



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
February 28, 2022

SAN BERNARDINO COUNTY

Client Management Team

Kenneth Schiebel, CFA

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

Director
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Contents

Cover/Disclosures
Summary Statement
Individual Accounts

Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

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

Important Disclosures

Important Disclosures

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

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

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

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

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

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

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

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

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

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

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

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

Key Terms and Definitions

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

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

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

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

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

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

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

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

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

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

NOT FDIC INSURED NO BANK GUARANTEE MAY LOSE VALUE

Consolidated Summary Statement

SAN BERNARDINO COUNTY

Portfolio Summary		
Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	5,888,066.18	10,406,721,781.96
Cash Balance	0.00	167,760,389.87
Total	\$5,888,066.18	\$10,574,482,171.83

Investment Allocation		
Investment Type	Closing Market Value	Percent
Asset-Backed Security	447,453,710.93	4.23
Federal Agency Bond / Note	2,421,220,443.38	22.89
Corporate Note	389,583,987.74	3.68
Bank Note	7,024,521.00	0.07
Certificate of Deposit	1,621,538,909.71	15.33
Federal Agency Commercial Mortgage-Backed Se	304,979,359.20	2.88
Commercial Paper	1,876,626,135.00	17.75
Federally Insured Cash Account	25,000,000.00	0.24
Joint Powers Authority	522,000,000.00	4.94
Money Market Mutual Fund	454,000,000.00	4.29
NOW Account	200,000,000.00	1.89
Supra-National Agency Bond / Note	179,365,025.00	1.70
U.S. Treasury Bond / Note	1,957,929,690.00	18.52
Cash Balance	167,760,389.87	1.59
Total	\$10,574,482,171.83	100.00%

Consolidated Summary Statement

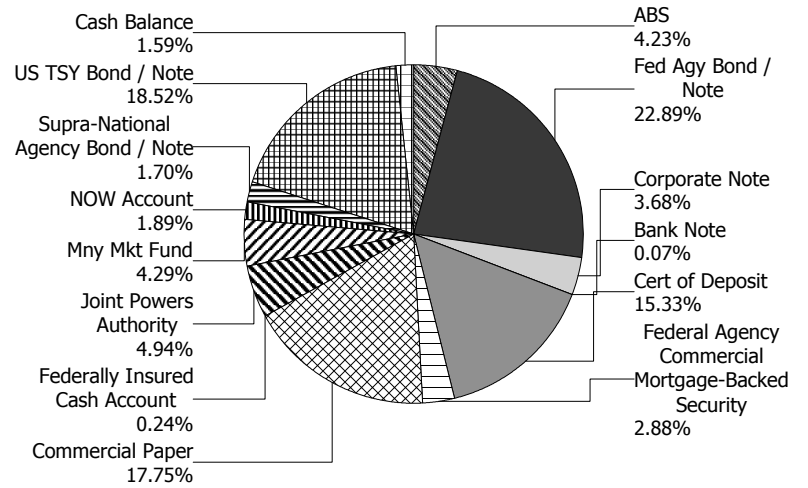
For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Sector Allocation

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,743,747,813.02	16.49
31 to 60 days	519,990,000.00	4.92
61 to 90 days	676,538,727.88	6.40
91 to 180 days	2,113,813,429.93	19.99
181 days to 1 year	840,239,230.63	7.95
1 to 2 years	1,754,794,676.10	16.59
2 to 3 years	1,747,057,889.12	16.52
3 to 4 years	1,025,571,216.04	9.70
4 to 5 years	114,424,550.78	1.08
Over 5 years	38,304,638.33	0.36
Total	\$10,574,482,171.83	100.00%
Weighted Average Days to Maturity	439	



Managed Account Summary Statement

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value	\$10,563,027,508.45
Maturities/Calls	(606,204,970.98)
Principal Dispositions	(433,000,000.00)
Principal Acquisitions	834,763,956.86
Unsettled Trades	72,943,359.38
Change in Current Value	(24,808,071.75)
Closing Market Value	\$10,406,721,781.96

Cash Transactions Summary - Managed Account

Maturities/Calls	590,653,413.85
Sale Proceeds	433,000,000.00
Coupon/Interest/Dividend Income	5,890,502.89
Principal Payments	16,204,970.98
Security Purchases	(917,550,974.11)
Net Cash Contribution	(128,197,913.61)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	6,543,916.74
Less Purchased Interest Related to Interest/Coupons	(931,548.50)
Plus Net Realized Gains/Losses	275,697.94
Total Cash Basis Earnings	\$5,888,066.18

Cash Balance

Closing Cash Balance \$0.00

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	10,454,992,510.64
Ending Accrued Interest	12,920,768.89
Plus Proceeds from Sales	433,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	606,858,384.83
Plus Coupons/Dividends Received	5,890,502.89
Less Cost of New Purchases	(908,675,635.13)
Less Beginning Amortized Value of Securities	(10,586,012,280.73)
Less Beginning Accrued Interest	(13,320,125.86)
Total Accrual Basis Earnings	\$5,654,125.53

Portfolio Summary and Statistics

For the Month Ending **February 28, 2022**

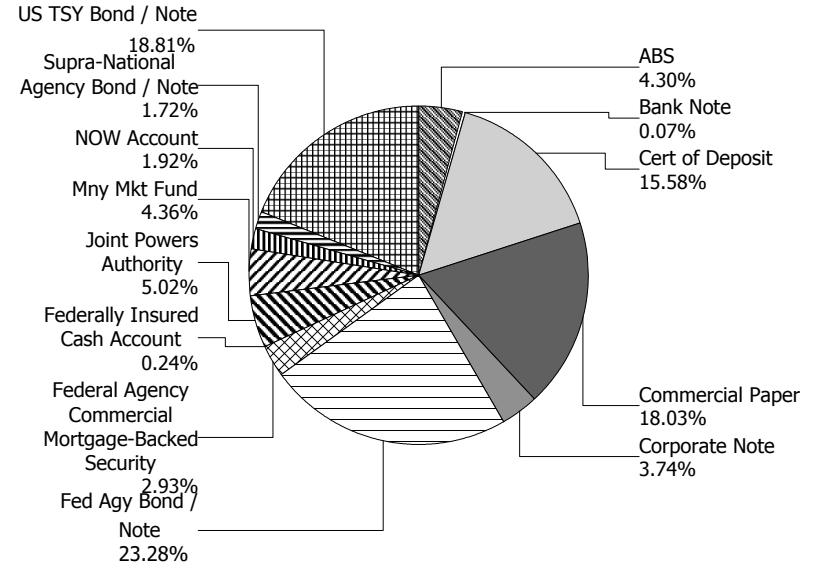
SAN BERNARDINO COUNTY - 76990800

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,975,000,000.00	1,957,929,690.00	18.81
Supra-National Agency Bond / Note	180,000,000.00	179,365,025.00	1.72
NOW Account	200,000,000.00	200,000,000.00	1.92
Money Market Mutual Fund	454,000,000.00	454,000,000.00	4.36
Joint Powers Authority	522,000,000.00	522,000,000.00	5.02
Federally Insured Cash Account	25,000,000.00	25,000,000.00	0.24
Federal Agency Commercial Mortgage-Backed Security	296,213,027.61	304,979,359.20	2.93
Federal Agency Bond / Note	2,443,740,000.00	2,421,220,443.38	23.28
Corporate Note	395,457,000.00	389,583,987.74	3.74
Commercial Paper	1,880,000,000.00	1,876,626,135.00	18.03
Certificate of Deposit	1,625,000,000.00	1,621,538,909.71	15.58
Bank Note	7,000,000.00	7,024,521.00	0.07
Asset-Backed Security	452,174,930.58	447,453,710.93	4.30
Managed Account Sub-Total	10,455,584,958.19	10,406,721,781.96	100.00%
Accrued Interest		12,920,768.89	
Total Portfolio	10,455,584,958.19	10,419,642,550.85	

