



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
February 28, 2021

SAN BERNARDINO COUNTY

Client Management Team

Kenneth Schiebel, CFA

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Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

Online Access www.pfm.com

Customer Service 1-717-232-2723

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

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

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

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

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

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

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

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

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

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

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

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

Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

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

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

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

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month. **YTM at Cost** The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

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

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

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



Account Statement

For the Month Ending **February 28, 2021**

Consolidated Summary Statement

SAN BERNARDINO COUNTY

Portfolio Summary		
Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	9,623,237.01	9,011,835,810.34
Cash Balance	0.00	218,536,216.95
Total	\$9,623,237.01	\$9,230,372,027.29

Investment Allocation		
Investment Type	Closing Market Value	Percent
Asset-Backed Security	156,686,081.04	1.70
Bank Note	60,703,016.00	0.66
Certificate of Deposit	1,685,099,416.84	18.26
Commercial Paper	1,633,236,366.00	17.69
Corporate Note	178,330,985.80	1.93
Federal Agency Collateralized Mortgage Obligatio	125,000,913.46	1.35
Federal Agency Bond / Note	2,893,519,221.20	31.35
Federally Insured Cash Account	25,000,000.00	0.27
Joint Powers Authority	375,000,000.00	4.06
Money Market Mutual Fund	2,000,000.00	0.02
NOW Account	200,000,000.00	2.17
Supra-National Agency Bond / Note	279,865,265.00	3.03
U.S. Treasury Bond / Note	1,397,394,545.00	15.14
Cash Balance	218,536,216.95	2.37
Total	\$9,230,372,027.29	100.00%



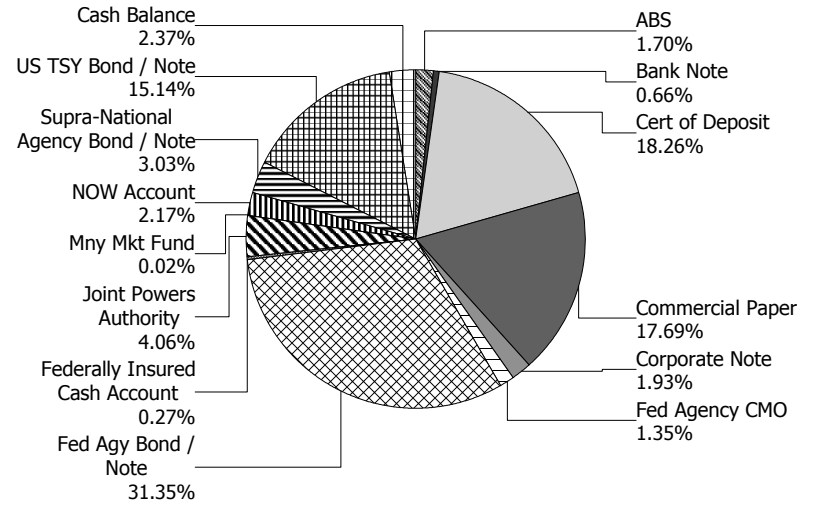
Consolidated Summary Statement

SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Sector Allocation

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,298,898,153.75	14.08
31 to 60 days	265,299,960.00	2.87
61 to 90 days	850,342,123.60	9.21
91 to 180 days	1,874,199,648.39	20.30
181 days to 1 year	878,322,874.38	9.52
1 to 2 years	941,486,758.83	10.20
2 to 3 years	1,574,565,819.58	17.06
3 to 4 years	1,126,220,823.14	12.20
4 to 5 years	421,035,865.62	4.56
Over 5 years	0.00	0.00
Total	\$9,230,372,027.29	100.00%
Weighted Average Days to Maturity	496	





Managed Account Summary Statement

For the Month Ending **February 28, 2021**

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value	\$9,408,760,906.76
Maturities/Calls	(2,900,378,172.94)
Principal Dispositions	0.00
Principal Acquisitions	2,464,819,299.19
Unsettled Trades	54,023,437.50
Change in Current Value	(15,389,660.17)
Closing Market Value	\$9,011,835,810.34

Cash Transactions Summary - Managed Account

Maturities/Calls	2,895,393,361.11
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	4,871,796.54
Principal Payments	8,378,172.94
Security Purchases	(2,564,791,642.52)
Net Cash Contribution	(343,851,688.07)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	8,265,157.65
Less Purchased Interest Related to Interest/Coupons	(38,260.00)
Plus Net Realized Gains/Losses	1,396,339.36
Total Cash Basis Earnings	\$9,623,237.01

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	8,916,854,724.02
Ending Accrued Interest	17,858,676.80
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	2,903,771,534.05
Plus Coupons/Dividends Received	4,871,796.54
Less Cost of New Purchases	(2,518,880,996.69)
Less Beginning Amortized Value of Securities	(9,298,108,727.83)
Less Beginning Accrued Interest	(21,138,459.97)
Total Accrual Basis Earnings	\$5,228,546.92



Portfolio Summary and Statistics

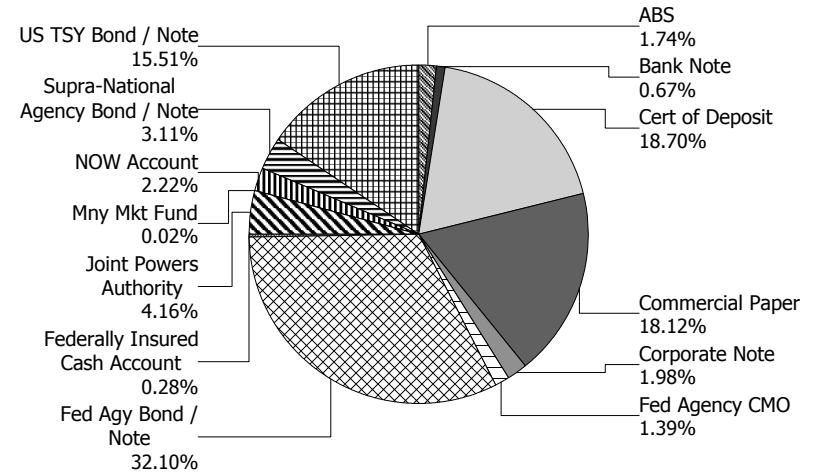
For the Month Ending **February 28, 2021**

SAN BERNARDINO COUNTY - 76990800

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,350,000,000.00	1,397,394,545.00	15.51
Supra-National Agency Bond / Note	275,000,000.00	279,865,265.00	3.11
NOW Account	200,000,000.00	200,000,000.00	2.22
Money Market Mutual Fund	2,000,000.00	2,000,000.00	0.02
Joint Powers Authority	375,000,000.00	375,000,000.00	4.16
Federally Insured Cash Account	25,000,000.00	25,000,000.00	0.28
Federal Agency Collateralized Mortgage Obligation	117,886,313.37	125,000,913.46	1.39
Federal Agency Bond / Note	2,853,235,000.00	2,893,519,221.20	32.10
Corporate Note	176,540,000.00	178,330,985.80	1.98
Commercial Paper	1,634,000,000.00	1,633,236,366.00	18.12
Certificate of Deposit	1,685,000,000.00	1,685,099,416.84	18.70
Bank Note	60,000,000.00	60,703,016.00	0.67
Asset-Backed Security	154,496,634.49	156,686,081.04	1.74
Managed Account Sub-Total	8,908,157,947.86	9,011,835,810.34	100.00%
Accrued Interest		17,858,676.80	
Total Portfolio	8,908,157,947.86	9,029,694,487.14	
Unsettled Trades	50,000,000.00	53,769,000.00	

Sector Allocation



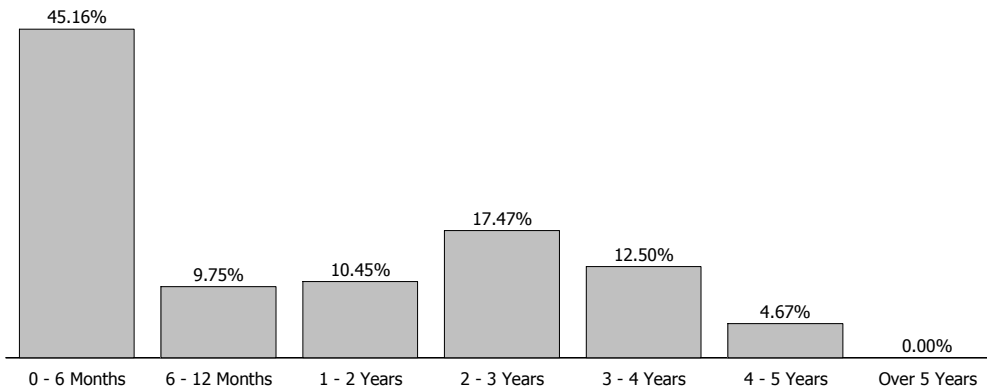


Portfolio Summary and Statistics

For the Month Ending **February 28, 2021**

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	0.93%
Yield to Maturity at Market	0.25%
Weighted Average Days to Maturity	508



Managed Account Issuer Summary

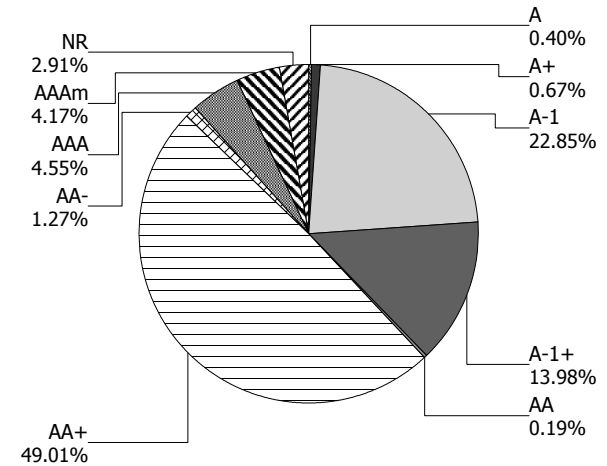
For the Month Ending February 28, 2021

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	5,118,715.00	0.06
BANK OF AMERICA CO	60,032,323.80	0.67
BANK OF MONTREAL	200,007,388.80	2.22
BANK OF NOVA SCOTIA	250,058,268.45	2.77
BANK OF THE WEST	200,000,000.00	2.22
BNP PARIBAS	179,969,235.00	2.00
CAMP	375,000,000.00	4.16
CHASE ISSURANCE	18,486,102.60	0.21
CHEVRON CORPORATION	74,461,924.00	0.83
CREDIT AGRICOLE SA	178,965,981.00	1.99
DEERE & COMPANY	31,343,963.00	0.35
EXXON MOBIL CORP	67,273,679.00	0.75
FAIRWAY FINANCE COMPANY LLC	99,921,600.00	1.11
FANNIE MAE	971,079,250.00	10.77
FEDERAL FARM CREDIT BANKS	609,762,361.54	6.77
FEDERAL HOME LOAN BANKS	499,972,052.86	5.55
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	937,706,470.26	10.41
HONDA AUTO RECEIVABLES	45,420,108.20	0.50
HYUNDAI AUTO RECEIVABLES	4,426,515.05	0.05
INTER-AMERICAN DEVELOPMENT BANK	123,122,160.00	1.37
INTL BANK OF RECONSTRUCTION AND DEV	156,743,105.00	1.74
JOHN DEERE OWNER TRUST	13,727,403.51	0.15
JP MORGAN CHASE & CO	249,811,200.00	2.77
MERCEDES-BENZ AUTO LEASE TRUST	9,284,310.82	0.10
MERCEDES-BENZ AUTO RECEIVABLES	8,406,658.51	0.09
MICROSOFT CORP	9,854,252.80	0.11
NATIXIS NY BRANCH	249,906,800.00	2.77
NORDEA BANK ABP	250,028,409.45	2.77
RABOBANK NEDERLAND	249,895,475.00	2.77
ROYAL BANK OF CANADA	299,995,878.35	3.33

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **February 28, 2021**

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
STARBIRD FUNDING CORP	99,970,500.00	1.11
STONECASTLE FICA	25,000,000.00	0.28
SVENSKA HANDELSBANKEN AB	250,026,676.65	2.77
SWEDBANK AB	249,971,553.45	2.77
THE BANK OF NEW YORK MELLON CORPORATION	5,146,555.00	0.06
TORONTO-DOMINION BANK	135,013,004.89	1.50
TOYOTA MOTOR CORP	307,211,780.35	3.41
UNITED STATES TREASURY	1,397,394,545.00	15.50
US BANCORP	72,987,568.00	0.81
WAL-MART STORES INC	17,156,655.00	0.19
WELLS FARGO & COMPANY	20,175,380.00	0.22
Total	\$9,011,835,810.34	100.00%



Managed Account Detail of Securities Held

For the Month Ending **February 28, 2021**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,334,960.94	2.00	85,937.50	24,962,688.93	25,082,030.00
US TREASURY NOTES DTD 05/31/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	AA+	Aaa	12/02/16	12/05/16	50,447,265.63	1.79	250,000.00	50,024,848.09	50,242,190.00
US TREASURY NOTES DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	AA+	Aaa	04/29/19	04/30/19	99,925,781.25	2.28	180,248.62	99,986,292.53	100,921,880.00
US TREASURY NOTES DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,198,242.19	2.00	117,445.05	24,878,018.28	25,152,345.00
US TREASURY NOTES DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,734,375.00	2.10	117,187.50	24,959,677.98	25,335,937.50
US TREASURY NOTES DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	AA+	Aaa	02/15/17	02/16/17	48,779,296.88	2.02	60,082.87	49,773,394.34	50,640,625.00
US TREASURY NOTES DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,823,242.19	2.05	1,273.78	24,958,517.19	25,441,405.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	100,000,000.00	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	150,207.18	99,454,318.58	102,468,750.00
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	156,681.63	24,911,585.75	25,726,562.50
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	203,125.00	49,272,380.96	51,617,190.00
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	56,975.14	24,808,218.15	25,687,500.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	113,950.28	48,968,160.78	51,375,000.00
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	217,541.44	50,349,861.11	52,859,375.00
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	227,900.55	97,803,332.01	102,750,000.00



Managed Account Detail of Securities Held

For the Month Ending **February 28, 2021**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	100,138.12	97,923,254.26	102,531,250.00
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	3,736.41	98,057,897.59	102,921,880.00
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	366,022.10	51,430,798.28	53,492,190.00
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	366,022.10	51,177,818.50	53,492,190.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	165,745.86	50,620,550.15	52,718,750.00
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	165,745.86	50,727,182.96	52,718,750.00
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	165,745.86	50,669,741.50	52,718,750.00
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	145,027.62	50,127,285.70	52,296,875.00
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	85,117.40	51,048,611.11	52,968,750.00
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	38,674.03	50,442,526.92	52,945,310.00
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	311,118.78	50,859,304.08	53,289,060.00
Security Type Sub-Total		1,350,000,000.00					1,341,556,640.69	1.99	3,851,650.68	1,348,196,265.73	1,397,394,545.00

Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	50,000,000.00	AAA	Aaa	04/12/18	04/19/18	49,890,000.00	2.70	481,250.00	49,995,082.12	50,161,350.00



