



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

For the Month Ending

**September 30, 2022**

## SAN BERNARDINO COUNTY

### Client Management Team

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

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

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

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

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### Accounts included in Statement

76990800      SAN BERNARDINO COUNTY

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

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

**Important Disclosures**

**Important Disclosures**

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

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

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

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

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

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

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

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

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

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

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

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

**Key Terms and Definitions**

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

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

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

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

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

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

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

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

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

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

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

**NOT FDIC INSURED      NO BANK GUARANTEE      MAY LOSE VALUE**

**Consolidated Summary Statement**

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

SAN BERNARDINO COUNTY

<b>Portfolio Summary</b>		
<b>Portfolio Holdings</b>	<b>Cash Dividends and Income</b>	<b>Closing Market Value</b>
PFMAM Managed Account	11,440,976.33	10,614,792,768.83
Cash Balance	0.00	183,496,332.49
<b>Total</b>	<b>\$11,440,976.33</b>	<b>\$10,798,289,101.32</b>

<b>Investment Allocation</b>		
<b>Investment Type</b>	<b>Closing Market Value</b>	<b>Percent</b>
Asset-Backed Security	406,831,765.42	3.77
Federal Agency Discount Note	99,198,222.20	0.92
Federal Agency Bond / Note	2,288,891,346.40	21.20
Corporate Note	556,701,643.38	5.16
Certificate of Deposit	1,093,783,804.85	10.13
Federal Agency Commercial Mortgage-Backed Se	912,723,297.61	8.45
Commercial Paper	955,535,148.97	8.85
Federally Insured Cash Account	25,000,000.00	0.23
Joint Powers Authority	512,000,000.00	4.74
Money Market Mutual Fund	550,000,000.00	5.09
NOW Account	50,000,000.00	0.46
Corporate Note	33,750,045.00	0.31
Repurchase Agreement	49,999,333.50	0.46
Supra-National Agency Bond / Note	242,706,284.00	2.25
U.S. Treasury Bond / Note	2,837,671,877.50	26.28
Cash Balance	183,496,332.49	1.70
<b>Total</b>	<b>\$10,798,289,101.32</b>	<b>100.00%</b>

**Consolidated Summary Statement**

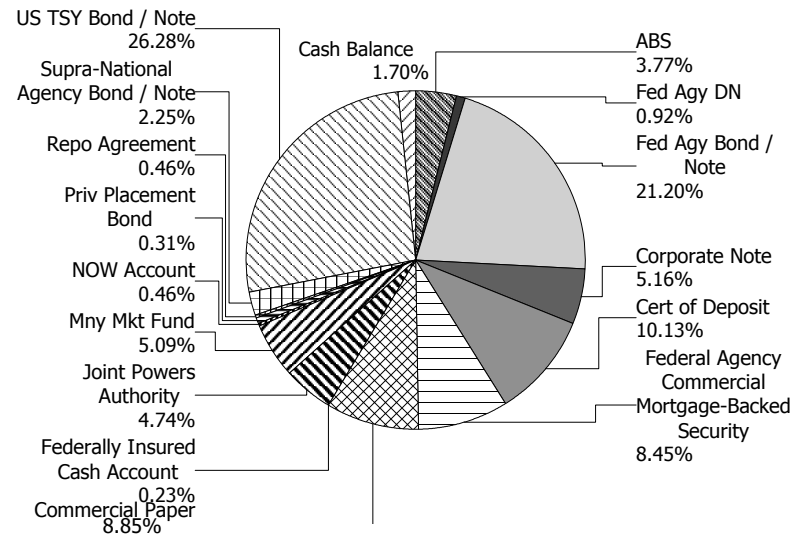
For the Month Ending **September 30, 2022**

**SAN BERNARDINO COUNTY**

**Maturity Distribution (Fixed Income Holdings)**

**Sector Allocation**

<b>Portfolio Holdings</b>	<b>Closing Market Value</b>	<b>Percent</b>
Under 30 days	1,809,222,756.49	16.74
31 to 60 days	349,043,143.45	3.23
61 to 90 days	470,583,217.70	4.36
91 to 180 days	849,744,704.54	7.87
181 days to 1 year	1,572,963,583.31	14.57
1 to 2 years	2,404,434,582.01	22.27
2 to 3 years	2,406,475,579.35	22.29
3 to 4 years	556,817,310.60	5.16
4 to 5 years	379,004,223.87	3.51
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$10,798,289,101.32</b>	<b>100.00%</b>
<b>Weighted Average Days to Maturity</b>	<b>508</b>	



**Managed Account Summary Statement**

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

**SAN BERNARDINO COUNTY - 76990800**

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$10,380,957,154.39</b>
Maturities/Calls	(9,619,991,817.79)
Principal Dispositions	0.00
Principal Acquisitions	9,934,376,238.64
Unsettled Trades	0.00
Change in Current Value	(80,548,806.41)
<b>Closing Market Value</b>	<b>\$10,614,792,768.83</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	9,584,401,984.77
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	7,826,327.48
Principal Payments	37,991,817.79
Security Purchases	(9,935,106,703.62)
Net Cash Contribution	304,886,573.58
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	10,228,312.25
Less Purchased Interest Related to Interest/Coupons	(730,464.98)
Plus Net Realized Gains/Losses	1,943,129.06
<b>Total Cash Basis Earnings</b>	<b>\$11,440,976.33</b>

**Cash Balance**

**Closing Cash Balance \$0.00**

**Earnings Reconciliation (Accrual Basis)**

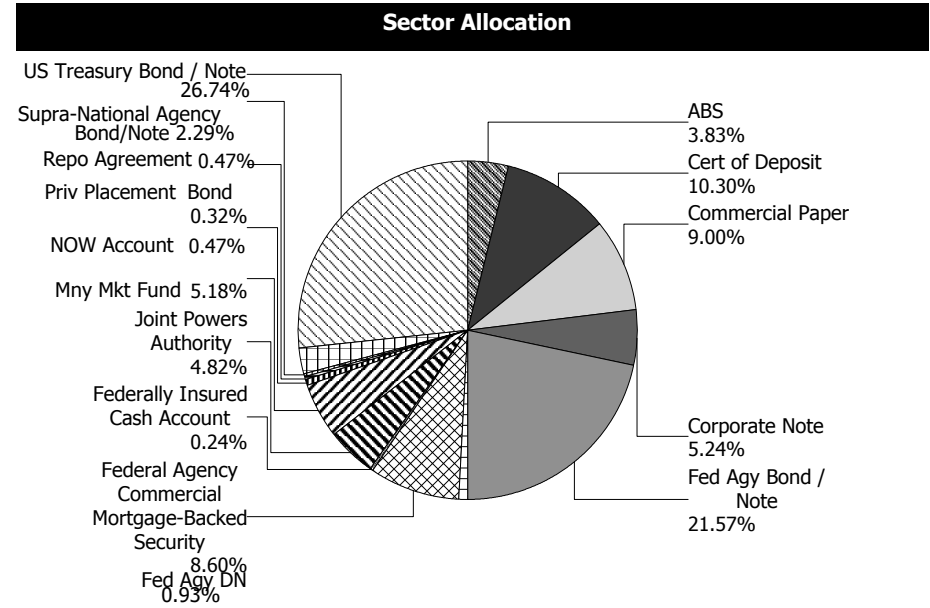
	<b>Total</b>
Ending Amortized Value of Securities	10,925,726,734.39
Ending Accrued Interest	27,678,916.84
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	9,622,393,802.56
Plus Coupons/Dividends Received	7,826,327.48
Less Cost of New Purchases	(9,935,106,703.62)
Less Beginning Amortized Value of Securities	(10,608,450,320.19)
Less Beginning Accrued Interest	(23,737,460.14)
<b>Total Accrual Basis Earnings</b>	<b>\$16,331,297.32</b>

### Portfolio Summary and Statistics

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Account Summary</b>			
<b>Description</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Percent</b>
U.S. Treasury Bond / Note	3,025,000,000.00	2,837,671,877.50	26.74
Supra-National Agency Bond / Note	248,000,000.00	242,706,284.00	2.29
Repurchase Agreement	50,000,000.00	49,999,333.50	0.47
NOW Account	50,000,000.00	50,000,000.00	0.47
Money Market Mutual Fund	550,000,000.00	550,000,000.00	5.18
Joint Powers Authority	512,000,000.00	512,000,000.00	4.82
Federally Insured Cash Account	25,000,000.00	25,000,000.00	0.24
Federal Agency Discount Note	100,000,000.00	99,198,222.20	0.93
Federal Agency Commercial Mortgage-Backed Security	949,992,626.93	912,723,297.61	8.60
Federal Agency Bond / Note	2,388,740,000.00	2,288,891,346.40	21.57
Corporate Note	614,198,000.00	590,451,688.38	5.56
Commercial Paper	962,465,000.00	955,535,148.97	9.00
Certificate of Deposit	1,100,000,000.00	1,093,783,804.85	10.30
Asset-Backed Security	418,492,214.56	406,831,765.42	3.83
<b>Managed Account Sub-Total</b>	<b>10,993,887,841.49</b>	<b>10,614,792,768.83</b>	<b>100.00%</b>
Accrued Interest		27,678,916.84	
<b>Total Portfolio</b>	<b>10,993,887,841.49</b>	<b>10,642,471,685.67</b>	



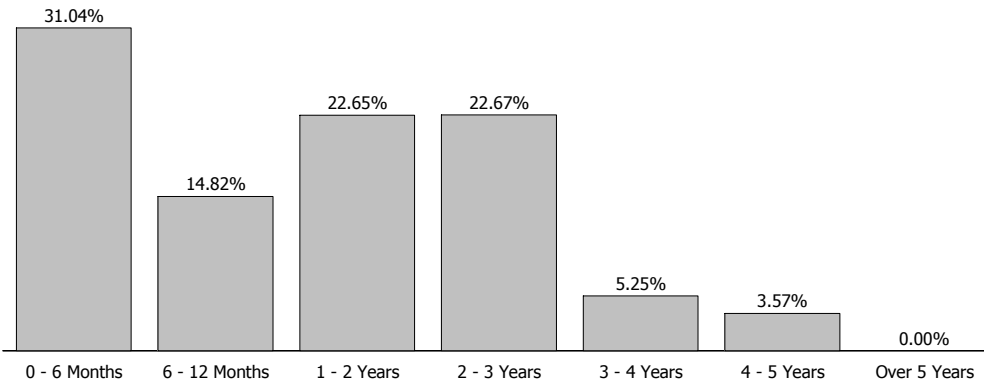
**Unsettled Trades                      0.00                      0.00**

**Portfolio Summary and Statistics**

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

SAN BERNARDINO COUNTY - 76990800

**Maturity Distribution**



**Characteristics**

Yield to Maturity at Cost	2.09%
Yield to Maturity at Market	3.95%
Weighted Average Days to Maturity	516

**Managed Account Issuer Summary**

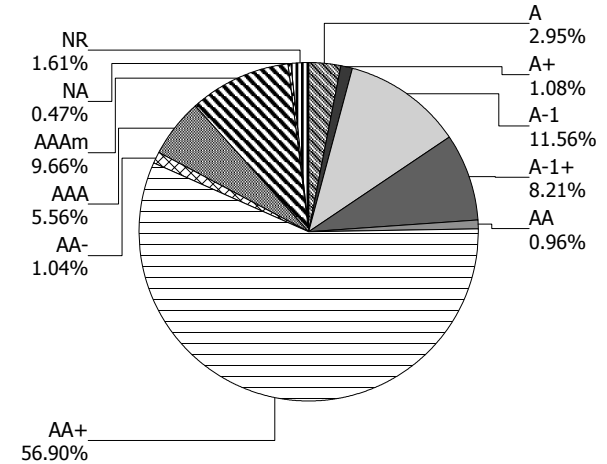
For the Month Ending **September 30, 2022**

**SAN BERNARDINO COUNTY - 76990800**

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
AMAZON.COM INC	97,025,700.00	0.91
AMERICAN EXPRESS CO	19,378,608.00	0.18
BANK OF NOVA SCOTIA	49,716,432.50	0.47
BANK OF THE WEST	50,000,000.00	0.47
BEDFORD ROW FUNDING CORP	49,647,925.00	0.47
BMW FINANCIAL SERVICES NA LLC	22,477,008.55	0.21
BMW VEHICLE OWNER TRUST	24,299,195.28	0.23
BNP PARIBAS	98,991,604.15	0.93
BNP PARIBAS FORTIS	49,623,231.70	0.47
CAFCO LLC	24,984,850.00	0.24
CAMP	502,000,000.00	4.73
CANADIAN IMPERIAL BANK OF COMMERCE	148,867,264.80	1.40
CANTOR FITZGERALD	49,999,333.50	0.47
CHARTA LLC	49,290,300.00	0.46
CHASE ISSURANCE	7,951,778.40	0.07
CHEVRON CORPORATION	9,666,440.00	0.09
CITIGROUP INC	199,229,471.70	1.88
CREDIT AGRICOLE SA	149,093,462.40	1.40
DEERE & COMPANY	73,417,452.00	0.69
FAIRWAY FINANCE COMPANY LLC	34,608,665.00	0.33
FANNIE MAE	585,180,445.00	5.51
FEDERAL FARM CREDIT BANKS	455,874,856.00	4.29
FEDERAL HOME LOAN BANKS	694,909,627.20	6.55
FEDERATED GOVT OBLIGATIONS FUNDS	512,000,000.00	4.82
FIDELITY TREASURY MF	36,000,000.00	0.34
FREDDIE MAC	1,564,847,938.01	14.75
HONDA AUTO RECEIVABLES	50,542,632.99	0.48
HYUNDAI AUTO RECEIVABLES	56,620,990.60	0.53
INTER-AMERICAN DEVELOPMENT BANK	103,140,960.00	0.97
INTERNATIONAL FINANCE CORPORATION	19,592,240.00	0.18
INTL BANK OF RECONSTRUCTION AND DEV	119,973,084.00	1.13
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.09

**Credit Quality (S&P Ratings)**





**Managed Account Issuer Summary**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
JOHN DEERE OWNER TRUST	60,492,726.13	0.57
JP MORGAN CHASE & CO	24,853,650.00	0.23
LA FAYETTE ASSET SECURITIZATION LLC	24,711,800.00	0.23
LIBERTY STREET FUNDING LLC	148,625,600.00	1.40
MERCEDES-BENZ AUTO LEASE TRUST	24,778,731.06	0.23
MERCEDES-BENZ AUTO RECEIVABLES	29,349,583.39	0.28
METLIFE INC	110,912,083.47	1.04
MORGAN STANLEY	1,000,000.00	0.01
NATIXIS NY BRANCH	74,875,475.00	0.71
NESTLE SA	4,910,345.00	0.05
NORDEA BANK ABP	49,389,900.00	0.47
NORTHERN TRUST	1,000,000.00	0.01
OLD LINE FUNDING LLC	99,511,100.00	0.94
RABOBANK NEDERLAND	49,691,500.00	0.47
ROYAL BANK OF CANADA	99,119,798.45	0.93
STONECASTLE FICA	25,000,000.00	0.24
SVENSKA HANDELSBANKEN AB	149,040,971.55	1.40
SWEDBANK AB	99,845,851.80	0.94
THE BANK OF NEW YORK MELLON CORPORATION	239,953,040.38	2.26
THUNDER BAY FUNDING LLC	49,462,450.00	0.47
TORONTO-DOMINION BANK	199,285,511.30	1.88
Toyota Lease Owner Trust	5,033,405.57	0.05
TOYOTA MOTOR CORP	270,487,180.45	2.55
UNITED STATES TREASURY	2,837,671,877.50	26.74
US BANCORP	11,929,716.00	0.11
WAL-MART STORES INC	4,908,975.00	0.05
<b>Total</b>	<b>\$10,614,792,768.83</b>	<b>100.00%</b>

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY 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	24,995,644.62	24,972,655.00
US TREASURY 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	49,785,525.20	49,187,500.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	AA+	Aaa	11/08/19	11/12/19	24,701,171.88	1.72	86,871.60	24,938,701.92	24,492,187.50
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	49,670,199.45	48,984,375.00
US TREASURY 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	50,111,824.00	49,453,125.00
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	99,297,892.25	97,968,750.00
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	99,286,560.14	97,562,500.00
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	912828D1	100,000,000.00	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	117,748.62	99,289,526.61	97,359,380.00
US TREASURY NOTES DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	100,000,000.00	AA+	Aaa	06/29/22	06/30/22	96,636,718.75	2.98	5,524.86	97,344,377.47	96,140,620.00
US TREASURY NOTES DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	75,653,320.31	1.67	136,481.35	75,467,563.50	72,726,562.50
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	50,723,341.23	48,554,690.00
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	472,146.74	50,595,447.10	48,554,690.00
US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	AA+	Aaa	02/28/22	03/01/22	72,943,359.38	1.52	70,822.01	73,489,415.33	70,242,187.50
US TREASURY NOTES DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	AA+	Aaa	03/21/22	03/22/22	49,826,171.88	2.16	336,065.57	49,868,055.56	48,140,625.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	252,717.39	50,325,317.17	48,070,310.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	252,717.39	50,381,218.35	48,070,310.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	252,717.39	50,351,105.24	48,070,310.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	221,127.72	50,066,728.25	47,859,375.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	03/17/22	03/21/22	49,701,171.88	2.02	221,127.72	49,770,850.55	47,859,375.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	06/10/22	06/13/22	48,742,187.50	3.03	221,127.72	48,927,159.93	47,859,375.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	AA+	Aaa	06/24/22	06/27/22	94,679,687.50	3.07	79,483.70	95,361,596.71	93,343,750.00
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	179,008.15	50,562,116.05	48,093,750.00
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	04/05/22	04/06/22	49,429,687.50	2.63	179,008.15	49,549,540.66	48,093,750.00
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	AA+	Aaa	06/13/22	06/14/22	48,324,218.75	3.39	147,418.48	48,559,000.44	47,781,250.00
US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	AA+	Aaa	06/10/22	06/13/22	49,279,296.88	3.06	151,664.40	49,379,142.40	48,273,440.00
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/09/22	02/10/22	49,712,890.63	1.48	53,522.10	49,784,591.04	47,242,190.00
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/15/22	02/16/22	49,417,968.75	1.72	53,522.10	49,560,494.20	47,242,190.00
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	AA+	Aaa	02/15/22	02/16/22	49,683,593.75	1.75	2,060.44	49,758,645.18	47,382,810.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	AA+	Aaa	04/04/22	04/05/22	48,683,593.75	2.60	2,060.44	48,942,820.06	47,382,810.00
US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	72,793,945.31	1.79	216,444.67	73,269,988.69	69,703,125.00
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	AA+	Aaa	03/28/22	03/29/22	71,589,843.75	2.55	212,466.03	72,249,187.89	69,667,965.00
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	115,828.80	50,605,696.70	46,812,500.00
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	127,717.39	50,265,454.99	47,437,500.00
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	AA+	Aaa	03/02/22	03/03/22	49,767,578.13	1.66	95,788.04	49,813,201.68	46,859,375.00
US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	401,324.73	50,535,386.72	47,351,560.00
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEO0	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,652,343.75	3.00	519,361.41	49,689,058.85	48,109,375.00
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,667,968.75	1.02	42,008.20	48,990,602.49	44,960,940.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,605,468.75	1.04	31,589.67	48,935,529.04	44,859,375.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	01/24/22	01/25/22	48,166,015.63	1.35	31,589.67	48,530,761.72	44,859,375.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	45,994,140.63	3.01	31,589.67	46,399,751.84	44,859,375.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	AA+	Aaa	01/26/22	01/27/22	72,058,593.75	1.43	47,384.51	72,639,815.63	67,289,062.50
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	AA+	Aaa	01/31/22	02/01/22	71,976,562.50	1.47	47,384.51	72,564,250.75	67,289,062.50