Unsettled Trades **75,000,000.00** **72,902,340.00**

Sector Allocation

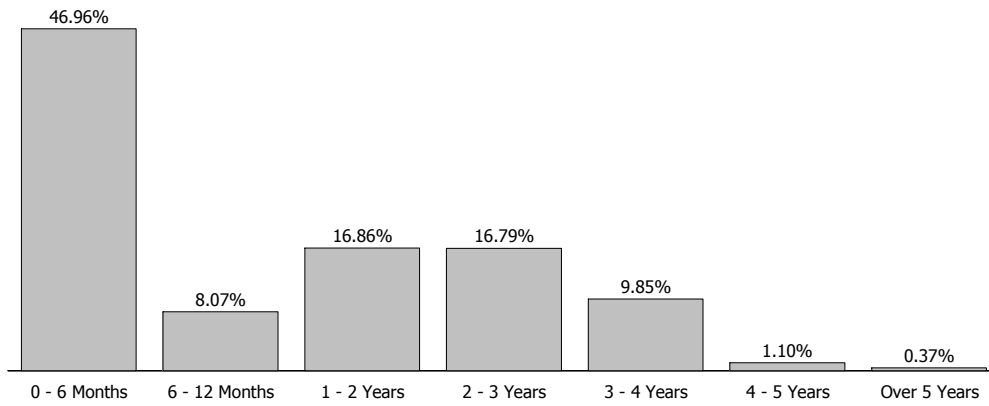


Portfolio Summary and Statistics

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	0.71%
Yield to Maturity at Market	0.95%
Weighted Average Days to Maturity	446

Managed Account Issuer Summary

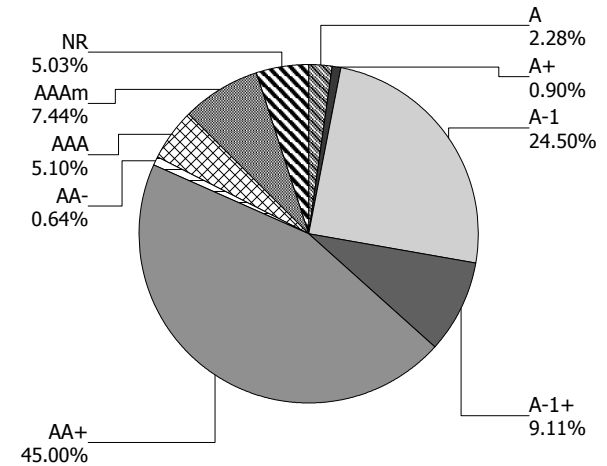
For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Issuer	Market Value of Holdings	Percent
ATLANTIC ASSET SEC LLC	74,955,300.00	0.72
BANK OF MONTREAL	249,471,849.65	2.40
BANK OF NOVA SCOTIA	274,462,985.35	2.64
BANK OF THE WEST	200,000,000.00	1.92
BMW FINANCIAL SERVICES NA LLC	33,503,926.69	0.32
BNP PARIBAS	199,659,139.43	1.92
CAMP	512,000,000.00	4.92
CANADIAN IMPERIAL BANK OF COMMERCE	299,549,247.30	2.88
CHARIOT FUNDING LLC	49,853,925.00	0.48
CHASE ISSURANCE	18,084,528.00	0.17
CHEVRON CORPORATION	24,285,818.50	0.23
CITIGROUP INC	124,480,925.00	1.20
CRC FUNDING LLC	99,947,100.00	0.96
CREDIT AGRICOLE SA	49,966,050.00	0.48
DEERE & COMPANY	77,378,930.00	0.74
EXXON MOBIL CORP	2,992,824.00	0.03
FANNIE MAE	761,543,275.00	7.32
FEDERAL FARM CREDIT BANKS	515,610,735.00	4.95
FEDERAL HOME LOAN BANKS	446,800,196.88	4.29
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	1,002,245,595.70	9.63
HONDA AUTO RECEIVABLES	77,093,375.24	0.74
HYUNDAI AUTO RECEIVABLES	52,830,589.87	0.51
ING GROEP NV	274,563,925.00	2.64
INTER-AMERICAN DEVELOPMENT BANK	70,746,335.00	0.68
INTL BANK OF RECONSTRUCTION AND DEV	108,618,690.00	1.04
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.10
JOHN DEERE OWNER TRUST	43,862,641.16	0.42
JP MORGAN CHASE & CO	199,622,200.00	1.92
LA FAYETTE ASSET SECURITIZATION LLC	29,981,160.00	0.29
MERCEDES-BENZ AUTO LEASE TRUST	40,996,060.74	0.39

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
MERCEDES-BENZ AUTO RECEIVABLES	44,322,124.24	0.43
MORGAN STANLEY	201,000,000.00	1.93
NATIXIS NY BRANCH	199,419,100.00	1.92
NORDEA BANK ABP	49,878,879.50	0.48
NORTHERN TRUST	251,000,000.00	2.41
OLD LINE FUNDING LLC	24,988,275.00	0.24
RABOBANK NEDERLAND	199,640,800.00	1.92
ROYAL BANK OF CANADA	199,722,135.50	1.92
STARBIRD FUNDING CORP	74,950,200.00	0.72
STONECASTLE FICA	25,000,000.00	0.24
SVENSKA HANDELSBANKEN AB	298,991,240.60	2.87
SWEDBANK AB	149,862,010.55	1.44
THE BANK OF NEW YORK MELLON CORPORATION	159,660,788.24	1.53
THUNDER BAY FUNDING LLC	74,998,575.00	0.72
TORONTO-DOMINION BANK	174,409,196.83	1.68
Toyota Lease Owner Trust	8,331,225.56	0.08
TOYOTA MOTOR CORP	346,385,399.43	3.33
UNITED STATES TREASURY	1,957,929,690.00	18.81
US BANCORP	39,124,813.00	0.38
Total	\$10,406,721,781.96	100.00%