Managed Account Detail of Securities Held

For the Month Ending **February 28, 2021**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note												
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021		459058GH0	50,000,000.00	AAA	Aaa	07/18/18	07/25/18	49,883,000.00	2.83	145,138.89	49,984,599.63	50,506,550.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 12/13/2017 2.126% 12/13/2021		459058GF4	20,000,000.00	AAA	Aaa	12/12/17	12/13/17	19,955,000.00	2.19	92,126.67	19,991,160.16	20,307,800.00
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 01/26/2017 2.000% 01/26/2022		459058FY4	50,000,000.00	AAA	Aaa	02/04/21	02/08/21	50,897,300.00	0.14	97,222.22	50,843,767.90	50,821,950.00
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 09/26/2018 3.000% 09/26/2022		4581X0DD7	25,000,000.00	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	322,916.67	24,977,998.63	26,100,425.00
INTER-AMERICAN DEVEL BK CORPORATE 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	26,944.44	19,995,079.82	20,131,060.00
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	306,250.00	25,274,161.64	26,729,325.00
INTL BK RECON & DEVELOP CORPORATE 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	16,840.28	24,951,011.42	24,983,025.00
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 0.410% 06/17/2024		45906M2B6	10,000,000.00	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	9,316.67	10,000,000.00	10,123,780.00
Security Type Sub-Total			275,000,000.00					275,988,750.00	1.79	1,498,005.84	276,012,861.32	279,865,265.00
NOW Account												
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	75,000,000.00	NR	NR	03/26/20	03/26/20	75,000,000.00	0.10	0.00	75,000,000.00	75,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	125,000,000.00	NR	NR	08/30/19	08/30/19	125,000,000.00	0.10	0.00	125,000,000.00	125,000,000.00



Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		200,000,000.00					200,000,000.00	0.10	0.00	200,000,000.00	200,000,000.00
Money Market Mutual Fund											
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	AAAm	NR	08/31/20	08/31/20	1,000,000.00	0.01	0.00	1,000,000.00	1,000,000.00
FIDELITY GOV'T MM FUND 2642	31607A703	1,000,000.00	AAA	AAA	12/11/20	12/11/20	1,000,000.00	0.01	0.00	1,000,000.00	1,000,000.00
Security Type Sub-Total		2,000,000.00					2,000,000.00	0.01	0.00	2,000,000.00	2,000,000.00
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	18,000,000.00	AAAm	NR	05/21/20	05/21/20	18,000,000.00	0.09	0.00	18,000,000.00	18,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	36,000,000.00	AAAm	NR	10/17/19	10/17/19	36,000,000.00	0.09	0.00	36,000,000.00	36,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	46,000,000.00	AAAm	NR	10/21/19	10/21/19	46,000,000.00	0.09	0.00	46,000,000.00	46,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	75,000,000.00	AAAm	NR	06/30/20	06/30/20	75,000,000.00	0.09	0.00	75,000,000.00	75,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	200,000,000.00	AAAm	NR	08/30/19	08/30/19	200,000,000.00	0.09	0.00	200,000,000.00	200,000,000.00
Security Type Sub-Total		375,000,000.00					375,000,000.00	0.09	0.00	375,000,000.00	375,000,000.00
Federally Insured Cash Account											
STONECASTLE FICA	FICAMF003	25,000,000.00	NR	NR	08/30/19	08/30/19	25,000,000.00	0.05	0.00	25,000,000.00	25,000,000.00
Security Type Sub-Total		25,000,000.00					25,000,000.00	0.05	0.00	25,000,000.00	25,000,000.00
Federal Agency Collateralized Mortgage Obligation											
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	2,962,160.14	2,961,840.00
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	0.00	54,023,437.50	53,769,000.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation												
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	17,935,559.98	17,830,065.00
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	25,000,000.00	AA+	Aaa	12/14/20	12/17/20	27,465,820.31	0.55	62,979.17	27,342,195.17	27,100,500.00
FHMS KJ32 A1	DTD 11/01/2020 0.516% 06/25/2025	3137F72U8	2,587,873.83	AA+	Aaa	11/19/20	11/30/20	2,587,863.48	0.52	1,112.79	2,587,864.04	2,570,302.17
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,499,531.86	AA+	Aaa	01/13/21	01/22/21	1,506,885.57	0.57	837.24	1,506,725.34	1,506,885.57
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,498,907.68	AA+	Aaa	01/13/21	01/22/21	3,516,066.32	0.57	1,953.56	3,515,692.45	3,516,066.32
FHMS KJ33 A1	DTD 02/01/2021 0.440% 12/25/2025	3137F9ZD6	12,000,000.00	AA+	Aaa	02/17/21	02/26/21	11,999,616.00	0.44	4,400.00	11,999,616.65	11,727,470.40
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	4,000,000.00	AA+	Aaa	02/10/21	02/19/21	4,018,784.00	0.57	2,233.33	4,018,678.29	4,018,784.00
Security Type Sub-Total			117,886,313.37					126,066,723.18	0.58	123,776.09	125,891,929.56	125,000,913.46
Federal Agency Bond / Note												
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	50,000,000.00	AA+	Aaa	04/12/18	04/13/18	49,925,500.00	2.55	479,166.67	49,997,077.10	50,143,000.00
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	25,000,000.00	AA+	Aaa	11/26/18	11/27/18	24,955,750.00	2.95	189,670.14	24,995,822.72	25,165,925.00
FEDERAL FARM CREDIT BANK NOTES	DTD 11/26/2018 2.875% 05/26/2021	3133EJW70	50,000,000.00	AA+	Aaa	11/20/18	11/26/18	49,966,000.00	2.90	379,340.28	49,996,793.86	50,331,850.00
FANNIE MAE NOTES	DTD 06/25/2018 2.750% 06/22/2021	3135G0U35	75,000,000.00	AA+	Aaa	06/22/18	06/25/18	74,982,750.00	2.76	395,312.50	74,998,216.61	75,621,150.00
FHLB NOTES	DTD 03/05/2012 2.375% 09/10/2021	313378JP7	20,000,000.00	AA+	Aaa	08/29/19	08/30/19	20,321,600.00	1.57	225,625.00	20,083,650.67	20,240,480.00
FEDERAL HOME LOAN BANKS NOTES	DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	50,000,000.00	AA+	Aaa	10/11/18	10/12/18	49,967,500.00	3.02	579,166.67	49,993,328.01	50,894,700.00



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 11/08/2019 1.625% 11/19/2021	3130AHJY0	30,000,000.00	AA+	Aaa	11/07/19	11/08/19	29,948,700.00	1.71	138,125.00	29,981,816.85	30,331,200.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/20/2019 1.625% 12/20/2021	3130AHSR5	22,500,000.00	AA+	Aaa	12/19/19	12/20/19	22,475,700.00	1.68	72,109.38	22,490,226.81	22,776,412.50
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	60,000,000.00	AA+	Aaa	01/09/19	01/11/19	59,956,800.00	2.65	218,750.00	59,987,544.53	61,301,700.00
FEDERAL FARM CREDIT BANK NOTES DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	AA+	Aaa	01/16/19	01/18/19	49,957,500.00	2.63	155,277.78	49,987,474.91	51,098,250.00
FANNIE MAE NOTES DTD 04/12/2019 2.250% 04/12/2022	3135G0V59	75,000,000.00	AA+	Aaa	04/11/19	04/12/19	74,754,000.00	2.36	651,562.50	74,908,647.81	76,790,400.00
FEDERAL FARM CREDIT BANK NOTES DTD 05/06/2020 0.250% 05/06/2022	3133ELYR9	100,000,000.00	AA+	Aaa	04/30/20	05/06/20	99,873,000.00	0.31	79,861.11	99,925,017.81	100,159,200.00
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379Q69	25,000,000.00	AA+	Aaa	07/15/19	07/16/19	25,156,500.00	1.90	119,531.25	25,068,800.94	25,640,025.00
FFCB NOTES DTD 12/16/2019 1.630% 06/15/2022	3133ELDK7	40,000,000.00	AA+	Aaa	12/04/19	12/16/19	39,997,880.80	1.63	137,644.44	39,998,905.54	40,780,240.00
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	25,000,000.00	AA+	Aaa	07/21/20	07/23/20	24,943,500.00	0.24	3,125.00	24,960,558.06	25,000,000.00
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	501,302.08	74,868,071.17	76,406,025.00
FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	AA+	Aaa	08/28/19	08/29/19	10,150,500.00	1.49	95,555.56	10,075,725.84	10,283,510.00
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	28,666.67	63,930,585.02	63,979,072.00
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	25,520.83	74,875,980.82	74,961,225.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	10,000,000.00	AA+	Aaa	01/23/20	01/24/20	9,995,000.00	1.66	16,855.56	9,996,833.94	10,134,620.00



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Federal Agency Bond / Note											
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	33,711.11	19,993,667.88	20,269,240.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	33,711.11	19,993,667.88	20,269,240.00
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	972.22	9,994,599.45	9,990,410.00
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	3,888.89	39,978,397.81	39,961,640.00
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	26,736.11	49,939,509.16	51,174,150.00
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	130,625.00	10,020,736.70	10,520,280.00
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	50,000,000.00	AA+	Aaa	04/17/20	04/20/20	49,875,000.00	0.46	68,229.17	49,910,958.90	50,202,450.00
FREDDIE MAC NOTES (CALLABLE) DTD 05/04/2020 0.450% 05/04/2023	3134GVRD2	50,000,000.00	AA+	Aaa	05/01/20	05/04/20	50,000,000.00	0.45	73,125.00	50,000,000.00	50,032,300.00
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	120,833.33	99,969,451.05	100,412,700.00
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	100,000,000.00	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	68,750.00	99,776,792.69	100,144,200.00
FFCB FLOATING NOTES DTD 06/09/2020 0.340% 06/09/2023	3133ELH72	45,000,000.00	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	39,312.50	45,000,000.00	45,245,160.00
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	10,381.94	22,948,050.67	23,029,256.00
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	17,708.33	49,915,472.60	50,090,050.00



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Federal Agency Bond / Note											
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	7,555.56	10,029,185.06	10,346,510.00
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	2,187.50	44,962,126.23	45,074,115.00
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	39,333.33	31,991,150.35	32,029,376.00
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	30,000.00	63,790,929.24	63,801,792.00
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	60,416.66	74,939,644.16	74,973,075.00
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	33,333.33	49,947,988.15	49,981,650.00
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	37,458.33	61,943,496.77	61,943,084.00
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	180,555.56	99,781,452.55	106,397,600.00
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	62,500.00	49,895,294.41	53,223,000.00
FFCB (CALLABLE) NOTES DTD 03/12/2020 1.050% 03/12/2024	3133ELSL9	30,995,000.00	AA+	Aaa	03/06/20	03/12/20	30,995,000.00	1.05	152,779.52	30,995,000.00	31,004,081.54
FFCB (CALLABLE) NOTES DTD 03/12/2020 1.050% 03/12/2024	3133ELSL9	50,000,000.00	AA+	Aaa	03/06/20	03/12/20	50,000,000.00	1.05	246,458.33	50,000,000.00	50,014,650.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 04/22/2020 0.800% 04/22/2024	3133ELXC3	10,000,000.00	AA+	Aaa	04/16/20	04/22/20	10,000,000.00	0.80	28,666.67	10,000,000.00	10,010,040.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 04/22/2020 0.800% 04/22/2024	3133ELXC3	10,000,000.00	AA+	Aaa	04/16/20	04/22/20	10,000,000.00	0.80	28,666.67	10,000,000.00	10,010,040.00



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Federal Agency Bond / Note											
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 04/22/2020 0.800% 04/22/2024	3133ELXC3	10,000,000.00	AA+	Aaa	04/16/20	04/22/20	10,000,000.00	0.80	28,666.67	10,000,000.00	10,010,040.00
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	48,291.67	25,000,000.00	25,085,950.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.560% 05/20/2024	3134GVTN8	25,000,000.00	AA+	Aaa	05/12/20	05/20/20	24,990,000.00	0.57	39,277.78	24,991,950.72	25,025,750.00
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	35,770.83	25,000,000.00	25,062,450.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.590% 05/20/2024	3134GVXD5	25,000,000.00	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.59	41,381.94	25,000,000.00	25,027,400.00
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	35,069.44	25,000,000.00	25,060,125.00
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	71,701.39	24,853,318.13	26,154,000.00
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	335,416.67	26,032,141.52	27,134,850.00
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	335,416.67	26,020,868.74	27,134,850.00
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	153,472.22	24,968,968.75	26,084,700.00
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	59,583.33	10,388,619.23	10,843,410.00
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	148,958.33	26,043,467.85	27,108,525.00
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	148,958.33	25,970,361.04	27,108,525.00
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	182,812.50	74,815,315.79	78,164,025.00



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Federal Agency Bond / Note											
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	39,583.33	49,969,537.53	51,918,250.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	284,688.61	26,466,426.57	27,723,193.36
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	111,979.17	49,914,561.95	50,139,300.00
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	55,902.78	25,000,000.00	25,062,125.00
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	51,388.89	49,910,969.57	49,731,650.00
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	18,750.00	44,803,052.47	44,452,215.00
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	3,125.00	49,789,861.84	49,378,450.00
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	54,420.97	19,900,000.00	19,783,823.80
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	24,791.67	13,961,948.32	13,855,870.00
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	32,500.00	19,944,981.69	19,729,320.00
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	68,125.00	44,848,543.00	44,551,350.00
Security Type Sub-Total		2,853,235,000.00					2,856,263,910.20	1.17	8,440,097.78	2,855,433,545.44	2,893,519,221.20
Corporate Note											
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	5,000,000.00	AA-	Aa1	11/26/18	11/28/18	4,887,350.00	3.26	55,550.00	5,000,000.00	5,000,000.00



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Corporate Note											
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	9,240,000.00	AA-	Aa1	03/09/20	03/11/20	9,255,153.60	2.05	102,656.40	9,240,000.00	9,240,000.00
3M COMPANY BONDS (CALLED, OMD 03/01/22) DTD 02/22/2019 2.750% 03/25/2021	88579YBF7	5,000,000.00	A+	A1	02/12/19	02/22/19	4,997,650.00	2.77	68,750.00	4,999,925.98	5,118,715.00
JOHN DEERE CAPITAL CORP CORP NOTES DTD 06/07/2019 2.300% 06/07/2021	24422EUV9	10,000,000.00	A	A2	06/04/19	06/07/19	9,993,200.00	2.34	53,666.67	9,999,088.37	10,049,990.00
WAL-MART STORES INC CORP NOTES DTD 06/27/2018 3.125% 06/23/2021	931142EJ8	7,000,000.00	AA	Aa2	06/20/18	06/27/18	6,999,650.00	3.13	41,319.44	6,999,963.46	7,064,505.00
WAL-MART STORES INC CORP NOTES DTD 06/27/2018 3.125% 06/23/2021	931142EJ8	10,000,000.00	AA	Aa2	06/21/18	06/27/18	10,011,800.00	3.08	59,027.78	10,001,231.87	10,092,150.00
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	9,800,000.00	AAA	Aaa	05/14/19	05/16/19	9,607,724.00	2.46	9,704.72	9,762,252.56	9,854,252.80
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 10/07/2019 1.800% 10/07/2021	89236TGJ8	15,000,000.00	A+	A1	10/02/19	10/07/19	14,998,200.00	1.81	108,000.00	14,999,458.28	15,149,730.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 03/18/2019 2.850% 02/18/2022	89236TFU4	10,000,000.00	A+	A1	03/13/19	03/18/19	10,000,000.00	2.85	129,041.67	10,000,000.00	10,010,070.00
JOHN DEERE CAPITAL CORP DTD 03/07/2019 2.950% 04/01/2022	24422EUT4	5,000,000.00	A	A2	03/04/19	03/07/19	4,997,600.00	2.97	61,458.33	4,999,152.19	5,143,640.00
TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022	89236TFX8	10,000,000.00	A+	A1	04/09/19	04/12/19	9,993,700.00	2.67	102,319.44	9,997,660.49	10,263,110.00
US BANK NA CINCINNATI FLOATING CORP NOT DTD 05/23/2019 0.615% 05/23/2022	90331HPD9	10,000,000.00	AA-	A1	05/13/20	05/15/20	9,933,800.00	2.46	1,025.42	9,959,813.55	10,050,440.00
US BANK NA CINCINNATI FLOATING CORP NOT DTD 05/23/2019 0.615% 05/23/2022	90331HPD9	10,000,000.00	AA-	A1	05/14/20	05/18/20	9,932,700.00	2.47	1,025.42	9,958,979.05	10,050,440.00