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	21,059.79	48,824,317.50	44,679,690.00
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	21,059.79	48,833,326.56	44,679,690.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	10,704.42	48,272,904.83	44,531,250.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	AA+	Aaa	06/27/22	06/28/22	45,480,468.75	3.27	10,704.42	45,850,602.77	44,531,250.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	AA+	Aaa	03/10/22	03/11/22	70,769,531.25	1.94	16,056.63	71,449,606.60	66,796,875.00
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	AA+	Aaa	03/14/22	03/15/22	46,951,171.88	2.04	343.41	47,422,033.37	44,429,690.00
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	AA+	Aaa	04/05/22	04/06/22	45,789,062.50	2.75	52,309.79	46,363,868.39	44,265,625.00
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	AA+	Aaa	09/27/22	09/28/22	44,087,890.63	4.38	52,309.79	44,103,600.40	44,265,625.00
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	AA+	Aaa	09/29/22	09/30/22	44,224,609.38	4.18	126,024.59	44,228,922.59	44,164,060.00
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	AA+	Aaa	09/27/22	09/28/22	46,058,593.75	4.27	448,539.40	46,065,590.33	46,335,940.00
US TREASURY NOTES DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	50,000,000.00	AA+	Aaa	09/26/22	09/27/22	41,859,375.00	4.12	31,589.67	41,877,792.70	41,968,750.00
<b>Security Type Sub-Total</b>		<b>3,025,000,000.00</b>					<b>2,938,432,617.30</b>	<b>2.18</b>	<b>8,211,003.77</b>	<b>2,953,925,653.64</b>	<b>2,837,671,877.50</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	75,000,000.00	AAA	Aaa	04/13/21	04/20/21	74,844,750.00	0.23	41,927.08	74,957,253.08	73,424,550.00
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	20,000,000.00	AAA	Aaa	04/17/20	04/24/20	19,993,200.00	0.51	35,277.78	19,998,579.56	19,562,040.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Supra-National Agency Bond / Note</b>												
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023		4581X0CC0	25,000,000.00	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	368,750.00	25,106,538.00	24,662,400.00
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023		459058JM6	25,000,000.00	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	22,048.61	24,979,432.65	23,874,250.00
INTL BK RECON & DEVELOP NOTES DTD 03/29/2022 2.250% 03/28/2024		45906M3C3	13,000,000.00	AAA	Aaa	03/22/22	03/29/22	12,989,860.00	2.29	2,437.50	12,992,443.62	12,627,264.00
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 3.373% 06/17/2024		45906M2B6	10,000,000.00	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	9,267.32	10,000,000.00	10,047,020.00
INTER-AMERICAN DEVEL BK NOTES DTD 07/01/2022 3.250% 07/01/2024		4581X0EE4	60,000,000.00	AAA	Aaa	06/22/22	07/01/22	59,994,000.00	3.26	487,500.00	59,994,755.13	58,916,520.00
INTL FINANCE CORP CORPORATE NOTES DTD 09/15/2022 3.625% 09/15/2025		45950KDA5	20,000,000.00	AAA	Aaa	09/07/22	09/15/22	19,992,200.00	3.64	32,222.22	19,992,313.87	19,592,240.00
<b>Security Type Sub-Total</b>			<b>248,000,000.00</b>					<b>248,240,260.00</b>	<b>1.62</b>	<b>999,430.51</b>	<b>248,021,315.91</b>	<b>242,706,284.00</b>
<b>Repurchase Agreement</b>												
CANTOR FITZGERALD REPO DTD 09/30/2022 2.930% 10/03/2022		RE1361014	50,000,000.00	NA	NA	09/30/22	09/30/22	50,000,000.00	2.93	4,069.44	50,000,000.00	49,999,333.50
<b>Security Type Sub-Total</b>			<b>50,000,000.00</b>					<b>50,000,000.00</b>	<b>2.93</b>	<b>4,069.44</b>	<b>50,000,000.00</b>	<b>49,999,333.50</b>
<b>NOW Account</b>												
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	50,000,000.00	NR	NR	03/28/22	03/28/22	50,000,000.00	2.45	0.00	50,000,000.00	50,000,000.00
<b>Security Type Sub-Total</b>			<b>50,000,000.00</b>					<b>50,000,000.00</b>	<b>2.45</b>	<b>0.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>
<b>Money Market Mutual Fund</b>												
NORTHERN TRUST INST GOVT SELECT 848		665278701	1,000,000.00	AAA	NR	02/28/22	02/28/22	1,000,000.00	2.24	0.00	1,000,000.00	1,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	1,000,000.00	NR	NR	06/24/22	06/24/22	1,000,000.00	2.80	0.00	1,000,000.00	1,000,000.00

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

**SAN BERNARDINO COUNTY - 76990800**

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<b>Money Market Mutual Fund</b>												
FIDELITY GOV'T MM FUND 2642		31607A703	36,000,000.00	AAA	AAA	09/20/22	09/20/22	36,000,000.00	2.74	0.00	36,000,000.00	36,000,000.00
FEDERATED GOVT OBLIGATIONS FUND		608919718	512,000,000.00	AAAm	NR	09/30/22	09/30/22	512,000,000.00	2.81	0.00	512,000,000.00	512,000,000.00
<b>Security Type Sub-Total</b>			<b>550,000,000.00</b>					<b>550,000,000.00</b>	<b>2.80</b>	<b>0.00</b>	<b>550,000,000.00</b>	<b>550,000,000.00</b>
<b>Joint Powers Authority</b>												
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	10,000,000.00	AAAm	NR	08/26/21	08/26/21	10,000,000.00	2.84	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	25,000,000.00	AAAm	NR	04/19/22	04/19/22	25,000,000.00	2.97	0.00	25,000,000.00	25,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	32,000,000.00	AAAm	NR	04/14/22	04/14/22	32,000,000.00	2.97	0.00	32,000,000.00	32,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	34,000,000.00	AAAm	NR	04/07/22	04/07/22	34,000,000.00	2.97	0.00	34,000,000.00	34,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	40,000,000.00	AAAm	NR	05/25/22	05/25/22	40,000,000.00	2.97	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	50,000,000.00	AAAm	NR	04/19/22	04/19/22	50,000,000.00	2.97	0.00	50,000,000.00	50,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	150,000,000.00	AAAm	NR	07/18/22	07/18/22	150,000,000.00	2.97	0.00	150,000,000.00	150,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	171,000,000.00	AAAm	NR	07/15/22	07/15/22	171,000,000.00	2.97	0.00	171,000,000.00	171,000,000.00
<b>Security Type Sub-Total</b>			<b>512,000,000.00</b>					<b>512,000,000.00</b>	<b>2.97</b>	<b>0.00</b>	<b>512,000,000.00</b>	<b>512,000,000.00</b>
<b>Federally Insured Cash Account</b>												
STONECASTLE FICA		FICAMF003	25,000,000.00	NR	NR	08/30/19	08/30/19	25,000,000.00	2.30	0.00	25,000,000.00	25,000,000.00
<b>Security Type Sub-Total</b>			<b>25,000,000.00</b>					<b>25,000,000.00</b>	<b>2.30</b>	<b>0.00</b>	<b>25,000,000.00</b>	<b>25,000,000.00</b>
<b>Federal Agency Discount Note</b>												

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Discount Note</b>												
FEDERAL HOME LOAN BANKS DISC NOTE DTD 12/21/2021 0.000% 12/21/2022		313385T97	100,000,000.00	A-1+	P-1	09/27/22	09/27/22	99,190,138.89	3.46	0.00	99,228,250.00	99,198,222.20
<b>Security Type Sub-Total</b>			<b>100,000,000.00</b>					<b>99,190,138.89</b>	<b>3.46</b>	<b>0.00</b>	<b>99,228,250.00</b>	<b>99,198,222.20</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023		3137B4WB8	2,800,000.00	AA+	Aaa	12/01/20	12/04/20	2,978,718.75	0.56	7,140.00	2,851,959.76	2,769,863.96
FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023		3137B5JM6	25,000,000.00	AA+	Aaa	05/17/22	05/20/22	25,230,468.75	2.69	73,562.50	25,230,468.75	24,785,100.75
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023		3137BSPW7	23,407,043.91	AA+	Aaa	07/29/22	07/29/22	23,354,012.33	2.68	47,867.40	23,363,235.21	23,051,748.62
FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024		3137B7YY9	59,843,000.00	AA+	Aaa	04/27/22	05/02/22	60,530,259.45	2.78	174,043.39	60,358,726.71	59,212,205.71
FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024		3137BDCW4	25,000,000.00	AA+	Aaa	07/19/22	07/22/22	24,858,398.44	3.61	68,812.50	24,872,558.60	24,542,758.25
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024		3137FATE8	50,000,000.00	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	52,158,289.13	48,712,610.50
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024		3137FCM43	16,500,000.00	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	17,301,064.39	16,126,286.88
FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024		3137BFXT3	65,470,000.00	AA+	Aaa	06/23/22	06/28/22	64,406,112.50	3.37	145,670.75	64,406,112.50	63,030,553.76
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025		3137BHXJ1	22,931,302.25	AA+	Aaa	12/14/20	12/17/20	25,193,081.08	0.55	57,767.77	24,192,443.16	22,196,327.41
FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025		3137FG7G4	25,000,000.00	AA+	Aaa	03/02/22	03/07/22	26,244,140.63	2.07	77,083.33	26,019,308.96	24,417,463.50
FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025		3137BKRJ1	75,000,000.00	AA+	Aaa	05/26/22	06/01/22	75,708,984.38	2.99	208,062.50	75,708,984.38	72,836,253.75
FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025		3137F72U8	926,187.48	AA+	Aaa	11/19/20	11/30/20	926,183.77	0.52	398.26	926,185.28	881,076.54



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	10,000,000.00	AA+	Aaa	04/27/22	05/02/22	10,024,218.75	2.93	25,083.33	10,021,034.28	9,612,941.90
FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJX07	3,330,000.00	AA+	Aaa	10/28/21	11/02/21	3,615,001.17	1.40	10,406.25	3,545,625.89	3,254,748.89
FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	AA+	Aaa	03/17/22	03/21/22	30,856,640.63	2.45	83,350.00	30,721,418.27	29,060,384.40
FHMS K052 A1 DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	AA+	Aaa	05/16/22	05/19/22	50,433,593.75	3.03	137,833.33	50,384,855.07	48,344,229.50
FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	AA+	Aaa	04/27/21	04/30/21	26,863,281.25	0.98	56,250.00	26,264,493.03	23,696,136.00
FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	63,654,206.50	58,598,517.00
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,176,705.66	AA+	Aaa	01/13/21	01/22/21	1,182,476.23	0.57	656.99	1,180,434.69	1,176,705.66
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	2,745,646.54	AA+	Aaa	01/13/21	01/22/21	2,759,111.20	0.57	1,532.99	2,754,347.61	2,745,646.54
FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	27,707.40	AA+	Aaa	02/17/21	02/26/21	27,706.51	0.44	10.16	27,706.81	27,707.40
FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,487,615.48	AA+	Aaa	02/10/21	02/19/21	3,503,993.32	0.57	1,947.25	3,498,564.76	3,487,266.72
FHMS K055 A2 DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	AA+	Aaa	06/23/22	06/28/22	81,239,628.91	3.46	185,996.25	81,239,628.91	78,594,781.65
FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	6,164,187.93	AA+	Aaa	07/20/21	07/29/21	6,164,113.96	0.68	3,498.18	6,164,131.91	5,615,121.83
FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,460,716.20	13,876,514.70
FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,680,837.74	7,643,083.39

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026		3137H4RZ5	2,261,093.19	AA+	Aaa	12/07/21	12/16/21	2,261,084.15	1.30	2,445.75	2,261,085.59	2,043,737.83
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026		3137BUX60	10,000,000.00	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,644,551.10	9,561,550.60
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026		3137BUX60	18,867,855.00	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	20,104,253.50	18,040,595.03
FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027		30311SAA7	21,921,492.34	AA+	Aaa	04/13/22	04/22/22	21,052,699.76	2.66	32,516.88	21,133,309.38	19,820,580.36
FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027		3137H73W1	38,518,972.75	AA+	Aaa	04/13/22	04/21/22	38,512,617.11	2.75	88,272.65	38,513,190.74	36,517,228.40
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027		3137F1G44	50,000,000.00	AA+	Aaa	04/19/22	04/22/22	50,287,109.38	3.12	135,125.00	50,261,341.11	47,345,738.50
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027		3137F2LJ3	36,557,817.00	AA+	Aaa	02/15/22	02/18/22	38,105,812.06	2.27	94,958.93	37,925,252.76	34,380,898.43
FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027		3137FBBX3	81,306,000.00	AA+	Aaa	06/29/22	06/30/22	79,984,777.50	3.59	219,797.22	79,984,777.50	76,716,933.25
<b>Security Type Sub-Total</b>			<b>949,992,626.93</b>					<b>968,959,856.23</b>	<b>2.52</b>	<b>2,419,598.93</b>	<b>961,815,100.18</b>	<b>912,723,297.61</b>
<b>Federal Agency Bond / Note</b>												
FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022		3130AKDH6	64,000,000.00	AA+	Aaa	10/21/20	10/22/20	63,915,520.00	0.19	35,555.56	63,997,682.30	63,890,112.00
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022		3133EMGX4	75,000,000.00	AA+	Aaa	11/16/20	11/23/20	74,856,750.00	0.22	33,333.33	74,989,599.66	74,636,100.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023		3133EMPH9	10,000,000.00	AA+	Aaa	01/26/21	02/03/21	9,994,400.00	0.15	2,013.89	9,999,041.10	9,880,570.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023		3133EMPH9	40,000,000.00	AA+	Aaa	01/26/21	02/03/21	39,977,600.00	0.15	8,055.55	39,996,164.38	39,522,280.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023		3130AJ7E3	50,000,000.00	AA+	Aaa	02/20/20	02/21/20	49,908,000.00	1.44	84,027.78	49,988,289.38	49,558,850.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	AA+	Aaa	01/07/19	01/09/19	10,042,680.00	2.64	16,041.67	10,004,489.68	9,953,300.00
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	50,000,000.00	AA+	Aaa	04/17/20	04/20/20	49,875,000.00	0.46	83,854.17	49,977,054.79	49,043,700.00
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	AA+	Aaa	05/05/20	05/07/20	99,958,000.00	0.39	152,083.33	99,991,699.91	97,910,200.00
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMXX4	56,000,000.00	AA+	Aaa	05/05/21	05/10/21	55,928,320.00	0.19	27,416.67	55,978,299.62	54,719,952.00
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	89,583.33	99,935,951.60	97,630,500.00
FFCB FLOATING NOTES DTD 06/09/2020 3.360% 06/09/2023	3133ELH72	45,000,000.00	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	78,412.48	45,000,000.00	45,086,985.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	AA+	Aaa	06/24/20	06/26/20	22,932,840.00	0.35	15,173.61	22,983,562.67	22,360,876.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	AA+	Aaa	07/08/20	07/10/20	49,892,500.00	0.32	28,125.00	49,972,315.07	48,541,450.00
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	AA+	Aaa	08/28/19	08/29/19	10,047,100.00	1.48	20,888.89	10,010,325.52	9,782,270.00
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	AA+	Aaa	08/19/20	08/21/20	44,954,100.00	0.28	11,562.50	44,986,330.33	43,459,875.00
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	AA+	Aaa	09/09/21	09/10/21	49,894,000.00	0.23	5,729.17	49,951,065.55	48,213,050.00
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	5,111.11	31,996,713.81	30,843,936.00
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	36,666.67	63,917,156.53	61,351,040.00
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	75,520.83	74,975,303.38	71,801,325.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	69,027.78	34,991,053.09	33,589,115.00
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	43,055.56	49,978,072.93	47,756,300.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	62,000,000.00	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	50,375.00	61,975,952.49	59,128,346.00
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	388,888.89	99,899,602.85	97,596,900.00
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	166,666.67	49,951,480.26	48,779,250.00
FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	AA+	Aaa	03/24/22	03/25/22	29,965,800.00	2.19	58,437.50	29,975,017.02	29,094,600.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/12/2014 3.250% 03/08/2024	3130A0XE5	50,000,000.00	AA+	Aaa	09/26/22	09/27/22	49,164,800.00	4.45	103,819.44	49,171,127.27	49,233,850.00
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	60,166.67	25,000,000.00	23,576,875.00
FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	AA+	Aaa	05/10/22	05/16/22	39,946,000.00	2.69	393,750.00	39,956,194.25	38,928,120.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	46,395.83	25,000,000.00	23,502,525.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	45,486.11	25,000,000.00	23,498,625.00
FEDERAL HOME LOAN BANK NOTES DTD 06/10/2022 2.750% 06/28/2024	3130ASDS5	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,884,000.00	2.87	423,958.33	49,901,500.67	48,669,450.00
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	108,159.72	24,922,989.01	23,909,350.00
FEDERAL HOME LOAN BANK NOTES DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	AA+	Aaa	07/06/22	07/08/22	24,951,500.00	3.10	172,916.67	24,957,139.53	24,423,950.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	35,937.50	25,569,595.13	24,315,025.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	35,937.50	25,563,374.16	24,315,025.00
FEDERAL FARM CREDIT BANK NOTES DTD 09/26/2022 4.250% 09/26/2024	3133ENP79	50,000,000.00	AA+	Aaa	09/22/22	09/26/22	49,996,000.00	4.25	29,513.89	49,996,027.36	49,897,100.00
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	187,326.39	24,982,539.06	23,688,150.00
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	AA+	Aaa	11/15/21	11/18/21	74,913,750.00	0.91	242,447.92	74,938,696.40	69,764,775.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	AA+	Aaa	12/04/19	12/05/19	10,515,630.00	1.68	82,500.00	10,225,921.81	9,668,380.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	AA+	Aaa	12/03/19	12/05/19	26,384,500.00	1.60	206,250.00	25,606,614.71	24,170,950.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	206,250.00	25,564,114.44	24,170,950.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AOF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,641,500.00	3.36	70,138.89	23,752,272.37	23,250,525.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AOF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,665,000.00	3.32	70,138.89	23,773,856.17	23,250,525.00
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	AA+	Aaa	01/06/22	01/11/22	37,914,500.00	1.20	100,937.50	37,935,110.91	35,391,034.00
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	284,375.00	74,891,261.92	70,643,475.00
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	102,083.33	49,981,752.05	46,838,650.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	AA+	Aaa	02/10/22	02/15/22	29,919,900.00	1.84	68,541.67	29,936,578.36	28,265,670.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	28,980.28	26,220,360.77	24,667,510.00
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	138,020.83	49,947,257.68	45,546,400.00
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	70,486.11	25,000,000.00	22,786,575.00
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	72,222.22	49,943,824.01	45,137,000.00
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	32,812.50	44,874,189.47	40,343,850.00
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	18,750.00	49,864,141.45	44,662,650.00
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	8,816.81	19,900,000.00	17,861,762.40
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	3,937.50	13,975,317.21	12,496,988.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	1,666.67	19,964,091.23	17,816,480.00
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	90,000.00	44,899,765.90	40,068,270.00
<b>Security Type Sub-Total</b>		<b>2,388,740,000.00</b>					<b>2,388,000,699.40</b>	<b>1.14</b>	<b>5,128,331.11</b>	<b>2,386,637,837.22</b>	<b>2,288,891,346.40</b>
<b>Corporate Note</b>											
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	AA-	A1	12/05/19	12/09/19	11,989,920.00	1.98	53,300.00	11,999,105.59	11,929,716.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	5,000,000.00	A	A1	04/23/20	04/27/20	5,072,350.00	1.31	16,444.44	5,006,865.87	4,970,015.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	17,241,000.00	A	A1	03/15/22	03/17/22	17,270,654.52	1.65	56,703.74	17,250,477.22	17,137,605.72
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 3.350% 06/13/2023	89236TJS5	10,000,000.00	A+	A1	12/08/21	12/13/21	10,000,000.00	0.40	14,086.11	10,000,000.00	9,975,830.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	A	A2	06/01/20	06/04/20	2,997,540.00	0.73	5,016.67	2,999,394.83	2,918,397.00
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	AA-	Aa2	08/10/20	08/12/20	10,000,000.00	0.43	5,916.67	10,000,000.00	9,666,440.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	A	A2	10/06/20	10/09/20	2,996,520.00	0.44	5,700.00	2,998,812.48	2,884,608.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	24422EVX4	3,000,000.00	A	A2	01/04/22	01/10/22	2,999,520.00	0.91	6,075.00	2,999,693.59	2,866,116.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	40,205.66	7,198,822.80	6,863,539.66
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024	89236TJX4	20,000,000.00	A+	A1	03/18/22	03/22/22	19,987,600.00	2.53	12,500.00	19,990,873.87	19,427,420.00
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 2.730% 04/13/2024	023135CD6	50,000,000.00	AA	A1	04/11/22	04/13/22	50,000,000.00	2.73	637,000.00	50,000,000.00	48,800,800.00
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 3.260% 04/26/2024	06406RAT4	15,000,000.00	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	70,536.49	15,000,000.00	14,906,820.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>												
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024		06406RAS6	35,000,000.00	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	75,347.22	34,980,420.76	32,832,940.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024		24422EVO9	30,000,000.00	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	42,750.00	29,978,899.82	28,092,960.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024		89236TJH9	15,000,000.00	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	21,458.33	14,989,804.65	13,983,510.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 3.264% 06/18/2024		89236TJJ5	20,000,000.00	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	18,826.88	20,000,000.00	19,846,000.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024		24422EVU0	15,000,000.00	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	5,468.75	14,993,683.85	13,898,835.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024		89236TJN6	40,000,000.00	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	12,500.00	39,987,769.71	36,988,880.00
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 10/25/2021 0.850% 10/25/2024		06406RAX5	50,000,000.00	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	184,166.67	49,977,611.77	46,177,950.00
BANK OF NY MELLON CORP FLT NOTES (CALLAB DTD 10/25/2021 3.200% 10/25/2024		06406RAY3	50,000,000.00	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	231,957.68	50,000,000.00	49,371,200.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025		24422EVY2	10,000,000.00	A	A2	01/04/22	01/10/22	9,995,300.00	1.27	28,125.00	9,996,432.12	9,266,360.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025		24422EWB1	7,000,000.00	A	A2	03/02/22	03/07/22	6,996,990.00	2.14	9,916.67	6,997,561.24	6,592,607.00



