	634,430.50	1.49	1.49	1.71
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	25,000,000.00	DEUTSCHE		101.76	25,439,125.00	483,375.00	468,749.00	1.60	1.60	1.79
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	50,000,000.00	MIZUHO		101.76	50,878,250.00	912,250.00	900,991.00	1.60	1.60	1.79
FANNIE MAE NOTES	DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	75,000,000.00	TD SEC U		101.77	76,329,600.00	1,346,850.00	1,339,780.50	1.67	1.67	1.70
FHLB NOTES	DTD 03/05/2012 2.375% 09/10/2021	313378JP7	20,000,000.00	MIZUHO		101.36	20,271,300.00	(50,300.00)	(36,864.00)	1.89	1.89	1.66
FEDERAL HOME LOAN BANKS NOTES	DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	50,000,000.00	BARCLAYS		102.65	51,325,400.00	1,357,900.00	1,347,713.50	1.95	1.95	1.67
FANNIE MAE NOTES	DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	60,000,000.00	TD		102.14	61,281,720.00	1,324,920.00	1,314,818.40	2.20	2.20	1.67
FEDERAL FARM CREDIT BANK NOTES	DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	FTN		102.06	51,029,300.00	1,071,800.00	1,062,129.50	2.22	2.22	1.68
FANNIE MAE NOTES	DTD 04/12/2019 2.250% 04/12/2022	3135G0V59	75,000,000.00	BARCLAYS		101.60	76,198,500.00	1,444,500.00	1,407,127.50	2.43	2.43	1.60
FEDERAL HOME LOAN BANK	DTD 06/01/2012 2.125% 06/10/2022	313379O69	25,000,000.00	WELLSFAR		101.27	25,316,675.00	160,175.00	171,063.00	2.60	2.60	1.64
FANNIE MAE NOTES	DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	BARCLAYS		99.29	74,467,950.00	(271,050.00)	(276,979.50)	2.86	2.86	1.62
FEDERAL HOME LOAN BANKS NOTES	DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	WELLSFAR		101.04	10,103,940.00	(46,560.00)	(42,246.60)	2.85	2.85	1.64
FEDERAL HOME LOAN BANK (CALLABLE) NOTES	DTD 09/26/2017 2.150% 09/26/2022	3130ACF66	25,000,000.00	BMO	12/26/19	99.76	24,939,550.00	540,800.00	434,576.50	0.98	2.88	2.23



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Federal Agency Bond / Note												
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130AFAJ6	25,000,000.00	TOR DOM	10/26/20	101.46	25,364,250.00	364,250.00	364,250.00	1.36	1.04	2.71
DTD 10/26/2018 3.210% 10/26/2022												
FEDERAL HOME LOAN BANKS NOTES		3130ADRG9	10,000,000.00	TOR DOM		103.51	10,350,960.00	308,280.00	315,232.40	3.28	3.28	1.70
DTD 03/01/2018 2.750% 03/10/2023												
FEDERAL FARM CREDIT BANK NOTES		3133EKZK5	10,000,000.00	WELLSFAR		99.98	9,997,890.00	(49,210.00)	(48,183.20)	3.73	3.73	1.61
DTD 08/14/2019 1.600% 08/14/2023												
FANNIE MAE NOTES		3135G0V34	100,000,000.00	JPM_CHAS		103.77	103,770,200.00	4,142,200.00	4,096,674.00	4.10	4.10	1.60
DTD 02/08/2019 2.500% 02/05/2024												
FHLB BONDS		3130AFW94	50,000,000.00	BARCLAYS		103.79	51,894,450.00	2,071,450.00	2,050,442.50	4.13	4.13	1.60
DTD 02/15/2019 2.500% 02/13/2024												
FANNIE MAE NOTES		3135G0V75	25,000,000.00	CITI		100.57	25,142,550.00	361,550.00	351,974.75	4.53	4.53	1.62
DTD 07/08/2019 1.750% 07/02/2024												
FEDERAL HOME LOAN BANK NOTES		3130AZUW4	25,000,000.00	WELLSFAR		105.72	26,430,275.00	(20,475.00)	(15,009.75)	4.62	4.62	1.67
DTD 08/15/2014 2.875% 09/13/2024												
FEDERAL HOME LOAN BANK NOTES		3130AZUW4	25,000,000.00	MORGANST		105.72	26,430,275.00	(3,050.00)	809.50	4.62	4.62	1.67
DTD 08/15/2014 2.875% 09/13/2024												
Security Type Sub-Total			1,820,000,000.00				1,839,662,335.00	19,228,186.50	18,263,632.05	1.61	1.63	1.79