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Corporate Note											
JOHN DEERE CAPITAL CORP CORP NOTES DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	5,000,000.00	A	A2	09/10/19	09/12/19	4,993,550.00	2.00	21,125.00	4,996,990.00	5,106,400.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022	24422EVG1	5,000,000.00	A	A2	06/01/20	06/04/20	4,998,950.00	0.56	4,277.78	4,999,322.54	5,013,705.00
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022	166756AF3	14,500,000.00	AA-	Aa2	08/10/20	08/12/20	14,500,000.00	0.33	2,548.38	14,500,000.00	14,489,154.00
EXXON MOBIL CORPORATION DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	3,000,000.00	AA-	Aa1	08/13/19	08/16/19	3,000,000.00	1.90	2,377.50	3,000,000.00	3,073,929.00
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	33,800.00	11,993,926.96	12,359,052.00
BANK OF NY MELLON CORP NOTES 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	8,736.11	5,050,177.06	5,146,555.00
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	3,266.67	2,998,129.88	3,023,901.00
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	2,366.67	10,000,000.00	10,024,920.00
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	4,733.33	2,996,974.05	3,006,327.00
Security Type Sub-Total		176,540,000.00					176,157,357.60	2.02	876,776.73	176,453,046.29	178,330,985.80
Commercial Paper											
BNP PARIBAS NY BRANCH COMM PAPER DTD 10/20/2020 0.000% 03/01/2021	09659BQ11	30,000,000.00	A-1	P-1	10/27/20	10/27/20	29,979,166.80	0.20	0.00	30,000,000.00	29,999,760.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 12/21/2020 0.000% 03/01/2021	22533TO17	129,000,000.00	A-1	P-1	02/26/21	02/26/21	128,999,355.00	0.06	0.00	129,000,000.00	128,998,581.00



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Commercial Paper											
BNP PARIBAS NY BRANCH COMM PAPER DTD 10/27/2020 0.000% 03/02/2021	09659BQ29	25,000,000.00	A-1	P-1	10/27/20	10/27/20	24,982,500.00	0.20	0.00	24,999,861.11	24,999,725.00
COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/06/2020 0.000% 03/05/2021	21687AQ55	50,000,000.00	A-1	P-1	10/21/20	10/21/20	49,964,375.00	0.19	0.00	49,998,944.44	49,998,900.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 09/10/2020 0.000% 03/10/2021	09659BOA1	50,000,000.00	A-1	P-1	09/09/20	09/10/20	49,947,208.33	0.21	0.00	49,997,375.00	49,998,250.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 10/27/2020 0.000% 03/11/2021	09659BOB9	25,000,000.00	A-1	P-1	10/27/20	10/27/20	24,981,250.00	0.20	0.00	24,998,611.11	24,999,050.00
NATIXIS NY BRANCH COMM PAPER DTD 12/08/2020 0.000% 03/31/2021	63873JOX1	50,000,000.00	A-1	P-1	12/08/20	12/09/20	49,967,333.33	0.21	0.00	49,991,250.00	49,993,550.00
STARBIRD FUNDING CORP COMM PAPER DTD 12/15/2020 0.000% 04/19/2021	85520LRK3	50,000,000.00	A-1	P-1	12/15/20	12/15/20	49,956,597.22	0.25	0.00	49,982,986.11	49,985,550.00
STARBIRD FUNDING CORP COMM PAPER DTD 12/09/2020 0.000% 04/21/2021	85520LRM9	50,000,000.00	A-1	P-1	12/09/20	12/10/20	49,961,500.00	0.21	0.00	49,985,125.00	49,984,950.00
NATIXIS NY BRANCH COMM PAPER DTD 08/20/2020 0.000% 04/30/2021	63873JRW2	50,000,000.00	A-1	P-1	12/02/20	12/03/20	49,952,722.22	0.23	0.00	49,980,833.33	49,986,800.00
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/02/2020 0.000% 05/03/2021	21687AS38	50,000,000.00	A-1	P-1	11/02/20	11/02/20	49,949,444.44	0.20	0.00	49,982,500.00	49,987,650.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 11/06/2020 0.000% 05/05/2021	46640PS53	50,000,000.00	A-1	P-1	11/03/20	11/06/20	49,945,000.00	0.22	0.00	49,980,138.89	49,982,050.00
FAIRWAY FINANCE CORP COMM PAPER DTD 12/15/2020 0.000% 05/20/2021	30601VSL6	50,000,000.00	A-1	P-1	12/15/20	12/18/20	49,949,000.00	0.24	0.00	49,973,333.33	49,962,650.00
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 05/20/2021	63873JSL5	50,000,000.00	A-1	P-1	12/21/20	12/22/20	49,958,611.11	0.20	0.00	49,977,777.78	49,981,800.00
NATIXIS NY BRANCH COMM PAPER DTD 12/16/2020 0.000% 05/28/2021	63873JSU5	50,000,000.00	A-1	P-1	12/16/20	12/16/20	49,952,458.33	0.21	0.00	49,974,333.33	49,979,750.00



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Commercial Paper											
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 05/28/2021	89233GSU1	50,000,000.00	A-1+	P-1	12/16/20	12/16/20	49,952,458.33	0.21	0.00	49,974,333.33	49,983,000.00
FAIRWAY FINANCE CORP COMM PAPER DTD 11/30/2020 0.000% 05/28/2021	30601VSU6	50,000,000.00	A-1	P-1	12/17/20	12/18/20	49,946,333.33	0.24	0.00	49,970,666.66	49,958,950.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 05/28/2021	89233GSU1	50,000,000.00	A-1+	P-1	01/05/21	01/05/21	49,964,250.00	0.18	0.00	49,978,000.00	49,983,000.00
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/03/2020 0.000% 06/01/2021	21687AT11	25,000,000.00	A-1	P-1	11/03/20	11/03/20	24,969,375.00	0.21	0.00	24,986,583.33	24,990,325.00
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/03/2020 0.000% 06/02/2021	21687AT29	25,000,000.00	A-1	P-1	11/03/20	11/03/20	24,969,229.17	0.21	0.00	24,986,437.50	24,990,200.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/28/2020 0.000% 06/07/2021	46640PT78	50,000,000.00	A-1	P-1	10/27/20	10/28/20	49,935,250.00	0.21	0.00	49,971,416.67	49,972,050.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 09/17/2020 0.000% 06/14/2021	09659BTE0	25,000,000.00	A-1	P-1	12/07/20	12/08/20	24,971,277.78	0.22	0.00	24,983,958.33	24,987,725.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/28/2020 0.000% 06/30/2021	46640PTW3	50,000,000.00	A-1	P-1	10/27/20	10/28/20	49,925,138.89	0.22	0.00	49,963,027.78	49,964,650.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 10/28/2020 0.000% 06/30/2021	89233GTW6	50,000,000.00	A-1+	P-1	12/10/20	12/10/20	49,941,083.33	0.21	0.00	49,964,708.33	49,974,100.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 12/29/2020 0.000% 07/02/2021	09659BU24	25,000,000.00	A-1	P-1	01/05/21	01/06/21	24,972,958.33	0.22	0.00	24,981,208.33	24,984,725.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/05/2021 0.000% 07/08/2021	46640PU84	50,000,000.00	A-1	P-1	01/05/21	01/06/21	49,944,083.33	0.22	0.00	49,960,583.33	49,961,950.00
NATIXIS NY BRANCH COMM PAPER DTD 12/16/2020 0.000% 07/14/2021	63873JUE8	25,000,000.00	A-1	P-1	01/06/21	01/06/21	24,975,062.50	0.19	0.00	24,982,187.50	24,983,150.00



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Commercial Paper											
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 01/27/2021 0.000% 07/20/2021	89233GUL8	25,000,000.00	A-1+	P-1	01/27/21	01/27/21	24,980,666.67	0.16	0.00	24,984,333.34	24,984,025.00
NATIXIS NY BRANCH COMM PAPER DTD 10/27/2020 0.000% 07/23/2021	63873JUP3	25,000,000.00	A-1	P-1	01/27/21	01/27/21	24,982,791.67	0.14	0.00	24,986,000.00	24,981,750.00
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/27/2021 0.000% 07/23/2021	21687AUP6	50,000,000.00	A-1	P-1	01/27/21	01/27/21	49,960,666.67	0.16	0.00	49,968,000.00	49,965,800.00
CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 07/30/2021	22533TUW4	50,000,000.00	A-1	P-1	01/27/21	01/27/21	49,961,666.67	0.15	0.00	49,968,541.67	49,967,400.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 12/10/2020 0.000% 08/02/2021	89233GV29	50,000,000.00	A-1+	P-1	12/10/20	12/10/20	49,928,194.44	0.22	0.00	49,952,944.44	49,963,850.00
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/29/2021 0.000% 08/02/2021	21687AV26	50,000,000.00	A-1	P-1	01/29/21	02/01/21	49,962,083.33	0.15	0.00	49,967,916.66	49,962,600.00
EXXON MOBIL CORP COMM PAPER DTD 12/18/2020 0.000% 09/01/2021	30229AW13	50,000,000.00	A-1+	P-1	12/18/20	12/22/20	49,919,180.56	0.23	0.00	49,941,222.23	49,959,750.00
CHEVRON CORP COMM PAPER DTD 12/09/2020 0.000% 09/22/2021	16677JWN2	50,000,000.00	A-1+	P-1	02/25/21	02/25/21	49,959,361.11	0.14	0.00	49,960,138.89	49,947,850.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 02/17/2021 0.000% 10/01/2021	46640PX16	50,000,000.00	A-1	P-1	02/17/21	02/18/21	49,950,000.00	0.16	0.00	49,952,444.44	49,930,500.00
Security Type Sub-Total		1,634,000,000.00					1,632,517,632.89	0.19	0.00	1,633,207,722.19	1,633,236,366.00
Certificate of Deposit											
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/02/2020 0.980% 03/01/2021	78012UTC9	50,000,000.00	A-1+	P-1	03/02/20	03/02/20	50,000,000.00	0.98	495,444.44	50,000,000.00	50,003,536.30
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/02/2020 1.000% 03/01/2021	89114NH81	50,000,000.00	A-1+	P-1	03/02/20	03/02/20	50,000,000.00	1.00	505,555.56	50,000,000.00	50,003,619.50



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit												
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2020 0.170% 03/24/2021		65558TS55	50,000,000.00	A-1+	P-1	11/02/20	11/03/20	50,000,000.00	0.17	27,861.11	50,000,000.00	50,001,800.00
ROYAL BANK OF CANADA NY CERT DEPOS DTD 05/20/2020 0.310% 05/03/2021		78012UWD3	50,000,000.00	A-1+	P-1	05/19/20	05/20/20	50,000,000.00	0.31	122,708.33	50,000,000.00	50,011,872.65
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2020 0.200% 05/03/2021		65558TS48	50,000,000.00	A-1+	P-1	11/02/20	11/03/20	50,000,000.00	0.20	32,777.78	50,000,000.00	50,002,750.00
SWEDBANK NY CERT DEPOS DTD 11/24/2020 0.210% 05/07/2021		87019VN78	50,000,000.00	A-1	P-1	11/24/20	11/24/20	50,000,000.00	0.21	28,291.67	50,000,000.00	50,002,906.05
SWEDBANK NY CERT DEPOS DTD 11/30/2020 0.200% 05/10/2021		87019VN86	25,000,000.00	A-1	P-1	11/30/20	11/30/20	25,000,000.00	0.20	12,638.89	25,000,000.00	25,001,009.05
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 05/20/2020 0.380% 05/19/2021		65558TYQ2	50,000,000.00	A-1+	P-1	05/19/20	05/20/20	50,000,000.00	0.38	150,416.67	50,000,000.00	50,022,707.40
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/07/2020 0.220% 05/28/2021		06417MMG7	50,000,000.00	A-1	P-1	12/02/20	12/07/20	50,000,000.00	0.22	25,666.67	50,000,000.00	50,001,250.05
SWEDBANK NY CERT DEPOS DTD 01/05/2021 0.180% 05/28/2021		87019VQ34	50,000,000.00	A-1	P-1	01/05/21	01/05/21	50,000,000.00	0.18	13,750.00	50,000,000.00	49,996,203.40
BANK OF MONTREAL CHICAGO FLOATING CD DTD 06/05/2020 0.281% 06/01/2021		06367BMN6	50,000,000.00	A-1	P-1	06/04/20	06/05/20	50,000,000.00	0.42	39,422.70	50,000,000.00	50,020,200.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/25/2020 0.220% 06/02/2021		06367BRX9	50,000,000.00	A-1	P-1	08/24/20	08/25/20	50,000,000.00	0.22	57,444.44	50,000,000.00	50,001,300.90
ROYAL BANK OF CANADA NY CERT DEPOS DTD 11/24/2020 0.230% 06/16/2021		78012UZO1	50,000,000.00	A-1+	P-1	11/23/20	11/24/20	50,000,000.00	0.23	30,986.11	50,000,000.00	50,003,034.30
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 07/15/2020 0.330% 07/01/2021		86959RHV5	50,000,000.00	A-1+	P-1	07/14/20	07/15/20	50,000,000.00	0.33	104,958.33	50,000,000.00	50,020,742.65
NORDEA BANK AB NEW YORK CERT DEPOS DTD 07/17/2020 0.290% 07/01/2021		65558TC94	50,000,000.00	A-1+	P-1	07/16/20	07/17/20	50,000,000.00	0.29	91,430.56	50,000,000.00	50,013,813.05
ROYAL BANK OF CANADA NY CERT DEPOS DTD 09/29/2020 0.200% 07/01/2021		78012UXY6	50,000,000.00	A-1+	P-1	09/29/20	09/29/20	50,000,000.00	0.20	42,500.00	50,000,000.00	49,998,234.80



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Certificate of Deposit												
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/01/2020 0.225% 07/01/2021		86959RKN9	50,000,000.00	A-1+	P-1	10/01/20	10/01/20	50,001,892.68	0.22	47,187.50	50,000,845.81	50,002,568.55
BANK OF AMERICA NA CERT DEPOS DTD 10/09/2020 0.200% 07/01/2021		06052TM23	50,000,000.00	A-1	P-1	10/08/20	10/09/20	50,000,000.00	0.20	39,722.22	50,000,000.00	49,998,236.80
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 11/24/2020 0.230% 07/01/2021		06417MLZ6	50,000,000.00	A-1	P-1	11/23/20	11/24/20	50,000,000.00	0.23	30,986.11	50,000,000.00	50,003,447.75
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS DTD 07/15/2020 0.350% 07/01/2021		06417MKL8	100,000,000.00	A-1	P-1	07/14/20	07/15/20	100,000,000.00	0.35	222,638.89	100,000,000.00	100,048,415.60
SWEDBANK NY CERT DEPOS DTD 01/06/2021 0.220% 07/07/2021		87019VQ59	25,000,000.00	A-1	P-1	01/05/21	01/06/21	25,000,000.00	0.22	8,250.00	25,000,000.00	25,000,903.05
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 01/27/2021 0.150% 07/28/2021		65558T3J2	50,000,000.00	A-1+	P-1	01/27/21	01/27/21	50,000,000.00	0.15	6,875.00	50,000,000.00	49,987,339.00
TORONTO DOMINION BANK NY CERT DEPOS DTD 07/02/2020 0.430% 08/02/2021		89114NN27	35,000,000.00	A-1+	P-1	10/06/20	10/07/20	35,052,132.50	0.25	101,169.44	35,026,850.85	35,033,458.39
BANK OF MONTREAL CHI FLOATING CERT DEPOS DTD 08/28/2020 0.209% 08/02/2021		06367BSO3	50,000,000.00	A-1	P-1	08/26/20	08/28/20	50,000,000.00	0.25	7,856.19	50,000,000.00	50,009,450.00
ROYAL BANK OF CANADA NY CERT DEPOS DTD 10/01/2020 0.210% 08/02/2021		78012UYE9	50,000,000.00	A-1+	P-1	10/01/20	10/01/20	50,000,000.00	0.21	44,041.67	50,000,000.00	49,999,960.50
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 11/02/2020 0.230% 08/02/2021		86959RLB4	50,000,000.00	A-1+	P-1	11/02/20	11/02/20	50,000,000.00	0.23	38,013.89	50,000,000.00	50,004,323.20
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 02/01/2021 0.150% 08/06/2021		86959RMS6	50,000,000.00	A-1+	P-1	02/01/21	02/01/21	50,000,000.00	0.15	5,833.33	50,000,000.00	49,986,591.00
SWEDBANK (NEW YORK) CERT DEPOS DTD 02/25/2021 0.150% 08/11/2021		87019VT31	50,000,000.00	A-1	P-1	02/25/21	02/25/21	50,000,000.00	0.15	833.33	50,000,000.00	49,986,179.80
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 11/24/2020 0.260% 08/25/2021		86959RLQ1	50,000,000.00	A-1+	P-1	11/23/20	11/24/20	50,000,000.00	0.26	35,027.78	50,000,000.00	50,012,451.25