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	AA+	Aaa	03/29/21	03/30/21	100,039,062.50	0.09	20,718.23	100,010,342.59	99,875,000.00
US TREASURY NOTES DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	AA+	Aaa	03/29/21	03/30/21	100,046,875.00	0.09	20,718.23	100,012,411.11	99,875,000.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	150,207.18	99,839,567.55	100,531,250.00
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	24,964,576.23	25,171,875.00
US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	203,125.00	49,595,865.67	50,257,810.00
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	24,890,474.76	25,042,970.00
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	49,410,724.02	50,085,940.00
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	50,199,803.17	50,898,440.00
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	98,745,498.66	100,171,880.00
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	100,138.12	98,782,678.52	99,968,750.00
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	3,736.41	98,834,313.12	100,062,500.00
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	50,984,819.31	51,039,060.00
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	50,810,693.18	51,039,060.00
US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	AA+	Aaa	02/28/22	03/01/22	72,943,359.38	1.52	54,903.31	72,943,359.38	72,902,340.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	50,434,436.10	50,515,625.00
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	50,509,087.83	50,515,625.00
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	50,468,874.08	50,515,625.00
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	50,089,110.45	50,234,375.00
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	50,741,925.97	50,656,250.00
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/09/22	02/10/22	49,712,890.63	1.48	1,698.37	49,718,737.44	49,585,940.00
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/15/22	02/16/22	49,417,968.75	1.72	1,698.37	49,426,131.00	49,585,940.00
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	AA+	Aaa	02/15/22	02/16/22	49,683,593.75	1.75	313,186.81	49,687,891.85	49,867,190.00
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	55,075.97	50,757,653.43	49,625,000.00
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	50,330,901.26	50,500,000.00
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	50,655,107.48	50,695,310.00
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,667,968.75	1.02	31,250.00	48,768,597.28	47,726,560.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,605,468.75	1.04	20,718.23	48,708,413.60	47,656,250.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	01/24/22	01/25/22	48,166,015.63	1.35	20,718.23	48,217,285.16	47,656,250.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	AA+	Aaa	01/26/22	01/27/22	72,058,593.75	1.43	31,077.35	72,136,246.88	71,484,375.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	AA+	Aaa	01/31/22	02/01/22	71,976,562.50	1.47	31,077.35	72,044,559.49	71,484,375.00
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	10,013.81	48,580,994.43	47,593,750.00
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	10,013.81	48,591,868.03	47,593,750.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	339.67	47,925,864.11	47,515,625.00
Security Type Sub-Total		1,975,000,000.00					1,951,290,039.14	1.56	3,662,683.10	1,957,818,813.14	1,957,929,690.00
Supra-National Agency Bond / Note											
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	24,991,989.05	25,302,950.00
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	75,000,000.00	AAA	Aaa	04/13/21	04/20/21	74,844,750.00	0.23	34,387.50	74,911,741.44	74,059,875.00
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	20,000,000.00	AAA	Aaa	04/17/20	04/24/20	19,993,200.00	0.51	26,944.44	19,997,286.04	19,822,060.00
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	25,168,492.16	25,621,325.00
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	16,840.28	24,968,928.08	24,493,175.00
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 0.440% 06/17/2024	45906M2B6	10,000,000.00	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	9,027.77	10,000,000.00	10,065,640.00
Security Type Sub-Total		180,000,000.00					180,208,200.00	1.02	716,366.66	180,038,436.77	179,365,025.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
NOW Account												
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	4,000,000.00	NR	NR	08/18/21	08/18/21	4,000,000.00	0.07	0.00	4,000,000.00	4,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	12,000,000.00	NR	NR	04/12/21	04/12/21	12,000,000.00	0.07	0.00	12,000,000.00	12,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	22,000,000.00	NR	NR	04/13/21	04/13/21	22,000,000.00	0.07	0.00	22,000,000.00	22,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	29,000,000.00	NR	NR	06/24/21	06/24/21	29,000,000.00	0.07	0.00	29,000,000.00	29,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	37,000,000.00	NR	NR	06/23/21	06/23/21	37,000,000.00	0.07	0.00	37,000,000.00	37,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	96,000,000.00	NR	NR	08/02/21	08/02/21	96,000,000.00	0.07	0.00	96,000,000.00	96,000,000.00
Security Type Sub-Total			200,000,000.00					200,000,000.00	0.07	0.00	200,000,000.00	200,000,000.00
Money Market Mutual Fund												
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
FEDERATED GOVT OBLIGATIONS FUND		608919718	1,000,000.00	AAA	NR	12/23/21	12/23/21	1,000,000.00	0.03	0.00	1,000,000.00	1,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	201,000,000.00	NR	NR	02/28/22	02/28/22	201,000,000.00	0.03	0.00	201,000,000.00	201,000,000.00
NORTHERN TRUST INST GOVT SELECT 848		665278701	251,000,000.00	AAA	NR	02/28/22	02/28/22	251,000,000.00	0.03	0.00	251,000,000.00	251,000,000.00
Security Type Sub-Total			454,000,000.00					454,000,000.00	0.03	0.00	454,000,000.00	454,000,000.00
Joint Powers Authority												
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	10,000,000.00	AAA	NR	08/26/21	08/26/21	10,000,000.00	0.03	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	40,000,000.00	AAA	NR	12/15/21	12/15/21	40,000,000.00	0.07	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	50,000,000.00	AAA	NR	12/08/21	12/08/21	50,000,000.00	0.07	0.00	50,000,000.00	50,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	57,000,000.00	AAA	NR	12/01/21	12/01/21	57,000,000.00	0.07	0.00	57,000,000.00	57,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	83,000,000.00	AAA	NR	12/09/21	12/09/21	83,000,000.00	0.07	0.00	83,000,000.00	83,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	84,000,000.00	AAA	NR	11/24/21	11/24/21	84,000,000.00	0.07	0.00	84,000,000.00	84,000,000.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Joint Powers Authority												
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	198,000,000.00	AAA	NR	12/09/21	12/09/21	198,000,000.00	0.07	0.00	198,000,000.00	198,000,000.00
Security Type Sub-Total			522,000,000.00					522,000,000.00	0.07	0.00	522,000,000.00	522,000,000.00
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 Commercial Mortgage-Backed Security												
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	2,892,690.13	2,850,550.36
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024		3137FATE8	50,000,000.00	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	52,847,653.12	51,307,855.50
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024		3137FCM43	16,500,000.00	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	17,535,575.71	17,003,474.90
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	26,732,422.53	25,731,134.75
FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025		3137F72U8	1,775,611.83	AA+	Aaa	11/19/20	11/30/20	1,775,604.72	0.52	763.51	1,775,606.69	1,718,990.84
FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025		3137FJXQ7	3,330,000.00	AA+	Aaa	10/28/21	11/02/21	3,615,001.17	1.40	10,406.25	3,590,209.40	3,492,760.74
FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025		3137BYLE8	25,000,000.00	AA+	Aaa	04/27/21	04/30/21	26,863,281.25	0.98	56,250.00	26,511,392.22	25,539,841.75
FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025		3137FKSQ0	60,000,000.00	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	64,367,710.33	62,304,655.20
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025		30318CAA5	1,331,833.03	AA+	Aaa	01/13/21	01/22/21	1,338,364.34	0.57	743.61	1,336,855.10	1,338,359.01