Corporate Note												
WAL-MART STORES INC CORP NOTE		931142DY6	7,000,000.00	MORGANST		99.99	6,999,300.00	(560.00)	(698.25)	0.03	0.03	2.13
DTD 10/20/2017 1.750% 10/09/2019												
MICROSOFT CORP NOTES		594918BV5	15,000,000.00	BARCLAYS		99.95	14,992,845.00	2,895.00	(5,964.60)	0.35	0.35	1.98
DTD 02/06/2017 1.850% 02/06/2020												
WAL-MART STORES INC CORP NOTES		931142EG4	10,000,000.00	CITIGRP		100.65	10,065,420.00	68,520.00	66,581.50	0.72	0.72	1.94
DTD 06/27/2018 2.850% 06/23/2020												
JOHNSON & JOHNSON CORP NOTE		478160CH5	3,000,000.00	JPM		100.05	3,001,356.00	4,566.00	2,563.71	1.09	1.09	1.91
DTD 11/10/2017 1.950% 11/10/2020												
JPMORGAN CHASE & CO CORP NOTE		48125LRK0	2,750,000.00	RBC	02/01/20	100.17	2,754,559.50	25,212.00	18,185.12	0.34	0.33	2.48
DTD 02/01/2018 2.604% 02/01/2021												
EXXON MOBIL CORPORATE (CALLABLE) NOTES		30231GAV4	5,000,000.00	JPMCHASE	02/01/21	100.52	5,026,190.00	138,840.00	97,716.55	1.34	1.31	1.85
DTD 03/03/2016 2.222% 03/01/2021												



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Corporate Note												
JPMORGAN CHASE & CO CORP NOTE	48125LRN4	7,500,000.00	PIPER JA	04/26/20	100.49	7,536,900.00	62,625.00	54,681.30	0.56	0.56	0.56	2.76
DTD 04/26/2018 3.086% 04/26/2021												
JOHN DEERE CAPITAL CORP NOTES	24422EUV9	10,000,000.00	CITIGRP		100.60	10,060,210.00	67,010.00	65,952.00	1.64	1.64	1.64	1.93
DTD 06/07/2019 2.300% 06/07/2021												
WAL-MART STORES INC CORP NOTES	931142EJ8	7,000,000.00	CITIGRP		102.26	7,157,997.00	158,347.00	158,213.86	1.67	1.67	1.67	1.79
DTD 06/27/2018 3.125% 06/23/2021												
WAL-MART STORES INC CORP NOTES	931142EJ8	10,000,000.00	JPMCHASE		102.26	10,225,710.00	213,910.00	218,776.40	1.67	1.67	1.67	1.79
DTD 06/27/2018 3.125% 06/23/2021												
MICROSOFT CORP (CALLABLE) NOTES	594918BP8	9,800,000.00	LOOP CAP	07/08/21	99.58	9,758,947.80	151,223.80	119,436.72	1.78	1.78	1.82	1.78
DTD 08/08/2016 1.550% 08/08/2021												
3M COMPANY	88579YBA8	2,000,000.00	CITI		101.82	2,036,336.00	40,436.00	39,046.76	1.89	1.89	1.89	2.05
DTD 09/14/2018 3.000% 09/14/2021												
3M COMPANY CORP (CALLABLE) NOTES	88579YAU5	10,000,000.00	MORGANST	08/19/21	99.50	9,949,860.00	378,660.00	248,093.40	1.89	1.89	1.93	1.89
DTD 09/19/2016 1.625% 09/19/2021												
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TFU4	10,000,000.00	TOR DOM		100.73	10,073,230.00	73,230.00	73,230.00	2.29	2.29	2.29	2.53
DTD 03/18/2019 2.850% 02/18/2022												
3M COMPANY BONDS	88579YBF7	5,000,000.00	MORGANST	02/01/22	102.45	5,122,580.00	124,930.00	124,452.90	2.33	2.33	2.33	1.71
DTD 02/22/2019 2.750% 03/01/2022												
JOHN DEERE CAPITAL CORP	24422EUT4	5,000,000.00	BK AMER		102.48	5,124,180.00	126,580.00	126,086.15	2.37	2.37	2.37	1.93
DTD 03/07/2019 2.950% 04/01/2022												
TOYOTA MOTOR CREDIT CORP	89236TFX8	10,000,000.00	CITIGRP		101.74	10,174,280.00	180,580.00	179,626.60	2.41	2.41	2.41	1.94
DTD 04/12/2019 2.650% 04/12/2022												
JOHN DEERE CAPITAL CORP CORP NOTES	24422EVA4	5,000,000.00	CITI		100.05	5,002,580.00	9,030.00	8,920.85	2.62	2.62	2.62	1.93
DTD 09/12/2019 1.950% 06/13/2022												
EXXON MOBIL CORPORATION	30231GBB7	3,000,000.00	MORGANST		100.44	3,013,059.00	13,059.00	13,059.00	2.78	2.78	2.78	1.75
DTD 08/16/2019 1.902% 08/16/2022												
Security Type Sub-Total			137,050,000.00			138,075,540.30	1,839,093.80	1,607,959.97	1.50	1.50	1.50	2.00
Commercial Paper												
JP MORGAN SECURITIES LLC COMM PAPER	466400X14	25,000,000.00	JPMCHASE		99.99	24,998,400.00	318,920.83	(1,600.00)	0.00	0.00	0.00	2.30
DTD 04/02/2019 0.000% 10/01/2019												