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Certificate of Deposit											
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/08/2020 0.250% 09/01/2021	06417MMK8	50,000,000.00	A-1	P-1	12/07/20	12/08/20	50,000,000.00	0.25	28,819.44	50,000,000.00	50,005,155.05
ROYAL BANK OF CANADA NY CERT DEPOS DTD 01/28/2021 0.150% 09/01/2021	78012UE35	50,000,000.00	A-1+	P-1	01/28/21	01/28/21	50,000,000.00	0.15	6,666.67	50,000,000.00	49,979,239.80
SWEDBANK NY CERT DEPOS DTD 02/26/2021 0.170% 09/02/2021	87019VT23	50,000,000.00	A-1	P-1	02/24/21	02/26/21	50,000,000.00	0.17	708.33	50,000,000.00	49,984,352.10
TORONTO DOMINION BANK NY CERT DEPOS DTD 02/26/2021 0.160% 11/01/2021	89114W2H7	50,000,000.00	A-1+	P-1	02/24/21	02/26/21	50,000,000.00	0.16	666.67	50,000,000.00	49,975,927.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/16/2021 0.200% 02/01/2022	06367CB48	50,000,000.00	A-1	P-1	02/12/21	02/16/21	50,000,000.00	0.20	3,611.11	50,000,000.00	49,976,437.90
Security Type Sub-Total		1,685,000,000.00					1,685,054,025.18	0.28	2,410,760.83	1,685,027,696.66	1,685,099,416.84
Bank Note											
US BANK NA CINCINNATI CALLABLE BANK NOTE DTD 04/26/2018 3.150% 04/26/2021	90331HNP4	15,000,000.00	AA-	A1	04/24/18	04/26/18	14,999,100.00	3.15	164,062.50	14,999,954.01	15,031,560.00
US BANK BANK NOTE (CALLABLE) DTD 11/16/2018 3.450% 11/16/2021	90331HNP7	10,000,000.00	AA-	A1	11/13/18	11/16/18	9,986,200.00	3.50	100,625.00	9,996,726.28	10,200,010.00
US BANK NA CINCINNATI BKNT (CALLABLE) DTD 01/21/2020 1.800% 01/21/2022	90331HPJ6	8,000,000.00	AA-	A1	01/17/20	01/21/20	7,997,200.00	1.82	16,000.00	7,998,751.30	8,100,024.00
US BANK NA CORP NOTE (CALLABLE) DTD 05/23/2019 2.650% 05/23/2022	90331HPC1	7,000,000.00	AA-	A1	05/21/19	05/23/19	6,992,580.00	2.69	50,497.22	6,996,967.01	7,196,042.00
WELLS FARGO BANK NA CALLABLE BANK NOTE DTD 09/11/2019 2.082% 09/09/2022	94988J6A0	20,000,000.00	A+	Aa2	09/04/19	09/11/19	20,000,000.00	2.08	198,946.67	20,000,000.00	20,175,380.00
Security Type Sub-Total		60,000,000.00					59,975,080.00	2.62	530,131.39	59,992,398.60	60,703,016.00
Asset-Backed Security											



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Asset-Backed Security											
MBALT 2019-B A2 DTD 11/20/2019 2.010% 12/15/2021	58769QAB7	507,597.54	AAA	NR	11/13/19	11/20/19	507,570.84	2.01	453.45	507,587.33	508,266.10
TAOT 2019-B A2A DTD 05/08/2019 2.590% 02/15/2022	89239JAB0	252,530.08	AAA	Aaa	04/30/19	05/08/19	252,527.35	2.59	290.69	252,529.13	252,757.43
MBALT 2020-A A2 DTD 01/29/2020 1.820% 03/15/2022	58770FAB8	1,187,760.75	AAA	Aaa	01/21/20	01/29/20	1,187,711.94	1.82	960.77	1,187,736.91	1,190,783.72
TAOT 2019-C A2A DTD 08/14/2019 2.000% 04/15/2022	89238UAB6	643,072.46	AAA	Aaa	08/06/19	08/14/19	643,042.56	2.00	571.62	643,059.89	644,219.83
HAROT 2019-3 A2 DTD 08/27/2019 1.900% 04/15/2022	43815NAB0	1,041,760.60	AAA	Aaa	08/21/19	08/27/19	1,041,687.68	1.90	879.71	1,041,729.52	1,044,019.14
JOHN DEERE OWNER TRUST DTD 07/24/2019 2.280% 05/16/2022	477870AB5	68,306.25	NR	Aaa	07/16/19	07/24/19	68,305.99	2.28	64.89	68,306.14	68,349.49
MBART 2019-1 A2A DTD 09/25/2019 2.040% 06/15/2022	58769TAB1	1,302,221.92	AAA	Aaa	09/18/19	09/25/19	1,302,097.43	2.04	1,180.68	1,302,162.93	1,305,032.51
HAROT 2019-4 A2 DTD 11/26/2019 1.860% 06/20/2022	43813VAB4	3,338,593.68	AAA	NR	11/19/19	11/26/19	3,338,387.35	1.86	2,242.42	3,338,488.86	3,351,118.75
HART 2019-B A2 DTD 11/06/2019 1.930% 07/15/2022	44891JAB4	616,954.84	AAA	NR	10/29/19	11/06/19	616,916.65	1.93	529.21	616,935.36	618,352.55
TAOT 2019-D A2 DTD 11/13/2019 1.920% 07/15/2022	89233MAB9	2,582,783.42	AAA	Aaa	11/06/19	11/13/19	2,582,592.54	1.92	2,203.98	2,582,685.34	2,591,114.70
MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769OAC5	2,500,000.00	AAA	NR	11/13/19	11/20/19	2,499,602.50	2.01	2,222.22	2,499,777.30	2,525,675.00
HAROT 2020-1 A2 DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	5,201,557.83	NR	Aaa	02/19/20	02/26/20	5,201,030.91	1.63	2,355.15	5,201,231.77	5,227,847.54
TAOT 2020-A A2 DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	6,904,226.76	AAA	Aaa	02/04/20	02/12/20	6,904,141.84	1.67	5,124.47	6,904,174.14	6,934,792.46
MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	5,000,000.00	AAA	Aaa	01/21/20	01/29/20	4,999,341.00	1.84	4,088.89	4,999,589.93	5,059,586.00



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Asset-Backed Security											
JOHN DEERE OWNER TRUST OTHER ABS DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	2,755,623.90	NR	Aaa	03/04/20	03/11/20	2,755,429.08	1.01	1,236.97	2,755,495.58	2,763,285.64
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	3,215,818.20	AAA	NR	02/19/19	02/27/19	3,215,732.02	2.83	3,286.39	3,215,774.64	3,262,277.77
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	8,236,287.07	NR	Aaa	05/21/19	05/29/19	8,235,979.86	2.52	5,765.40	8,236,112.76	8,366,605.72
JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	3,258,060.47	NR	Aaa	03/05/19	03/13/19	3,257,660.06	2.91	4,213.76	3,257,841.70	3,311,288.38
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	6,383,478.72	AAA	Aaa	02/05/19	02/13/19	6,382,315.65	2.91	8,255.97	6,382,854.28	6,488,222.03
HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	4,750,000.00	AAA	Aaa	08/21/19	08/27/19	4,749,960.58	1.78	3,757.78	4,749,975.60	4,813,935.48
TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	5,000,000.00	AAA	Aaa	04/30/19	05/08/19	4,999,202.50	2.57	5,711.11	4,999,541.44	5,078,557.00
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	5,000,000.00	AAA	Aaa	08/06/19	08/14/19	4,999,959.00	1.91	4,244.44	4,999,974.52	5,068,550.00
BAACT 2018-A2 A2 DTD 05/17/2018 3.000% 09/15/2023	05522RCZ9	10,000,000.00	AAA	Aaa	09/30/19	10/02/19	10,170,312.50	2.55	13,333.33	10,109,452.91	10,034,087.00
JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	2,500,000.00	NR	Aaa	07/16/19	07/24/19	2,499,469.25	2.22	2,455.56	2,499,663.03	2,538,785.50
TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	4,500,000.00	AAA	Aaa	11/06/19	11/13/19	4,499,675.10	1.92	3,840.00	4,499,776.09	4,582,796.40
HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	9,000,000.00	AAA	NR	11/19/19	11/26/19	8,998,396.20	1.83	5,947.50	8,998,884.54	9,163,360.80
HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	3,750,000.00	AAA	NR	10/29/19	11/06/19	3,749,827.13	1.94	3,233.33	3,749,880.36	3,808,162.50
MBART 2019-1 A3 DTD 09/25/2019 1.930% 03/15/2024	58769TAD7	7,000,000.00	AAA	Aaa	09/18/19	09/25/19	6,999,036.10	1.93	6,004.44	6,999,344.81	7,101,626.00



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For the Month Ending **February 28, 2021**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	10,000,000.00	NR	Aaa	02/19/20	02/26/20	9,998,040.00	1.61	4,472.22	9,998,516.76	10,190,943.00
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	15,000,000.00	AAA	Aaa	02/04/20	02/12/20	14,998,917.00	1.66	11,066.67	14,999,183.92	15,259,885.50
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	5,000,000.00	NR	Aaa	03/04/20	03/11/20	4,999,694.50	1.10	2,444.44	4,999,761.53	5,045,694.50
CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FQ2	10,000,000.00	AAA	NR	09/17/19	09/18/19	10,060,156.25	2.03	9,600.00	10,042,676.64	10,294,181.00
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	7,998,552.57	8,191,921.60
Security Type Sub-Total		154,496,634.49					154,712,886.56	1.97	127,477.46	154,639,258.23	156,686,081.04
Managed Account Sub-Total		8,908,157,947.86					8,910,293,006.30	0.93	17,858,676.80	8,916,854,724.02	9,011,835,810.34
Securities Sub-Total		\$8,908,157,947.86					\$8,910,293,006.30	0.93%	\$17,858,676.80	\$8,916,854,724.02	\$9,011,835,810.34
Accrued Interest											\$17,858,676.80
Total Investments											\$9,029,694,487.14

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	RBC CAP		100.33	25,082,030.00	747,069.06	119,341.07	0.26	0.08
US TREASURY NOTES DTD 05/31/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	BARCLAYS		100.48	50,242,190.00	(205,075.63)	217,341.91	0.26	0.08
US TREASURY NOTES DTD 07/31/2014 2.250% 07/31/2021	912828WY2	100,000,000.00	MORGANST		100.92	100,921,880.00	996,098.75	935,587.47	0.43	0.07
US TREASURY NOTES DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	MIZUHO		100.61	25,152,345.00	954,102.81	274,326.72	0.59	0.08
US TREASURY NOTES DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	BMO		101.34	25,335,937.50	601,562.50	376,259.52	0.75	0.09
US TREASURY NOTES DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	TD SEC U		101.28	50,640,625.00	1,861,328.12	867,230.66	0.92	0.11
US TREASURY NOTES DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		101.77	25,441,405.00	618,162.81	482,887.81	0.99	0.11
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		102.47	102,468,750.00	3,722,656.25	3,014,431.42	1.41	0.14
US TREASURY NOTES DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		102.91	25,726,562.50	987,304.69	814,976.75	1.65	0.13
US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		103.23	51,617,190.00	2,958,986.87	2,344,809.04	2.22	0.19
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		102.75	25,687,500.00	986,328.12	879,281.85	2.31	0.19
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		102.75	51,375,000.00	3,251,953.12	2,406,839.22	2.31	0.19
US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		105.72	52,859,375.00	2,224,609.37	2,509,513.89	2.28	0.17
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		102.75	102,750,000.00	6,714,843.75	4,946,667.99	2.31	0.19
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		102.53	102,531,250.00	6,265,625.00	4,607,995.74	2.40	0.20
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	MORGANST		102.92	102,921,880.00	6,359,380.00	4,863,982.41	2.46	0.20
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		106.98	53,492,190.00	1,429,690.00	2,061,391.72	3.09	0.31



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		106.98	53,492,190.00	1,880,861.87	2,314,371.50	3.09	0.31
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		105.44	52,718,750.00	1,832,031.25	2,098,199.85	3.24	0.36
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		105.44	52,718,750.00	1,701,171.87	1,991,567.04	3.24	0.36
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		105.44	52,718,750.00	1,783,203.12	2,049,008.50	3.24	0.36
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		104.59	52,296,875.00	2,123,046.87	2,169,589.30	3.25	0.36
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		105.94	52,968,750.00	1,494,140.62	1,920,138.89	3.32	0.38
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		105.89	52,945,310.00	2,369,138.12	2,502,783.08	3.84	0.50
US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		106.58	53,289,060.00	2,179,685.00	2,429,755.92	4.04	0.54
Security Type Sub-Total		1,350,000,000.00				1,397,394,545.00	55,837,904.31	49,198,279.27	2.23	0.23
Supra-National Agency Bond / Note										
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	50,000,000.00	CITIGRP		100.32	50,161,350.00	271,350.00	166,267.88	0.15	0.25
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	50,000,000.00	MORGANST		101.01	50,506,550.00	623,550.00	521,950.37	0.41	0.20
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 12/13/2017 2.126% 12/13/2021	459058GF4	20,000,000.00	DEUTSCHE		101.54	20,307,800.00	352,800.00	316,639.84	0.79	0.17
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 01/26/2017 2.000% 01/26/2022	459058FY4	50,000,000.00	CIBC		101.64	50,821,950.00	(75,350.00)	(21,817.90)	0.91	0.18



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Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 09/26/2018 3.000% 09/26/2022		4581X0DD7	25,000,000.00	JPMCHASE		104.40	26,100,425.00	1,156,425.00	1,122,426.37	1.54	0.19
INTER-AMERICAN DEVEL BK CORPORATE NOTES DTD 04/24/2020 0.500% 05/24/2023		4581X0DM7	20,000,000.00	RBC CAP		100.66	20,131,060.00	137,860.00	135,980.18	2.23	0.21
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023		4581X0CC0	25,000,000.00	BMO		106.92	26,729,325.00	1,249,325.00	1,455,163.36	2.50	0.32
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023		459058JM6	25,000,000.00	TD		99.93	24,983,025.00	36,775.00	32,013.58	2.73	0.27
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 0.410% 06/17/2024		45906M2B6	10,000,000.00	BMO		101.24	10,123,780.00	123,780.00	123,780.00	0.00	0.41
Security Type Sub-Total			275,000,000.00				279,865,265.00	3,876,515.00	3,852,403.68	1.11	0.23

NOW Account											
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	75,000,000.00	DIRECT		1.00	75,000,000.00	0.00	0.00	0.00	0.10
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	125,000,000.00			1.00	125,000,000.00	0.00	0.00	0.00	0.10
Security Type Sub-Total			200,000,000.00				200,000,000.00	0.00	0.00	0.00	0.10