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	50,000,000.00	AA	A1	04/11/22	04/13/22	49,920,500.00	3.06	700,000.00	49,932,903.74	48,224,900.00
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025	06406RBC0	50,000,000.00	A	A1	04/19/22	04/26/22	49,993,000.00	3.36	721,180.56	49,994,010.05	48,245,750.00
BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 06/13/2022 3.430% 06/13/2025	06406RBF3	20,000,000.00	A	A1	06/08/22	06/13/22	20,000,000.00	3.43	205,800.00	20,000,000.00	19,447,220.00
MET TOWER GLOBAL FUNDING NOTES DTD 06/13/2022 3.700% 06/13/2025	58989V2E3	35,000,000.00	AA-	Aa3	06/06/22	06/13/22	34,965,700.00	3.73	388,500.00	34,969,142.52	33,750,045.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	15,000,000.00	A+	A1	06/27/22	06/30/22	14,985,750.00	3.98	149,770.83	14,986,959.17	14,668,335.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/08/2022 4.050% 09/08/2025	24422EWJ4	7,000,000.00	A	A2	09/06/22	09/08/22	6,996,500.00	4.07	18,112.50	6,996,573.45	6,897,569.00
WALMART INC CORPORATE NOTES DTD 09/09/2022 3.900% 09/09/2025	931142EW9	5,000,000.00	AA	Aa2	09/06/22	09/09/22	4,996,500.00	3.93	11,916.67	4,996,570.26	4,908,975.00
NESTLE HOLDINGS INC CORP NOTE DTD 09/13/2022 4.000% 09/12/2025	641062BA1	5,000,000.00	AA-	Aa3	09/06/22	09/13/22	4,998,350.00	4.01	10,000.00	4,998,377.12	4,910,345.00
<b>Security Type Sub-Total</b>		<b>614,198,000.00</b>					<b>614,371,855.04</b>	<b>1.78</b>	<b>3,759,282.54</b>	<b>614,220,766.48</b>	<b>590,451,688.38</b>
<b>Commercial Paper</b>											
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 10/03/2022	17327BK38	50,000,000.00	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,998,611.11	49,986,900.00
NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 10/03/2022	63873KK30	50,000,000.00	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,998,611.11	49,986,800.00
OLD LINE FUNDING LLC COMM PAPER DTD 01/05/2022 0.000% 10/05/2022	67983UK51	50,000,000.00	A-1+	P-1	03/29/22	04/01/22	49,628,597.22	1.44	0.00	49,992,055.56	49,976,750.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Commercial Paper</b>												
CAFCO LLC COMM PAPER DTD 01/31/2022 0.000% 10/07/2022		1247P3K76	25,000,000.00	A-1	P-1	04/12/22	04/13/22	24,810,708.33	1.55	0.00	24,993,583.33	24,984,850.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 03/31/2022 0.000% 10/19/2022		17327BKK0	50,000,000.00	A-1	P-1	05/05/22	05/06/22	49,582,694.44	1.83	0.00	49,954,750.00	49,915,000.00
BEDFORD ROW FUNDING CORP COMM PAPER DTD 02/07/2022 0.000% 11/01/2022		07644BL18	25,000,000.00	A-1+	P-1	04/26/22	04/27/22	24,758,472.22	1.87	0.00	24,960,173.61	24,925,950.00
NATIXIS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 11/16/2022		63873KLG0	25,000,000.00	A-1	P-1	05/20/22	05/23/22	24,743,104.17	2.11	0.00	24,933,236.11	24,888,675.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/05/2022 0.000% 11/30/2022		46640QLW9	25,000,000.00	A-1	P-1	04/26/22	04/27/22	24,698,611.11	2.02	0.00	24,916,666.67	24,853,650.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 08/29/2022 0.000% 12/01/2022		89233HM19	50,000,000.00	A-1+	P-1	08/29/22	08/29/22	49,592,666.67	3.15	0.00	49,735,666.67	49,690,100.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 09/26/2022 0.000% 12/21/2022		22533UMM2	49,500,000.00	A-1	P-1	09/26/22	09/26/22	49,074,300.00	3.63	0.00	49,099,050.00	49,094,545.50
BNP PARIBAS FORTIS FUNDING SA COMM PAPER DTD 06/21/2022 0.000% 12/21/2022		09659KMM9	50,000,000.00	A-1	P-1	07/12/22	07/13/22	49,344,819.44	2.97	0.00	49,670,375.00	49,586,750.00
LIBERTY STREET FDG LLC COMM PAPER DTD 07/28/2022 0.000% 12/21/2022		53127UMM9	50,000,000.00	A-1	P-1	07/28/22	07/29/22	49,395,833.33	3.04	0.00	49,662,500.00	49,568,200.00
LIBERTY STREET FDG LLC COMM PAPER DTD 09/28/2022 0.000% 12/29/2022		53127UMV9	50,000,000.00	A-1	P-1	09/27/22	09/28/22	49,533,611.11	3.68	0.00	49,548,819.44	49,528,700.00
LIBERTY STREET FDG LLC COMM PAPER DTD 09/28/2022 0.000% 12/29/2022		53127UMV9	50,000,000.00	A-1	P-1	09/27/22	09/28/22	49,533,611.11	3.68	0.00	49,548,819.44	49,528,700.00
OLD LINE FUNDING LLC COMM PAPER DTD 09/28/2022 0.000% 12/29/2022		67983UMV2	50,000,000.00	A-1+	P-1	09/27/22	09/28/22	49,540,000.00	3.63	0.00	49,555,000.00	49,534,350.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 03/31/2022 0.000% 01/03/2023		17327BN35	50,000,000.00	A-1	P-1	04/08/22	04/08/22	49,261,250.00	2.00	0.00	49,742,805.56	49,528,000.00

**Managed Account Detail of Securities Held**

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**SAN BERNARDINO COUNTY - 76990800**

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<b>Commercial Paper</b>											
METLIFE SHORT TERM FUND COMM PAPER DTD 07/27/2022 0.000% 01/10/2023	59157UNA4	36,200,000.00	A-1+	P-1	09/28/22	09/29/22	35,824,032.83	3.67	0.00	35,831,333.16	35,827,176.20
METLIFE SHORT TERM FUND COMM PAPER DTD 07/27/2022 0.000% 01/10/2023	59157UNA4	41,765,000.00	A-1+	P-1	09/28/22	09/29/22	41,331,235.67	3.67	0.00	41,339,658.28	41,334,862.27
THUNDER BAY FUNDING LLC COMM PAPER DTD 07/11/2022 0.000% 01/11/2023	88602UNB2	50,000,000.00	A-1+	P-1	07/12/22	07/13/22	49,203,750.00	3.20	0.00	49,553,750.00	49,462,450.00
BEDFORD ROW FUNDING COMM PAPER DTD 09/29/2022 0.000% 01/13/2023	07644BND0	25,000,000.00	A-1+	P-1	09/28/22	09/29/22	24,716,597.22	3.89	0.00	24,721,944.44	24,721,975.00
FAIRWAY FINANCE CORP COMM PAPER DTD 07/11/2022 0.000% 01/13/2023	30601WND7	35,000,000.00	A-1	P-1	07/12/22	07/13/22	34,432,922.22	3.22	0.00	34,679,477.78	34,608,665.00
LA FAYETTE ASSET SECURIT COMM PAPER DTD 07/11/2022 0.000% 01/17/2023	50286MNH0	25,000,000.00	A-1	P-1	07/12/22	07/13/22	24,582,222.22	3.25	0.00	24,760,000.00	24,711,800.00
CHARTA LLC COMM PAPER DTD 09/28/2022 0.000% 02/01/2023	16115WP19	50,000,000.00	A-1	P-1	09/28/22	09/28/22	49,300,000.00	4.06	0.00	49,316,666.67	49,290,300.00
<b>Security Type Sub-Total</b>		<b>962,465,000.00</b>					<b>952,514,039.31</b>	<b>2.73</b>	<b>0.00</b>	<b>956,513,553.94</b>	<b>955,535,148.97</b>
<b>Certificate of Deposit</b>											
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/18/2021 0.260% 10/03/2022	89114WJ30	50,000,000.00	A-1+	P-1	10/18/21	10/18/21	50,000,000.00	0.26	125,666.67	50,000,000.00	49,987,761.60
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/30/2022 3.060% 10/03/2022	22536AO23	100,000,000.00	A-1	P-1	09/30/22	09/30/22	100,000,000.00	3.06	8,500.00	100,000,000.00	99,998,916.90
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/14/2021 0.240% 11/01/2022	86959RTU4	50,000,000.00	A-1+	P-1	10/14/21	10/14/21	50,000,000.00	0.24	117,333.33	50,000,000.00	49,854,311.95
SWEDBANK NY CERT DEPOS DTD 04/27/2022 1.830% 11/01/2022	87019WB33	50,000,000.00	A-1	P-1	04/26/22	04/27/22	50,000,000.00	1.83	399,041.67	50,000,000.00	49,923,886.40
SWEDBANK NY CERT DEPOS DTD 04/27/2022 1.840% 11/02/2022	87019WBK0	50,000,000.00	A-1	P-1	04/27/22	04/27/22	50,000,000.00	1.84	401,222.22	50,000,000.00	49,921,965.40

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>												
TORONTO DOMINION BANK NY CERT DEPOS DTD 05/06/2022 2.020% 11/07/2022		89114WWK7	50,000,000.00	A-1+	P-1	05/05/22	05/06/22	50,000,000.00	2.02	415,222.22	50,000,000.00	49,919,599.70
ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/01/2022 2.320% 01/03/2023		78012U6B6	50,000,000.00	A-1+	P-1	06/01/22	06/01/22	50,000,000.00	2.32	393,111.11	50,000,000.00	49,719,001.90
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/01/2022 2.300% 01/03/2023		06417MYV1	50,000,000.00	A-1	P-1	06/01/22	06/01/22	50,000,000.00	2.30	389,722.22	50,000,000.00	49,716,432.50
CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/06/2022 1.900% 01/09/2023		13606KFS0	50,000,000.00	A-1	P-1	04/05/22	04/06/22	50,000,000.00	1.90	469,722.22	50,000,000.00	49,642,331.45
BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023		05586FYY7	50,000,000.00	A-1	P-1	02/01/22	02/01/22	50,000,000.00	0.96	322,666.67	50,000,000.00	49,404,854.15
CITIBANK NA CERT DEPOS DTD 07/29/2022 3.500% 03/01/2023		17305T5U2	50,000,000.00	A-1	P-1	07/29/22	07/29/22	50,000,000.00	3.50	311,111.11	50,000,000.00	49,799,571.70
CANADIAN IMP BK COMM NY CERT DEPOS DTD 08/23/2022 3.560% 03/01/2023		13606KMD5	50,000,000.00	A-1	P-1	08/22/22	08/23/22	50,000,000.00	3.56	192,833.33	50,000,000.00	49,814,183.35
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/22/2022 3.540% 03/01/2023		86959RF21	50,000,000.00	A-1+	P-1	08/22/22	08/22/22	50,000,000.00	3.54	196,666.67	50,000,000.00	49,809,967.75
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/18/2022 1.910% 03/20/2023		78012U4K8	50,000,000.00	A-1+	P-1	03/16/22	03/18/22	50,000,000.00	1.91	522,597.22	50,000,000.00	49,400,796.55
TORONTO DOMINION BANK NY CERT DEPOS DTD 04/21/2022 2.420% 05/01/2023		89114WVB8	50,000,000.00	A-1+	P-1	04/20/22	04/21/22	50,000,000.00	2.42	547,861.11	50,000,000.00	49,381,900.00
CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/27/2022 2.520% 05/01/2023		13606KGV2	50,000,000.00	A-1	P-1	04/27/22	04/27/22	50,000,000.00	2.52	549,500.00	50,000,000.00	49,410,750.00
BNP PARIBAS FORTIS SA CERT DEPOS DTD 07/14/2022 3.650% 06/01/2023		34959TSD9	50,000,000.00	A-1	P-1	07/13/22	07/14/22	50,000,000.00	3.65	400,486.11	50,000,000.00	49,623,231.70
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 06/08/2022 2.950% 06/07/2023		86959RZV5	50,000,000.00	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.95	471,180.56	50,000,000.00	49,376,691.85

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>												
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/08/2022 2.970% 06/14/2023		65558UUF7	50,000,000.00	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.97	474,375.00	50,000,000.00	49,389,900.00
COOPERATIEVE RABOBANK UA CERT DEPOS DTD 08/24/2022 3.910% 07/03/2023		21684LDZ2	50,000,000.00	A-1	P-1	08/23/22	08/24/22	50,000,000.00	3.91	206,361.11	50,000,000.00	49,691,500.00
TORONTO DOMINION BANK NY CERT DEPOS DTD 09/26/2022 5.000% 10/02/2023		89115BWE6	50,000,000.00	AA-	Aa1	09/26/22	09/26/22	50,000,000.00	5.00	34,722.22	50,000,000.00	49,996,250.00
<b>Security Type Sub-Total</b>			<b>1,100,000,000.00</b>					<b>1,100,000,000.00</b>	<b>2.53</b>	<b>6,949,902.77</b>	<b>1,100,000,000.00</b>	<b>1,093,783,804.85</b>
<b>Asset-Backed Security</b>												
TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023		89239JAD6	24,675.45	AAA	Aaa	04/30/19	05/08/19	24,671.51	2.57	28.18	24,674.65	24,671.80
HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023		43815NAC8	322,661.55	AAA	Aaa	08/21/19	08/27/19	322,658.87	1.78	255.26	322,660.96	322,442.82
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023		89238UAD2	230,716.85	AAA	Aaa	08/06/19	08/14/19	230,714.96	1.91	195.85	230,716.41	230,622.44
TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023		89238EAB2	617,627.82	AAA	Aaa	04/13/21	04/21/21	617,548.64	0.28	50.95	617,596.04	616,670.87
HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023		43811JAB3	3,163,394.20	AAA	Aaa	05/18/21	05/26/21	3,163,364.78	0.49	688.92	3,163,380.84	3,155,589.16
BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023		09690AAB9	2,523,976.18	NR	Aaa	09/08/21	09/15/21	2,523,815.66	0.19	79.93	2,523,891.82	2,514,943.88
JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023		477870AC3	141,411.63	NR	Aaa	07/16/19	07/24/19	141,381.61	2.22	138.90	141,403.40	141,311.37
TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024		89233MAD5	896,539.23	AAA	Aaa	11/06/19	11/13/19	896,474.49	1.92	765.05	896,519.19	894,095.26
TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024		89190GAB3	7,469,328.30	AAA	NR	06/08/21	06/14/21	7,469,190.87	0.46	1,527.06	7,469,259.73	7,444,903.60