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Commercial Paper												
EXXON MOBIL CORP COMM PAPER	30229BX77	40,000,000.00	PIPER JA	99.96	39,983,120.00	70,220.00	(3,480.00)	0.02	0.02	0.02	0.02	2.17
DTD 08/29/2019 0.000% 10/07/2019												
MUFG BANK LTD/NY COMM PAPER	62479MX99	40,000,000.00	MUFG	99.95	39,980,000.00	8,600.00	(2,400.00)	0.02	0.02	0.02	0.02	2.00
-- 0.000% 10/09/2019												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HY16	25,000,000.00	TOYOTA	99.82	24,955,100.00	306,113.89	9,780.50	0.09	0.09	0.09	0.09	2.02
DTD 02/20/2019 0.000% 11/01/2019												
BNP PARIBAS NY BRANCH COMM PAPER	09659CY10	50,000,000.00	BNP DIR	99.82	49,910,100.00	404,697.22	13,003.00	0.09	0.09	0.09	0.09	2.03
DTD 05/02/2019 0.000% 11/01/2019												
BNP PARIBAS NY BRANCH COMM PAPER	09659CY10	50,000,000.00	BNP DIR	99.82	49,910,100.00	286,544.44	6,544.50	0.09	0.09	0.09	0.09	2.03
DTD 05/02/2019 0.000% 11/01/2019												
AMERICAN HONDA FINANCE	02665KY76	50,000,000.00	MIZUHO	99.78	49,892,000.00	244,986.11	5,569.50	0.10	0.10	0.10	0.10	2.05
DTD 07/09/2019 0.000% 11/07/2019												
BNP PARIBAS NY BRANCH COMM PAPER	09659CZJ0	25,000,000.00	BNP DIR	99.55	24,886,775.00	123,580.56	5,941.75	0.21	0.21	0.21	0.21	2.07
DTD 03/22/2019 0.000% 12/18/2019												
JP MORGAN SECURITIES LLC COMM PAPER	46640PB36	25,000,000.00	JPMCHASE	99.31	24,827,450.00	53,394.44	(2,411.00)	0.34	0.34	0.34	0.34	1.99
DTD 06/06/2019 0.000% 02/03/2020												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GB39	25,000,000.00	TOYOTA	99.31	24,827,100.00	36,100.00	(1,025.00)	0.34	0.34	0.34	0.34	1.99
DTD 05/10/2019 0.000% 02/03/2020												
Security Type Sub-Total		355,000,000.00					354,170,145.00	1,853,157.49	29,923.25	0.11	0.11	2.06

Certificate of Deposit

SVENSKA HANDELSBANKEN NY CERT DEPOS	86958J6V6	25,000,000.00	SVENSKA	100.00	25,000,712.50	712.50	712.50	0.00	0.00	0.00	0.00	2.00
DTD 04/16/2019 2.560% 10/01/2019												
BANK OF MONTREAL CHICAGO CERT DEPOS	06370RR68	40,000,000.00	BMO_DIR	100.00	40,000,644.00	644.00	644.00	0.00	0.00	0.00	0.00	2.00
DTD 07/11/2019 2.310% 10/01/2019												
NORDEA BANK ABP NEW YORK CERT DEPOS	65558TGP4	50,000,000.00	UBS	100.00	50,001,395.00	1,395.00	1,395.00	0.00	0.00	0.00	0.00	2.00
DTD 04/15/2019 2.550% 10/01/2019												



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit												
TORONTO DOMINION BANK NY CERT DEPOS		89114MJN8	25,000,000.00	TOR DOM		100.09	25,021,325.00	21,325.00	21,325.00	0.09	0.09	1.98
DTD 10/19/2018 3.000% 11/01/2019												
COOPERATIVE RABOBANK U.A. CERT DEPOS		21685V7E3	25,000,000.00	RABO_DIR		100.17	25,043,262.50	43,262.50	43,262.50	0.25	0.25	2.15
DTD 01/09/2019 2.860% 01/02/2020												
BANK OF AMERICA NA CERT DEPOS		06052TE97	50,000,000.00	BK AMER		100.18	50,091,805.00	91,805.00	91,805.00	0.25	0.25	2.15
DTD 05/02/2019 2.550% 01/02/2020												
WELLS FARGO BANK NA CERT DEPOS		95001KDK7	25,000,000.00	WELLSFAR		99.88	24,970,717.75	(29,282.25)	(29,282.25)	0.34	0.34	2.13
DTD 08/23/2019 1.970% 02/03/2020												
SVENSKA HANDELSBANKEN NY CERT DEPOS		86959RBT6	25,000,000.00	SVENSKA		99.88	24,970,878.75	(29,121.25)	(29,121.25)	0.34	0.34	2.13
DTD 08/27/2019 1.970% 02/03/2020												
COOPERATIVE RABOBANK U.A. CERT DEPOS		21684XBD7	50,000,000.00	RABO_DIR		99.50	49,748,222.00	(251,778.00)	(251,778.00)	0.74	0.74	2.05
DTD 06/21/2019 2.040% 07/01/2020												
WELLS FARGO BANK NA CERT DEPOS		95001KCZ5	25,000,000.00	WELLSFAR		99.79	24,948,663.25	(51,336.75)	(51,336.75)	0.83	0.83	2.05
DTD 08/20/2019 1.810% 08/03/2020												
Security Type Sub-Total			340,000,000.00			339,797,625.75	(202,374.25)	(202,374.25)	(202,374.25)	0.28	0.28	2.06
Bank Note												
US BANK NA CINCINNATI CALLABLE BANK NOT		90331HNU3	10,000,000.00	BARCLAYS	06/24/20	100.77	10,076,700.00	81,500.00	78,686.60	0.73	0.72	2.10
DTD 07/24/2018 3.050% 07/24/2020												
US BANK NA CALLABLE BANK NOTE		90331HNG4	40,000,000.00	MORGANST	09/23/20	100.14	40,054,320.00	62,320.00	57,212.00	0.99	0.96	1.92
DTD 10/24/2017 2.050% 10/23/2020												
WELLS FARGO BANK NA BANK NOTE		94988J5N3	10,000,000.00	WELLSFAR		100.73	10,072,530.00	(1,270.00)	5,558.10	1.26	1.26	2.03
DTD 01/23/2018 2.600% 01/15/2021												
JPMORGAN CHASE & CO FLT BK NT (CALLABLE)		48125LRS3	10,000,000.00	JPMCHASE	02/19/20	100.00	10,000,140.00	140.00	140.00	0.14	0.38	2.53
DTD 02/19/2019 2.494% 02/19/2021												