Money Market Mutual Fund											
FEDERATED GOVT OBLIGATIONS FUND		608919718	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.01
FIDELITY GOV'T MM FUND 2642		31607A703	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.01
Security Type Sub-Total			2,000,000.00				2,000,000.00	0.00	0.00	0.00	0.01

Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPFM025	18,000,000.00	DIRECT		1.00	18,000,000.00	0.00	0.00	0.00	0.09



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Joint Powers Authority										
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	36,000,000.00			1.00	36,000,000.00	0.00	0.00	0.00	0.09
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	46,000,000.00			1.00	46,000,000.00	0.00	0.00	0.00	0.09
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	75,000,000.00	DIRECT		1.00	75,000,000.00	0.00	0.00	0.00	0.09
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	200,000,000.00			1.00	200,000,000.00	0.00	0.00	0.00	0.09
Security Type Sub-Total		375,000,000.00				375,000,000.00	0.00	0.00	0.00	0.09

Federally Insured Cash Account										
STONECASTLE FICA	FICAMF003	25,000,000.00			1.00	25,000,000.00	0.00	0.00	0.00	0.05
Security Type Sub-Total		25,000,000.00				25,000,000.00	0.00	0.00	0.00	0.05

Federal Agency Collateralized Mortgage Obligation										
FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,800,000.00	CANTFIT		105.78	2,961,840.00	(16,878.75)	(320.14)	2.27	0.57
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	JPMCHAS		107.54	53,769,000.00	(254,437.50)	(254,437.50)	3.27	0.75
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	CANTFIT		108.06	17,830,065.00	(139,466.25)	(105,494.98)	3.41	0.85
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	25,000,000.00	MS		108.40	27,100,500.00	(365,320.31)	(241,695.17)	3.64	0.80
FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/25/2025	3137F72U8	2,587,873.83	JPM		99.32	2,570,302.17	(17,561.31)	(17,561.87)	3.42	0.68
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,499,531.86	PIPER J		100.49	1,506,885.57	0.00	160.23	4.61	0.56
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,498,907.68	WELLS_F		100.49	3,516,066.32	0.00	373.87	4.61	0.56
FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/25/2025	3137F9ZD6	12,000,000.00	JPMCHAS		97.73	11,727,470.40	(272,145.60)	(272,146.25)	3.34	0.92



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Federal Agency Collateralized Mortgage Obligation											
FRESB 2021-SB83		30318NAA1	4,000,000.00	JPMCHAS		100.47	4,018,784.00	0.00	105.71	4.77	0.57
DTD 02/01/2021 0.670% 01/01/2026											
Security Type Sub-Total			117,886,313.37				125,000,913.46	(1,065,809.72)	(891,016.10)	3.46	0.77
Federal Agency Bond / Note											
FANNIE MAE NOTES		3135G0U27	50,000,000.00	BARCLAYS		100.29	50,143,000.00	217,500.00	145,922.90	0.13	0.10
DTD 04/13/2018 2.500% 04/13/2021											
FEDERAL FARM CREDIT BANK NOTES		3133EJW70	25,000,000.00	DEUTSCHE		100.66	25,165,925.00	210,175.00	170,102.28	0.25	0.10
DTD 11/26/2018 2.875% 05/26/2021											
FEDERAL FARM CREDIT BANK NOTES		3133EJW70	50,000,000.00	MIZUHO		100.66	50,331,850.00	365,850.00	335,056.14	0.25	0.10
DTD 11/26/2018 2.875% 05/26/2021											
FANNIE MAE NOTES		3135G0U35	75,000,000.00	TD SEC U		100.83	75,621,150.00	638,400.00	622,933.39	0.32	0.09
DTD 06/25/2018 2.750% 06/22/2021											
FHLB NOTES		313378JP7	20,000,000.00	MIZUHO		101.20	20,240,480.00	(81,120.00)	156,829.33	0.53	0.10
DTD 03/05/2012 2.375% 09/10/2021											
FEDERAL HOME LOAN BANKS NOTES		3130AF5B9	50,000,000.00	BARCLAYS		101.79	50,894,700.00	927,200.00	901,371.99	0.62	0.10
DTD 10/12/2018 3.000% 10/12/2021											
FEDERAL HOME LOAN BANKS NOTES		3130AHJY0	30,000,000.00	WELLSFAR		101.10	30,331,200.00	382,500.00	349,383.15	0.73	0.09
DTD 11/08/2019 1.625% 11/19/2021											
FEDERAL HOME LOAN BANKS NOTES		3130AHSR5	22,500,000.00	BARCLAYS		101.23	22,776,412.50	300,712.50	286,185.69	0.81	0.10
DTD 12/20/2019 1.625% 12/20/2021											
FANNIE MAE NOTES		3135G0U92	60,000,000.00	TD		102.17	61,301,700.00	1,344,900.00	1,314,155.47	0.87	0.11
DTD 01/11/2019 2.625% 01/11/2022											
FEDERAL FARM CREDIT BANK NOTES		3133EJ5P0	50,000,000.00	FTN		102.20	51,098,250.00	1,140,750.00	1,110,775.09	0.89	0.11
DTD 01/18/2019 2.600% 01/18/2022											
FANNIE MAE NOTES		3135G0V59	75,000,000.00	BARCLAYS		102.39	76,790,400.00	2,036,400.00	1,881,752.19	1.11	0.11
DTD 04/12/2019 2.250% 04/12/2022											
FEDERAL FARM CREDIT BANK NOTES		3133ELYR9	100,000,000.00	JPMCHAS		100.16	100,159,200.00	286,200.00	234,182.19	1.19	0.12
DTD 05/06/2020 0.250% 05/06/2022											
FEDERAL HOME LOAN BANK		313379Q69	25,000,000.00	WELLSFAR		102.56	25,640,025.00	483,525.00	571,224.06	1.27	0.12
DTD 06/01/2012 2.125% 06/10/2022											
FFCB NOTES		3133ELDK7	40,000,000.00	INCAPITA		101.95	40,780,240.00	782,359.20	781,334.46	1.29	0.12
DTD 12/16/2019 1.630% 06/15/2022											



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Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	25,000,000.00	WELLS_F		100.00	25,000,000.00	56,500.00	39,441.94	1.41	0.12
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	BARCLAYS		101.87	76,406,025.00	1,667,025.00	1,537,953.83	1.51	0.14
FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	WELLSFAR		102.84	10,283,510.00	133,010.00	207,784.16	1.51	0.14
FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	CITIGRP		99.97	63,979,072.00	63,552.00	48,486.98	1.65	0.14
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	BARCLAY		99.95	74,961,225.00	104,475.00	85,244.18	1.74	0.15
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	10,000,000.00	OTHER	01/24/22	101.35	10,134,620.00	139,620.00	137,786.06	0.91	0.92
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	DAIWA	01/24/22	101.35	20,269,240.00	279,240.00	275,572.12	0.91	0.92
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	FCSTONE	01/24/22	101.35	20,269,240.00	279,240.00	275,572.12	0.91	0.92
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	CASTLE		99.90	9,990,410.00	(3,990.00)	(4,189.45)	1.93	0.17
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	TOR DOM		99.90	39,961,640.00	(15,960.00)	(16,757.81)	1.93	0.17
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		102.35	51,174,150.00	1,266,150.00	1,234,640.84	1.95	0.18
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		105.20	10,520,280.00	477,600.00	499,543.30	1.97	0.18
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	50,000,000.00	CITIGRP		100.40	50,202,450.00	327,450.00	291,491.10	2.14	0.19
FREDDIE MAC NOTES (CALLABLE) DTD 05/04/2020 0.450% 05/04/2023	3134GVRD2	50,000,000.00	RBC	05/04/21	100.06	50,032,300.00	32,300.00	32,300.00	0.19	0.42
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	WELLS_F		100.41	100,412,700.00	454,700.00	443,248.95	2.18	0.19



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	100,000,000.00	CITIGRP		100.14	100,144,200.00	445,200.00	367,407.31	2.23	0.19
FFCB FLOATING NOTES DTD 06/09/2020 0.340% 06/09/2023	3133ELH72	45,000,000.00	LOOP CA		100.54	45,245,160.00	245,160.00	245,160.00	0.00	0.33
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	TOR DOM		100.13	23,029,256.00	96,416.00	81,205.33	2.33	0.20
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	CITIGRP		100.18	50,090,050.00	197,550.00	174,577.40	2.37	0.17
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		103.47	10,346,510.00	299,410.00	317,324.94	2.43	0.19
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	CITIGRP		100.16	45,074,115.00	120,015.00	111,988.77	2.49	0.18
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	WELLS_F		100.09	32,029,376.00	39,936.00	38,225.65	2.52	0.21
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	WELLS_F		99.69	63,801,792.00	40,512.00	10,862.76	2.63	0.24
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	CITIGRP		99.96	74,973,075.00	40,575.00	33,430.84	2.69	0.26
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	JPMCHAS		99.96	49,981,650.00	38,650.00	33,661.85	2.74	0.26
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	62,000,000.00	CITIGRP		99.91	61,943,084.00	4,464.00	(412.77)	2.76	0.28
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		106.40	106,397,600.00	6,769,600.00	6,616,147.45	2.85	0.31
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		106.45	53,223,000.00	3,400,000.00	3,327,705.59	2.88	0.31
FFCB (CALLABLE) NOTES DTD 03/12/2020 1.050% 03/12/2024	3133ELSL9	30,995,000.00	WELLSFA	03/12/21	100.03	31,004,081.54	9,081.54	9,081.54	2.99	1.04
FFCB (CALLABLE) NOTES DTD 03/12/2020 1.050% 03/12/2024	3133ELSL9	50,000,000.00	CFCO	03/12/21	100.03	50,014,650.00	14,650.00	14,650.00	2.99	1.04
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 04/22/2020 0.800% 04/22/2024	3133ELXC3	10,000,000.00	CANTFIT	04/22/21	100.10	10,010,040.00	10,040.00	10,040.00	0.16	0.77



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 04/22/2020 0.800% 04/22/2024	3133ELXC3	10,000,000.00	MIZUHO	04/22/21	100.10	10,010,040.00	10,040.00	10,040.00	0.16	0.77
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 04/22/2020 0.800% 04/22/2024	3133ELXC3	10,000,000.00	PIPER J	04/22/21	100.10	10,010,040.00	10,040.00	10,040.00	0.16	0.77
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT	04/29/22	100.34	25,085,950.00	85,950.00	85,950.00	1.17	0.46
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.560% 05/20/2024	3134GVTN8	25,000,000.00	LOOP CA	05/20/21	100.10	25,025,750.00	35,750.00	33,799.28	0.23	0.53
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F	05/20/22	100.25	25,062,450.00	62,450.00	62,450.00	1.23	0.43
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.590% 05/20/2024	3134GVXD5	25,000,000.00	GREAT P	05/20/21	100.11	25,027,400.00	27,400.00	27,400.00	0.23	0.56
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT	05/20/22	100.24	25,060,125.00	60,125.00	60,125.00	1.23	0.42
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		104.62	26,154,000.00	1,373,000.00	1,300,681.87	3.26	0.36
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		108.54	27,134,850.00	684,100.00	1,102,708.48	3.36	0.44
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		108.54	27,134,850.00	701,525.00	1,113,981.26	3.36	0.44
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		104.34	26,084,700.00	1,127,450.00	1,115,731.25	3.53	0.42
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		108.43	10,843,410.00	327,780.00	454,790.77	3.62	0.50
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		108.43	27,108,525.00	724,025.00	1,065,057.15	3.62	0.50
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		108.43	27,108,525.00	821,025.00	1,138,163.96	3.62	0.50
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		104.22	78,164,025.00	3,403,275.00	3,348,709.21	3.76	0.52
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	WELLSFAR		103.84	51,918,250.00	1,956,750.00	1,948,712.47	3.86	0.52



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Federal Agency Bond / Note										
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		107.29	27,723,193.36	1,065,098.96	1,256,766.79	3.85	0.55
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		100.28	50,139,300.00	242,300.00	224,738.05	4.10	0.56
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J	05/06/22	100.25	25,062,125.00	62,125.00	62,125.00	1.19	0.64
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		99.46	49,731,650.00	(164,850.00)	(179,319.57)	4.26	0.63
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		98.78	44,452,215.00	(323,685.00)	(350,837.47)	4.37	0.66
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		98.76	49,378,450.00	(387,550.00)	(411,411.84)	4.46	0.66
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO	09/02/21	99.42	19,783,823.80	(116,176.20)	(116,176.20)	0.52	0.68
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		98.97	13,855,870.00	(102,130.00)	(106,078.32)	4.48	0.61
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		98.65	19,729,320.00	(210,480.00)	(215,661.69)	4.53	0.68
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		99.00	44,551,350.00	(287,550.00)	(297,193.00)	4.64	0.72

Security Type Sub-Total		2,853,235,000.00				2,893,519,221.20	37,255,311.00	38,085,675.76	2.09	0.32
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Corporate Note										
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	5,000,000.00	JPMCHASE		100.00	5,000,000.00	112,650.00	0.00	0.01	2.20
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	9,240,000.00	MKTX		100.00	9,240,000.00	(15,153.60)	0.00	0.01	2.20
3M COMPANY BONDS (CALLED, OMD 03/01/22) DTD 02/22/2019 2.750% 03/25/2021	88579YBF7	5,000,000.00	MORGANST	02/01/22	102.37	5,118,715.00	121,065.00	118,789.02	0.08	-28.74



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Corporate Note											
JOHN DEERE CAPITAL CORP CORP NOTES DTD 06/07/2019 2.300% 06/07/2021		24422EUV9	10,000,000.00	CITIGRP		100.50	10,049,990.00	56,790.00	50,901.63	0.28	0.44
WAL-MART STORES INC CORP NOTES DTD 06/27/2018 3.125% 06/23/2021		931142EJ8	7,000,000.00	CITIGRP		100.92	7,064,505.00	64,855.00	64,541.54	0.33	0.19
WAL-MART STORES INC CORP NOTES DTD 06/27/2018 3.125% 06/23/2021		931142EJ8	10,000,000.00	JPMCHASE		100.92	10,092,150.00	80,350.00	90,918.13	0.33	0.19
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021		594918BP8	9,800,000.00	LOOP CAP	07/08/21	100.55	9,854,252.80	246,528.80	92,000.24	0.37	0.29
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 10/07/2019 1.800% 10/07/2021		89236TGJ8	15,000,000.00	BK AMER		101.00	15,149,730.00	151,530.00	150,271.72	0.61	0.14
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 03/18/2019 2.850% 02/18/2022		89236TFU4	10,000,000.00	TOR DOM		100.10	10,010,070.00	10,070.00	10,070.00	0.96	2.74
JOHN DEERE CAPITAL CORP DTD 03/07/2019 2.950% 04/01/2022		24422EUT4	5,000,000.00	BK AMER		102.87	5,143,640.00	146,040.00	144,487.81	1.08	0.30
TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022		89236TFX8	10,000,000.00	CITIGRP		102.63	10,263,110.00	269,410.00	265,449.51	1.11	0.29
US BANK NA CINCINNATI FLOATING CORP NOT DTD 05/23/2019 0.615% 05/23/2022		90331HPD9	10,000,000.00	JPMCHAS		100.50	10,050,440.00	116,640.00	90,626.45	0.24	0.61
US BANK NA CINCINNATI FLOATING CORP NOT DTD 05/23/2019 0.615% 05/23/2022		90331HPD9	10,000,000.00	JPMCHAS		100.50	10,050,440.00	117,740.00	91,460.95	0.24	0.61
JOHN DEERE CAPITAL CORP CORP NOTES DTD 09/12/2019 1.950% 06/13/2022		24422EVA4	5,000,000.00	CITI		102.13	5,106,400.00	112,850.00	109,410.00	1.28	0.29
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022		24422EVG1	5,000,000.00	BARCLAY		100.27	5,013,705.00	14,755.00	14,382.46	1.35	0.35
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022		166756AF3	14,500,000.00	CITIGRP		99.93	14,489,154.00	(10,846.00)	(10,846.00)	1.46	0.38
EXXON MOBIL CORPORATION DTD 08/16/2019 1.902% 08/16/2022		30231GBB7	3,000,000.00	MORGANST		102.46	3,073,929.00	73,929.00	73,929.00	1.46	0.21