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	8,896,175.73	AAA	NR	06/22/21	06/29/21	8,895,430.23	0.22	869.85	8,895,797.78	8,842,011.36
HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	2,053,851.84	AAA	NR	11/19/19	11/26/19	2,053,485.84	1.83	1,357.25	2,053,737.25	2,045,178.63
HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	305,535.75	AAA	NR	10/29/19	11/06/19	305,521.66	1.94	263.44	305,531.22	305,318.45
MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	651,072.17	AAA	Aaa	09/18/19	09/25/19	650,982.52	1.94	561.37	651,043.02	650,239.77
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	3,637,162.10	NR	Aaa	02/19/20	02/26/20	3,636,449.23	1.61	1,626.62	3,636,894.72	3,604,047.19
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	AAA	Aaa	04/13/21	04/21/21	4,499,474.85	0.39	536.25	4,499,727.61	4,416,734.70
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	4,925,864.10	AAA	Aaa	02/04/20	02/12/20	4,925,508.45	1.66	3,634.19	4,925,728.61	4,897,149.76
TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	5,667,514.74	AAA	Aaa	09/21/21	09/27/21	5,667,086.27	0.20	503.78	5,667,250.79	5,618,301.44
HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	6,619,048.43	AAA	NR	07/20/21	07/28/21	6,618,448.08	0.24	706.03	6,618,700.67	6,580,464.67
HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	6,170,508.86	NR	Aaa	11/16/21	11/24/21	6,170,347.19	0.39	668.47	6,170,402.50	6,088,410.24
BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	4,782,067.83	AAA	NR	01/11/22	01/19/22	4,782,064.96	0.67	534.00	4,782,065.81	4,737,795.92
JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	12,984,611.38	NR	Aaa	07/13/21	07/21/21	12,984,317.93	0.25	1,442.73	12,984,438.68	12,851,137.37
MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	8,907,539.77	AAA	Aaa	09/15/21	09/22/21	8,906,655.25	0.21	831.37	8,906,977.36	8,836,485.22
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	1,800,963.15	NR	Aaa	03/04/20	03/11/20	1,800,853.11	1.10	880.47	1,800,916.63	1,783,515.06

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	5,664,463.83	AAA	NR	11/09/21	11/15/21	5,664,420.22	0.31	780.44	5,664,434.12	5,598,340.84
TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	3,999,704.31	NR	Aaa	01/25/22	01/31/22	3,999,597.12	0.74	1,315.46	3,999,623.48	3,950,002.38
HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	7,685,799.36	AAA	NR	11/09/21	11/17/21	7,685,352.05	0.36	1,229.73	7,685,485.86	7,587,882.28
JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	6,500,000.00	NR	Aaa	03/10/22	03/16/22	6,499,644.45	1.90	5,488.89	6,499,717.02	6,416,865.65
MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	AAA	NR	06/22/21	06/29/21	16,498,754.25	0.40	2,933.33	16,499,217.25	15,936,719.70
BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	7,500,000.00	NR	Aaa	09/08/21	09/15/21	7,499,226.00	0.33	412.50	7,499,472.16	7,279,131.00
BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	10,750,000.00	AAA	Aaa	05/10/22	05/18/22	10,749,227.08	2.52	4,515.00	10,749,337.38	10,638,803.08
CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	AAA	NR	02/10/20	02/18/20	7,998,167.20	1.53	5,440.00	7,999,144.42	7,951,778.40
TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	8,250,000.00	AAA	Aaa	04/07/22	04/13/22	8,249,640.30	2.35	8,616.67	8,249,701.32	8,162,522.78
BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,250,000.00	AAA	NR	01/11/22	01/19/22	8,248,766.63	1.10	1,512.50	8,249,037.53	7,945,137.75
HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	10,000,000.00	AAA	NR	07/12/22	07/20/22	9,999,493.00	3.64	16,177.78	9,999,528.93	9,923,091.00
JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	10,500,000.00	NR	Aaa	07/12/22	07/20/22	10,498,888.05	3.73	17,406.67	10,498,964.48	10,422,822.90
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	10,000,000.00	AAA	Aaa	01/31/22	02/02/22	9,878,906.25	0.68	1,466.67	9,901,529.19	9,648,895.00
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	19,000,000.00	AAA	Aaa	05/18/21	05/26/21	18,999,259.00	0.33	2,786.66	18,999,495.91	18,332,900.50

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	AAA	NR	06/08/21	06/14/21	36,996,015.10	0.26	4,275.56	36,997,183.22	35,437,652.80
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	AAA	Aaa	09/21/21	09/27/21	11,999,043.60	0.43	2,293.33	11,999,268.24	11,350,904.40
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	AAA	NR	07/20/21	07/28/21	16,996,248.10	0.39	2,871.11	16,997,236.65	16,215,195.00
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	NR	Aaa	11/16/21	11/24/21	7,748,366.30	0.89	1,894.44	7,748,700.78	7,345,169.45
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	13,500,000.00	NR	Aaa	07/13/21	07/21/21	13,498,795.80	0.52	3,120.00	13,499,105.53	12,783,717.00
TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	AAA	NR	11/09/21	11/15/21	6,999,850.90	0.71	2,208.89	6,999,880.50	6,632,830.40
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	AAA	NR	11/09/21	11/17/21	5,498,772.40	0.75	1,808.89	5,499,010.43	5,194,038.30
TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	NR	Aaa	01/25/22	01/31/22	4,249,277.50	1.23	2,323.33	4,249,387.50	4,034,017.55
MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	AAA	Aaa	09/15/21	09/22/21	20,997,253.20	0.46	4,293.33	20,997,848.05	19,862,858.40
BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	AAA	Aaa	05/10/22	05/18/22	13,999,272.00	3.21	7,490.00	13,999,335.47	13,660,392.20
TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	AAA	Aaa	04/07/22	04/13/22	11,999,719.20	2.93	15,626.67	11,999,748.91	11,631,090.00
JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	NR	Aaa	03/10/22	03/16/22	7,998,230.40	2.33	8,248.89	7,998,444.47	7,657,777.60
HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	AAA	NR	07/12/22	07/20/22	10,999,995.60	3.72	18,186.67	10,999,995.80	10,815,000.90
JDOT 2022-B A3 DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	NR	Aaa	07/12/22	07/20/22	8,599,178.70	3.74	14,295.11	8,599,214.56	8,435,579.18



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	AAA	NR	05/17/22	05/24/22	19,995,576.00	3.39	30,133.33	19,995,892.17	19,378,608.00
<b>Security Type Sub-Total</b>		<b>418,492,214.56</b>					<b>418,331,383.36</b>	<b>1.28</b>	<b>207,297.77</b>	<b>418,364,257.02</b>	<b>406,831,765.42</b>
<b>Managed Account Sub-Total</b>		<b>10,993,887,841.49</b>					<b>10,915,040,849.53</b>	<b>2.09</b>	<b>27,678,916.84</b>	<b>10,925,726,734.39</b>	<b>10,614,792,768.83</b>
<b>Securities Sub-Total</b>		<b>\$10,993,887,841.49</b>					<b>\$10,915,040,849.53</b>	<b>2.09%</b>	<b>\$27,678,916.84</b>	<b>\$10,925,726,734.39</b>	<b>\$10,614,792,768.83</b>
<b>Accrued Interest</b>											<b>\$27,678,916.84</b>
<b>Total Investments</b>											<b>\$10,642,471,685.67</b>

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		99.89	24,972,655.00	233,397.19	(22,989.62)	0.08	3.15
US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		98.38	49,187,500.00	529,296.87	(598,025.20)	0.66	4.12
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		97.97	24,492,187.50	(208,984.38)	(446,514.42)	0.75	4.15
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		97.97	48,984,375.00	861,328.12	(685,824.45)	0.75	4.15
US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		98.91	49,453,125.00	(1,181,640.63)	(658,699.00)	0.74	4.12
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		97.97	97,968,750.00	1,933,593.75	(1,329,142.25)	0.75	4.15
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		97.56	97,562,500.00	1,296,875.00	(1,724,060.14)	0.83	4.25
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	MORGANST		97.36	97,359,380.00	796,880.00	(1,930,146.61)	0.91	4.34
US TREASURY NOTES DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	100,000,000.00	WELLS_F		96.14	96,140,620.00	(496,098.75)	(1,203,757.47)	0.96	4.28
US TREASURY NOTES DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	WELLS_F		96.97	72,726,562.50	(2,926,757.81)	(2,741,001.00)	1.40	4.35
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		97.11	48,554,690.00	(3,507,810.00)	(2,168,651.23)	1.59	4.36
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		97.11	48,554,690.00	(3,056,638.13)	(2,040,757.10)	1.59	4.36
US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	RBC		93.66	70,242,187.50	(2,701,171.88)	(3,247,227.83)	1.62	4.33
US TREASURY NOTES DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	BARCLAY		96.28	48,140,625.00	(1,685,546.88)	(1,727,430.56)	1.64	4.34
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		96.14	48,070,310.00	(2,816,408.75)	(2,255,007.17)	1.72	4.31
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		96.14	48,070,310.00	(2,947,268.13)	(2,310,908.35)	1.72	4.31
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		96.14	48,070,310.00	(2,865,236.88)	(2,280,795.24)	1.72	4.31

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		95.72	47,859,375.00	(2,314,453.13)	(2,207,353.25)	1.72	4.31
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	BARCLAY		95.72	47,859,375.00	(1,841,796.88)	(1,911,475.55)	1.72	4.31
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	STIFEL		95.72	47,859,375.00	(882,812.50)	(1,067,784.93)	1.72	4.31
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	PIPER S		93.34	93,343,750.00	(1,335,937.50)	(2,017,846.71)	1.79	4.28
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		96.19	48,093,750.00	(3,380,859.38)	(2,468,366.05)	1.80	4.31
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	PIPER S		96.19	48,093,750.00	(1,335,937.50)	(1,455,790.66)	1.80	4.31
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	DAIWA		95.56	47,781,250.00	(542,968.75)	(777,750.44)	1.81	4.29
US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	BNP		96.55	48,273,440.00	(1,005,856.88)	(1,105,702.40)	1.84	4.31
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		94.48	47,242,190.00	(2,470,700.63)	(2,542,401.04)	1.90	4.28
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		94.48	47,242,190.00	(2,175,778.75)	(2,318,304.20)	1.90	4.28
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		94.77	47,382,810.00	(2,300,783.75)	(2,375,835.18)	1.98	4.26
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	BNP		94.77	47,382,810.00	(1,300,783.75)	(1,560,010.06)	1.98	4.26
US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	MORGANS		92.94	69,703,125.00	(3,090,820.31)	(3,566,863.69)	2.02	4.28
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	DAIWA		92.89	69,667,965.00	(1,921,878.75)	(2,581,222.89)	2.11	4.29
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		93.63	46,812,500.00	(4,033,203.13)	(3,793,196.70)	2.30	4.27
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		94.88	47,437,500.00	(3,138,671.88)	(2,827,954.99)	2.32	4.29
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	BARCLAY		93.72	46,859,375.00	(2,908,203.13)	(2,953,826.68)	2.34	4.31

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		94.70	47,351,560.00	(3,757,815.00)	(3,183,826.72)	2.54	4.28
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	BOFA		96.22	48,109,375.00	(1,542,968.75)	(1,579,683.85)	2.52	4.29
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		89.92	44,960,940.00	(3,707,028.75)	(4,029,662.49)	2.66	4.29
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		89.72	44,859,375.00	(3,746,093.75)	(4,076,154.04)	2.74	4.25
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		89.72	44,859,375.00	(3,306,640.63)	(3,671,386.72)	2.74	4.25
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	RBC		89.72	44,859,375.00	(1,134,765.63)	(1,540,376.84)	2.74	4.25
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		89.72	67,289,062.50	(4,769,531.25)	(5,350,753.13)	2.74	4.25
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		89.72	67,289,062.50	(4,687,500.00)	(5,275,188.25)	2.74	4.25
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		89.36	44,679,690.00	(3,791,013.13)	(4,144,627.50)	2.82	4.28
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		89.36	44,679,690.00	(3,802,731.88)	(4,153,636.56)	2.82	4.28
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	DAIWA		89.06	44,531,250.00	(3,328,125.00)	(3,741,654.83)	2.91	4.28
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	CITIGRP		89.06	44,531,250.00	(949,218.75)	(1,319,352.77)	2.91	4.28
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	CITIGRP		89.06	66,796,875.00	(3,972,656.25)	(4,652,731.60)	2.91	4.28
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		88.86	44,429,690.00	(2,521,481.88)	(2,992,343.37)	2.99	4.24
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		88.53	44,265,625.00	(1,523,437.50)	(2,098,243.39)	3.07	4.26
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	BK AMER		88.53	44,265,625.00	177,734.37	162,024.60	3.07	4.26
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	STIFEL		88.33	44,164,060.00	(60,549.38)	(64,862.59)	3.61	4.22

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	CITIGRP		92.67	46,335,940.00	277,346.25	270,349.67	4.36	4.13
US TREASURY NOTES DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	50,000,000.00	TD SEC		83.94	41,968,750.00	109,375.00	90,957.30	4.79	4.07
<b>Security Type Sub-Total</b>		<b>3,025,000,000.00</b>				<b>2,837,671,877.50</b>	<b>(100,760,739.80)</b>	<b>(116,253,776.14)</b>	<b>2.00</b>	<b>4.26</b>
<b>Supra-National Agency Bond / Note</b>										
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	75,000,000.00	WELLS_F		97.90	73,424,550.00	(1,420,200.00)	(1,532,703.08)	0.55	3.99
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	20,000,000.00	RBC CAP		97.81	19,562,040.00	(431,160.00)	(436,539.56)	0.65	3.94
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	25,000,000.00	BMO		98.65	24,662,400.00	(817,600.00)	(444,138.00)	0.99	4.38
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	TD		95.50	23,874,250.00	(1,072,000.00)	(1,105,182.65)	1.15	4.31
INTL BK RECON & DEVELOP NOTES DTD 03/29/2022 2.250% 03/28/2024	45906M3C3	13,000,000.00	BOFA		97.13	12,627,264.00	(362,596.00)	(365,179.62)	1.48	4.25
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 3.373% 06/17/2024	45906M2B6	10,000,000.00	BMO		100.47	10,047,020.00	47,020.00	47,020.00	0.01	3.37
INTER-AMERICAN DEVEL BK NOTES DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	60,000,000.00	BMO		98.19	58,916,520.00	(1,077,480.00)	(1,078,235.13)	1.70	4.33
INTL FINANCE CORP CORPORATE NOTES DTD 09/15/2022 3.625% 09/15/2025	45950KDA5	20,000,000.00	TOR DOM		97.96	19,592,240.00	(399,960.00)	(400,073.87)	2.83	4.37
<b>Security Type Sub-Total</b>		<b>248,000,000.00</b>				<b>242,706,284.00</b>	<b>(5,533,976.00)</b>	<b>(5,315,031.91)</b>	<b>1.15</b>	<b>4.16</b>
<b>Repurchase Agreement</b>										
CANTOR FITZGERALD REPO DTD 09/30/2022 2.930% 10/03/2022	RE1361014	50,000,000.00	CANTFIT		100.00	49,999,333.50	(666.50)	(666.50)	0.01	3.09
<b>Security Type Sub-Total</b>		<b>50,000,000.00</b>				<b>49,999,333.50</b>	<b>(666.50)</b>	<b>(666.50)</b>	<b>0.01</b>	<b>3.09</b>

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>				<b>Next Call</b>	<b>Market</b>	<b>Market</b>	<b>Unreal G/L</b>	<b>Unreal G/L</b>	<b>Effective</b>	<b>YTM</b>
<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>at Mkt</b>
<b>NOW Account</b>										
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	2.45
<b>Security Type Sub-Total</b>		<b>50,000,000.00</b>				<b>50,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2.45</b>
<b>Money Market Mutual Fund</b>										
NORTHERN TRUST INST GOVT SELECT 848	665278701	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	2.24
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	2.80
FIDELITY GOV'T MM FUND 2642	31607A703	36,000,000.00			1.00	36,000,000.00	0.00	0.00	0.00	2.74
FEDERATED GOVT OBLIGATIONS FUND	608919718	512,000,000.00			1.00	512,000,000.00	0.00	0.00	0.00	2.81
<b>Security Type Sub-Total</b>		<b>550,000,000.00</b>				<b>550,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2.80</b>
<b>Joint Powers Authority</b>										
INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	10,000,000.00	DIRECT		1.00	10,000,000.00	0.00	0.00	0.00	2.84
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	25,000,000.00	DIRECT		1.00	25,000,000.00	0.00	0.00	0.00	2.97
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	32,000,000.00	DIRECT		1.00	32,000,000.00	0.00	0.00	0.00	2.97
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	34,000,000.00	DIRECT		1.00	34,000,000.00	0.00	0.00	0.00	2.97
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	2.97
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	2.97
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	150,000,000.00	DIRECT		1.00	150,000,000.00	0.00	0.00	0.00	2.97
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	171,000,000.00	DIRECT		1.00	171,000,000.00	0.00	0.00	0.00	2.97
<b>Security Type Sub-Total</b>		<b>512,000,000.00</b>				<b>512,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2.97</b>
<b>Federally Insured Cash Account</b>										
STONECASTLE FICA	FICAMF003	25,000,000.00			1.00	25,000,000.00	0.00	0.00	0.00	2.30
<b>Security Type Sub-Total</b>		<b>25,000,000.00</b>				<b>25,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2.30</b>

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<b>Federal Agency Discount Note</b>											
FEDERAL HOME LOAN BANKS DISC NOTE		313385T97	100,000,000.00	BARCLAY		99.20	99,198,222.20	8,083.31	(30,027.80)	0.24	3.55
DTD 12/21/2021 0.000% 12/21/2022											
<b>Security Type Sub-Total</b>			<b>100,000,000.00</b>				<b>99,198,222.20</b>	<b>8,083.31</b>	<b>(30,027.80)</b>	<b>0.24</b>	<b>3.55</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K033 A2		3137B4WB8	2,800,000.00	CANTFIT		98.92	2,769,863.96	(208,854.79)	(82,095.80)	0.74	4.52
DTD 10/01/2013 3.060% 07/01/2023											
FHMS K034 A2		3137B5JM6	25,000,000.00	MORGANS		99.14	24,785,100.75	(445,368.00)	(445,368.00)	0.71	4.70
DTD 11/01/2013 3.531% 07/01/2023											
FHLMC MULTIFAMILY STRUCTURED P		3137BSPW7	23,407,043.91	CANTFIT		98.48	23,051,748.62	(302,263.71)	(311,486.59)	0.74	4.31
DTD 11/01/2016 2.454% 08/01/2023											
FHLMC SERIES K037 A2		3137B7YY9	59,843,000.00	JPMCHAS		98.95	59,212,205.71	(1,318,053.74)	(1,146,521.00)	1.22	4.36
DTD 03/01/2014 3.490% 01/01/2024											
FHMS K039 A2		3137BDCW4	25,000,000.00	LOOP		98.17	24,542,758.25	(315,640.19)	(329,800.35)	1.58	4.39
DTD 09/01/2014 3.303% 07/01/2024											
FHMS KMP1 A2		3137FATE8	50,000,000.00	JPMCHAS		97.43	48,712,610.50	(5,310,827.00)	(3,445,678.63)	1.78	4.44
DTD 09/01/2017 2.982% 08/01/2024											
FHMS K729 A2		3137FCM43	16,500,000.00	CANTFIT		97.74	16,126,286.88	(1,843,244.37)	(1,174,777.51)	1.94	4.32
DTD 12/01/2017 3.136% 10/01/2024											
FHMS K042 A2		3137BFXT3	65,470,000.00	JPMCHAS		96.27	63,030,553.76	(1,375,558.74)	(1,375,558.74)	2.10	4.48
DTD 01/28/2015 2.670% 12/01/2024											
FHMS K045 A2		3137BHXJ1	22,931,302.25	MS		96.79	22,196,327.41	(2,996,753.67)	(1,996,115.75)	2.12	4.52
DTD 05/01/2015 3.023% 01/01/2025											
FHMS K732 AM		3137FG7G4	25,000,000.00	CANTFIT		97.67	24,417,463.50	(1,826,677.13)	(1,601,845.46)	2.46	4.66
DTD 06/28/2018 3.700% 05/01/2025											
FHMS K047 A2		3137BKRJ1	75,000,000.00	MORGANS		97.12	72,836,253.75	(2,872,730.63)	(2,872,730.63)	2.39	4.51
DTD 07/30/2015 3.329% 05/01/2025											
FHMS KJ32 A1		3137F72U8	926,187.48	JPM		95.13	881,076.54	(45,107.23)	(45,108.74)	1.64	2.40
DTD 11/01/2020 0.516% 06/01/2025											
FHLMC SERIES K049 A2		3137BLMZ8	10,000,000.00	FHN		96.13	9,612,941.90	(411,276.85)	(408,092.38)	2.54	4.51
DTD 10/01/2015 3.010% 07/01/2025											