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Bank Note												
US BANK NA CINCINNATI CALLABLE BANK NOTE	90331HNP4	15,000,000.00	US BANK	03/26/21	101.63	15,244,935.00	245,835.00	245,416.20	1.45	1.43	2.09	
DTD 04/26/2018 3.150% 04/26/2021												
BANK OF AMERICA CORP NT (FLOAT, CALLABLE)	06050TML3	15,000,000.00	BK AMER	05/24/20	100.09	15,013,560.00	13,560.00	13,560.00	0.15	0.64	2.46	
DTD 05/24/2019 2.482% 05/24/2021												
US BANK BANK NOTE (CALLABLE)	90331HNP7	10,000,000.00	MORGANST	10/15/21	102.83	10,283,320.00	297,120.00	293,238.60	1.96	1.95	2.08	
DTD 11/16/2018 3.450% 11/16/2021												
US BANK NA CINCINNATI (CALLABLE) CORP NT	90331HPC1	7,000,000.00	BARCLAYS	04/22/22	101.68	7,117,670.00	125,090.00	124,239.64	2.47	2.45	1.99	
DTD 05/23/2019 2.650% 05/23/2022												
WELLS FARGO BANK NA CALLABLE BANK NOTE	94988J6A0	20,000,000.00	WELLSFAR	09/09/21	99.77	19,953,940.00	(46,060.00)	(46,060.00)	2.08	2.84	2.16	
DTD 09/11/2019 2.082% 09/09/2022												
Security Type Sub-Total		137,000,000.00				137,817,115.00	778,235.00	771,991.14	1.20	1.36	2.11	

Asset-Backed Security												
HAROT 2019-1 A2	43814WAB1	6,500,000.00	BK AMER	100.42	6,527,185.60	27,604.20	27,511.05	0.64	1.00	2.33		
DTD 02/27/2019 2.750% 09/20/2021												
TAOT 2019-A A2A	89239AAB9	4,000,000.00	SOC GEN	100.35	4,013,993.20	14,356.40	14,272.68	0.52	1.03	2.49		
DTD 02/13/2019 2.830% 10/15/2021												
JDOT 2019-A A2	47789JAB2	5,500,000.00	CITI	100.46	5,525,345.10	25,595.90	25,551.73	0.63	1.00	2.39		
DTD 03/13/2019 2.850% 12/15/2021												
HAROT 2019-2 A2	43815MAB2	12,000,000.00	JPMCHASE	100.45	12,054,416.40	54,435.60	54,428.52	0.87	1.13	2.17		
DTD 05/29/2019 2.570% 12/21/2021												
TAOT 2019-B A2A	89239JAB0	11,500,000.00	BAML	100.39	11,544,531.45	44,655.65	44,633.68	1.20	1.20	2.27		
DTD 05/08/2019 2.590% 02/15/2022												
CHAIT 2015-A4 A4	161571GX6	3,600,000.00	WELLSFAR	99.89	3,596,138.64	(345.74)	(412.78)	1.28	1.28	1.92		
DTD 05/01/2015 1.840% 04/15/2022												
TAOT 2019-C A2A	89238UAB6	4,250,000.00	JPM	99.99	4,249,648.95	(153.43)	(163.07)	0.97	1.28	2.01		
DTD 08/14/2019 2.000% 04/15/2022												
HAROT 2019-3 A2	43815NAB0	4,500,000.00	SOCGEN	99.90	4,495,599.45	(4,085.55)	(4,094.06)	1.09	1.28	1.98		
DTD 08/27/2019 1.900% 04/15/2022												