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Corporate Note										
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	BARCLAYS	12/09/22	102.99	12,359,052.00	369,132.00	365,125.04	1.76	0.33
BANK OF NY MELLON CORP NOTES DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	5,000,000.00	DIRECT		102.93	5,146,555.00	74,205.00	96,377.94	1.89	0.31
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	BARCLAY		100.80	3,023,901.00	26,361.00	25,771.12	2.34	0.36
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	BARCLAY		100.25	10,024,920.00	24,920.00	24,920.00	2.45	0.32
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	MITSU		100.21	3,006,327.00	9,807.00	9,352.95	2.61	0.32
Security Type Sub-Total		176,540,000.00				178,330,985.80	2,173,628.20	1,877,939.51	0.91	(0.22)
Commercial Paper										
BNP PARIBAS NY BRANCH COMM PAPER DTD 10/20/2020 0.000% 03/01/2021	09659BQ11	30,000,000.00	BNP DIR		100.00	29,999,760.00	20,593.20	(240.00)	0.01	0.29
CREDIT AGRICOLE CIB NY COMM PAPER DTD 12/21/2020 0.000% 03/01/2021	22533TO17	129,000,000.00	CREDITA		100.00	128,998,581.00	(774.00)	(1,419.00)	0.01	0.40
BNP PARIBAS NY BRANCH COMM PAPER DTD 10/27/2020 0.000% 03/02/2021	09659BQ29	25,000,000.00	BNP DIR		100.00	24,999,725.00	17,225.00	(136.11)	0.01	0.20
COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/06/2020 0.000% 03/05/2021	21687AO55	50,000,000.00	RABO_DI		100.00	49,998,900.00	34,525.00	(44.44)	0.02	0.16
BNP PARIBAS NY BRANCH COMM PAPER DTD 09/10/2020 0.000% 03/10/2021	09659BQA1	50,000,000.00	BNP DIR		100.00	49,998,250.00	51,041.67	875.00	0.03	0.13
BNP PARIBAS NY BRANCH COMM PAPER DTD 10/27/2020 0.000% 03/11/2021	09659BOB9	25,000,000.00	BNP DIR		100.00	24,999,050.00	17,800.00	438.89	0.04	0.12
NATIXIS NY BRANCH COMM PAPER DTD 12/08/2020 0.000% 03/31/2021	63873JOX1	50,000,000.00	NATIXIS		99.99	49,993,550.00	26,216.67	2,300.00	0.09	0.15
STARBIRD FUNDING CORP COMM PAPER DTD 12/15/2020 0.000% 04/19/2021	85520LRK3	50,000,000.00	CITIGRP		99.97	49,985,550.00	28,952.78	2,563.89	0.14	0.21



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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Commercial Paper										
STARBIRD FUNDING CORP COMM PAPER DTD 12/09/2020 0.000% 04/21/2021	85520LRM9	50,000,000.00	CHASE		99.97	49,984,950.00	23,450.00	(175.00)	0.15	0.21
NATIXIS NY BRANCH COMM PAPER DTD 08/20/2020 0.000% 04/30/2021	63873JRW2	50,000,000.00	NATIXIS		99.97	49,986,800.00	34,077.78	5,966.67	0.18	0.16
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/02/2020 0.000% 05/03/2021	21687AS38	50,000,000.00	RABO_DI		99.98	49,987,650.00	38,205.56	5,150.00	0.18	0.14
JP MORGAN SECURITIES LLC COMM PAPER DTD 11/06/2020 0.000% 05/05/2021	46640PS53	50,000,000.00	CHASE		99.96	49,982,050.00	37,050.00	1,911.11	0.19	0.20
FAIRWAY FINANCE CORP COMM PAPER DTD 12/15/2020 0.000% 05/20/2021	30601VSL6	50,000,000.00	CHASE		99.93	49,962,650.00	13,650.00	(10,683.33)	0.23	0.33
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 05/20/2021	63873JSL5	50,000,000.00	NATIXIS		99.96	49,981,800.00	23,188.89	4,022.22	0.23	0.16
NATIXIS NY BRANCH COMM PAPER DTD 12/16/2020 0.000% 05/28/2021	63873JSU5	50,000,000.00	NATIXIS		99.96	49,979,750.00	27,291.67	5,416.67	0.25	0.16
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 05/28/2021	89233GSU1	50,000,000.00	TOYOTA		99.97	49,983,000.00	30,541.67	8,666.67	0.25	0.14
FAIRWAY FINANCE CORP COMM PAPER DTD 11/30/2020 0.000% 05/28/2021	30601VSU6	50,000,000.00	BMO		99.92	49,958,950.00	12,616.67	(11,716.66)	0.25	0.33
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 05/28/2021	89233GSU1	50,000,000.00	TOYOTA		99.97	49,983,000.00	18,750.00	5,000.00	0.25	0.14
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/03/2020 0.000% 06/01/2021	21687AT11	25,000,000.00	RABO_DI		99.96	24,990,325.00	20,950.00	3,741.67	0.26	0.15
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/03/2020 0.000% 06/02/2021	21687AT29	25,000,000.00	RABO_DI		99.96	24,990,200.00	20,970.83	3,762.50	0.27	0.15
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/28/2020 0.000% 06/07/2021	46640PT78	50,000,000.00	CHASE		99.94	49,972,050.00	36,800.00	633.33	0.28	0.20
BNP PARIBAS NY BRANCH COMM PAPER DTD 09/17/2020 0.000% 06/14/2021	09659BTE0	25,000,000.00	BNP DIR		99.95	24,987,725.00	16,447.22	3,766.67	0.30	0.17



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Commercial Paper										
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/28/2020 0.000% 06/30/2021	46640PTW3	50,000,000.00	CHASE		99.93	49,964,650.00	39,511.11	1,622.22	0.34	0.21
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 10/28/2020 0.000% 06/30/2021	89233GTW6	50,000,000.00	TOYOTA		99.95	49,974,100.00	33,016.67	9,391.67	0.34	0.15
BNP PARIBAS NY BRANCH COMM PAPER DTD 12/29/2020 0.000% 07/02/2021	09659BU24	25,000,000.00	BNP DIR		99.94	24,984,725.00	11,766.67	3,516.67	0.35	0.18
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/05/2021 0.000% 07/08/2021	46640PU84	50,000,000.00	CHASE		99.92	49,961,950.00	17,866.67	1,366.67	0.37	0.21
NATIXIS NY BRANCH COMM PAPER DTD 12/16/2020 0.000% 07/14/2021	63873JUE8	25,000,000.00	NATIXIS		99.93	24,983,150.00	8,087.50	962.50	0.38	0.18
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 01/27/2021 0.000% 07/20/2021	89233GUL8	25,000,000.00	TOYOTA		99.94	24,984,025.00	3,358.33	(308.34)	0.40	0.16
NATIXIS NY BRANCH COMM PAPER DTD 10/27/2020 0.000% 07/23/2021	63873JUP3	25,000,000.00	NATIXIS		99.93	24,981,750.00	(1,041.67)	(4,250.00)	0.41	0.18
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/27/2021 0.000% 07/23/2021	21687AUP6	50,000,000.00	RABO_DI		99.93	49,965,800.00	5,133.33	(2,200.00)	0.41	0.17
CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 07/30/2021	22533TUW4	50,000,000.00	CREDITA		99.93	49,967,400.00	5,733.33	(1,141.67)	0.43	0.15
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 12/10/2020 0.000% 08/02/2021	89233GV29	50,000,000.00	TOYOTA		99.93	49,963,850.00	35,655.56	10,905.56	0.44	0.17
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/29/2021 0.000% 08/02/2021	21687AV26	50,000,000.00	RABO_DI		99.93	49,962,600.00	516.67	(5,316.66)	0.44	0.17
EXXON MOBIL CORP COMM PAPER DTD 12/18/2020 0.000% 09/01/2021	30229AW13	50,000,000.00	EXXON		99.92	49,959,750.00	40,569.44	18,527.77	0.52	0.16
CHEVRON CORP COMM PAPER DTD 12/09/2020 0.000% 09/22/2021	16677JWN2	50,000,000.00	BARCLAY		99.90	49,947,850.00	(11,511.11)	(12,288.89)	0.58	0.18
JP MORGAN SECURITIES LLC COMM PAPER DTD 02/17/2021 0.000% 10/01/2021	46640PX16	50,000,000.00	CHASE		99.86	49,930,500.00	(19,500.00)	(21,944.44)	0.60	0.23



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Security Type Sub-Total		1,634,000,000.00				1,633,236,366.00	718,733.11	28,643.81	0.26	0.20
Certificate of Deposit										
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/02/2020 0.980% 03/01/2021	78012UTC9	50,000,000.00	ROYAL		100.01	50,003,536.30	3,536.30	3,536.30	0.01	-1.55
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/02/2020 1.000% 03/01/2021	89114NH81	50,000,000.00	TOR DOM		100.01	50,003,619.50	3,619.50	3,619.50	0.01	-1.59
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2020 0.170% 03/24/2021	65558TS55	50,000,000.00	LOOP CA		100.00	50,001,800.00	1,800.00	1,800.00	0.07	0.12
ROYAL BANK OF CANADA NY CERT DEPOS DTD 05/20/2020 0.310% 05/03/2021	78012UWD3	50,000,000.00	RBC CAP		100.02	50,011,872.65	11,872.65	11,872.65	0.18	0.18
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2020 0.200% 05/03/2021	65558TS48	50,000,000.00	LOOP CA		100.01	50,002,750.00	2,750.00	2,750.00	0.18	0.17
SWEDBANK NY CERT DEPOS DTD 11/24/2020 0.210% 05/07/2021	87019VN78	50,000,000.00	DIRECT		100.01	50,002,906.05	2,906.05	2,906.05	0.19	0.18
SWEDBANK NY CERT DEPOS DTD 11/30/2020 0.200% 05/10/2021	87019VN86	25,000,000.00	DIRECT		100.00	25,001,009.05	1,009.05	1,009.05	0.20	0.18
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 05/20/2020 0.380% 05/19/2021	65558TYQ2	50,000,000.00	CHASE		100.05	50,022,707.40	22,707.40	22,707.40	0.23	0.18
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/07/2020 0.220% 05/28/2021	06417MMG7	50,000,000.00	SCOTIA		100.00	50,001,250.05	1,250.05	1,250.05	0.25	0.21
SWEDBANK NY CERT DEPOS DTD 01/05/2021 0.180% 05/28/2021	87019VQ34	50,000,000.00	DIRECT		99.99	49,996,203.40	(3,796.60)	(3,796.60)	0.25	0.21
BANK OF MONTREAL CHICAGO FLOATING CD DTD 06/05/2020 0.281% 06/01/2021	06367BMN6	50,000,000.00	BMO_DIR		100.04	50,020,200.00	20,200.00	20,200.00	0.01	0.32
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/25/2020 0.220% 06/02/2021	06367BRX9	50,000,000.00	BMO_DIR		100.00	50,001,300.90	1,300.90	1,300.90	0.27	0.21
ROYAL BANK OF CANADA NY CERT DEPOS DTD 11/24/2020 0.230% 06/16/2021	78012UZO1	50,000,000.00	RBC CAP		100.01	50,003,034.30	3,034.30	3,034.30	0.31	0.21



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Certificate of Deposit										
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 07/15/2020 0.330% 07/01/2021	86959RHV5	50,000,000.00	SVENSKA		100.04	50,020,742.65	20,742.65	20,742.65	0.35	0.21
NORDEA BANK AB NEW YORK CERT DEPOS DTD 07/17/2020 0.290% 07/01/2021	65558TC94	50,000,000.00	PIPER J		100.03	50,013,813.05	13,813.05	13,813.05	0.35	0.21
ROYAL BANK OF CANADA NY CERT DEPOS DTD 09/29/2020 0.200% 07/01/2021	78012UXY6	50,000,000.00	RBC CAP		100.00	49,998,234.80	(1,765.20)	(1,765.20)	0.35	0.21
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/01/2020 0.225% 07/01/2021	86959RKN9	50,000,000.00	CHASE		100.01	50,002,568.55	675.87	1,722.74	0.35	0.21
BANK OF AMERICA NA CERT DEPOS DTD 10/09/2020 0.200% 07/01/2021	06052TM23	50,000,000.00	BAML		100.00	49,998,236.80	(1,763.20)	(1,763.20)	0.35	0.21
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 11/24/2020 0.230% 07/01/2021	06417MLZ6	50,000,000.00	SCOTIA		100.01	50,003,447.75	3,447.75	3,447.75	0.35	0.21
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS DTD 07/15/2020 0.350% 07/01/2021	06417MKL8	100,000,000.00	SCOTIA		100.05	100,048,415.60	48,415.60	48,415.60	0.35	0.21
SWEDBANK NY CERT DEPOS DTD 01/06/2021 0.220% 07/07/2021	87019VQ59	25,000,000.00	DIRECT		100.00	25,000,903.05	903.05	903.05	0.36	0.21
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 01/27/2021 0.150% 07/28/2021	65558T3J2	50,000,000.00	CASTLE		99.97	49,987,339.00	(12,661.00)	(12,661.00)	0.42	0.21
TORONTO DOMINION BANK NY CERT DEPOS DTD 07/02/2020 0.430% 08/02/2021	89114NN27	35,000,000.00	TOR DOM		100.10	35,033,458.39	(18,674.11)	6,607.54	0.44	0.21
BANK OF MONTREAL CHI FLOATING CERT DEPOS DTD 08/28/2020 0.209% 08/02/2021	06367BSO3	50,000,000.00	BMO		100.02	50,009,450.00	9,450.00	9,450.00	0.01	0.21
ROYAL BANK OF CANADA NY CERT DEPOS DTD 10/01/2020 0.210% 08/02/2021	78012UYE9	50,000,000.00	RBC CAP		100.00	49,999,960.50	(39.50)	(39.50)	0.44	0.21
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 11/02/2020 0.230% 08/02/2021	86959RLB4	50,000,000.00	DIRECT		100.01	50,004,323.20	4,323.20	4,323.20	0.44	0.21



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Certificate of Deposit										
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 02/01/2021 0.150% 08/06/2021	86959RMS6	50,000,000.00	DIRECT		99.97	49,986,591.00	(13,409.00)	(13,409.00)	0.45	0.21
SWEDBANK (NEW YORK) CERT DEPOS DTD 02/25/2021 0.150% 08/11/2021	87019VT31	50,000,000.00	DIRECT		99.97	49,986,179.80	(13,820.20)	(13,820.20)	0.46	0.21
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 11/24/2020 0.260% 08/25/2021	86959RLO1	50,000,000.00	DIRECT		100.02	50,012,451.25	12,451.25	12,451.25	0.50	0.21
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/08/2020 0.250% 09/01/2021	06417MMK8	50,000,000.00	SCOTIA		100.01	50,005,155.05	5,155.05	5,155.05	0.52	0.23
ROYAL BANK OF CANADA NY CERT DEPOS DTD 01/28/2021 0.150% 09/01/2021	78012UE35	50,000,000.00	RBC		99.96	49,979,239.80	(20,760.20)	(20,760.20)	0.52	0.23
SWEDBANK NY CERT DEPOS DTD 02/26/2021 0.170% 09/02/2021	87019VT23	50,000,000.00	DIRECT		99.97	49,984,352.10	(15,647.90)	(15,647.90)	0.52	0.23
TORONTO DOMINION BANK NY CERT DEPOS DTD 02/26/2021 0.160% 11/01/2021	89114W2H7	50,000,000.00	TOR DOM		99.95	49,975,927.00	(24,073.00)	(24,073.00)	0.69	0.23
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/16/2021 0.200% 02/01/2022	06367CB48	50,000,000.00	BMO		99.95	49,976,437.90	(23,562.10)	(23,562.10)	0.94	0.25