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<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K733 A2		3137FJXO7	3,330,000.00	MORGANS		97.74	3,254,748.89	(360,252.28)	(290,877.00)	2.68	4.60
DTD 11/09/2018 3.750% 08/01/2025											
FHMS K050 A2		3137BLW95	30,000,000.00	CANTFIT		96.87	29,060,384.40	(1,796,256.23)	(1,661,033.87)	2.70	4.51
DTD 11/01/2015 3.334% 08/01/2025											
FHMS K052 A1		3137BM7C4	50,000,000.00	JPMCHAS		96.69	48,344,229.50	(2,089,364.25)	(2,040,625.57)	2.66	4.52
DTD 12/01/2015 3.308% 09/01/2025											
FHMS K726 A1		3137BYLE8	25,000,000.00	INCAPIT		94.78	23,696,136.00	(3,167,145.25)	(2,568,357.03)	2.88	4.56
DTD 06/01/2017 2.700% 10/01/2025											
FHMS KJ23 A1		3137FKSO0	60,000,000.00	JPMCHAS		97.66	58,598,517.00	(6,632,733.00)	(5,055,689.50)	2.84	4.52
DTD 01/29/2019 3.683% 10/01/2025											
FRESB 2021-SB82 A5		30318CAA5	1,176,705.66	PIPER J		100.00	1,176,705.66	(5,770.57)	(3,729.03)	3.05	0.67
DTD 01/01/2021 0.670% 11/01/2025											
FRESB 2021-SB82 A5		30318CAA5	2,745,646.54	WELLS_F		100.00	2,745,646.54	(13,464.66)	(8,701.07)	3.05	0.67
DTD 01/01/2021 0.670% 11/01/2025											
FHMS KJ33 A1		3137F9ZD6	27,707.40	JPMCHAS		100.00	27,707.40	0.89	0.59	0.08	0.44
DTD 02/01/2021 0.440% 12/01/2025											
FRESB 2021-SB83		30318NAA1	3,487,615.48	JPMCHAS		99.99	3,487,266.72	(16,726.60)	(11,298.04)	3.22	0.67
DTD 02/01/2021 0.670% 01/01/2026											
FHMS K055 A2		3137BPW21	83,500,000.00	MORGANS		94.13	78,594,781.65	(2,644,847.26)	(2,644,847.26)	3.26	4.53
DTD 06/22/2016 2.673% 03/01/2026											
FHMS KJ34 A1		3137H1LS3	6,164,187.93	JPMCHAS		91.09	5,615,121.83	(548,992.13)	(549,010.08)	2.43	3.26
DTD 07/01/2021 0.681% 06/01/2026											
FHMS K736 A2		3137FNWX4	15,000,000.00	MORGANS		92.51	13,876,514.70	(1,682,469.68)	(1,584,201.50)	3.36	4.45
DTD 09/01/2019 2.282% 07/01/2026											
FHMS K729 A2		3137FOXJ7	8,250,000.00	CANTFIT		92.64	7,643,083.39	(1,172,815.05)	(1,037,754.35)	3.79	4.54
DTD 01/01/2020 2.525% 10/01/2026											
FHMS KJ36 A1		3137H4RZ5	2,261,093.19	MORGANS		90.39	2,043,737.83	(217,346.32)	(217,347.76)	3.07	3.79
DTD 12/01/2021 1.298% 12/01/2026											
FHMS K062 A2		3137BUX60	10,000,000.00	MORGANS		95.62	9,561,550.60	(1,188,449.40)	(1,083,000.50)	3.87	4.57
DTD 02/01/2017 3.413% 12/01/2026											
FHMS K062 A2		3137BUX60	18,867,855.00	TOR DOM		95.62	18,040,595.03	(2,265,933.91)	(2,063,658.47)	3.87	4.57
DTD 02/01/2017 3.413% 12/01/2026											
FRESB 2022-SB97		30311SAA7	21,921,492.34	WELLS_F		90.42	19,820,580.36	(1,232,119.40)	(1,312,729.02)	4.16	4.20
DTD 04/01/2022 1.780% 02/01/2027											



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<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	38,518,972.75	MORGANS		94.80	36,517,228.40	(1,995,388.71)	(1,995,962.34)	4.22	4.01
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	50,000,000.00	JPMCHAS		94.69	47,345,738.50	(2,941,370.88)	(2,915,602.61)	4.17	4.55
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	TOR DOM		94.05	34,380,898.43	(3,724,913.63)	(3,544,354.33)	4.18	4.53
FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	CANTFIT		94.36	76,716,933.25	(3,267,844.25)	(3,267,844.25)	4.46	4.55
<b>Security Type Sub-Total</b>		<b>949,992,626.93</b>				<b>912,723,297.61</b>	<b>(56,236,558.62)</b>	<b>(49,091,802.57)</b>	<b>2.80</b>	<b>4.43</b>

<b>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	CITIGRP		99.83	63,890,112.00	(25,408.00)	(107,570.30)	0.06	3.07
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	BARCLAY		99.51	74,636,100.00	(220,650.00)	(353,499.66)	0.15	3.44
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	CASTLE		98.81	9,880,570.00	(113,830.00)	(118,471.10)	0.34	3.66
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	TOR DOM		98.81	39,522,280.00	(455,320.00)	(473,884.38)	0.34	3.66
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		99.12	49,558,850.00	(349,150.00)	(429,439.38)	0.38	3.72
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		99.53	9,953,300.00	(89,380.00)	(51,189.68)	0.45	3.81
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	50,000,000.00	CITIGRP		98.09	49,043,700.00	(831,300.00)	(933,354.79)	0.55	3.89
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	WELLS_F		97.91	97,910,200.00	(2,047,800.00)	(2,081,499.91)	0.60	3.95
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	BARCLAY		97.71	54,719,952.00	(1,208,368.00)	(1,258,347.62)	0.61	3.95
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	CITIGRP		97.63	97,630,500.00	(2,068,500.00)	(2,305,451.60)	0.64	4.01
FFCB FLOATING NOTES DTD 06/09/2020 3.360% 06/09/2023	3133ELH72	45,000,000.00	LOOP CA		100.19	45,086,985.00	86,985.00	86,985.00	0.00	3.27

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<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	TOR DOM		97.22	22,360,876.00	(571,964.00)	(622,686.67)	0.74	4.11
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	CITIGRP		97.08	48,541,450.00	(1,351,050.00)	(1,430,865.07)	0.78	4.10
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		97.82	9,782,270.00	(264,830.00)	(228,055.52)	0.87	4.17
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	CITIGRP		96.58	43,459,875.00	(1,494,225.00)	(1,526,455.33)	0.90	4.16
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	WELLS_F		96.43	48,213,050.00	(1,680,950.00)	(1,738,015.55)	0.91	4.16
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	WELLS_F		96.39	30,843,936.00	(1,145,504.00)	(1,152,777.81)	0.94	4.21
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	WELLS_F		95.86	61,351,040.00	(2,410,240.00)	(2,566,116.53)	1.04	4.22
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	CITIGRP		95.74	71,801,325.00	(3,131,175.00)	(3,173,978.38)	1.10	4.26
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	MORGANS		95.97	33,589,115.00	(1,394,785.00)	(1,401,938.09)	1.10	4.26
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	JPMCHAS		95.51	47,756,300.00	(2,186,700.00)	(2,221,772.93)	1.16	4.26
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	62,000,000.00	CITIGRP		95.37	59,128,346.00	(2,810,274.00)	(2,847,606.49)	1.18	4.33
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		97.60	97,596,900.00	(2,031,100.00)	(2,302,702.85)	1.33	4.35
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		97.56	48,779,250.00	(1,043,750.00)	(1,172,230.26)	1.35	4.35
FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	WELLS_F		96.98	29,094,600.00	(871,200.00)	(880,417.02)	1.39	4.35
FEDERAL HOME LOAN BANKS NOTES DTD 02/12/2014 3.250% 03/08/2024	3130A0XE5	50,000,000.00	CANTFIT		98.47	49,233,850.00	69,050.00	62,722.73	1.42	4.36
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT		94.31	23,576,875.00	(1,423,125.00)	(1,423,125.00)	1.57	4.33
FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	CITIGRP		97.32	38,928,120.00	(1,017,880.00)	(1,028,074.25)	1.59	4.35

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<b>Federal Agency Bond / Note</b>										
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F		94.01	23,502,525.00	(1,497,475.00)	(1,497,475.00)	1.63	4.34
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT		93.99	23,498,625.00	(1,501,375.00)	(1,501,375.00)	1.63	4.34
FEDERAL HOME LOAN BANK NOTES DTD 06/10/2022 2.750% 06/28/2024	3130ASDS5	50,000,000.00	FHN		97.34	48,669,450.00	(1,214,550.00)	(1,232,050.67)	1.70	4.35
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		95.64	23,909,350.00	(871,650.00)	(1,013,639.01)	1.73	4.36
FEDERAL HOME LOAN BANK NOTES DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	CITIGRP		97.70	24,423,950.00	(527,550.00)	(533,189.53)	1.73	4.36
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		97.26	24,315,025.00	(2,135,725.00)	(1,254,570.13)	1.91	4.35
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		97.26	24,315,025.00	(2,118,300.00)	(1,248,349.16)	1.91	4.35
FEDERAL FARM CREDIT BANK NOTES DTD 09/26/2022 4.250% 09/26/2024	3133ENP79	50,000,000.00	MORGAN_		99.79	49,897,100.00	(98,900.00)	(98,927.36)	1.93	4.36
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		94.75	23,688,150.00	(1,269,100.00)	(1,294,389.06)	2.00	4.34
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	WELLS_F		93.02	69,764,775.00	(5,148,975.00)	(5,173,921.40)	2.11	4.34
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		96.68	9,668,380.00	(847,250.00)	(557,541.81)	2.13	4.34
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		96.68	24,170,950.00	(2,213,550.00)	(1,435,664.71)	2.13	4.34
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		96.68	24,170,950.00	(2,116,550.00)	(1,393,164.44)	2.13	4.34
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	25,000,000.00	WELLS_F		93.00	23,250,525.00	(390,975.00)	(501,747.37)	2.20	4.34
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	25,000,000.00	BARCLAY		93.00	23,250,525.00	(414,475.00)	(523,331.17)	2.20	4.34
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	JPMCHAS		93.13	35,391,034.00	(2,523,466.00)	(2,544,076.91)	2.24	4.34
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		94.19	70,643,475.00	(4,117,275.00)	(4,247,786.92)	2.23	4.34

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	WELLSFAR		93.68	46,838,650.00	(3,122,850.00)	(3,143,102.05)	2.33	4.34
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	WELLS_F		94.22	28,265,670.00	(1,654,230.00)	(1,670,908.36)	2.33	4.34
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		95.46	24,667,510.00	(1,990,584.40)	(1,552,850.77)	2.40	4.34
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		91.09	45,546,400.00	(4,350,600.00)	(4,400,857.68)	2.54	4.34
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J		91.15	22,786,575.00	(2,213,425.00)	(2,213,425.00)	2.57	4.34
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		90.27	45,137,000.00	(4,759,500.00)	(4,806,824.01)	2.69	4.34
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		89.65	40,343,850.00	(4,432,050.00)	(4,530,339.47)	2.79	4.33
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		89.33	44,662,650.00	(5,103,350.00)	(5,201,491.45)	2.89	4.33
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		89.76	17,861,762.40	(2,038,237.60)	(2,038,237.60)	2.90	4.32
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		89.26	12,496,988.00	(1,461,012.00)	(1,478,329.21)	2.91	4.32
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		89.08	17,816,480.00	(2,123,320.00)	(2,147,611.23)	2.97	4.32
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		89.04	40,068,270.00	(4,770,630.00)	(4,831,495.90)	3.07	4.31
<b>Security Type Sub-Total</b>		<b>2,388,740,000.00</b>				<b>2,288,891,346.40</b>	<b>(99,109,353.00)</b>	<b>(97,746,490.82)</b>	<b>1.42</b>	<b>4.15</b>
<b>Corporate Note</b>										
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	BARCLAYS	12/09/22	99.41	11,929,716.00	(60,204.00)	(69,389.59)	0.19	4.09
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	5,000,000.00	DIRECT	01/02/23	99.40	4,970,015.00	(102,335.00)	(36,850.87)	0.26	3.71

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	17,241,000.00	MKTX	01/02/23	99.40	17,137,605.72	(133,048.80)	(112,871.50)	0.26	3.71
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 3.350% 06/13/2023	89236TJS5	10,000,000.00	JPMCHAS		99.76	9,975,830.00	(24,170.00)	(24,170.00)	0.00	3.34
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	BARCLAY		97.28	2,918,397.00	(79,143.00)	(80,997.83)	0.76	4.36
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	BARCLAY		96.66	9,666,440.00	(333,560.00)	(333,560.00)	0.86	4.40
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	MITSU		96.15	2,884,608.00	(111,912.00)	(114,204.48)	1.02	4.26
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	24422EVX4	3,000,000.00	RBC		95.54	2,866,116.00	(133,404.00)	(133,577.59)	1.27	4.53
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	JPMCHAS	01/05/24	98.66	6,863,539.66	(499,470.86)	(335,283.14)	1.24	4.69
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024	89236TJX4	20,000,000.00	JPMCHAS		97.14	19,427,420.00	(560,180.00)	(563,453.87)	1.46	4.52
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 2.730% 04/13/2024	023135CD6	50,000,000.00	JPMCHAS		97.60	48,800,800.00	(1,199,200.00)	(1,199,200.00)	1.49	4.36
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 3.260% 04/26/2024	06406RAT4	15,000,000.00	JPM	03/26/24	99.38	14,906,820.00	(93,180.00)	(93,180.00)	0.01	3.26
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	35,000,000.00	JPM	03/26/24	93.81	32,832,940.00	(2,129,610.00)	(2,147,480.76)	1.48	4.63
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	30,000,000.00	LOOP		93.64	28,092,960.00	(1,869,540.00)	(1,885,939.82)	1.68	4.40

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**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	15,000,000.00	CITIGRP		93.22	13,983,510.00	(998,640.00)	(1,006,294.65)	1.71	4.65
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 3.264% 06/18/2024	89236TJJ5	20,000,000.00	CITIGRP		99.23	19,846,000.00	(154,000.00)	(154,000.00)	0.01	3.27
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	15,000,000.00	CITIGRP		92.66	13,898,835.00	(1,091,415.00)	(1,094,848.85)	1.93	4.62
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024	89236TJN6	40,000,000.00	JPMCHAS		92.47	36,988,880.00	(2,992,320.00)	(2,998,889.71)	1.94	4.70
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 10/25/2021 0.850% 10/25/2024	06406RAX5	50,000,000.00	JPMCHAS	09/25/24	92.36	46,177,950.00	(3,789,550.00)	(3,799,661.77)	1.97	4.77
BANK OF NY MELLON CORP FLT NOTES (CALLAB DTD 10/25/2021 3.200% 10/25/2024	06406RAY3	50,000,000.00	JPMCHAS	09/25/24	98.74	49,371,200.00	(628,800.00)	(628,800.00)	0.01	3.22
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	10,000,000.00	RBC		92.66	9,266,360.00	(728,940.00)	(730,072.12)	2.25	4.68
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025	24422EWB1	7,000,000.00	MITSU		94.18	6,592,607.00	(404,383.00)	(404,954.24)	2.38	4.68
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	50,000,000.00	JPMCHAS		96.45	48,224,900.00	(1,695,600.00)	(1,708,003.74)	2.42	4.50
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025	06406RBC0	50,000,000.00	CITIGRP	03/25/25	96.49	48,245,750.00	(1,747,250.00)	(1,748,260.05)	2.45	4.82
BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 06/13/2022 3.430% 06/13/2025	06406RBF3	20,000,000.00	JPMCHAS	06/13/24	97.24	19,447,220.00	(552,780.00)	(552,780.00)	1.65	4.53
MET TOWER GLOBAL FUNDING NOTES DTD 06/13/2022 3.700% 06/13/2025	58989V2E3	35,000,000.00	JPMCHAS		96.43	33,750,045.00	(1,215,655.00)	(1,219,097.52)	2.57	5.13

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**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	15,000,000.00	BOFA		97.79	14,668,335.00	(317,415.00)	(318,624.17)	2.61	4.82
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 09/08/2022 4.050% 09/08/2025	24422EWJ4	7,000,000.00	CREDITA		98.54	6,897,569.00	(98,931.00)	(99,004.45)	2.79	4.59
WALMART INC CORPORATE NOTES	DTD 09/09/2022 3.900% 09/09/2025	931142EW9	5,000,000.00	BARCLAY		98.18	4,908,975.00	(87,525.00)	(87,595.26)	2.80	4.57
NESTLE HOLDINGS INC CORP NOTE	DTD 09/13/2022 4.000% 09/12/2025	641062BA1	5,000,000.00	BAML		98.21	4,910,345.00	(88,005.00)	(88,032.12)	2.80	4.66