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Asset-Backed Security												
JOHN DEERE OWNER TRUST	DTD 07/24/2019 2.280% 05/16/2022	477870AB5	5,000,000.00	RBC		100.23	5,011,512.00	11,531.00	11,527.80	1.16	1.16	2.08
MERCEDES-BENZ AUTO RECEIVABLES	DTD 09/25/2019 2.110% 06/15/2022	58769TAB1	6,500,000.00	MIZUHO		100.07	6,504,460.95	5,082.35	5,079.81	1.03	1.36	2.06
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	4,000,000.00	BK AMER		101.76	4,070,556.00	70,663.20	70,646.60	1.84	1.74	1.82
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	8,500,000.00	JPMCHASE		101.09	8,592,440.05	92,757.10	92,729.73	2.12	1.87	1.94
JDOT 2019-A A3	DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	4,500,000.00	CITI		101.79	4,580,445.60	80,998.65	80,941.45	1.84	1.58	1.78
TAOT 2019-A A3	DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	8,000,000.00	SOC GEN		101.64	8,130,994.40	132,452.00	132,248.32	1.79	1.89	2.05
HAROT 2019-3 A3	DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	4,750,000.00	SOCGEN		99.79	4,739,950.43	(10,010.15)	(10,012.00)	2.22	1.93	1.89
TAOT 2019-B A3	DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	5,000,000.00	BAML		101.30	5,065,030.50	65,828.00	65,751.55	1.92	1.93	1.90
TAOT 2019-C A3	DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	5,000,000.00	JPM		99.98	4,999,020.50	(938.50)	(940.00)	2.10	1.97	1.92
BAACT 2018-A2 A2	DTD 05/17/2018 3.000%	05522RCZ9	10,000,000.00	TOR DOM		101.70	10,170,120.00	(192.50)	(192.50)	1.97	1.97	2.14
09/15/2023												
JOHN DEERE OWNER TRUST	DTD 07/24/2019 2.210% 12/15/2023	477870AC3	2,500,000.00	RBC		100.66	2,516,458.50	16,989.25	16,960.37	2.26	1.71	1.83
MERCEDES-BENZ AUTO RECEIVABLES	DTD 09/25/2019 1.930% 03/15/2024	58769TAD7	7,000,000.00	MIZUHO		100.11	7,007,984.20	8,948.10	8,945.72	2.25	2.21	1.88
CHAIT 2012-A7 A7	DTD 10/09/2012 2.160% 09/15/2024	161571FO2	10,000,000.00	JPMCHASE		100.78	10,078,428.00	18,271.75	18,648.60	2.46	2.46	1.84
Security Type Sub-Total			132,600,000.00			133,474,259.92	654,443.28	654,063.20	654,063.20	1.54	1.60	2.05
Managed Account Sub-Total			6,551,348,000.00			6,577,154,320.37	58,719,520.43	44,163,394.94	44,163,394.94	1.24	1.25	1.85



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Securities Sub-Total	\$6,551,348,000.00	\$6,577,154,320.37	\$58,719,520.43	\$44,163,394.94	1.24	1.25	1.85%
Accrued Interest		\$26,661,582.57					
Total Investments		\$6,603,815,902.94					

Bolded items are forward settling trades.



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	09/03/19	09/03/19	NATTIXIS NY BRANCH COMM PAPER -- 0.000% 09/04/2019	63873KW45	197,000,000.00	(196,988,563.06)	0.00	(196,988,563.06)			
	09/03/19	09/04/19	TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GB39	25,000,000.00	(24,791,000.00)	0.00	(24,791,000.00)			
	09/04/19	09/04/19	DTD 05/10/2019 0.000% 02/03/2020 NATTIXIS NY BRANCH COMM PAPER	63873KW52	172,000,000.00	(171,990,014.44)	0.00	(171,990,014.44)			
	09/04/19	09/11/19	DTD 05/08/2019 0.000% 09/05/2019 WELLS FARGO BANK NA CALLABLE BANK NOTE	94988J6A0	20,000,000.00	(20,000,000.00)	0.00	(20,000,000.00)			
	09/05/19	09/05/19	DTD 09/11/2019 2.082% 09/09/2022 NATTIXIS NY BRANCH COMM PAPER	63873KW60	154,000,000.00	(153,991,059.44)	0.00	(153,991,059.44)			
	09/05/19	09/06/19	DTD 12/10/2018 0.000% 09/06/2019 FANNIE MAE NOTES	3135G0W33	75,000,000.00	(74,739,000.00)	0.00	(74,739,000.00)			
	09/06/19	09/06/19	DTD 09/06/2019 1.375% 09/06/2022 NATTIXIS NY BRANCH COMM PAPER	63873KW94	82,000,000.00	(81,985,718.33)	0.00	(81,985,718.33)			
	09/09/19	09/09/19	DTD 12/13/2018 0.000% 09/09/2019 NATTIXIS NY BRANCH COMM PAPER	63873KWA1	77,000,000.00	(76,995,529.72)	0.00	(76,995,529.72)			
	09/10/19	09/10/19	-- 0.000% 09/10/2019 CREDIT AGRICOLE CIB NY COMM PAPER	22533UWB5	34,000,000.00	(33,998,016.67)	0.00	(33,998,016.67)			
	09/10/19	09/12/19	DTD 06/11/2019 0.000% 09/11/2019 JOHN DEERE CAPITAL CORP CORP NOTES	24422EVA4	5,000,000.00	(4,993,550.00)	0.00	(4,993,550.00)			
	09/17/19	09/18/19	DTD 09/12/2019 1.950% 06/13/2022 CHAIT 2012-A7 A7	161571FO2	10,000,000.00	(10,060,156.25)	(1,800.00)	(10,061,956.25)			
	09/18/19	09/25/19	DTD 10/09/2012 2.160% 09/15/2024 MERCEDES-BENZ AUTO RECEIVABLES	58769TAD7	7,000,000.00	(6,999,036.10)	0.00	(6,999,036.10)			
	09/18/19	09/25/19	DTD 09/25/2019 1.930% 03/15/2024 MERCEDES-BENZ AUTO RECEIVABLES	58769TAB1	6,500,000.00	(6,499,378.60)	0.00	(6,499,378.60)			
	09/23/19	09/23/19	DTD 09/25/2019 2.110% 06/15/2022 FEDERATED GOVT OBLIGATIONS FUND	608919718	83,000,000.00	(83,000,000.00)	0.00	(83,000,000.00)			
	09/23/19	09/24/19	FEDERAL HOME LOAN BANK NOTES	3130A2UW4	25,000,000.00	(26,450,750.00)	(21,961.81)	(26,472,711.81)			
	09/24/19	09/24/19	DTD 08/15/2014 2.875% 09/13/2024 FEDERATED GOVT OBLIGATIONS FUND	608919718	149,000,000.00	(149,000,000.00)	0.00	(149,000,000.00)			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	09/25/19	09/25/19	FIDELITY GOV'T MM FUND 2642	31607A703	232,000,000.00	(232,000,000.00)	0.00	(232,000,000.00)			
	09/25/19	09/26/19	MUFG BANK LTD/NY COMM PAPER -- 0.0000% 10/09/2019	62479MX99	40,000,000.00	(39,971,400.00)	0.00	(39,971,400.00)			
	09/25/19	09/26/19	US TREASURY N/B NOTES DTD 06/30/2017 2.0000% 06/30/2024	912828XX3	50,000,000.00	(50,886,718.75)	(239,130.43)	(51,125,849.18)			
	09/25/19	09/26/19	FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.8750% 09/13/2024	3130AZUW4	25,000,000.00	(26,433,325.00)	(25,954.86)	(26,459,279.86)			
	09/26/19	09/26/19	FIDELITY GOV'T MM FUND 2642	31607A703	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	09/30/19	09/30/19	FEDERATED GOVT OBLIGATIONS FUND	608919718	76,000,000.00	(76,000,000.00)	0.00	(76,000,000.00)			
	09/30/19	09/30/19	FEDERATED GOVT OBLIGATIONS FUND	608919718	34,000,000.00	(34,000,000.00)	0.00	(34,000,000.00)			
	09/30/19	10/01/19	US TREASURY NOTES DTD 05/15/2014 2.5000% 05/15/2024	912828WJ5	50,000,000.00	(52,062,500.00)	(472,146.74)	(52,534,646.74)			
	09/30/19	10/02/19	BAACT 2018-A2 A2 DTD 05/17/2018 3.0000% 09/15/2023	05522RCZ9	10,000,000.00	(10,170,312.50)	(14,166.67)	(10,184,479.17)			
Transaction Type Sub-Total					1,738,500,000.00	(1,744,006,028.86)	(775,160.51)	(1,744,781,189.37)			