Security Type Sub-Total		1,685,000,000.00				1,685,099,416.84	45,391.66	71,720.18	0.33	0.10
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Bank Note										
US BANK NA CINCINNATI CALLABLE BANK NOTE DTD 04/26/2018 3.150% 04/26/2021	90331HNP4	15,000,000.00	US BANK	03/26/21	100.21	15,031,560.00	32,460.00	31,605.99	0.08	1.77
US BANK BANK NOTE (CALLABLE) DTD 11/16/2018 3.450% 11/16/2021	90331HNX7	10,000,000.00	MORGANST	10/15/21	102.00	10,200,010.00	213,810.00	203,283.72	0.63	0.63
US BANK NA CINCINNATI BKNT (CALLABLE) DTD 01/21/2020 1.800% 01/21/2022	90331HPJ6	8,000,000.00	MORGANST	12/21/21	101.25	8,100,024.00	102,824.00	101,272.70	0.82	0.39
US BANK NA CORP NOTE (CALLABLE) DTD 05/23/2019 2.650% 05/23/2022	90331HPC1	7,000,000.00	BARCLAYS	04/22/22	102.80	7,196,042.00	203,462.00	199,074.99	1.14	0.37



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Bank Note											
WELLS FARGO BANK NA CALLABLE BANK NOTE		94988J6A0	20,000,000.00	WELLSFAR	09/09/21	100.88	20,175,380.00	175,380.00	175,380.00	0.53	1.50
DTD 09/11/2019 2.082% 09/09/2022											

Security Type Sub-Total			60,000,000.00				60,703,016.00	727,936.00	710,617.40	0.55	1.14
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Asset-Backed Security											
MBALT 2019-B A2		58769OAB7	507,597.54	WELLSFAR		100.13	508,266.10	695.26	678.77	0.11	1.84
DTD 11/20/2019 2.010% 12/15/2021											
TAOT 2019-B A2A		89239JAB0	252,530.08	BAML		100.09	252,757.43	230.08	228.30	0.96	2.49
DTD 05/08/2019 2.590% 02/15/2022											
MBALT 2020-A A2		58770FAB8	1,187,760.75	MUFG		100.25	1,190,783.72	3,071.78	3,046.81	1.04	1.57
DTD 01/29/2020 1.820% 03/15/2022											
TAOT 2019-C A2A		89238UAB6	643,072.46	JPM		100.18	644,219.83	1,177.27	1,159.94	0.11	1.84
DTD 08/14/2019 2.000% 04/15/2022											
HAROT 2019-3 A2		43815NAB0	1,041,760.60	SOCGEN		100.22	1,044,019.14	2,331.46	2,289.62	0.16	1.71
DTD 08/27/2019 1.900% 04/15/2022											
JOHN DEERE OWNER TRUST		47787OAB5	68,306.25	RBC		100.06	68,349.49	43.50	43.35	1.21	2.23
DTD 07/24/2019 2.280% 05/16/2022											
MBART 2019-1 A2A		58769TAB1	1,302,221.92	MIZUHO		100.22	1,305,032.51	2,935.08	2,869.58	0.14	1.87
DTD 09/25/2019 2.040% 06/15/2022											
HAROT 2019-4 A2		43813VAB4	3,338,593.68	CITI		100.38	3,351,118.75	12,731.40	12,629.89	0.25	1.57
DTD 11/26/2019 1.860% 06/20/2022											
HART 2019-B A2		44891JAB4	616,954.84	RBC CAP		100.23	618,352.55	1,435.90	1,417.19	0.16	1.76
DTD 11/06/2019 1.930% 07/15/2022											
TAOT 2019-D A2		89233MAB9	2,582,783.42	BARCLAYS		100.32	2,591,114.70	8,522.16	8,429.36	0.23	1.68
DTD 11/13/2019 1.920% 07/15/2022											
MBALT 2019-B A3		58769OAC5	2,500,000.00	WELLSFAR		101.03	2,525,675.00	26,072.50	25,897.70	0.71	1.36
DTD 11/20/2019 2.000% 10/17/2022											
HAROT 2020-1 A2		43813RAB3	5,201,557.83	JPM_CHAS		100.51	5,227,847.54	26,816.63	26,615.77	0.38	1.32
DTD 02/26/2020 1.630% 10/21/2022											
TAOT 2020-A A2		89232HAB1	6,904,226.76	MUFG		100.44	6,934,792.46	30,650.62	30,618.32	0.33	1.41
DTD 02/12/2020 1.670% 11/15/2022											



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Asset-Backed Security											
MBALT 2020-A A3	DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	5,000,000.00	MUFG		101.19	5,059,586.00	60,245.00	59,996.07	0.91	1.17
JOHN DEERE OWNER TRUST OTHER ABS	DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	2,755,623.90	BOFA		100.28	2,763,285.64	7,856.56	7,790.06	1.87	0.86
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	3,215,818.20	BK AMER		101.44	3,262,277.77	46,545.75	46,503.13	0.60	2.11
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	8,236,287.07	JPMCHASE		101.58	8,366,605.72	130,625.86	130,492.96	0.71	1.82
JDOT 2019-A A3	DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	3,258,060.47	CITI		101.63	3,311,288.38	53,628.32	53,446.68	0.58	2.20
TAOT 2019-A A3	DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	6,383,478.72	SOC GEN		101.64	6,488,222.03	105,906.38	105,367.75	0.64	2.20
HAROT 2019-3 A3	DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	4,750,000.00	SOCGEN		101.35	4,813,935.48	63,974.90	63,959.88	0.91	1.22
TAOT 2019-B A3	DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	5,000,000.00	BAML		101.57	5,078,557.00	79,354.50	79,015.56	0.69	1.92
TAOT 2019-C A3	DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	5,000,000.00	JPM		101.37	5,068,550.00	68,591.00	68,575.48	0.81	1.36
BAACT 2018-A2 A2	DTD 05/17/2018 3.000% 09/15/2023	05522RCZ9	10,000,000.00	TOR DOM		100.34	10,034,087.00	(136,225.50)	(75,365.91)	2.46	2.86
JDOT 2019-B A3	DTD 07/24/2019 2.210% 12/15/2023	477870AC3	2,500,000.00	RBC		101.55	2,538,785.50	39,316.25	39,122.47	0.75	1.64
TAOT 2019-D A3	DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	4,500,000.00	BARCLAYS		101.84	4,582,796.40	83,121.30	83,020.31	1.06	1.27
HAROT 2019-4 A3	DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	9,000,000.00	CITI		101.82	9,163,360.80	164,964.60	164,476.26	1.16	1.19
HART 2019-B A3	DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	3,750,000.00	RBC CAP		101.55	3,808,162.50	58,335.37	58,282.14	0.94	1.40
MBART 2019-1 A3	DTD 09/25/2019 1.930% 03/15/2024	58769TAD7	7,000,000.00	MIZUHO		101.45	7,101,626.00	102,589.90	102,281.19	0.87	1.44
HAROT 2020-1 A3	DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	10,000,000.00	JPM_CHAS		101.91	10,190,943.00	192,903.00	192,426.24	1.40	0.99
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	15,000,000.00	MUFG		101.73	15,259,885.50	260,968.50	260,701.58	1.27	1.11



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	5,000,000.00	BOFA		100.91	5,045,694.50	46,000.00	45,932.97	1.34	0.83
CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FQ2	10,000,000.00	JPMCHASE		102.94	10,294,181.00	234,024.75	251,504.36	3.42	1.31
CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	JPMCHASE		102.40	8,191,921.60	193,754.40	193,369.03	3.77	0.90
Security Type Sub-Total		154,496,634.49				156,686,081.04	1,973,194.48	2,046,822.81	1.30	1.48
Managed Account Sub-Total		8,908,157,947.86				9,011,835,810.34	101,542,804.04	94,981,086.32	1.25	0.25
Securities Sub-Total		\$8,908,157,947.86				\$9,011,835,810.34	\$101,542,804.04	\$94,981,086.32	1.25	0.25%
Accrued Interest						\$17,858,676.80				
Total Investments						\$9,029,694,487.14				

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2021**

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									
BUY										
01/26/21	02/03/21	FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	(9,994,400.00)	0.00	(9,994,400.00)			
01/26/21	02/03/21	FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	(39,977,600.00)	0.00	(39,977,600.00)			
01/29/21	02/01/21	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/29/2021 0.000% 08/02/2021	21687AV26	50,000,000.00	(49,962,083.33)	0.00	(49,962,083.33)			
02/01/21	02/01/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/02/2021	22533TP26	200,000,000.00	(199,999,611.11)	0.00	(199,999,611.11)			
02/01/21	02/01/21	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 02/01/2021 0.150% 08/06/2021	86959RMS6	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
02/02/21	02/02/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/30/2020 0.000% 02/03/2021	22533TP34	229,000,000.00	(228,999,491.11)	0.00	(228,999,491.11)			
02/03/21	02/03/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/04/2021	22533TP42	177,000,000.00	(176,999,606.67)	0.00	(176,999,606.67)			
02/04/21	02/04/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/05/2021	22533TP59	186,000,000.00	(185,999,586.67)	0.00	(185,999,586.67)			
02/04/21	02/08/21	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 01/26/2017 2.000% 01/26/2022	459058FY4	50,000,000.00	(50,897,300.00)	(33,333.33)	(50,930,633.33)			
02/05/21	02/05/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/08/2021	22533TP83	180,000,000.00	(179,998,950.00)	0.00	(179,998,950.00)			
02/08/21	02/08/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/09/2021	22533TP91	82,000,000.00	(81,999,840.56)	0.00	(81,999,840.56)			
02/09/21	02/09/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/10/2021	22533TPA8	47,000,000.00	(46,999,908.61)	0.00	(46,999,908.61)			



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2021**

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									
BUY										
02/10/21	02/10/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/11/2021	22533TPB6	59,000,000.00	(58,999,885.28)	0.00	(58,999,885.28)			
02/10/21	02/19/21	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	4,000,000.00	(4,018,784.00)	(1,260.00)	(4,020,044.00)			
02/11/21	02/11/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/12/2020 0.000% 02/12/2021	22533TPC4	45,000,000.00	(44,999,912.50)	0.00	(44,999,912.50)			
02/12/21	02/12/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 11/17/2020 0.000% 02/16/2021	22533TPG5	44,000,000.00	(43,999,657.78)	0.00	(43,999,657.78)			
02/12/21	02/16/21	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/16/2021 0.200% 02/01/2022	06367CB48	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
02/16/21	02/16/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/17/2021	22533TPH3	158,000,000.00	(157,999,692.78)	0.00	(157,999,692.78)			
02/17/21	02/17/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 11/20/2020 0.000% 02/18/2021	22533TPJ9	145,000,000.00	(144,999,718.06)	0.00	(144,999,718.06)			
02/17/21	02/18/21	JP MORGAN SECURITIES LLC COMM PAPER DTD 02/17/2021 0.000% 10/01/2021	46640PX16	50,000,000.00	(49,950,000.00)	0.00	(49,950,000.00)			
02/17/21	02/26/21	FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/25/2025	3137F9ZD6	12,000,000.00	(11,999,616.00)	(3,666.67)	(12,003,282.67)			
02/18/21	02/18/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/19/2021	22533TPK6	89,000,000.00	(88,999,826.94)	0.00	(88,999,826.94)			
02/19/21	02/19/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 12/21/2020 0.000% 02/22/2021	22533TPN0	68,000,000.00	(67,999,603.33)	0.00	(67,999,603.33)			
02/22/21	02/22/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 12/21/2020 0.000% 02/23/2021	22533TPP5	57,000,000.00	(56,999,889.17)	0.00	(56,999,889.17)			



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									
BUY										
02/23/21	02/23/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 12/21/2020 0.000% 02/24/2021	22533TPQ3	39,000,000.00	(38,999,924.17)	0.00	(38,999,924.17)			
02/24/21	02/24/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 12/21/2020 0.000% 02/25/2021	22533TPR1	84,000,000.00	(83,999,836.67)	0.00	(83,999,836.67)			
02/24/21	02/26/21	SWEDBANK NY CERT DEPOS DTD 02/26/2021 0.170% 09/02/2021	87019VT23	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
02/24/21	02/26/21	TORONTO DOMINION BANK NY CERT DEPOS DTD 02/26/2021 0.160% 11/01/2021	89114W2H7	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
02/24/21	03/01/21	FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	(54,023,437.50)	0.00	(54,023,437.50)			
02/25/21	02/25/21	SWEDBANK (NEW YORK) CERT DEPOS DTD 02/25/2021 0.150% 08/11/2021	87019VT31	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
02/25/21	02/25/21	CHEVRON CORP COMM PAPER DTD 12/09/2020 0.000% 09/22/2021	16677JWN2	50,000,000.00	(49,959,361.11)	0.00	(49,959,361.11)			
02/25/21	02/25/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 06/10/2020 0.000% 02/26/2021	22533TPS9	30,000,000.00	(29,999,941.67)	0.00	(29,999,941.67)			
02/26/21	02/26/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 12/21/2020 0.000% 03/01/2021	22533TQ17	129,000,000.00	(128,999,355.00)	0.00	(128,999,355.00)			
Transaction Type Sub-Total				2,614,000,000.00	(2,618,776,820.02)	(38,260.00)	(2,618,815,080.02)			

INTEREST										
02/01/21	02/25/21	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			
02/01/21	02/25/21	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	25,000,000.00	0.00	62,980.00	62,980.00			
02/01/21	02/25/21	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			



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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									
INTEREST										
02/01/21	02/25/21	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	5,000,000.00	0.00	2,791.67	2,791.67			
02/01/21	02/25/21	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/25/2025	3137F72U8	2,597,380.17	0.00	1,116.87	1,116.87			
02/02/21	02/02/21	BANK OF MONTREAL CHI FLOATING CERT DEPOS DTD 08/28/2020 0.209% 08/02/2021	06367BSO3	50,000,000.00	0.00	9,425.00	9,425.00			
02/05/21	02/05/21	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	0.00	1,250,000.00	1,250,000.00			
02/08/21	02/08/21	MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	9,800,000.00	0.00	75,950.00	75,950.00			
02/11/21	02/11/21	CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	0.00	21,181.67	21,181.67			
02/12/21	02/12/21	FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	0.00	375,000.00	375,000.00			
02/12/21	02/12/21	CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022	166756AF3	14,500,000.00	0.00	24,142.50	24,142.50			
02/13/21	02/13/21	FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	0.00	625,000.00	625,000.00			
02/14/21	02/14/21	FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	0.00	80,000.00	80,000.00			
02/15/21	02/15/21	MBART 2019-1 A2A DTD 09/25/2019 2.040% 06/15/2022	58769TAB1	1,748,368.34	0.00	2,972.23	2,972.23			
02/15/21	02/15/21	MBALT 2019-B A2 DTD 11/20/2019 2.010% 12/15/2021	58769OAB7	728,051.91	0.00	1,219.49	1,219.49			
02/15/21	02/15/21	HAROT 2019-3 A2 DTD 08/27/2019 1.900% 04/15/2022	43815NAB0	1,381,483.96	0.00	2,187.35	2,187.35			
02/15/21	02/15/21	JOHN DEERE OWNER TRUST OTHER ABS DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	3,300,904.16	0.00	2,778.26	2,778.26			
02/15/21	02/15/21	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	3,750,000.00	0.00	6,062.50	6,062.50			
02/15/21	02/15/21	TAOT 2019-B A2A DTD 05/08/2019 2.590% 02/15/2022	89239JAB0	940,607.74	0.00	2,030.14	2,030.14			