<b>Security Type Sub-Total</b>			<b>614,198,000.00</b>				<b>590,451,688.38</b>	<b>(23,920,166.66)</b>	<b>(23,769,078.10)</b>	<b>1.56</b>	<b>4.37</b>
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<b>Commercial Paper</b>											
CITIGROUP GLOBAL MARKETS COMM PAPER	DTD 11/02/2021 0.000% 10/03/2022	17327BK38	50,000,000.00	CITIGRP		99.97	49,986,900.00	174,400.00	(11,711.11)	0.01	3.14
NATIXIS NY BRANCH COMM PAPER	DTD 11/09/2021 0.000% 10/03/2022	63873KK30	50,000,000.00	NATIXIS		99.97	49,986,800.00	174,300.00	(11,811.11)	0.01	3.17
OLD LINE FUNDING LLC COMM PAPER	DTD 01/05/2022 0.000% 10/05/2022	67983UK51	50,000,000.00	CHASE		99.95	49,976,750.00	348,152.78	(15,305.56)	0.01	3.35
CAFCO LLC COMM PAPER	DTD 01/31/2022 0.000% 10/07/2022	1247P3K76	25,000,000.00	CHASE		99.94	24,984,850.00	174,141.67	(8,733.33)	0.02	3.12
CITIGROUP GLOBAL MARKETS COMM PAPER	DTD 03/31/2022 0.000% 10/19/2022	17327BKK0	50,000,000.00	CITIGRP		99.83	49,915,000.00	332,305.56	(39,750.00)	0.05	3.23
BEDFORD ROW FUNDING CORP COMM PAPER	DTD 02/07/2022 0.000% 11/01/2022	07644BL18	25,000,000.00	CASTLE		99.70	24,925,950.00	167,477.78	(34,223.61)	0.09	3.34
NATIXIS NY BRANCH COMM PAPER	DTD 01/07/2022 0.000% 11/16/2022	63873KLG0	25,000,000.00	NATIXIS		99.55	24,888,675.00	145,570.83	(44,561.11)	0.13	3.43
JP MORGAN SECURITIES LLC COMM PAPER	DTD 03/05/2022 0.000% 11/30/2022	46640QLW9	25,000,000.00	CHASE		99.41	24,853,650.00	155,038.89	(63,016.67)	0.17	3.48

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<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Commercial Paper</b>											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HM19	50,000,000.00	TOYOTA			99.38	49,690,100.00	97,433.33	(45,566.67)	0.18	3.62
DTD 08/29/2022 0.000% 12/01/2022											
CREDIT AGRICOLE CIB NY COMM PAPER	22533UMM2	49,500,000.00	WELLSFA			99.18	49,094,545.50	20,245.50	(4,504.50)	0.23	3.63
DTD 09/26/2022 0.000% 12/21/2022											
BNP PARIBAS FORTIS FUNDING SA COMM PAPER	09659KMM9	50,000,000.00	BNP			99.17	49,586,750.00	241,930.56	(83,625.00)	0.24	3.66
DTD 06/21/2022 0.000% 12/21/2022											
LIBERTY STREET FDG LLC COMM PAPER	53127UMM9	50,000,000.00	SCOTIA			99.14	49,568,200.00	172,366.67	(94,300.00)	0.23	3.82
DTD 07/28/2022 0.000% 12/21/2022											
LIBERTY STREET FDG LLC COMM PAPER	53127UMV9	50,000,000.00	BK AMER			99.06	49,528,700.00	(4,911.11)	(20,119.44)	0.26	3.81
DTD 09/28/2022 0.000% 12/29/2022											
LIBERTY STREET FDG LLC COMM PAPER	53127UMV9	50,000,000.00	CITIGRP			99.06	49,528,700.00	(4,911.11)	(20,119.44)	0.26	3.81
DTD 09/28/2022 0.000% 12/29/2022											
OLD LINE FUNDING LLC COMM PAPER	67983UMV2	50,000,000.00	RBC			99.07	49,534,350.00	(5,650.00)	(20,650.00)	0.26	3.76
DTD 09/28/2022 0.000% 12/29/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER	17327BN35	50,000,000.00	CITIGRP			99.06	49,528,000.00	266,750.00	(214,805.56)	0.27	3.61
DTD 03/31/2022 0.000% 01/03/2023											
METLIFE SHORT TERM FUND COMM PAPER	59157UNA4	36,200,000.00	CHASE			98.97	35,827,176.20	3,143.37	(4,156.96)	0.29	3.67
DTD 07/27/2022 0.000% 01/10/2023											
METLIFE SHORT TERM FUND COMM PAPER	59157UNA4	41,765,000.00	CITIGRP			98.97	41,334,862.27	3,626.60	(4,796.01)	0.29	3.67
DTD 07/27/2022 0.000% 01/10/2023											
THUNDER BAY FUNDING LLC COMM PAPER	88602UNB2	50,000,000.00	RBC			98.92	49,462,450.00	258,700.00	(91,300.00)	0.29	3.80
DTD 07/11/2022 0.000% 01/11/2023											
BEDFORD ROW FUNDING COMM PAPER	07644BND0	25,000,000.00	CITIGRP			98.89	24,721,975.00	5,377.78	30.56	0.30	3.86
DTD 09/29/2022 0.000% 01/13/2023											
FAIRWAY FINANCE CORP COMM PAPER	30601WND7	35,000,000.00	JPMCHAS			98.88	34,608,665.00	175,742.78	(70,812.78)	0.30	3.88
DTD 07/11/2022 0.000% 01/13/2023											
LA FAYETTE ASSET SECURIT COMM PAPER	50286MNH0	25,000,000.00	JPMCHAS			98.85	24,711,800.00	129,577.78	(48,200.00)	0.31	3.85
DTD 07/11/2022 0.000% 01/17/2023											
CHARTA LLC COMM PAPER	16115WP19	50,000,000.00	CITIGRP			98.58	49,290,300.00	(9,700.00)	(26,366.67)	0.35	4.18
DTD 09/28/2022 0.000% 02/01/2023											



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<b>Security Type/Description</b>				<b>Next Call</b>	<b>Market</b>	<b>Market</b>	<b>Unreal G/L</b>	<b>Unreal G/L</b>	<b>Effective</b>	<b>YTM</b>
<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>at Mkt</b>
<b>Security Type Sub-Total</b>		<b>962,465,000.00</b>				<b>955,535,148.97</b>	<b>3,021,109.66</b>	<b>(978,404.97)</b>	<b>0.20</b>	<b>3.61</b>
<b>Certificate of Deposit</b>										
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/18/2021 0.260% 10/03/2022	89114WJ30	50,000,000.00	TOR DOM		99.98	49,987,761.60	(12,238.40)	(12,238.40)	0.01	3.19
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/30/2022 3.060% 10/03/2022	22536AO23	100,000,000.00	CREDAG		100.00	99,998,916.90	(1,083.10)	(1,083.10)	0.01	3.19
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/14/2021 0.240% 11/01/2022	86959RTU4	50,000,000.00	DIRECT		99.71	49,854,311.95	(145,688.05)	(145,688.05)	0.09	3.52
SWEDBANK NY CERT DEPOS DTD 04/27/2022 1.830% 11/01/2022	87019WB3	50,000,000.00	SWEDBK		99.85	49,923,886.40	(76,113.60)	(76,113.60)	0.09	3.52
SWEDBANK NY CERT DEPOS DTD 04/27/2022 1.840% 11/02/2022	87019WBK0	50,000,000.00	SWEDBK		99.84	49,921,965.40	(78,034.60)	(78,034.60)	0.09	3.52
TORONTO DOMINION BANK NY CERT DEPOS DTD 05/06/2022 2.020% 11/07/2022	89114WWK7	50,000,000.00	TOR DOM		99.84	49,919,599.70	(80,400.30)	(80,400.30)	0.11	3.52
ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/01/2022 2.320% 01/03/2023	78012U6B6	50,000,000.00	RBC		99.44	49,719,001.90	(280,998.10)	(280,998.10)	0.27	4.44
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/01/2022 2.300% 01/03/2023	06417MYV1	50,000,000.00	SCOTIA		99.43	49,716,432.50	(283,567.50)	(283,567.50)	0.27	4.44
CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/06/2022 1.900% 01/09/2023	13606KFS0	50,000,000.00	CIBC		99.28	49,642,331.45	(357,668.55)	(357,668.55)	0.29	4.44
BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023	05586FYY7	50,000,000.00	BNP		98.81	49,404,854.15	(595,145.85)	(595,145.85)	0.35	4.44
CITIBANK NA CERT DEPOS DTD 07/29/2022 3.500% 03/01/2023	17305T5U2	50,000,000.00	DIRECT		99.60	49,799,571.70	(200,428.30)	(200,428.30)	0.43	4.44
CANADIAN IMP BK COMM NY CERT DEPOS DTD 08/23/2022 3.560% 03/01/2023	13606KMD5	50,000,000.00	CIBC		99.63	49,814,183.35	(185,816.65)	(185,816.65)	0.43	4.44
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/22/2022 3.540% 03/01/2023	86959RF21	50,000,000.00	DIRECT		99.62	49,809,967.75	(190,032.25)	(190,032.25)	0.43	4.44
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/18/2022 1.910% 03/20/2023	78012U4K8	50,000,000.00	RBC		98.80	49,400,796.55	(599,203.45)	(599,203.45)	0.49	4.44

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Certificate of Deposit</b>											
TORONTO DOMINION BANK NY CERT DEPOS	DTD 04/21/2022 2.420% 05/01/2023	89114WVB8	50,000,000.00	TOR DOM		98.76	49,381,900.00	(618,100.00)	(618,100.00)	0.60	4.52
CANADIAN IMP BK COMM NY CERT DEPOS	DTD 04/27/2022 2.520% 05/01/2023	13606KGV2	50,000,000.00	CIBC		98.82	49,410,750.00	(589,250.00)	(589,250.00)	0.60	4.52
BNP PARIBAS FORTIS SA CERT DEPOS	DTD 07/14/2022 3.650% 06/01/2023	34959TSD9	50,000,000.00	BNP		99.25	49,623,231.70	(376,768.30)	(376,768.30)	0.69	4.76
SVENSKA HANDELSBANKEN NY CERT DEPOS	DTD 06/08/2022 2.950% 06/07/2023	86959RZV5	50,000,000.00	DIRECT		98.75	49,376,691.85	(623,308.15)	(623,308.15)	0.70	4.76
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 06/08/2022 2.970% 06/14/2023	65558UUF7	50,000,000.00	LOOP		98.78	49,389,900.00	(610,100.00)	(610,100.00)	0.72	4.69
COOPERATIEVE RABOBANK UA CERT DEPOS	DTD 08/24/2022 3.910% 07/03/2023	21684LDZ2	50,000,000.00	RABO_DI		99.38	49,691,500.00	(308,500.00)	(308,500.00)	0.78	4.72
TORONTO DOMINION BANK NY CERT DEPOS	DTD 09/26/2022 5.000% 10/02/2023	89115BWE6	50,000,000.00	TOR DOM		99.99	49,996,250.00	(3,750.00)	(3,750.00)	1.02	5.00
<b>Security Type Sub-Total</b>			<b>1,100,000,000.00</b>				<b>1,093,783,804.85</b>	<b>(6,216,195.15)</b>	<b>(6,216,195.15)</b>	<b>0.39</b>	<b>4.19</b>

<b>Asset-Backed Security</b>											
TAOT 2019-B A3	DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	24,675.45	BAML		99.99	24,671.80	0.29	(2.85)	0.05	2.58
HAROT 2019-3 A3	DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	322,661.55	SOCGEN		99.93	322,442.82	(216.05)	(218.14)	0.08	1.86
TAOT 2019-C A3	DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	230,716.85	JPM		99.96	230,622.44	(92.52)	(93.97)	0.06	1.95
TLOT 2021-A A2	DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	617,627.82	JPMCHAS		99.85	616,670.87	(877.77)	(925.17)	0.06	0.43
HAROT 2021-2 A3	DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	3,163,394.20	CITIGRP		99.75	3,155,589.16	(7,775.62)	(7,791.68)	1.12	0.71

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>										
BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	2,523,976.18	WELLS_F		99.64	2,514,943.88	(8,871.78)	(8,947.94)	0.14	0.50
JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	141,411.63	RBC		99.93	141,311.37	(70.24)	(92.03)	0.10	2.27
TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	896,539.23	BARCLAYS		99.73	894,095.26	(2,379.23)	(2,423.93)	0.20	2.13
TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	7,469,328.30	CITIGRP		99.67	7,444,903.60	(24,287.27)	(24,356.13)	1.29	0.71
MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	8,896,175.73	JPMCHAS		99.39	8,842,011.36	(53,418.87)	(53,786.42)	0.19	0.69
HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	2,053,851.84	CITI		99.58	2,045,178.63	(8,307.21)	(8,558.62)	0.25	2.16
HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	305,535.75	RBC CAP		99.93	305,318.45	(203.21)	(212.77)	0.09	1.99
MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	651,072.17	MIZUHO		99.87	650,239.77	(742.75)	(803.25)	0.11	2.03
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	3,637,162.10	JPM_CHAS		99.09	3,604,047.19	(32,402.04)	(32,847.53)	0.38	2.20
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	JPMCHAS		98.15	4,416,734.70	(82,740.15)	(82,992.91)	0.43	1.59
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	4,925,864.10	MUFG		99.42	4,897,149.76	(28,358.69)	(28,578.85)	0.30	2.02
TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	5,667,514.74	BARC		99.13	5,618,301.44	(48,784.83)	(48,949.35)	0.27	0.74
HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	6,619,048.43	CITIGRP		99.42	6,580,464.67	(37,983.41)	(38,236.00)	0.20	0.60
HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	6,170,508.86	BK AMER		98.67	6,088,410.24	(81,936.95)	(81,992.26)	0.37	1.21
BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	4,782,067.83	MITSU		99.07	4,737,795.92	(44,269.04)	(44,269.89)	1.65	1.23
JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	12,984,611.38	MITSU		98.97	12,851,137.37	(133,180.56)	(133,301.31)	0.29	0.85
MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	8,907,539.77	MIZUHO		99.20	8,836,485.22	(70,170.03)	(70,492.14)	0.24	0.66

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>										
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	1,800,963.15	BOFA		99.03	1,783,515.06	(17,338.05)	(17,401.57)	0.35	1.62
TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	5,664,463.83	RBC		98.83	5,598,340.84	(66,079.38)	(66,093.28)	1.87	0.94
TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	3,999,704.31	MIZUHO		98.76	3,950,002.38	(49,594.74)	(49,621.10)	0.39	1.36
HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	7,685,799.36	SMBC		98.73	7,587,882.28	(97,469.77)	(97,603.58)	0.36	0.99
JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	6,500,000.00	BOFA		98.72	6,416,865.65	(82,778.80)	(82,851.37)	0.48	2.52
MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	JPMCHAS		96.59	15,936,719.70	(562,034.55)	(562,497.55)	0.90	2.04
BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	7,500,000.00	WELLS_F		97.06	7,279,131.00	(220,095.00)	(220,341.16)	0.72	1.67
BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	10,750,000.00	RBC		98.97	10,638,803.08	(110,424.00)	(110,534.30)	0.61	3.00
CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	JPMCHASE		99.40	7,951,778.40	(46,388.80)	(47,366.02)	2.25	1.80
TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	8,250,000.00	MITSU		98.94	8,162,522.78	(87,117.52)	(87,178.54)	0.55	2.83
BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,250,000.00	MITSU		96.30	7,945,137.75	(303,628.88)	(303,899.78)	2.45	2.64
HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	10,000,000.00	BARCLAY		99.23	9,923,091.00	(76,402.00)	(76,437.93)	0.84	3.95
JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	10,500,000.00	RBC		99.27	10,422,822.90	(76,065.15)	(76,141.58)	0.94	4.02
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	10,000,000.00	WELLS_F		96.49	9,648,895.00	(230,011.25)	(252,634.19)	0.88	1.58
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	19,000,000.00	CITIGRP		96.49	18,332,900.50	(666,358.50)	(666,595.41)	0.88	1.58
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	CITIGRP		95.78	35,437,652.80	(1,558,362.30)	(1,559,530.42)	0.97	1.64
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	BARC		94.59	11,350,904.40	(648,139.20)	(648,363.84)	1.22	2.13

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>										
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	CITIGRP		95.38	16,215,195.00	(781,053.10)	(782,041.65)	1.04	1.83
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	BK AMER		94.78	7,345,169.45	(403,196.85)	(403,531.33)	1.44	2.53
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	13,500,000.00	MITSU		94.69	12,783,717.00	(715,078.80)	(715,388.53)	1.35	2.11
TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	RBC		94.75	6,632,830.40	(367,020.50)	(367,050.10)	1.40	2.25
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	SMBC		94.44	5,194,038.30	(304,734.10)	(304,972.13)	1.42	2.34
TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	MIZUHO		94.92	4,034,017.55	(215,259.95)	(215,369.95)	1.46	2.67
MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	MIZUHO		94.59	19,862,858.40	(1,134,394.80)	(1,134,989.65)	1.19	1.98
BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	RBC		97.57	13,660,392.20	(338,879.80)	(338,943.27)	1.76	3.88
TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	MITSU		96.93	11,631,090.00	(368,629.20)	(368,658.91)	1.78	3.77
JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	BOFA		95.72	7,657,777.60	(340,452.80)	(340,666.87)	1.74	3.48
HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	BARCLAY		98.32	10,815,000.90	(184,994.70)	(184,994.90)	1.97	4.16
JDOT 2022-B A3 DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	RBC		98.09	8,435,579.18	(163,599.52)	(163,635.38)	2.18	4.22
AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	BARCLAY		96.89	19,378,608.00	(616,968.00)	(617,284.17)	2.45	4.13
<b>Security Type Sub-Total</b>		<b>418,492,214.56</b>				<b>406,831,765.42</b>	<b>(11,499,617.94)</b>	<b>(11,532,491.60)</b>	<b>1.11</b>	<b>2.22</b>
<b>Managed Account Sub-Total</b>		<b>10,993,887,841.49</b>				<b>10,614,792,768.83</b>	<b>(300,248,080.70)</b>	<b>(310,933,965.56)</b>	<b>1.30</b>	<b>3.95</b>

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Securities Sub-Total</b>	<b>\$10,993,887,841.49</b>	<b>\$10,614,792,768.83</b>	<b>(\$300,248,080.70) (\$310,933,965.56)</b>	<b>1.30</b>	<b>3.95%</b>
<b>Accrued Interest</b>		<b>\$27,678,916.84</b>			
<b>Total Investments</b>		<b>\$10,642,471,685.67</b>			