INTEREST

09/01/19	09/01/19	EXXON MOBIL CORPORATE (CALLABLE) NOTES 30231GAV4	5,000,000.00	0.00	55,550.00		55,550.00			
09/01/19	09/01/19	3M COMPANY BONDS DTD 03/03/2016 2.222% 03/01/2021	5,000,000.00	0.00	72,187.50		72,187.50			
09/04/19	09/04/19	INTL BANK OF RECON AND DEV GLOBAL NOTES 459058GA5	25,000,000.00	0.00	203,250.00		203,250.00			
09/09/19	09/09/19	TORONTO DOMINION BANK NY CERT DEPOS DTD 08/29/2017 1.625% 09/04/2020	50,000,000.00	0.00	223,291.65		223,291.65			
09/09/19	09/09/19	FEDERAL HOME LOAN BANKS NOTES 313380G30	10,000,000.00	0.00	100,000.00		100,000.00			
09/10/19	09/10/19	FEDERAL HOME LOAN BANKS NOTES 3130ADRG9	10,000,000.00	0.00	137,500.00		137,500.00			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	09/10/19	09/10/19	FHLB NOTES	313378JP7	20,000,000.00	0.00	237,500.00	237,500.00			
			DTD 03/05/2012 2.375% 09/10/2021								
	09/14/19	09/14/19	FHLB NOTES	3130ADT93	10,000,000.00	0.00	120,000.00	120,000.00			
			DTD 03/14/2018 2.400% 09/14/2020								
	09/14/19	09/14/19	3M COMPANY	88579YBA8	2,000,000.00	0.00	30,000.00	30,000.00			
			DTD 09/14/2018 3.000% 09/14/2021								
	09/15/19	09/15/19	JDOT 2019-A A3	47789JAD8	4,500,000.00	0.00	10,912.50	10,912.50			
			DTD 03/13/2019 2.910% 07/15/2023								
	09/15/19	09/15/19	JOHN DEERE OWNER TRUST	477870AC3	2,500,000.00	0.00	7,827.08	7,827.08			
			DTD 07/24/2019 2.210% 12/15/2023								
	09/15/19	09/15/19	TAOT 2019-B A3	89239JAD6	5,000,000.00	0.00	10,708.34	10,708.34			
			DTD 05/08/2019 2.570% 08/15/2023								
	09/15/19	09/15/19	CHAIT 2015-A4 A4	161571GX6	3,600,000.00	0.00	5,520.00	5,520.00			
			DTD 05/01/2015 1.840% 04/15/2022								
	09/15/19	09/15/19	TAOT 2019-A A3	89239AAD5	8,000,000.00	0.00	19,400.00	19,400.00			
			DTD 02/13/2019 2.910% 07/15/2023								
	09/15/19	09/15/19	TAOT 2019-C A3	89238UAD2	5,000,000.00	0.00	8,488.89	8,488.89			
			DTD 08/14/2019 1.910% 09/15/2023								
	09/15/19	09/15/19	TAOT 2019-A A2A	89239AAB9	4,000,000.00	0.00	9,433.33	9,433.33			
			DTD 02/13/2019 2.830% 10/15/2021								
	09/15/19	09/15/19	US TREASURY NOTES	9128282G4	25,000,000.00	0.00	109,375.00	109,375.00			
			DTD 09/15/2016 0.875% 09/15/2019								
	09/15/19	09/15/19	TAOT 2019-B A2A	89239JAB0	11,500,000.00	0.00	24,820.83	24,820.83			
			DTD 05/08/2019 2.590% 02/15/2022								
	09/15/19	09/15/19	HAROT 2019-3 A3	43815NAC8	4,750,000.00	0.00	4,227.50	4,227.50			
			DTD 08/27/2019 1.780% 08/15/2023								
	09/15/19	09/15/19	JDOT 2019-A A2	47789JAB2	5,500,000.00	0.00	13,062.50	13,062.50			
			DTD 03/13/2019 2.850% 12/15/2021								
	09/15/19	09/15/19	TAOT 2019-C A2A	89238UAB6	4,250,000.00	0.00	7,555.56	7,555.56			
			DTD 08/14/2019 2.000% 04/15/2022								
	09/15/19	09/15/19	HAROT 2019-3 A2	43815NAB0	4,500,000.00	0.00	4,275.00	4,275.00			
			DTD 08/27/2019 1.900% 04/15/2022								
	09/16/19	09/16/19	JOHN DEERE OWNER TRUST	477870AB5	5,000,000.00	0.00	16,150.00	16,150.00			
			DTD 07/24/2019 2.280% 05/16/2022								