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security											
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,107,610.41	AA+	Aaa	01/13/21	01/22/21	3,122,850.13	0.57	1,735.08	3,119,328.57	3,122,837.70
FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	4,049,985.60	AA+	Aaa	02/17/21	02/26/21	4,049,856.00	0.44	1,484.99	4,049,883.43	3,948,540.22
FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,810,772.04	AA+	Aaa	02/10/21	02/19/21	3,828,667.42	0.57	2,127.68	3,824,890.96	3,828,682.67
FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	8,524,810.44	AA+	Aaa	07/20/21	07/29/21	8,524,708.14	0.68	4,837.83	8,524,720.58	8,142,494.60
FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,532,734.66	15,142,089.30
FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,743,944.70	8,417,669.95
FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	2,306,732.26	AA+	Aaa	12/07/21	12/16/21	2,306,723.03	1.30	2,495.12	2,306,723.41	2,241,023.24
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	10,000,000.00	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,735,177.87	10,580,543.70
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	18,867,855.00	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	20,278,096.65	19,963,216.44
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	AA+	Aaa	02/15/22	02/18/22	38,105,812.06	2.27	94,958.93	38,096,984.72	38,304,638.33
Security Type Sub-Total		296,213,027.61					316,631,037.83	1.23	725,431.54	312,802,600.78	304,979,359.20
Federal Agency Bond / Note											
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	74,990,572.99	75,166,125.00
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	99,988,517.81	99,981,600.00
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	25,000,000.00	AA+	Aaa	07/15/19	07/16/19	25,156,500.00	1.90	119,531.25	25,014,911.79	25,118,725.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	39,999,753.69	40,139,000.00
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	24,988,730.87	24,960,150.00
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	74,954,991.79	75,265,125.00
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	10,026,102.98	10,068,440.00
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	28,888.89	63,972,882.96	63,731,456.00
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	74,947,605.82	74,582,100.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	AA+	Aaa	01/26/21	02/03/21	9,994,400.00	0.15	972.22	9,997,399.45	9,911,870.00
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	39,989,597.81	39,647,480.00
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	49,970,260.07	50,117,650.00
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	10,010,494.62	10,163,790.00
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	49,952,625.57	49,509,050.00
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	99,983,476.67	98,947,600.00
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	AA+	Aaa	05/05/21	05/10/21	55,928,320.00	0.19	21,583.33	55,957,286.58	55,238,792.00
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	99,877,126.03	98,730,300.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FFCB FLOATING NOTES DTD 06/09/2020 0.370% 06/09/2023	3133ELH72	45,000,000.00	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	37,850.08	45,000,000.00	45,177,750.00
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	22,970,437.33	22,673,768.00
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	49,951,305.94	49,273,950.00
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	AA+	Aaa	08/28/19	08/29/19	10,047,100.00	1.48	7,555.56	10,017,296.06	10,035,510.00
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	44,977,384.43	44,268,885.00
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	AA+	Aaa	09/09/21	09/10/21	49,894,000.00	0.23	175.56	49,919,428.17	49,090,000.00
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	38,444.44	31,994,657.54	31,461,824.00
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	63,870,502.58	62,691,264.00
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	59,895.83	74,962,123.63	73,557,375.00
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	52,986.11	34,986,313.89	34,468,945.00
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	32,638.89	49,966,953.51	48,996,800.00
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	61,963,956.77	60,731,728.00
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	99,855,934.17	101,965,100.00
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	49,930,713.82	50,993,800.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	24,488,775.00
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	24,434,900.00
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	24,429,450.00
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	71,701.39	24,897,238.46	25,096,325.00
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	25,740,553.55	25,787,525.00
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	25,732,465.42	25,787,525.00
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	24,977,523.44	24,996,000.00
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	AA+	Aaa	11/15/21	11/18/21	74,913,750.00	0.91	187,760.42	74,921,855.61	73,441,575.00
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	10,286,055.23	10,297,620.00
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	25,768,076.84	25,744,050.00
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	25,714,264.31	25,744,050.00
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	AA+	Aaa	01/06/22	01/11/22	37,914,500.00	1.20	59,375.00	37,918,340.05	37,404,388.00
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	74,863,192.02	74,903,775.00
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	39,583.33	49,977,237.53	49,769,200.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	AA+	Aaa	02/10/22	02/15/22	29,919,900.00	1.84	23,333.33	29,920,924.11	30,050,670.00
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	26,311,307.37	26,353,104.88
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	49,935,173.25	48,345,800.00
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	24,225,175.00
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	49,931,680.92	48,037,050.00
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	44,847,897.04	42,971,490.00
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	49,836,687.50	47,750,750.00
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	19,091,562.50
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	25,812.50	13,970,376.03	13,333,516.00
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	32,916.67	19,957,028.29	19,054,040.00
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	71,250.00	44,880,833.77	43,016,175.00
Security Type Sub-Total		2,443,740,000.00					2,446,400,480.20	0.89	5,230,685.89	2,445,278,056.08	2,421,220,443.38
Corporate Note											
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	4,999,933.63	5,009,640.00
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	9,999,758.58	10,024,150.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.904% 05/23/2022		90331HPD9	10,000,000.00	AA-	A1	05/13/20	05/15/20	9,933,800.00	2.46	1,506.43	9,992,554.74	10,008,770.00
US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.904% 05/23/2022		90331HPD9	10,000,000.00	AA-	A1	05/14/20	05/18/20	9,932,700.00	2.47	1,506.43	9,992,400.14	10,008,770.00
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	4,999,332.54	5,013,310.00
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	4,999,826.15	4,996,165.00
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	14,430,298.50
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022		30231GBB7	3,000,000.00	AA-	Aa2	08/13/19	08/16/19	3,000,000.00	1.90	2,377.50	3,000,000.00	2,992,824.00
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	11,997,191.55	12,082,752.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023		06406RAM9	5,000,000.00	A	A1	04/23/20	04/27/20	5,072,350.00	1.31	8,736.11	5,022,664.74	5,029,320.00
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA DTD 12/13/2021 0.400% 06/13/2023		89236TJS5	10,000,000.00	A+	A1	12/08/21	12/13/21	10,000,000.00	0.40	1,666.67	10,000,000.00	9,999,280.00
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	2,998,927.30	2,963,544.00
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	9,855,520.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
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	4,700.00	2,998,132.99	2,941,809.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024		24422EVX4	3,000,000.00	A	A2	01/04/22	01/10/22	2,999,520.00	0.91	3,825.00	2,999,552.88	2,955,762.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024		06406HCS6	6,957,000.00	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	19,044.79	7,311,078.94	7,174,893.24
BANK ON NY MELLON CORP FLT NOTES (CALLAB DTD 04/26/2021 0.310% 04/26/2024		06406RAT4	15,000,000.00	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	4,358.34	15,000,000.00	14,998,215.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024		06406RAS6	35,000,000.00	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	60,763.89	34,973,108.44	34,011,460.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024		24422EVO9	30,000,000.00	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	31,500.00	29,971,557.64	29,189,460.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024		89236TJH9	15,000,000.00	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	15,208.33	14,986,319.34	14,570,205.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 0.310% 06/18/2024		89236TJJ5	20,000,000.00	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	12,172.22	20,000,000.00	19,947,100.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024		24422EVU0	15,000,000.00	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	44,531.25	14,991,780.11	14,525,700.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024		89236TJN6	40,000,000.00	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	116,666.67	39,984,098.91	38,624,600.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 10/25/2021 0.850% 10/25/2024	06406RAX5	50,000,000.00	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	148,750.00	49,971,265.97	48,557,900.00
BANK OF NY MELLON CORP FLT NOTES (CALLAB DTD 10/25/2021 0.250% 10/25/2024	06406RAY3	50,000,000.00	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	12,041.69	50,000,000.00	49,889,000.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	10,000,000.00	A	A2	01/04/22	01/10/22	9,995,300.00	1.27	17,708.33	9,995,514.42	9,783,540.00
Security Type Sub-Total		395,457,000.00					395,610,610.52	0.81	738,225.92	395,684,999.01	389,583,987.74
Commercial Paper											
CANADIAN IMPERIAL HLDING COMM PAPER DTD 10/30/2020 0.000% 03/01/2022	13607FC12	50,000,000.00	A-1	P-1	08/26/21	08/27/21	49,966,416.67	0.13	0.00	50,000,000.00	49,999,900.00
THUNDER BAY FUNDING LLC COMM PAPER DTD 08/27/2021 0.000% 03/02/2022	88602UC24	25,000,000.00	A-1+	P-1	09/28/21	10/01/21	24,987,333.33	0.12	0.00	24,999,916.67	24,999,725.00
THUNDER BAY FUNDING LLC COMM PAPER DTD 08/27/2021 0.000% 03/04/2022	88602UC40	50,000,000.00	A-1+	P-1	10/19/21	10/21/21	49,975,805.56	0.13	0.00	49,999,458.33	49,998,850.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 03/07/2022	89233HC77	50,000,000.00	A-1+	P-1	06/24/21	06/24/21	49,943,111.11	0.16	0.00	49,998,666.67	49,998,150.00
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 03/09/2022	63873KC96	50,000,000.00	A-1	P-1	06/23/21	06/24/21	49,942,666.67	0.16	0.00	49,998,222.22	49,997,100.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 04/01/2022	46640OD16	50,000,000.00	A-1	P-1	07/07/21	07/08/21	49,936,958.33	0.17	0.00	49,992,680.56	49,983,500.00
CRC FUNDING LLC COMM PAPER DTD 10/19/2021 0.000% 04/06/2022	12619UD65	50,000,000.00	A-1	P-1	11/30/21	11/30/21	49,968,250.00	0.18	0.00	49,991,000.00	49,986,200.00
OLD LINE FUNDING LLC COMM PAPER DTD 05/19/2021 0.000% 04/20/2022	67983UDL4	25,000,000.00	A-1+	P-1	12/06/21	12/07/21	24,979,527.78	0.22	0.00	24,992,361.11	24,988,275.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper												
ATLANTIC ASSET SEC LLC COMM PAPER DTD 09/22/2021 0.000% 04/20/2022		04821UDL3	25,000,000.00	A-1	P-1	01/24/22	01/26/22	24,983,666.67	0.28	0.00	24,990,277.78	24,985,100.00
LA FAYETTE ASSET SECURIT COMM PAPER DTD 10/19/2021 0.000% 04/20/2022		50286MDL2	30,000,000.00	A-1	P-1	12/01/21	12/02/21	29,975,675.00	0.21	0.00	29,991,250.00	29,981,160.00
ATLANTIC ASSET SEC LLC COMM PAPER DTD 09/22/2021 0.000% 04/20/2022		04821UDL3	50,000,000.00	A-1	P-1	11/30/21	12/01/21	49,961,111.11	0.20	0.00	49,986,111.11	49,970,200.00
STARBIRD FUNDING CORP COMM PAPER DTD 07/26/2021 0.000% 04/20/2022		85520MDL4	50,000,000.00	A-1	P-1	12/02/21	12/03/21	49,955,916.67	0.23	0.00	49,984,027.78	49,971,500.00
ING (US) FUNDING LLC COMM PAPER DTD 08/22/2021 0.000% 04/20/2022		4497W1DL7	100,000,000.00	A-1	P-1	12/13/21	12/13/21	99,918,222.22	0.23	0.00	99,968,055.55	99,958,100.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/02/2021 0.000% 04/29/2022		22533UDV2	50,000,000.00	A-1	P-1	08/27/21	08/27/21	49,955,763.89	0.13	0.00	49,989,347.22	49,966,050.00
COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/02/2022		21687BE23	25,000,000.00	A-1	P-1	09/29/21	09/29/21	24,979,097.22	0.14	0.00	24,993,972.22	24,984,275.00
COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/04/2022		21687BE49	50,000,000.00	A-1	P-1	09/02/21	09/03/21	49,952,750.00	0.14	0.00	49,987,555.56	49,966,850.00
STARBIRD FUNDING CORP COMM PAPER DTD 07/26/2021 0.000% 05/05/2022		85520ME58	25,000,000.00	A-1	P-1	12/15/21	12/16/21	24,971,805.56	0.29	0.00	24,986,909.72	24,978,700.00
CRC FUNDING LLC COMM PAPER DTD 10/19/2021 0.000% 05/05/2022		12619UE56	50,000,000.00	A-1	P-1	01/25/22	01/26/22	49,958,750.00	0.30	0.00	49,972,916.67	49,960,900.00
ROYAL BANK OF CANADA NY COMM PAPER DTD 05/26/2021 0.000% 05/18/2022		78015DEJ5	50,000,000.00	A-1+	P-1	08/25/21	08/26/21	49,941,111.11	0.16	0.00	49,982,666.67	49,934,400.00
ING (US) FUNDING LLC COMM PAPER DTD 08/22/2021 0.000% 05/19/2022		4497W1EK8	75,000,000.00	A-1	P-1	12/13/21	12/13/21	74,914,958.33	0.26	0.00	74,957,208.33	74,934,825.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 05/27/2022		46640QET4	50,000,000.00	A-1	P-1	11/01/21	11/02/21	49,939,916.67	0.21	0.00	49,974,625.00	49,925,650.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper												
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 06/06/2022		21687BF63	50,000,000.00	A-1	P-1	10/27/21	10/27/21	49,941,416.67	0.19	0.00	49,974,402.78	49,932,450.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 06/07/2022		46640OF71	25,000,000.00	A-1	P-1	10/01/21	10/01/21	24,974,062.50	0.15	0.00	24,989,791.67	24,955,625.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 07/05/2022		46640OG54	25,000,000.00	A-1	P-1	10/08/21	10/12/21	24,966,750.00	0.18	0.00	24,984,250.00	24,934,825.00
CHARIOT FUNDING LLC COMM PAPER -- 0.000% 07/07/2022		15963UG75	25,000,000.00	A-1	P-1	01/05/22	01/06/22	24,959,555.56	0.32	0.00	24,971,555.56	24,934,925.00
BNP PARIBAS FORTIS FUNDING SA COMM PAPER DTD 10/27/2021 0.000% 07/11/2022		09659KGB0	25,000,000.00	A-1	P-1	10/27/21	10/27/21	24,966,090.28	0.19	0.00	24,982,583.33	24,944,325.00
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 07/13/2022		63873KGD3	50,000,000.00	A-1	P-1	10/19/21	10/20/21	49,922,416.67	0.21	0.00	49,960,916.67	49,874,350.00
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 07/14/2022		21687BGE5	25,000,000.00	A-1	P-1	10/27/21	10/27/21	24,962,986.11	0.21	0.00	24,980,781.25	24,941,925.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 07/20/2021 0.000% 07/20/2022		17327BGL3	25,000,000.00	A-1	P-1	01/12/22	01/13/22	24,949,083.33	0.39	0.00	24,961,812.50	24,928,075.00
CHARIOT FUNDING LLC COMM PAPER -- 0.000% 07/25/2022		15963UGR1	25,000,000.00	A-1	P-1	01/25/22	01/26/22	24,940,000.00	0.48	0.00	24,951,333.33	24,919,000.00
CANADIAN IMPERIAL HLDING COMM PAPER DTD 10/30/2020 0.000% 07/25/2022		13607FGR1	50,000,000.00	A-1	P-1	10/28/21	10/28/21	49,910,000.00	0.24	0.00	49,951,333.33	49,887,550.00
ING (US) FUNDING LLC COMM PAPER DTD 07/27/2021 0.000% 07/27/2022		4497W1GT7	50,000,000.00	A-1	P-1	01/11/22	01/11/22	49,890,555.56	0.40	0.00	49,917,777.78	49,871,950.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 07/29/2022		17327BGV1	50,000,000.00	A-1	P-1	11/03/21	11/04/21	49,899,875.00	0.27	0.00	49,943,750.00	49,841,350.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 08/01/2022		46640OH12	50,000,000.00	A-1	P-1	11/30/21	12/01/21	49,898,750.00	0.30	0.00	49,936,250.00	49,822,600.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 08/05/2022	63873KH59	50,000,000.00	A-1	P-1	01/05/22	01/05/22	49,885,166.67	0.39	0.00	49,914,958.34	49,835,550.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 08/08/2021 0.000% 08/08/2022	89233HH80	25,000,000.00	A-1+	P-1	02/02/22	02/03/22	24,923,791.67	0.59	0.00	24,934,444.45	24,942,425.00
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 08/24/2022	21687BHO7	50,000,000.00	A-1	P-1	12/02/21	12/03/21	49,879,000.00	0.33	0.00	49,919,333.33	49,815,300.00
TORONTO DOMINION HDG USA COMM PAPER DTD 10/13/2021 0.000% 08/24/2022	89116FHO6	50,000,000.00	A-1+	P-1	12/03/21	12/06/21	49,873,125.00	0.35	0.00	49,914,444.44	49,876,350.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 09/01/2022	89233HJ13	50,000,000.00	A-1+	P-1	12/06/21	12/07/21	49,873,444.44	0.34	0.00	49,913,111.11	49,850,250.00
BANK OF MONTREAL CHICAGO COMM PAPER DTD 09/01/2021 0.000% 09/01/2022	06366HJ16	50,000,000.00	A-1	P-1	12/08/21	12/09/21	49,848,527.78	0.41	0.00	49,895,222.22	49,825,250.00
ING (US) FUNDING LLC COMM PAPER DTD 09/07/2021 0.000% 09/07/2022	4497W1J72	50,000,000.00	A-1	P-1	01/10/22	01/10/22	49,843,333.33	0.47	0.00	49,875,972.22	49,799,050.00
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 10/03/2022	17327BK38	50,000,000.00	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,850,000.00	49,711,500.00
NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 10/03/2022	63873KK30	50,000,000.00	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,850,000.00	49,712,100.00
Security Type Sub-Total		1,880,000,000.00					1,877,041,744.47	0.27	0.00	1,878,311,253.48	1,876,626,135.00
Certificate of Deposit											
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/15/2021 0.220% 03/01/2022	78012UJ55	50,000,000.00	A-1+	P-1	03/12/21	03/15/21	50,000,000.00	0.22	107,250.00	50,000,000.00	50,000,110.65
SWEDBANK NY CERT DEPOS DTD 08/26/2021 0.130% 03/01/2022	87019V2X4	50,000,000.00	A-1	P-1	08/25/21	08/26/21	50,000,000.00	0.13	33,763.89	50,000,000.00	49,999,985.95