**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
09/01/22	09/01/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	40,000,000.00	(40,000,000.00)	0.00	(40,000,000.00)			
09/01/22	09/01/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/01/2022 2.300% 09/02/2022	22536AF74	413,000,000.00	(413,000,000.00)	0.00	(413,000,000.00)			
09/01/22	09/01/22	CANTOR FITZGERALD REPO AGRMT DTD 09/01/2022 2.250% 09/02/2022	RE1364505	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/02/22	09/02/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/02/2022 2.300% 09/06/2022	22536AF90	405,000,000.00	(405,000,000.00)	0.00	(405,000,000.00)			
09/02/22	09/02/22	CANTOR FITZGERALD REPO AGRMT DTD 09/02/2022 2.250% 09/06/2022	RE1364513	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/06/22	09/06/22	CANTOR FITZGERALD REPO AGRMT DTD 09/06/2022 2.250% 09/07/2022	RE1364521	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/06/22	09/06/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/06/2022 2.300% 09/07/2022	22536AG65	453,000,000.00	(453,000,000.00)	0.00	(453,000,000.00)			
09/06/22	09/08/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/08/2022 4.050% 09/08/2025	24422EWJ4	7,000,000.00	(6,996,500.00)	0.00	(6,996,500.00)			
09/06/22	09/09/22	WALMART INC CORPORATE NOTES DTD 09/09/2022 3.900% 09/09/2025	931142EW9	5,000,000.00	(4,996,500.00)	0.00	(4,996,500.00)			
09/06/22	09/13/22	NESTLE HOLDINGS INC CORP NOTE DTD 09/13/2022 4.000% 09/12/2025	641062BA1	5,000,000.00	(4,998,350.00)	0.00	(4,998,350.00)			
09/07/22	09/07/22	CANTOR FITZGERALD REPO AGRMT DTD 09/07/2022 2.250% 09/08/2022	RE1364539	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/07/22	09/07/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/07/2022 2.300% 09/08/2022	22536AH23	435,000,000.00	(435,000,000.00)	0.00	(435,000,000.00)			
09/07/22	09/15/22	INTL FINANCE CORP CORPORATE NOTES DTD 09/15/2022 3.625% 09/15/2025	45950KDA5	20,000,000.00	(19,992,200.00)	0.00	(19,992,200.00)			
09/08/22	09/08/22	CANTOR FITZGERALD REPO AGRMT DTD 09/08/2022 2.250% 09/09/2022	RE1364547	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/08/22	09/08/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/08/2022 2.300% 09/09/2022	22536AH49	400,000,000.00	(400,000,000.00)	0.00	(400,000,000.00)			
09/09/22	09/09/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/09/2022 2.300% 09/12/2022	22536AH98	390,000,000.00	(390,000,000.00)	0.00	(390,000,000.00)			

**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
09/09/22	09/09/22	CANTOR FITZGERALD REPO AGRMT DTD 09/09/2022 2.250% 09/12/2022	RE1364554	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/12/22	09/12/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/12/2022 2.300% 09/13/2022	22536AJ39	370,000,000.00	(370,000,000.00)	0.00	(370,000,000.00)			
09/12/22	09/12/22	CANTOR FITZGERALD REPO AGRMT DTD 09/12/2022 2.250% 09/13/2022	RE1364562	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/13/22	09/13/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/13/2022 2.300% 09/14/2022	22536AJ54	345,000,000.00	(345,000,000.00)	0.00	(345,000,000.00)			
09/13/22	09/13/22	CANTOR FITZGERALD REPO AGRMT DTD 09/13/2022 2.250% 09/14/2022	RE1364570	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/13/22	09/13/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	37,000,000.00	(37,000,000.00)	0.00	(37,000,000.00)			
09/14/22	09/14/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/14/2022 2.300% 09/15/2022	22536AJ96	345,000,000.00	(345,000,000.00)	0.00	(345,000,000.00)			
09/14/22	09/14/22	CANTOR FITZGERALD REPO AGRMT DTD 09/14/2022 2.250% 09/15/2022	RE1364588	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/15/22	09/15/22	CANTOR FITZGERALD REPO AGRMT DTD 09/15/2022 2.250% 09/16/2022	RE1364596	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/15/22	09/15/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/15/2022 2.300% 09/16/2022	22536AK45	327,000,000.00	(327,000,000.00)	0.00	(327,000,000.00)			
09/16/22	09/16/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/16/2022 2.290% 09/19/2022	22536AK60	330,000,000.00	(330,000,000.00)	0.00	(330,000,000.00)			
09/16/22	09/16/22	CANTOR FITZGERALD REPO AGRMT DTD 09/16/2022 2.250% 09/19/2022	RE1364604	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/19/22	09/19/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/19/2022 2.290% 09/20/2022	22536AL36	335,000,000.00	(335,000,000.00)	0.00	(335,000,000.00)			
09/19/22	09/19/22	CANTOR FITZGERALD REPO AGRMT DTD 09/19/2022 2.250% 09/20/2022	RE1364612	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/20/22	09/20/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/20/2022 2.290% 09/21/2022	22536AL77	310,000,000.00	(310,000,000.00)	0.00	(310,000,000.00)			
09/20/22	09/20/22	FIDELITY GOV'T MM FUND 2642	31607A703	35,000,000.00	(35,000,000.00)	0.00	(35,000,000.00)			
09/20/22	09/20/22	CANTOR FITZGERALD REPO AGRMT DTD 09/20/2022 2.240% 09/21/2022	RE1364620	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/21/22	09/21/22	CANTOR FITZGERALD REPO AGRMT DTD 09/21/2022 2.230% 09/22/2022	RE1360933	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			



**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
09/21/22	09/21/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/21/2022 2.290% 09/22/2022	22536AM27	320,000,000.00	(320,000,000.00)	0.00	(320,000,000.00)			
09/22/22	09/22/22	CANTOR FITZGERALD REPO AGRMT DTD 09/22/2022 2.950% 09/23/2022	RE1360941	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/22/22	09/22/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/22/2022 3.050% 09/23/2022	22536AM76	315,000,000.00	(315,000,000.00)	0.00	(315,000,000.00)			
09/22/22	09/26/22	FEDERAL FARM CREDIT BANK NOTES DTD 09/26/2022 4.250% 09/26/2024	3133ENP79	50,000,000.00	(49,996,000.00)	0.00	(49,996,000.00)			
09/23/22	09/23/22	CANTOR FITZGERALD REPO AGRMT DTD 09/23/2022 2.950% 09/26/2022	RE1360958	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/23/22	09/23/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/23/2022 3.050% 09/26/2022	22536AN75	290,000,000.00	(290,000,000.00)	0.00	(290,000,000.00)			
09/26/22	09/26/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/26/2022 3.050% 09/27/2022	22536AN83	300,000,000.00	(300,000,000.00)	0.00	(300,000,000.00)			
09/26/22	09/26/22	TORONTO DOMINION BANK NY CERT DEPOS DTD 09/26/2022 5.000% 10/02/2023	89115BWE6	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/26/22	09/26/22	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 09/21/2022 0.000% 09/27/2022	21687BJT9	160,000,000.00	(159,986,444.44)	0.00	(159,986,444.44)			
09/26/22	09/26/22	CREDIT AGRICOLE CIB NY COMM PAPER DTD 09/26/2022 0.000% 12/21/2022	22533UMM2	49,500,000.00	(49,074,300.00)	0.00	(49,074,300.00)			
09/26/22	09/26/22	CANTOR FITZGERALD REPO DTD 09/26/2022 2.950% 09/27/2022	RE1360966	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/26/22	09/27/22	FEDERAL HOME LOAN BANKS NOTES DTD 02/12/2014 3.250% 03/08/2024	3130A0XE5	50,000,000.00	(49,164,800.00)	(85,763.89)	(49,250,563.89)			
09/26/22	09/27/22	US TREASURY NOTES DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	50,000,000.00	(41,859,375.00)	(29,551.63)	(41,888,926.63)			
09/27/22	09/27/22	CANTOR FITZGERALD REPO DTD 09/27/2022 2.950% 09/28/2022	RE1360974	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/27/22	09/27/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/27/2022 3.050% 09/28/2022	22536AP32	347,000,000.00	(347,000,000.00)	0.00	(347,000,000.00)			

**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
09/27/22	09/27/22	FEDERAL HOME LOAN BANKS DISC NOTE DTD 12/21/2021 0.000% 12/21/2022	313385T97	100,000,000.00	(99,190,138.89)	0.00	(99,190,138.89)			
09/27/22	09/28/22	LIBERTY STREET FDG LLC COMM PAPER DTD 09/28/2022 0.000% 12/29/2022	53127UMV9	50,000,000.00	(49,533,611.11)	0.00	(49,533,611.11)			
09/27/22	09/28/22	OLD LINE FUNDING LLC COMM PAPER DTD 09/28/2022 0.000% 12/29/2022	67983UMV2	50,000,000.00	(49,540,000.00)	0.00	(49,540,000.00)			
09/27/22	09/28/22	US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	(44,087,890.63)	(51,290.76)	(44,139,181.39)			
09/27/22	09/28/22	LIBERTY STREET FDG LLC COMM PAPER DTD 09/28/2022 0.000% 12/29/2022	53127UMV9	50,000,000.00	(49,533,611.11)	0.00	(49,533,611.11)			
09/27/22	09/28/22	US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	(46,058,593.75)	(438,858.70)	(46,497,452.45)			
09/28/22	09/28/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/28/2022 3.060% 09/29/2022	22536AP57	300,000,000.00	(300,000,000.00)	0.00	(300,000,000.00)			
09/28/22	09/28/22	CHARTA LLC COMM PAPER DTD 09/28/2022 0.000% 02/01/2023	16115WP19	50,000,000.00	(49,300,000.00)	0.00	(49,300,000.00)			
09/28/22	09/28/22	BNP PARIBUS NY BRANCH COMM PAPER DTD 09/28/2022 0.000% 09/29/2022	09659CJV1	187,000,000.00	(186,984,156.94)	0.00	(186,984,156.94)			
09/28/22	09/28/22	CANTOR FITZGERALD REPO DTD 09/28/2022 2.950% 09/29/2022	RE1360990	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/28/22	09/29/22	BEDFORD ROW FUNDING COMM PAPER DTD 09/29/2022 0.000% 01/13/2023	07644BND0	25,000,000.00	(24,716,597.22)	0.00	(24,716,597.22)			
09/28/22	09/29/22	METLIFE SHORT TERM FUND COMM PAPER DTD 07/27/2022 0.000% 01/10/2023	59157UNA4	41,765,000.00	(41,331,235.67)	0.00	(41,331,235.67)			
09/28/22	09/29/22	METLIFE SHORT TERM FUND COMM PAPER DTD 07/27/2022 0.000% 01/10/2023	59157UNA4	36,200,000.00	(35,824,032.83)	0.00	(35,824,032.83)			
09/29/22	09/29/22	CANTOR FITZGERALD REPO DTD 09/29/2022 2.930% 09/30/2022	RE1361006	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/29/22	09/29/22	BNP PARIBAS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 09/30/2022	09659CJW9	150,000,000.00	(149,987,291.67)	0.00	(149,987,291.67)			

Managed Account Security Transactions & Interest

For the Month Ending September 30, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>BUY</b>											
	09/29/22	09/29/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/29/2022 3.060% 09/30/2022	22536AP73	300,000,000.00	(300,000,000.00)	0.00	(300,000,000.00)			
	09/29/22	09/30/22	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	(44,224,609.38)	(125,000.00)	(44,349,609.38)			
	09/30/22	09/30/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/30/2022 3.060% 10/03/2022	22536AO23	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	09/30/22	09/30/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	335,000,000.00	(335,000,000.00)	0.00	(335,000,000.00)			
	09/30/22	09/30/22	CANTOR FITZGERALD REPO DTD 09/30/2022 2.930% 10/03/2022	RE1361014	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			

Transaction Type Sub-Total **9,963,465,000.00 (9,934,376,238.64) (730,464.98) (9,935,106,703.62)**

<b>INTEREST</b>											
	09/01/22	09/25/22	FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	0.00	219,797.19	219,797.19			
	09/01/22	09/25/22	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	22,968,889.50	0.00	57,862.45	57,862.45			
	09/01/22	09/25/22	FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	0.00	83,349.99	83,349.99			
	09/01/22	09/25/22	FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	75,000,000.00	0.00	208,062.53	208,062.53			
	09/01/22	09/25/22	FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01			
	09/01/22	09/25/22	FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	25,000,000.00	0.00	77,083.33	77,083.33			
	09/01/22	09/25/22	FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
	09/01/22	09/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	23,434,520.59	0.00	47,923.59	47,923.59			
	09/01/22	09/25/22	FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024	3137BFXT3	65,470,000.00	0.00	145,670.75	145,670.75			
	09/01/22	09/25/22	FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137BYY9	59,843,000.00	0.00	174,043.37	174,043.37			
	09/01/22	09/25/22	FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	25,000,000.00	0.00	68,812.50	68,812.50			

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**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/01/22	09/25/22	FHMS K055 A2 DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	0.00	185,996.25	185,996.25			
09/01/22	09/25/22	FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	52,369.80	0.00	19.20	19.20			
09/01/22	09/25/22	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	4,066,414.16	0.00	2,270.41	2,270.41			
09/01/22	09/25/22	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	933,591.42	0.00	401.45	401.45			
09/01/22	09/25/22	FHMS K052 A1 DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	0.00	137,833.35	137,833.35			
09/01/22	09/25/22	FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	3,330,000.00	0.00	10,406.25	10,406.25			
09/01/22	09/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	50,000,000.00	0.00	135,125.00	135,125.00			
09/01/22	09/25/22	FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,800,000.00	0.00	7,140.00	7,140.00			
09/01/22	09/25/22	FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,936,914.12	0.00	32,539.77	32,539.77			
09/01/22	09/25/22	FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
09/01/22	09/25/22	FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	0.00	184,150.02	184,150.02			
09/01/22	09/25/22	FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	10,000,000.00	0.00	25,083.33	25,083.33			
09/01/22	09/25/22	FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	25,000,000.00	0.00	73,562.50	73,562.50			
09/01/22	09/25/22	FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
09/01/22	09/25/22	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	6,967,081.04	0.00	3,953.82	3,953.82			
09/01/22	09/25/22	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,638,380.08	0.00	1,910.15	1,910.15			
09/01/22	09/25/22	FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	28,867,855.00	0.00	82,105.00	82,105.00			

**Managed Account Security Transactions & Interest**

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**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/01/22	09/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	0.00	94,958.93	94,958.93			
09/01/22	09/25/22	FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	45,296,322.42	0.00	103,804.04	103,804.04			
09/01/22	09/25/22	FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			
09/01/22	09/25/22	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	2,268,227.74	0.00	2,453.47	2,453.47			
09/02/22	09/02/22	FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	0.00	54,725.00	54,725.00			
09/04/22	09/04/22	FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	0.00	26,250.00	26,250.00			
09/07/22	09/07/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025	24422EWB1	7,000,000.00	0.00	74,375.00	74,375.00			
09/08/22	09/08/22	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	0.00	40,000.00	40,000.00			
09/09/22	09/09/22	FFCB FLOATING NOTES DTD 06/09/2020 3.360% 06/09/2023	3133ELH72	45,000,000.00	0.00	243,162.50	243,162.50			
09/10/22	09/10/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	15,000,000.00	0.00	46,875.00	46,875.00			
09/10/22	09/10/22	FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	0.00	137,500.00	137,500.00			
09/13/22	09/13/22	TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA DTD 12/13/2021 3.350% 06/13/2023	89236TJS5	10,000,000.00	0.00	21,211.11	21,211.11			
09/13/22	09/13/22	FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	50,000,000.00	0.00	718,750.00	718,750.00			
09/13/22	09/13/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024	89236TJN6	40,000,000.00	0.00	125,000.00	125,000.00			
09/14/22	09/14/22	FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	0.00	306,850.00	306,850.00			

**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/15/22	09/15/22	HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	0.00	34,100.00	34,100.00			
09/15/22	09/15/22	US TREASURY NOTES DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	100,000,000.00	0.00	62,500.00	62,500.00			
09/15/22	09/15/22	JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	13,500,000.00	0.00	5,850.00	5,850.00			
09/15/22	09/15/22	TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	0.00	4,141.67	4,141.67			
09/15/22	09/15/22	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	1,103,368.05	0.00	1,765.39	1,765.39			
09/15/22	09/15/22	AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	0.00	56,500.00	56,500.00			
09/15/22	09/15/22	JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	14,389,376.30	0.00	2,997.80	2,997.80			
09/15/22	09/15/22	MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	915,308.10	0.00	1,479.75	1,479.75			
09/15/22	09/15/22	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	6,377,477.33	0.00	1,647.52	1,647.52			
09/15/22	09/15/22	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	529,128.66	0.00	784.88	784.88			
09/15/22	09/15/22	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	205,126.00	0.00	439.31	439.31			
09/15/22	09/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	0.00	8,016.68	8,016.68			
09/15/22	09/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	5,705,004.90	0.00	7,891.92	7,891.92			
09/15/22	09/15/22	HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	10,000,000.00	0.00	30,333.33	30,333.33			
09/15/22	09/15/22	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	190,706.38	0.00	351.22	351.22			
09/15/22	09/15/22	TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	0.00	29,300.00	29,300.00			
09/15/22	09/15/22	HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	0.00	5,383.34	5,383.34			

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**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/15/22	09/15/22	JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	10,500,000.00	0.00	59,835.42	59,835.42			
09/15/22	09/15/22	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	8,595,822.48	0.00	2,578.76	2,578.76			
09/15/22	09/15/22	MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	0.00	8,049.99	8,049.99			
09/15/22	09/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	135,956.13	0.00	329.70	329.70			
09/15/22	09/15/22	CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FO2	10,000,000.00	0.00	18,000.00	18,000.00			
09/15/22	09/15/22	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	29,000,000.00	0.00	7,975.00	7,975.00			
09/15/22	09/15/22	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	4,420,505.21	0.00	2,725.98	2,725.98			
09/15/22	09/15/22	JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	6,500,000.00	0.00	10,291.66	10,291.66			
09/15/22	09/15/22	CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	0.00	10,200.00	10,200.00			
09/15/22	09/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	9,913,110.55	0.00	1,156.54	1,156.54			
09/15/22	09/15/22	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	460,695.60	0.00	744.79	744.79			
09/15/22	09/15/22	TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	8,250,000.00	0.00	16,156.25	16,156.25			
09/15/22	09/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	0.00	4,300.00	4,300.00			
09/15/22	09/15/22	HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	4,621,376.80	0.00	654.70	654.70			
09/15/22	09/15/22	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	433,049.35	0.00	689.27	689.27			
09/15/22	09/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	0.00	3,391.67	3,391.67			
09/15/22	09/15/22	HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	8,019,195.67	0.00	1,603.85	1,603.85			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/15/22	09/15/22	TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	6,546,120.03	0.00	1,091.02	1,091.02			
09/15/22	09/15/22	MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	10,918,298.86	0.00	2,001.70	2,001.70			
09/15/22	09/15/22	JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	0.00	15,466.66	15,466.66			
09/15/22	09/15/22	MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	0.00	5,499.99	5,499.99			
09/15/22	09/15/22	TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	0.00	4,356.25	4,356.25			
09/15/22	09/15/22	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	2,008,784.20	0.00	1,841.38	1,841.38			
09/15/22	09/15/22	MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	10,529,292.28	0.00	1,842.62	1,842.62			
09/15/22	09/15/22	JDOT 2022-B A3 DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	0.00	49,139.45	49,139.45			
09/18/22	09/18/22	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	2,438,966.97	0.00	3,719.42	3,719.42			
09/19/22	09/19/22	INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 3.373% 06/17/2024	45906M2B6	10,000,000.00	0.00	58,300.00	58,300.00			
09/19/22	09/19/22	TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 3.264% 06/18/2024	89236TJJ5	20,000,000.00	0.00	109,465.50	109,465.50			
09/20/22	09/20/22	TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	1,222,924.98	0.00	275.16	275.16			
09/20/22	09/20/22	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	0.00	1,462.50	1,462.50			
09/21/22	09/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	180,941.26	0.00	379.98	379.98			
09/21/22	09/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	4,121,997.50	0.00	5,530.35	5,530.35			
09/21/22	09/21/22	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	0.00	5,683.33	5,683.33			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/21/22	09/21/22	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	6,948,808.71	0.00	2,258.36	2,258.36			
09/22/22	09/22/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024	89236TJX4	20,000,000.00	0.00	250,000.00	250,000.00			
09/23/22	09/23/22	FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	0.00	37,500.00	37,500.00			
09/25/22	09/25/22	BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	5,542,500.54	0.00	3,094.56	3,094.56			
09/25/22	09/25/22	BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	7,500,000.00	0.00	2,062.50	2,062.50			
09/25/22	09/25/22	BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,250,000.00	0.00	7,562.50	7,562.50			
09/25/22	09/25/22	BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	10,750,000.00	0.00	22,575.00	22,575.00			
09/25/22	09/25/22	BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	0.00	37,450.00	37,450.00			
09/25/22	09/25/22	BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	3,665,433.75	0.00	580.36	580.36			
09/28/22	09/28/22	INTL BK RECON & DEVELOP NOTES DTD 03/29/2022 2.250% 03/28/2024	45906M3C3	13,000,000.00	0.00	145,470.00	145,470.00			
09/30/22	09/30/22	US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	100,000,000.00	0.00	750,000.00	750,000.00			
09/30/22	09/30/22	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	30,139.76	30,139.76			
09/30/22	09/30/22	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	84,712.33	84,712.33			
09/30/22	09/30/22	US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	0.00	62,500.00	62,500.00			
09/30/22	09/30/22	STONECASTLE FICA	FICAMF003	0.00	0.00	42,876.72	42,876.72			
09/30/22	09/30/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	1,916.18	1,916.18			
09/30/22	09/30/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	1,557.94	1,557.94			
09/30/22	09/30/22	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	20,144.16	20,144.16			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
09/30/22	09/30/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	346,800.73	346,800.73			
09/30/22	09/30/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	1,078,383.05	1,078,383.05			