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
09/18/19	09/18/19		HAROT 2019-1 A3	43814WAC9	4,000,000.00	0.00	9,433.33	9,433.33			
			DTD 02/27/2019 2.830% 03/20/2023								
09/18/19	09/18/19		TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TFU4	10,000,000.00	0.00	142,500.00	142,500.00			
			DTD 03/18/2019 2.850% 02/18/2022								
09/18/19	09/18/19		HAROT 2019-1 A2	43814WAB1	6,500,000.00	0.00	14,895.84	14,895.84			
			DTD 02/27/2019 2.750% 09/20/2021								
09/19/19	09/19/19		FEDERAL FARM CREDIT BANKS FLOATING NOTE	3133EJGR4	10,000,000.00	0.00	18,272.78	18,272.78			
			DTD 03/19/2018 1.997% 11/19/2019								
09/19/19	09/19/19		3M COMPANY CORP (CALLABLE) NOTES	88579YAU5	10,000,000.00	0.00	81,250.00	81,250.00			
			DTD 09/19/2016 1.625% 09/19/2021								
09/21/19	09/21/19		HAROT 2019-2 A2	43815MAB2	12,000,000.00	0.00	25,700.00	25,700.00			
			DTD 05/29/2019 2.570% 12/21/2021								
09/21/19	09/21/19		HAROT 2019-2 A3	43815MAC0	8,500,000.00	0.00	17,850.00	17,850.00			
			DTD 05/29/2019 2.520% 06/21/2023								
09/26/19	09/26/19		INTER-AMERICAN DEVELOPMENT BANK NOTE	4581X0DD7	25,000,000.00	0.00	375,000.00	375,000.00			
			DTD 09/26/2018 3.000% 09/26/2022								
09/26/19	09/26/19		FEDERAL HOME LOAN BANK (CALLABLE) NOTES	3130ACF66	25,000,000.00	0.00	268,750.00	268,750.00			
			DTD 09/26/2017 2.150% 09/26/2022								
09/28/19	09/28/19		FHLB NOTES	3130ACE26	40,000,000.00	0.00	275,000.00	275,000.00			
			DTD 09/08/2017 1.375% 09/28/2020								
09/30/19	09/30/19		CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	365,082.88	365,082.88			
			FEDERAL HOME LOAN BANKS NOTES	3130ADUJ9	30,000,000.00	0.00	356,250.00	356,250.00			
			DTD 03/16/2018 2.375% 03/30/2020								
09/30/19	09/30/19		INTL BANK OF RECON AND DEV GLOBAL NOTES	459058FA6	25,000,000.00	0.00	172,000.00	172,000.00			
			DTD 03/30/2016 1.375% 03/30/2020								
09/30/19	09/30/19		FIDELITY GOVT MM FUND 2642	31607A703	0.00	0.00	99,921.58	99,921.58			
			US TREASURY NOTES	912828T34	25,000,000.00	0.00	140,625.00	140,625.00			
			DTD 09/30/2016 1.125% 09/30/2021								