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	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											
CANADIAN IMP BK COMM NY CERT DEPOS DTD 07/07/2021 0.150% 03/23/2022	13606CUH5	50,000,000.00	A-1	P-1	07/07/21	07/07/21	50,000,000.00	0.15	49,375.00	50,000,000.00	49,993,601.55
BNP PARIBAS NY BRANCH CERT DEPOS DTD 05/10/2021 0.220% 05/02/2022	05586FJL2	125,000,000.00	A-1	P-1	05/10/21	05/10/21	125,000,000.00	0.22	225,347.22	125,000,000.00	124,914,538.88
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/08/2021 0.240% 05/19/2022	06417MTX3	50,000,000.00	A-1	P-1	12/06/21	12/08/21	50,000,000.00	0.24	27,666.67	50,000,000.00	49,958,907.50
SWEDBANK NY CERT DEPOS DTD 12/03/2021 0.250% 05/27/2022	87019V5A1	50,000,000.00	A-1	P-1	12/02/21	12/03/21	50,000,000.00	0.25	30,555.56	50,000,000.00	49,956,020.50
CANADIAN IMP BK COMM NY CERT DEPOS DTD 05/27/2021 0.180% 06/01/2022	13606CTM6	50,000,000.00	A-1	P-1	05/26/21	05/27/21	50,000,000.00	0.18	69,500.00	50,000,000.00	49,907,055.05
ROYAL BANK OF CANADA NY CERT DEPOS DTD 05/26/2021 0.180% 06/01/2022	78012UM36	50,000,000.00	A-1+	P-1	05/26/21	05/26/21	50,000,000.00	0.18	69,750.00	50,000,000.00	49,907,054.50
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 07/07/2021 0.180% 06/01/2022	06417MQS7	50,000,000.00	A-1	P-1	07/06/21	07/07/21	50,000,000.00	0.18	59,250.00	50,000,000.00	49,907,078.85
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 09/09/2021 0.170% 06/01/2022	06417MRG2	50,000,000.00	A-1	P-1	09/08/21	09/09/21	50,000,000.00	0.17	40,847.22	50,000,000.00	49,905,832.85
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.150% 06/02/2022	86959RTK6	50,000,000.00	A-1+	P-1	09/27/21	09/28/21	50,000,000.00	0.15	32,083.33	50,000,000.00	49,902,238.15
BANK OF MONTREAL CHICAGO FLOATING CD DTD 06/29/2021 0.190% 06/29/2022	06367CHL4	50,000,000.00	A-1	P-1	08/26/21	08/27/21	50,004,256.50	0.18	16,236.17	50,001,669.22	49,998,300.00
ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022	78012UN92	50,000,000.00	A-1+	P-1	06/22/21	06/23/21	50,000,000.00	0.20	69,722.22	50,000,000.00	49,880,570.35
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/25/2021 0.190% 07/01/2022	65558UDE9	50,000,000.00	A-1+	P-1	06/24/21	06/25/21	50,000,000.00	0.19	65,708.33	50,000,000.00	49,878,879.50
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.160% 07/01/2022	86959RTL4	50,000,000.00	A-1+	P-1	09/27/21	09/28/21	50,000,000.00	0.16	34,222.22	50,000,000.00	49,873,866.60
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/24/2021 0.200% 07/01/2022	06417MOM0	75,000,000.00	A-1	P-1	06/24/21	06/24/21	75,000,000.00	0.20	104,166.67	75,000,000.00	74,820,856.80