<b>Transaction Type Sub-Total</b>				<b>2,008,216,659.46</b>	<b>0.00</b>	<b>7,826,327.48</b>	<b>7,826,327.48</b>			
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<b>MATURITY</b>										
09/01/22	09/01/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 08/31/2022 2.300% 09/01/2022	22536AF58	420,000,000.00	420,000,000.00	26,833.33	420,026,833.33	0.00	0.00	
09/01/22	09/01/22	SWEDBANK NY CERT DEPOS DTD 03/02/2022 0.870% 09/01/2022	87019WAC9	50,000,000.00	50,000,000.00	221,125.00	50,221,125.00	0.00	0.00	
09/01/22	09/01/22	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 09/01/2022	89233HJ13	50,000,000.00	50,000,000.00	0.00	50,000,000.00	126,555.56	0.00	
09/01/22	09/01/22	BANK OF MONTREAL CHICAGO COMM PAPER DTD 09/01/2021 0.000% 09/01/2022	06366HJ16	50,000,000.00	50,000,000.00	0.00	50,000,000.00	151,472.22	0.00	
09/01/22	09/01/22	CANTOR FITZGERALD REPO AGRMT DTD 08/31/2022 2.250% 09/01/2022	RE1364497	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
09/02/22	09/02/22	NATIXIS NY BRANCH COMM PAPER DTD 12/06/2021 0.000% 09/02/2022	63873KJ24	25,000,000.00	25,000,000.00	0.00	25,000,000.00	133,125.00	0.00	
09/02/22	09/02/22	CANTOR FITZGERALD REPO AGRMT DTD 09/01/2022 2.250% 09/02/2022	RE1364505	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
09/02/22	09/02/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/01/2022 2.300% 09/02/2022	22536AF74	413,000,000.00	413,000,000.00	26,386.11	413,026,386.11	0.00	0.00	
09/06/22	09/06/22	CANTOR FITZGERALD REPO AGRMT DTD 09/02/2022 2.250% 09/06/2022	RE1364513	50,000,000.00	50,000,000.00	12,500.00	50,012,500.00	0.00	0.00	
09/06/22	09/06/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/02/2022 2.300% 09/06/2022	22536AF90	405,000,000.00	405,000,000.00	103,500.00	405,103,500.00	0.00	0.00	
09/06/22	09/06/22	FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	75,000,000.00	515,625.00	75,515,625.00	261,000.00	0.00	
09/07/22	09/07/22	ING (US) FUNDING LLC COMM PAPER DTD 09/07/2021 0.000% 09/07/2022	4497W1J72	50,000,000.00	50,000,000.00	0.00	50,000,000.00	156,666.67	0.00	
09/07/22	09/07/22	CANTOR FITZGERALD REPO AGRMT DTD 09/06/2022 2.250% 09/07/2022	RE1364521	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
09/07/22	09/07/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/06/2022 2.300% 09/07/2022	22536AG65	453,000,000.00	453,000,000.00	28,941.72	453,028,941.72	0.00	0.00	
09/08/22	09/08/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/07/2022 2.300% 09/08/2022	22536AH23	435,000,000.00	435,000,000.00	27,791.72	435,027,791.72	0.00	0.00	
09/08/22	09/08/22	CANTOR FITZGERALD REPO AGRMT DTD 09/07/2022 2.250% 09/08/2022	RE1364539	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
09/08/22	09/08/22	NATIXIS NY BRANCH COMM PAPER DTD 04/08/2022 0.000% 09/08/2022	63873KJ81	50,000,000.00	50,000,000.00	0.00	50,000,000.00	293,250.00	0.00	
09/09/22	09/09/22	FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	10,000,000.00	100,000.00	10,100,000.00	(150,500.00)	0.00	
09/09/22	09/09/22	CANTOR FITZGERALD REPO AGRMT DTD 09/08/2022 2.250% 09/09/2022	RE1364547	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
09/09/22	09/09/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/08/2022 2.300% 09/09/2022	22536AH49	400,000,000.00	400,000,000.00	25,555.56	400,025,555.56	0.00	0.00	
09/12/22	09/12/22	CANTOR FITZGERALD REPO AGRMT DTD 09/09/2022 2.250% 09/12/2022	RE1364554	50,000,000.00	50,000,000.00	9,375.00	50,009,375.00	0.00	0.00	
09/12/22	09/12/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/09/2022 2.300% 09/12/2022	22536AH98	390,000,000.00	390,000,000.00	74,750.00	390,074,750.00	0.00	0.00	
09/13/22	09/13/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/12/2022 2.300% 09/13/2022	22536AJ39	370,000,000.00	370,000,000.00	23,638.93	370,023,638.93	0.00	0.00	
09/13/22	09/13/22	CANTOR FITZGERALD REPO AGRMT DTD 09/12/2022 2.250% 09/13/2022	RE1364562	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
09/14/22	09/14/22	NATIXIS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 09/14/2022	63873KJE8	25,000,000.00	25,000,000.00	0.00	25,000,000.00	149,041.67	0.00	
09/14/22	09/14/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/13/2022 2.300% 09/14/2022	22536AJ54	345,000,000.00	345,000,000.00	22,041.67	345,022,041.67	0.00	0.00	
09/14/22	09/14/22	CANTOR FITZGERALD REPO AGRMT DTD 09/13/2022 2.250% 09/14/2022	RE1364570	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
09/14/22	09/14/22	OLD LINE FUNDING LLC COMM PAPER DTD 10/13/2021 0.000% 09/14/2022	67983UJE4	25,000,000.00	25,000,000.00	0.00	25,000,000.00	159,277.78	0.00	
09/15/22	09/15/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/14/2022 2.300% 09/15/2022	22536AJ96	345,000,000.00	345,000,000.00	22,041.67	345,022,041.67	0.00	0.00	
09/15/22	09/15/22	CANTOR FITZGERALD REPO AGRMT DTD 09/14/2022 2.250% 09/15/2022	RE1364588	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	

**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
09/16/22	09/16/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/15/2022 2.300% 09/16/2022	22536AK45	327,000,000.00	327,000,000.00	20,891.67	327,020,891.67	0.00	0.00	
09/16/22	09/16/22	CANTOR FITZGERALD REPO AGRMT DTD 09/15/2022 2.250% 09/16/2022	RE1364596	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
09/19/22	09/19/22	CANTOR FITZGERALD REPO AGRMT DTD 09/16/2022 2.250% 09/19/2022	RE1364604	50,000,000.00	50,000,000.00	9,375.00	50,009,375.00	0.00	0.00	
09/19/22	09/19/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/16/2022 2.290% 09/19/2022	22536AK60	330,000,000.00	330,000,000.00	62,975.00	330,062,975.00	0.00	0.00	
09/20/22	09/20/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/19/2022 2.290% 09/20/2022	22536AL36	335,000,000.00	335,000,000.00	21,309.72	335,021,309.72	0.00	0.00	
09/20/22	09/20/22	CANTOR FITZGERALD REPO AGRMT DTD 09/19/2022 2.250% 09/20/2022	RE1364612	50,000,000.00	50,000,000.00	3,125.00	50,003,125.00	0.00	0.00	
09/21/22	09/21/22	JP MORGAN SECURITIES LLC COMM PAPER DTD 03/21/2022 0.000% 09/21/2022	46640QJM4	50,000,000.00	50,000,000.00	0.00	50,000,000.00	343,125.00	0.00	
09/21/22	09/21/22	CANTOR FITZGERALD REPO AGRMT DTD 09/20/2022 2.240% 09/21/2022	RE1364620	50,000,000.00	50,000,000.00	3,111.11	50,003,111.11	0.00	0.00	
09/21/22	09/21/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/20/2022 2.290% 09/21/2022	22536AL77	310,000,000.00	310,000,000.00	19,719.44	310,019,719.44	0.00	0.00	
09/22/22	09/22/22	CANTOR FITZGERALD REPO AGRMT DTD 09/21/2022 2.230% 09/22/2022	RE1360933	50,000,000.00	50,000,000.00	3,097.22	50,003,097.22	0.00	0.00	
09/22/22	09/22/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/21/2022 2.290% 09/22/2022	22536AM27	320,000,000.00	320,000,000.00	20,355.52	320,020,355.52	0.00	0.00	
09/23/22	09/23/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/22/2022 3.050% 09/23/2022	22536AM76	315,000,000.00	315,000,000.00	26,687.50	315,026,687.50	0.00	0.00	
09/23/22	09/23/22	CANTOR FITZGERALD REPO AGRMT DTD 09/22/2022 2.950% 09/23/2022	RE1360941	50,000,000.00	50,000,000.00	4,097.22	50,004,097.22	0.00	0.00	
09/26/22	09/26/22	CANTOR FITZGERALD REPO AGRMT DTD 09/23/2022 2.950% 09/26/2022	RE1360958	50,000,000.00	50,000,000.00	12,291.67	50,012,291.67	0.00	0.00	
09/26/22	09/26/22	INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 09/26/2018 3.000% 09/26/2022	4581X0DD7	25,000,000.00	25,000,000.00	375,000.00	25,375,000.00	56,000.00	0.00	
09/26/22	09/26/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/23/2022 3.050% 09/26/2022	22536AN75	290,000,000.00	290,000,000.00	73,708.33	290,073,708.33	0.00	0.00	

**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
09/27/22	09/27/22	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 09/21/2022 0.000% 09/27/2022	21687BJT9	160,000,000.00	160,000,000.00	0.00	160,000,000.00	13,555.56	0.00	
09/27/22	09/27/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/26/2022 3.050% 09/27/2022	22536AN83	300,000,000.00	300,000,000.00	25,416.60	300,025,416.60	0.00	0.00	
09/27/22	09/27/22	CANTOR FITZGERALD REPO DTD 09/26/2022 2.950% 09/27/2022	RE1360966	50,000,000.00	50,000,000.00	4,097.22	50,004,097.22	0.00	0.00	
09/28/22	09/28/22	CANTOR FITZGERALD REPO DTD 09/27/2022 2.950% 09/28/2022	RE1360974	50,000,000.00	50,000,000.00	4,097.22	50,004,097.22	0.00	0.00	
09/28/22	09/28/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/27/2022 3.050% 09/28/2022	22536AP32	347,000,000.00	347,000,000.00	29,398.61	347,029,398.61	0.00	0.00	
09/29/22	09/29/22	BNP PARIBUS NY BRANCH COMM PAPER DTD 09/28/2022 0.000% 09/29/2022	09659CJV1	187,000,000.00	187,000,000.00	0.00	187,000,000.00	15,843.06	0.00	
09/29/22	09/29/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/28/2022 3.060% 09/29/2022	22536AP57	300,000,000.00	300,000,000.00	25,500.00	300,025,500.00	0.00	0.00	
09/29/22	09/29/22	CANTOR FITZGERALD REPO DTD 09/28/2022 2.950% 09/29/2022	RE1360990	50,000,000.00	50,000,000.00	4,097.22	50,004,097.22	0.00	0.00	
09/30/22	09/30/22	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 09/29/2022 3.060% 09/30/2022	22536AP73	300,000,000.00	300,000,000.00	25,500.00	300,025,500.00	0.00	0.00	
09/30/22	09/30/22	COOPERATIEVE RABOBANK UA COMM PAPER DTD 09/30/2021 0.000% 09/30/2022	21687BJW2	50,000,000.00	50,000,000.00	0.00	50,000,000.00	284,263.89	0.00	
09/30/22	09/30/22	BNP PARIBAS NY BRANCH COMM PAPER DTD 01/07/2022 0.000% 09/30/2022	09659CJW9	150,000,000.00	150,000,000.00	0.00	150,000,000.00	12,708.33	0.00	
09/30/22	09/30/22	CANTOR FITZGERALD REPO DTD 09/29/2022 2.930% 09/30/2022	RE1361006	50,000,000.00	50,000,000.00	4,069.44	50,004,069.44	0.00	0.00	
09/30/22	09/30/22	TORONTO DOMINION BANK NY CERT DEPOS DTD 03/31/2022 1.400% 09/30/2022	89114WTS4	50,000,000.00	50,000,000.00	355,833.35	50,355,833.35	0.00	0.00	
<b>Transaction Type Sub-Total</b>				<b>9,582,000,000.00</b>	<b>9,582,000,000.00</b>	<b>2,401,984.77</b>	<b>9,584,401,984.77</b>	<b>2,005,384.74</b>	<b>0.00</b>	

**PAYDOWNS**

**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
09/01/22	09/25/22	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	150,764.60	150,764.60	0.00	150,764.60	(707.99)	0.00	
09/01/22	09/25/22	FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	24,662.40	24,662.40	0.00	24,662.40	0.79	0.00	
09/01/22	09/25/22	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	100,843.37	100,843.37	0.00	100,843.37	(494.54)	0.00	
09/01/22	09/25/22	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	37,587.25	37,587.25	0.00	37,587.25	(3,707.34)	0.00	
09/01/22	09/25/22	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	7,403.94	7,403.94	0.00	7,403.94	0.03	0.00	
09/01/22	09/25/22	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	43,218.59	43,218.59	0.00	43,218.59	(211.94)	0.00	
09/01/22	09/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	27,476.50	27,476.50	0.00	27,476.50	62.25	0.00	
09/01/22	09/25/22	FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	15,421.78	15,421.78	0.00	15,421.78	611.20	0.00	
09/01/22	09/25/22	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	7,134.55	7,134.55	0.00	7,134.55	0.03	0.00	
09/01/22	09/25/22	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	802,893.11	802,893.11	0.00	802,893.11	9.64	0.00	
09/01/22	09/25/22	FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	6,777,349.67	6,777,349.67	0.00	6,777,349.67	1,118.26	0.00	
09/15/22	09/15/22	TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	878,605.29	878,605.29	0.00	878,605.29	66.42	0.00	
09/15/22	09/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	779,140.80	779,140.80	0.00	779,140.80	56.25	0.00	
09/15/22	09/15/22	CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FQ2	10,000,000.00	10,000,000.00	0.00	10,000,000.00	(60,156.25)	0.00	
09/15/22	09/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	2,443,782.25	2,443,782.25	0.00	2,443,782.25	44.97	0.00	
09/15/22	09/15/22	MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	2,022,123.13	2,022,123.13	0.00	2,022,123.13	169.45	0.00	
09/15/22	09/15/22	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	206,467.11	206,467.11	0.00	206,467.11	1.71	0.00	

**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
09/15/22	09/15/22	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	713,013.50	713,013.50	0.00	713,013.50	5.49	0.00	
09/15/22	09/15/22	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	202,332.50	202,332.50	0.00	202,332.50	1.66	0.00	
09/15/22	09/15/22	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	420,800.90	420,800.90	0.00	420,800.90	11.28	0.00	
09/15/22	09/15/22	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	180,450.55	180,450.55	0.00	180,450.55	28.78	0.00	
09/15/22	09/15/22	HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	1,457,982.60	1,457,982.60	0.00	1,457,982.60	13.56	0.00	
09/15/22	09/15/22	MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	1,621,752.51	1,621,752.51	0.00	1,621,752.51	161.04	0.00	
09/15/22	09/15/22	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	49,294.75	49,294.75	0.00	49,294.75	10.47	0.00	
09/15/22	09/15/22	HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	1,400,147.24	1,400,147.24	0.00	1,400,147.24	126.99	0.00	
09/15/22	09/15/22	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	206,828.82	206,828.82	0.00	206,828.82	14.93	0.00	
09/15/22	09/15/22	JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	1,404,764.92	1,404,764.92	0.00	1,404,764.92	31.75	0.00	
09/15/22	09/15/22	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	155,159.85	155,159.85	0.00	155,159.85	7.15	0.00	
09/15/22	09/15/22	MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	264,235.93	264,235.93	0.00	264,235.93	36.39	0.00	
09/15/22	09/15/22	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	207,821.05	207,821.05	0.00	207,821.05	12.70	0.00	
09/15/22	09/15/22	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	910,023.12	910,023.12	0.00	910,023.12	52.96	0.00	
09/15/22	09/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	135,956.13	135,956.13	0.00	135,956.13	24.77	0.00	
09/18/22	09/18/22	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	385,115.13	385,115.13	0.00	385,115.13	68.63	0.00	
09/20/22	09/20/22	TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	605,297.16	605,297.16	0.00	605,297.16	77.60	0.00	

**Managed Account Security Transactions & Interest**

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

**SAN BERNARDINO COUNTY - 76990800**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
09/21/22	09/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	484,835.40	484,835.40	0.00	484,835.40	95.03	0.00	
09/21/22	09/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	180,941.26	180,941.26	0.00	180,941.26	6.75	0.00	
09/21/22	09/21/22	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	778,299.85	778,299.85	0.00	778,299.85	20.39	0.00	
09/25/22	09/25/22	BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	760,432.71	760,432.71	0.00	760,432.71	0.46	0.00	
09/25/22	09/25/22	BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	1,141,457.57	1,141,457.57	0.00	1,141,457.57	72.60	0.00	
<b>Transaction Type Sub-Total</b>				<b>37,991,817.79</b>	<b>37,991,817.79</b>	<b>0.00</b>	<b>37,991,817.79</b>	<b>(62,255.68)</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>(314,384,420.85)</b>	<b>9,497,847.27</b>	<b>(304,886,573.58)</b>	<b>1,943,129.06</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>(314,384,420.85)</b>	<b>9,497,847.27</b>	<b>(304,886,573.58)</b>	<b>1,943,129.06</b>	<b>0.00</b>	