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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									
INTEREST										
02/15/21	02/15/21	BAACT 2018-A2 A2 DTD 05/17/2018 3.000% 09/15/2023	05522RCZ9	10,000,000.00	0.00	25,000.00	25,000.00			
02/15/21	02/15/21	US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	0.00	500,000.00	500,000.00			
02/15/21	02/15/21	MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	5,000,000.00	0.00	7,666.67	7,666.67			
02/15/21	02/15/21	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			
02/15/21	02/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	15,000,000.00	0.00	20,750.00	20,750.00			
02/15/21	02/15/21	TAOT 2019-C A2A DTD 08/14/2019 2.000% 04/15/2022	89238UAB6	931,649.59	0.00	1,552.75	1,552.75			
02/15/21	02/15/21	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			
02/15/21	02/15/21	JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	3,690,820.39	0.00	8,950.24	8,950.24			
02/15/21	02/15/21	HART 2019-B A2 DTD 11/06/2019 1.930% 07/15/2022	44891JAB4	813,754.77	0.00	1,308.79	1,308.79			
02/15/21	02/15/21	TAOT 2020-A A2 DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	7,829,536.68	0.00	10,896.11	10,896.11			
02/15/21	02/15/21	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	5,000,000.00	0.00	10,708.34	10,708.34			
02/15/21	02/15/21	MBALT 2020-A A2 DTD 01/29/2020 1.820% 03/15/2022	58770FAB8	1,426,581.99	0.00	2,163.65	2,163.65			
02/15/21	02/15/21	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	4,750,000.00	0.00	7,045.83	7,045.83			
02/15/21	02/15/21	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	5,000,000.00	0.00	4,583.34	4,583.34			
02/15/21	02/15/21	TAOT 2019-D A2 DTD 11/13/2019 1.920% 07/15/2022	89233MAB9	3,073,344.89	0.00	4,917.35	4,917.35			
02/15/21	02/15/21	MBART 2019-1 A3 DTD 09/25/2019 1.930% 03/15/2024	58769TAD7	7,000,000.00	0.00	11,316.67	11,316.67			
02/15/21	02/15/21	MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769OAC5	2,500,000.00	0.00	4,166.67	4,166.67			



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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									
INTEREST										
02/15/21	02/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	6,860,516.72	0.00	16,636.75	16,636.75			
02/15/21	02/15/21	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	4,500,000.00	0.00	7,200.00	7,200.00			
02/15/21	02/15/21	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	2,500,000.00	0.00	4,604.17	4,604.17			
02/15/21	02/15/21	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	5,000,000.00	0.00	7,958.34	7,958.34			
02/16/21	02/16/21	EXXON MOBIL CORPORATION DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	3,000,000.00	0.00	28,530.00	28,530.00			
02/16/21	02/16/21	JOHN DEERE OWNER TRUST DTD 07/24/2019 2.280% 05/16/2022	477870AB5	750,130.36	0.00	1,425.25	1,425.25			
02/17/21	02/17/21	FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	0.00	343,750.00	343,750.00			
02/18/21	02/18/21	HAROT 2019-4 A2 DTD 11/26/2019 1.860% 06/20/2022	43813VAB4	4,023,350.00	0.00	6,236.19	6,236.19			
02/18/21	02/18/21	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	9,000,000.00	0.00	13,725.00	13,725.00			
02/18/21	02/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	3,492,178.00	0.00	8,235.72	8,235.72			
02/21/21	02/21/21	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	10,000,000.00	0.00	13,416.67	13,416.67			
02/21/21	02/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	8,500,000.00	0.00	17,850.00	17,850.00			
02/21/21	02/21/21	HAROT 2019-2 A2 DTD 05/29/2019 2.570% 12/21/2021	43815MAB2	476,303.28	0.00	1,020.08	1,020.08			
02/21/21	02/21/21	HAROT 2020-1 A2 DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	5,896,157.86	0.00	8,008.95	8,008.95			
02/23/21	02/23/21	US BANK NA CINCINNATI FLOATING CORP NOT DTD 05/23/2019 0.615% 05/23/2022	90331HPD9	20,000,000.00	0.00	33,356.64	33,356.64			
02/24/21	02/24/21	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	0.00	57,187.49	57,187.49			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	02/25/21	02/25/21	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	0.00	92,708.35	92,708.35			
	02/26/21	02/26/21	STONECASTLE FICA	FICAMF003	0.00	0.00	958.91	958.91			
	02/26/21	02/26/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	27,431.25	27,431.25			
	02/26/21	02/26/21	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	15,342.47	15,342.47			
	02/26/21	02/26/21	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	7.67	7.67			
	02/26/21	02/26/21	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	7.56	7.56			
	02/28/21	02/28/21	US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	0.00	687,500.00	687,500.00			
	02/28/21	02/28/21	US TREASURY NOTES DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	0.00	234,375.00	234,375.00			
Transaction Type Sub-Total					852,061,120.81	0.00	4,871,796.54	4,871,796.54			

MATURITY											
	02/01/21	02/01/21	WELLS FARGO BANK NA CERT DEPOS DTD 01/09/2020 1.800% 02/01/2021	95001KFR0	25,000,000.00	25,000,000.00	486,250.00	25,486,250.00	0.00	0.00	
	02/01/21	02/01/21	JP MORGAN SECURITIES LLC COMM PAPER DTD 07/29/2020 0.000% 02/01/2021	46640PP15	50,000,000.00	50,000,000.00	0.00	50,000,000.00	62,333.33	0.00	
	02/01/21	02/01/21	US BANK NATL ASSOC CERT DEPOS DTD 05/06/2020 0.320% 02/01/2021	90333V3L2	50,000,000.00	50,000,000.00	120,444.45	50,120,444.45	0.00	0.00	
	02/01/21	02/01/21	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 03/03/2020 1.150% 02/01/2021	86959RFR6	50,000,000.00	50,000,000.00	535,069.45	50,535,069.45	0.00	0.00	
	02/01/21	02/01/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/27/2021 0.000% 02/01/2021	22533TP18	248,000,000.00	248,000,000.00	0.00	248,000,000.00	1,446.67	0.00	
	02/01/21	02/01/21	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 05/14/2020 0.000% 02/01/2021	21687AP15	50,000,000.00	50,000,000.00	0.00	50,000,000.00	120,541.67	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2021**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY											
	02/01/21	02/01/21	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 05/14/2020 0.000% 02/01/2021	21687AP15	50,000,000.00	50,000,000.00	0.00	50,000,000.00	61,972.22	0.00	
	02/02/21	02/02/21	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 10/28/2020 0.200% 02/02/2021	06367BYX1	25,000,000.00	25,000,000.00	13,472.23	25,013,472.23	0.00	0.00	
	02/02/21	02/02/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/02/2021	22533TP26	200,000,000.00	200,000,000.00	0.00	200,000,000.00	388.89	0.00	
	02/03/21	02/03/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/30/2020 0.000% 02/03/2021	22533TP34	229,000,000.00	229,000,000.00	0.00	229,000,000.00	508.89	0.00	
	02/04/21	02/04/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/04/2021	22533TP42	177,000,000.00	177,000,000.00	0.00	177,000,000.00	393.33	0.00	
	02/05/21	02/05/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/05/2021	22533TP59	186,000,000.00	186,000,000.00	0.00	186,000,000.00	413.33	0.00	
	02/05/21	02/05/21	BNP PARIBAS NY BRANCH COMM PAPER DTD 09/10/2020 0.000% 02/05/2021	09659BP53	50,000,000.00	50,000,000.00	0.00	50,000,000.00	39,055.56	0.00	
	02/08/21	02/08/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/08/2021	22533TP83	180,000,000.00	180,000,000.00	0.00	180,000,000.00	1,050.00	0.00	
	02/09/21	02/09/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/09/2021	22533TP91	82,000,000.00	82,000,000.00	0.00	82,000,000.00	159.44	0.00	
	02/10/21	02/10/21	EXXON MOBIL CORP COMM PAPER -- 0.000% 02/10/2021	30229APA1	50,000,000.00	50,000,000.00	0.00	50,000,000.00	58,361.11	0.00	
	02/10/21	02/10/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/10/2021	22533TPA8	47,000,000.00	47,000,000.00	0.00	47,000,000.00	91.39	0.00	
	02/11/21	02/11/21	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 10/28/2020 0.200% 02/11/2021	06367BYY9	25,000,000.00	25,000,000.00	14,722.23	25,014,722.23	0.00	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2021**

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									
MATURITY										
02/11/21	02/11/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/11/2021	22533TPB6	59,000,000.00	59,000,000.00	0.00	59,000,000.00	114.72	0.00	
02/12/21	02/12/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/12/2020 0.000% 02/12/2021	22533TPC4	45,000,000.00	45,000,000.00	0.00	45,000,000.00	87.50	0.00	
02/15/21	02/15/21	US TREASURY NOTES DTD 02/15/2018 2.250% 02/15/2021	9128283X6	75,000,000.00	75,000,000.00	843,750.00	75,843,750.00	76,171.87	0.00	
02/15/21	02/15/21	US TREASURY NOTES DTD 02/15/2018 2.250% 02/15/2021	9128283X6	50,000,000.00	50,000,000.00	562,500.00	50,562,500.00	212,890.62	0.00	
02/16/21	02/16/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 11/17/2020 0.000% 02/16/2021	22533TPG5	44,000,000.00	44,000,000.00	0.00	44,000,000.00	342.22	0.00	
02/16/21	02/16/21	FREDDIE MAC NOTES DTD 02/16/2018 2.375% 02/16/2021	3137EAEL9	50,000,000.00	50,000,000.00	593,750.00	50,593,750.00	132,000.00	0.00	
02/17/21	02/17/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/17/2021	22533TPH3	158,000,000.00	158,000,000.00	0.00	158,000,000.00	307.22	0.00	
02/18/21	02/18/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 11/20/2020 0.000% 02/18/2021	22533TPJ9	145,000,000.00	145,000,000.00	0.00	145,000,000.00	281.94	0.00	
02/19/21	02/19/21	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/19/2021	22533TPK6	89,000,000.00	89,000,000.00	0.00	89,000,000.00	173.06	0.00	
02/22/21	02/22/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 12/21/2020 0.000% 02/22/2021	22533TPN0	68,000,000.00	68,000,000.00	0.00	68,000,000.00	396.67	0.00	
02/23/21	02/23/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 12/21/2020 0.000% 02/23/2021	22533TPP5	57,000,000.00	57,000,000.00	0.00	57,000,000.00	110.83	0.00	
02/24/21	02/24/21	SWEDBANK NY CERT DEPOS DTD 09/29/2020 0.200% 02/24/2021	87019VL54	50,000,000.00	50,000,000.00	41,111.10	50,041,111.10	0.00	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2021**

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									
MATURITIES										
02/24/21	02/24/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 12/21/2020 0.000% 02/24/2021	22533TPQ3	39,000,000.00	39,000,000.00	0.00	39,000,000.00	75.83	0.00	
02/25/21	02/25/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 12/21/2020 0.000% 02/25/2021	22533TPR1	84,000,000.00	84,000,000.00	0.00	84,000,000.00	163.33	0.00	
02/26/21	02/26/21	CREDIT AGRICOLE CIB NY COMM PAPER DTD 06/10/2020 0.000% 02/26/2021	22533TPS9	30,000,000.00	30,000,000.00	0.00	30,000,000.00	58.33	0.00	
02/26/21	02/26/21	SWEDBANK NY CERT DEPOS DTD 09/29/2020 0.200% 02/26/2021	87019VL62	50,000,000.00	50,000,000.00	41,666.65	50,041,666.65	0.00	0.00	
02/28/21	02/28/21	US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	25,000,000.00	25,000,000.00	140,625.00	25,140,625.00	625,976.56	0.00	
Transaction Type Sub-Total				2,892,000,000.00	2,892,000,000.00	3,393,361.11	2,895,393,361.11	1,395,866.53	0.00	
PAYDOWNS										
02/01/21	02/01/21	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	468.14	468.14	0.00	468.14	(2.29)	0.00	
02/01/21	02/01/21	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/25/2025	3137F72U8	9,506.34	9,506.34	0.00	9,506.34	0.04	0.00	
02/01/21	02/01/21	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,092.32	1,092.32	0.00	1,092.32	(5.36)	0.00	
02/15/21	02/15/21	JOHN DEERE OWNER TRUST OTHER ABS DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	545,280.26	545,280.26	0.00	545,280.26	38.55	0.00	
02/15/21	02/15/21	HART 2019-B A2 DTD 11/06/2019 1.930% 07/15/2022	44891JAB4	196,799.93	196,799.93	0.00	196,799.93	12.18	0.00	
02/15/21	02/15/21	TAOT 2019-B A2A DTD 05/08/2019 2.590% 02/15/2022	89239JAB0	688,077.66	688,077.66	0.00	688,077.66	7.43	0.00	
02/15/21	02/15/21	TAOT 2019-C A2A DTD 08/14/2019 2.000% 04/15/2022	89238UAB6	288,577.13	288,577.13	0.00	288,577.13	13.42	0.00	
02/15/21	02/15/21	MBALT 2020-A A2 DTD 01/29/2020 1.820% 03/15/2022	58770FAB8	238,821.24	238,821.24	0.00	238,821.24	9.82	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2021**

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									
PAYDOWNS										
02/15/21	02/15/21	HAROT 2019-3 A2 DTD 08/27/2019 1.900% 04/15/2022	43815NAB0	339,723.36	339,723.36	0.00	339,723.36	23.78	0.00	
02/15/21	02/15/21	TAOT 2019-D A2 DTD 11/13/2019 1.920% 07/15/2022	89233MAB9	490,561.47	490,561.47	0.00	490,561.47	36.25	0.00	
02/15/21	02/15/21	JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	432,759.92	432,759.92	0.00	432,759.92	53.19	0.00	
02/15/21	02/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	477,038.00	477,038.00	0.00	477,038.00	86.92	0.00	
02/15/21	02/15/21	TAOT 2020-A A2 DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	925,309.92	925,309.92	0.00	925,309.92	11.38	0.00	
02/15/21	02/15/21	MBART 2019-1 A2A DTD 09/25/2019 2.040% 06/15/2022	58769TAB1	446,146.42	446,146.42	0.00	446,146.42	42.65	0.00	
02/15/21	02/15/21	MBALT 2019-B A2 DTD 11/20/2019 2.010% 12/15/2021	58769OAB7	220,454.37	220,454.37	0.00	220,454.37	11.59	0.00	
02/16/21	02/16/21	JOHN DEERE OWNER TRUST DTD 07/24/2019 2.280% 05/16/2022	477870AB5	681,824.10	681,824.10	0.00	681,824.10	2.59	0.00	
02/18/21	02/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	276,359.80	276,359.80	0.00	276,359.80	7.41	0.00	
02/18/21	02/18/21	HAROT 2019-4 A2 DTD 11/26/2019 1.860% 06/20/2022	43813VAB4	684,756.32	684,756.32	0.00	684,756.32	42.32	0.00	
02/21/21	02/21/21	HAROT 2020-1 A2 DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	694,600.03	694,600.03	0.00	694,600.03	70.36	0.00	
02/21/21	02/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	263,712.93	263,712.93	0.00	263,712.93	9.84	0.00	
02/21/21	02/21/21	HAROT 2019-2 A2 DTD 05/29/2019 2.570% 12/21/2021	43815MAB2	476,303.28	476,303.28	0.00	476,303.28	0.76	0.00	
Transaction Type Sub-Total				8,378,172.94	8,378,172.94	0.00	8,378,172.94	472.83	0.00	
Managed Account Sub-Total					281,601,352.92	8,226,897.65	289,828,250.57	1,396,339.36	0.00	
Total Security Transactions					\$281,601,352.92	\$8,226,897.65	\$289,828,250.57	\$1,396,339.36	\$0.00	

Bolded items are forward settling trades.