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit												
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022		06367CGY7	100,000,000.00	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	139,444.44	100,000,000.00	99,761,140.70
CANADIAN IMP BK COMM NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022		13606CUC6	100,000,000.00	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	139,444.44	100,000,000.00	99,761,140.70
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 10/13/2021 0.180% 07/08/2022		06417MRZ0	50,000,000.00	A-1	P-1	10/12/21	10/13/21	50,000,000.00	0.18	34,750.00	50,000,000.00	49,870,309.35
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/13/2021 0.170% 07/25/2022		86959RTR1	50,000,000.00	A-1+	P-1	10/12/21	10/13/21	50,000,000.00	0.17	32,819.44	50,000,000.00	49,851,384.70
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/08/2021 0.190% 08/01/2022		89114WHJ7	50,000,000.00	A-1+	P-1	10/07/21	10/08/21	50,000,000.00	0.19	38,000.00	50,000,000.00	49,848,576.55
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/26/2021 0.180% 08/01/2022		86959RSP6	100,000,000.00	A-1+	P-1	08/25/21	08/26/21	100,000,000.00	0.18	93,500.00	100,000,000.00	99,692,824.50
TORONTO DOMINION BANK NY CERT DEPOS DTD 02/03/2022 0.610% 08/02/2022		89114WOC2	25,000,000.00	A-1+	P-1	02/02/22	02/03/22	25,000,000.00	0.61	11,013.89	25,000,000.00	24,968,864.33
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 01/12/2022 0.400% 08/10/2022		06367CRL3	50,000,000.00	A-1	P-1	01/11/22	01/12/22	50,000,000.00	0.40	26,666.67	50,000,000.00	49,887,158.95
SWEDBANK NY CERT DEPOS DTD 02/25/2022 0.840% 08/31/2022		87019V7K7	50,000,000.00	A-1	P-1	02/23/22	02/25/22	50,000,000.00	0.84	4,666.67	50,000,000.00	49,906,004.10
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/18/2021 0.260% 10/03/2022		89114WJ30	50,000,000.00	A-1+	P-1	10/18/21	10/18/21	50,000,000.00	0.26	48,388.89	50,000,000.00	49,715,405.95
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/14/2021 0.240% 11/01/2022		86959RTU4	50,000,000.00	A-1+	P-1	10/14/21	10/14/21	50,000,000.00	0.24	46,000.00	50,000,000.00	49,670,926.65
BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023		05586FYY7	50,000,000.00	A-1	P-1	02/01/22	02/01/22	50,000,000.00	0.96	37,333.33	50,000,000.00	49,800,275.55
Security Type Sub-Total			1,625,000,000.00					1,625,004,256.50	0.25	1,687,472.27	1,625,001,669.22	1,621,538,909.71