Managed Account Security Transactions & Interest

For the Month Ending September 30, 2019

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	09/30/19	09/30/19	US TREASURY NOTES DTD 09/30/2015 1.375% 09/30/2020	912828L65	50,000,000.00	0.00	343,750.00	343,750.00			
	09/30/19	09/30/19	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	50,115.86	50,115.86			
	09/30/19	09/30/19	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	417,818.10	417,818.10			
	09/30/19	09/30/19	STONECASTLE FICA	FICAMF003	0.00	0.00	80,146.58	80,146.58			
Transaction Type Sub-Total					511,100,000.00	0.00	4,685,397.63	4,685,397.63			
MATURITY											
	09/03/19	09/03/19	US BANK NA CINCINNATI CERT DEPOS DTD 09/05/2018 2.720% 09/03/2019	90333VY07	25,000,000.00	25,000,000.00	685,666.67	25,685,666.67	0.00	0.00	
	09/03/19	09/03/19	TORONTO DOMINION BANK NY CERT DEPOS	89114MW20	35,000,000.00	35,000,000.00	158,316.67	35,158,316.67	0.00	0.00	
	09/03/19	09/03/19	TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HW34	25,000,000.00	25,000,000.00	0.00	25,000,000.00	323,034.72	0.00	
	09/03/19	09/03/19	DTD 02/01/2019 0.000% 09/03/2019 NATIXIS NY BRANCH COMM PAPER	63873KW37	200,000,000.00	200,000,000.00	0.00	200,000,000.00	46,444.44	0.00	
	09/03/19	09/03/19	DTD 12/04/2018 0.000% 09/03/2019 ROYAL BANK OF CANADA NY CERT DEPOS	78012UMF9	25,000,000.00	25,000,000.00	326,250.00	25,326,250.00	0.00	0.00	
	09/03/19	09/03/19	DTD 03/07/2019 2.610% 09/03/2019 SVENSKA HANDELSBANKEN NY CERT DEPOS	86958J554	50,000,000.00	50,000,000.00	663,375.00	50,663,375.00	0.00	0.00	
	09/04/19	09/04/19	DTD 03/04/2019 2.610% 09/03/2019 NATIXIS NY BRANCH COMM PAPER -- 0.000% 09/04/2019	63873KW45	197,000,000.00	197,000,000.00	0.00	197,000,000.00	11,436.94	0.00	
	09/05/19	09/05/19	NATIXIS NY BRANCH COMM PAPER DTD 05/08/2019 0.000% 09/05/2019	63873KW52	172,000,000.00	172,000,000.00	0.00	172,000,000.00	9,985.56	0.00	
	09/06/19	09/06/19	NATIXIS NY BRANCH COMM PAPER DTD 12/10/2018 0.000% 09/06/2019	63873KW60	154,000,000.00	154,000,000.00	0.00	154,000,000.00	8,940.56	0.00	
	09/09/19	09/09/19	TORONTO DOMINION BANK NY CERT DEPOS	89114MW78	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	
	09/09/19	09/09/19	DTD 07/02/2019 2.330% 09/09/2019								



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2019**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY											
09/09/19	09/09/19		NATIXIS NY BRANCH COMM PAPER DTD 12/13/2018 0.000% 09/09/2019	63873KW94	82,000,000.00	82,000,000.00	0.00	82,000,000.00	14,281.67	0.00	0.00
09/10/19	09/10/19		NATIXIS NY BRANCH COMM PAPER -- 0.000% 09/10/2019	63873KWA1	77,000,000.00	77,000,000.00	0.00	77,000,000.00	4,470.28	0.00	0.00
09/11/19	09/11/19		CREDIT AGRICOLE CIB NY COMM PAPER	22533UWB5	34,000,000.00	34,000,000.00	0.00	34,000,000.00	1,983.33	0.00	0.00
09/15/19	09/15/19		DTD 06/11/2019 0.000% 09/11/2019 US TREASURY NOTES	9128282G4	25,000,000.00	25,000,000.00	0.00	25,000,000.00	278,320.31	0.00	0.00
09/30/19	09/30/19		DTD 09/15/2016 0.875% 09/15/2019 BANK OF MONTREAL CHICAGO CERT DEPOS	06370RN39	45,000,000.00	45,000,000.00	258,750.00	45,258,750.00	0.00	0.00	0.00
				DTD 07/02/2019 2.300% 09/30/2019							
Transaction Type Sub-Total					1,196,000,000.00	1,196,000,000.00	2,092,358.34	1,198,092,358.34	698,897.81	0.00	0.00

SELL

09/19/19	09/19/19		FEDERATED GOVT OBLIGATIONS FUND	608919718	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	FIFO
09/25/19	09/25/19		FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
09/25/19	09/25/19		FEDERATED GOVT OBLIGATIONS FUND	608919718	83,000,000.00	83,000,000.00	0.00	83,000,000.00	0.00	0.00	FIFO
09/25/19	09/25/19		FEDERATED GOVT OBLIGATIONS FUND	608919718	148,000,000.00	148,000,000.00	0.00	148,000,000.00	0.00	0.00	FIFO
Transaction Type Sub-Total					257,000,000.00	257,000,000.00	0.00	257,000,000.00	0.00	0.00	0.00
Managed Account Sub-Total					(291,006,028.86)	(291,006,028.86)	6,002,595.46	(285,003,433.40)	698,897.81	0.00	0.00
Total Security Transactions					(\$291,006,028.86)	(\$291,006,028.86)	\$6,002,595.46	(\$285,003,433.40)	\$698,897.81	\$0.00	

Bolded items are forward settling trades.