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Bank Note											
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	6,999,438.08	7,024,521.00
Security Type Sub-Total		7,000,000.00					6,992,580.00	2.69	50,497.22	6,999,438.08	7,024,521.00
Asset-Backed Security											
MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769QAC5	130,853.60	AAA	NR	11/13/19	11/20/19	130,832.79	2.01	116.31	130,849.09	130,852.66
MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	1,205,598.40	AAA	Aaa	01/21/20	01/29/20	1,205,439.50	1.84	985.91	1,205,554.71	1,206,597.72
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	592,826.80	AAA	NR	02/19/19	02/27/19	592,810.91	2.83	605.84	592,822.68	594,904.48
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,246,590.87	NR	Aaa	05/21/19	05/29/19	2,246,507.07	2.52	1,572.61	2,246,563.93	2,257,140.64
JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	469,658.80	NR	Aaa	03/05/19	03/13/19	469,601.08	2.91	607.43	469,640.56	470,996.34
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	1,693,125.97	AAA	Aaa	02/05/19	02/13/19	1,692,817.48	2.91	2,189.78	1,693,030.15	1,700,916.89
TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	1,446,523.55	AAA	Aaa	04/30/19	05/08/19	1,446,292.83	2.57	1,652.25	1,446,444.87	1,451,004.01
HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	1,941,582.02	AAA	Aaa	08/21/19	08/27/19	1,941,565.90	1.78	1,536.01	1,941,576.10	1,946,517.91
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	1,801,305.85	AAA	Aaa	08/06/19	08/14/19	1,801,291.09	1.91	1,529.11	1,801,300.28	1,807,119.20
TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	3,918,397.14	AAA	Aaa	04/13/21	04/21/21	3,917,894.80	0.28	323.27	3,918,073.64	3,904,734.86
HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	14,377,796.40	AAA	Aaa	05/18/21	05/26/21	14,377,662.69	0.49	3,131.16	14,377,704.00	14,346,206.94
BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	10,312,729.68	NR	Aaa	09/08/21	09/15/21	10,312,073.79	0.19	326.57	10,312,210.20	10,276,283.46

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	768,669.57	NR	Aaa	07/16/19	07/24/19	768,506.38	2.22	755.00	768,603.07	771,961.47
TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	2,496,281.96	AAA	Aaa	11/06/19	11/13/19	2,496,101.73	1.92	2,130.16	2,496,200.89	2,501,003.18
MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	23,537,030.27	AAA	NR	06/22/21	06/29/21	23,535,057.87	0.22	2,301.40	23,535,576.92	23,454,742.46
TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	25,543,779.45	AAA	NR	06/08/21	06/14/21	25,543,309.45	0.46	5,222.28	25,543,438.63	25,474,589.01
HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	5,060,774.16	AAA	NR	11/19/19	11/26/19	5,059,872.32	1.83	3,344.33	5,060,364.34	5,080,227.27
HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	1,549,112.45	AAA	NR	10/29/19	11/06/19	1,549,041.04	1.94	1,335.68	1,549,079.72	1,554,013.38
MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	2,758,720.30	AAA	Aaa	09/18/19	09/25/19	2,758,340.43	1.94	2,378.63	2,758,547.00	2,767,404.20
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	AAA	Aaa	04/13/21	04/21/21	4,499,474.85	0.39	536.25	4,499,625.17	4,426,490.70
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	7,426,884.90	NR	Aaa	02/19/20	02/26/20	7,425,429.24	1.61	3,321.47	7,426,133.56	7,445,117.90
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	10,838,728.20	AAA	Aaa	02/04/20	02/12/20	10,837,945.64	1.66	7,996.57	10,838,322.32	10,868,484.84
TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	11,500,000.00	AAA	Aaa	09/21/21	09/27/21	11,499,130.60	0.20	1,022.22	11,499,270.83	11,444,858.65
HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	17,463,564.24	AAA	NR	07/20/21	07/28/21	17,461,980.29	0.24	1,862.78	17,462,315.06	17,407,700.04
HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	9,500,000.00	NR	Aaa	11/16/21	11/24/21	9,499,751.10	0.39	1,029.17	9,499,777.66	9,446,697.40
BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	7,750,000.00	AAA	NR	01/11/22	01/19/22	7,749,995.35	0.67	865.42	7,749,995.57	7,716,532.40

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	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											
JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	26,000,000.00	NR	Aaa	07/13/21	07/21/21	25,999,412.40	0.25	2,888.89	25,999,535.78	25,867,353.20
MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	21,200,000.00	AAA	Aaa	09/15/21	09/22/21	21,197,894.84	0.21	1,978.67	21,198,222.81	21,126,726.44
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	3,644,396.00	NR	Aaa	03/04/20	03/11/20	3,644,173.32	1.10	1,781.70	3,644,272.41	3,642,968.85
TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	9,250,000.00	AAA	NR	11/09/21	11/15/21	9,249,928.78	0.31	1,274.44	9,249,936.30	9,188,078.65
CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FO2	10,000,000.00	AAA	NR	09/17/19	09/18/19	10,060,156.25	2.03	9,600.00	10,030,638.79	10,061,408.00
TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	5,000,000.00	NR	Aaa	01/25/22	01/31/22	4,999,866.00	0.74	1,644.44	4,999,869.93	4,982,411.50
HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	12,000,000.00	AAA	NR	11/09/21	11/17/21	11,999,301.60	0.36	1,920.00	11,999,369.93	11,902,066.80
MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	AAA	NR	06/22/21	06/29/21	16,498,754.25	0.40	2,933.33	16,499,001.38	16,203,867.90
BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	7,500,000.00	NR	Aaa	09/08/21	09/15/21	7,499,226.00	0.33	412.50	7,499,333.89	7,373,458.50
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	7,998,925.67	8,023,120.00
BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,250,000.00	AAA	NR	01/11/22	01/19/22	8,248,766.63	1.10	1,512.50	8,248,810.19	8,137,652.33
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	10,000,000.00	AAA	Aaa	01/31/22	02/02/22	9,878,906.25	0.68	1,466.67	9,881,440.77	9,784,068.00
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	19,000,000.00	AAA	Aaa	05/18/21	05/26/21	18,999,259.00	0.33	2,786.66	18,999,393.07	18,589,729.20
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	AAA	NR	06/08/21	06/14/21	36,996,015.10	0.26	4,275.56	36,996,655.84	36,232,953.00

Managed Account Detail of Securities Held

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	AAA	Aaa	09/21/21	09/27/21	11,999,043.60	0.43	2,293.33	11,999,137.96	11,737,900.80
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	AAA	NR	07/20/21	07/28/21	16,996,248.10	0.39	2,871.11	16,996,744.67	16,606,570.70
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	NR	Aaa	11/16/21	11/24/21	7,748,366.30	0.89	1,894.44	7,748,470.62	7,602,765.50
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	13,500,000.00	NR	Aaa	07/13/21	07/21/21	13,498,795.80	0.52	3,120.00	13,498,953.86	13,109,361.30
TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	AAA	NR	11/09/21	11/15/21	6,999,850.90	0.71	2,208.89	6,999,860.70	6,838,799.80
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	AAA	NR	11/09/21	11/17/21	5,498,772.40	0.75	1,808.89	5,498,850.25	5,360,238.95
TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	NR	Aaa	01/25/22	01/31/22	4,249,277.50	1.23	2,323.33	4,249,290.63	4,201,119.90
MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	AAA	Aaa	09/15/21	09/22/21	20,997,253.20	0.46	4,293.33	20,997,507.68	20,427,993.60
Security Type Sub-Total		452,174,930.58					452,076,161.64	0.61	109,406.29	452,057,244.08	447,453,710.93
Managed Account Sub-Total		10,455,584,958.19					10,452,255,110.30	0.71	12,920,768.89	10,454,992,510.64	10,406,721,781.96
Securities Sub-Total		\$10,455,584,958.19					\$10,452,255,110.30	0.71%	\$12,920,768.89	\$10,454,992,510.64	\$10,406,721,781.96
Accrued Interest											\$12,920,768.89
Total Investments											\$10,419,642,550.85

Bolded items are forward settling trades.

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	CITIGRP		99.88	99,875,000.00	(164,062.50)	(135,342.59)	0.34	0.50
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	RBC CAP		99.88	99,875,000.00	(171,875.00)	(137,411.11)	0.34	0.50
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		100.53	100,531,250.00	1,785,156.25	691,682.45	0.42	0.61
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		100.69	25,171,875.00	432,617.19	207,298.77	0.67	0.84
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		100.52	50,257,810.00	1,599,606.87	661,944.33	1.24	1.21
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		100.17	25,042,970.00	341,798.12	152,495.24	1.33	1.24
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		100.17	50,085,940.00	1,962,893.12	675,215.98	1.33	1.24
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		101.80	50,898,440.00	263,674.37	698,636.83	1.32	1.26
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		100.17	100,171,880.00	4,136,723.75	1,426,381.34	1.33	1.24
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		99.97	99,968,750.00	3,703,125.00	1,186,071.48	1.41	1.27
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	100,000,000.00	MORGANST		100.06	100,062,500.00	3,500,000.00	1,228,186.88	1.49	1.33
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		102.08	51,039,060.00	(1,023,440.00)	54,240.69	2.15	1.54
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		102.08	51,039,060.00	(572,268.13)	228,366.82	2.15	1.54
US TREASURY N/B NOTES	DTD 05/15/2021 0.250%	91282CCC3	75,000,000.00	RBC		97.20	72,902,340.00	(41,019.38)	(41,019.38)	2.20	1.54
05/15/2024											
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		101.03	50,515,625.00	(371,093.75)	81,188.90	2.29	1.55
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		101.03	50,515,625.00	(501,953.13)	6,537.17	2.29	1.55

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		101.03	50,515,625.00	(419,921.88)	46,750.92	2.29	1.55
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		100.47	50,234,375.00	60,546.87	145,264.55	2.29	1.54
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		101.31	50,656,250.00	(818,359.38)	(85,675.97)	2.37	1.57
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		99.17	49,585,940.00	(126,950.63)	(132,797.44)	2.47	1.59
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		99.17	49,585,940.00	167,971.25	159,809.00	2.47	1.59
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		99.73	49,867,190.00	183,596.25	179,298.15	2.53	1.61
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		99.25	49,625,000.00	(1,220,703.13)	(1,132,653.43)	2.87	1.64
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		101.00	50,500,000.00	(76,171.88)	169,098.74	2.89	1.65
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		101.39	50,695,310.00	(414,065.00)	40,202.52	3.10	1.68
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		95.45	47,726,560.00	(941,408.75)	(1,042,037.28)	3.24	1.69
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		95.31	47,656,250.00	(949,218.75)	(1,052,163.60)	3.32	1.70
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		95.31	47,656,250.00	(509,765.63)	(561,035.16)	3.32	1.70
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		95.31	71,484,375.00	(574,218.75)	(651,871.88)	3.32	1.70
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		95.31	71,484,375.00	(492,187.50)	(560,184.49)	3.32	1.70
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		95.19	47,593,750.00	(876,953.13)	(987,244.43)	3.41	1.70
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		95.19	47,593,750.00	(888,671.88)	(998,118.03)	3.41	1.70
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	DAIWA		95.03	47,515,625.00	(343,750.00)	(410,239.11)	3.49	1.72

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total		1,975,000,000.00				1,957,929,690.00	6,639,650.86	110,876.86	2.04	1.36

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		101.21	25,302,950.00	358,950.00	310,960.95	0.56	0.87
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023	459058JV6	75,000,000.00	WELLS_F		98.75	74,059,875.00	(784,875.00)	(851,866.44)	1.14	1.24
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	20,000,000.00	RBC CAP		99.11	19,822,060.00	(171,140.00)	(175,226.04)	1.23	1.23
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	25,000,000.00	BMO		102.49	25,621,325.00	141,325.00	452,832.84	1.55	1.42
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	TD		97.97	24,493,175.00	(453,075.00)	(475,753.08)	1.73	1.44
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 0.440% 06/17/2024	45906M2B6	10,000,000.00	BMO		100.66	10,065,640.00	65,640.00	65,640.00	0.01	0.44
Security Type Sub-Total		180,000,000.00				179,365,025.00	(843,175.00)	(673,411.77)	1.14	1.19

NOW Account

BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	4,000,000.00	DIRECT		1.00	4,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	12,000,000.00	DIRECT		1.00	12,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	22,000,000.00	DIRECT		1.00	22,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	29,000,000.00	DIRECT		1.00	29,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	37,000,000.00	DIRECT		1.00	37,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	96,000,000.00	DIRECT		1.00	96,000,000.00	0.00	0.00	0.00	0.07
Security Type Sub-Total		200,000,000.00				200,000,000.00	0.00	0.00	0.00	0.07

Money Market Mutual Fund

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
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.03
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	201,000,000.00			1.00	201,000,000.00	0.00	0.00	0.00	0.03

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

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
Money Market Mutual Fund										
NORTHERN TRUST INST GOVT SELECT 848	665278701	251,000,000.00			1.00	251,000,000.00	0.00	0.00	0.00	0.03
Security Type Sub-Total		454,000,000.00				454,000,000.00	0.00	0.00	0.00	0.03
Joint Powers Authority										
INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	10,000,000.00	DIRECT		1.00	10,000,000.00	0.00	0.00	0.00	0.03
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	0.07
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.07
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	57,000,000.00	DIRECT		1.00	57,000,000.00	0.00	0.00	0.00	0.07
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	83,000,000.00	DIRECT		1.00	83,000,000.00	0.00	0.00	0.00	0.07
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	84,000,000.00	DIRECT		1.00	84,000,000.00	0.00	0.00	0.00	0.07
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	198,000,000.00	DIRECT		1.00	198,000,000.00	0.00	0.00	0.00	0.07
Security Type Sub-Total		522,000,000.00				522,000,000.00	0.00	0.00	0.00	0.07
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 Commercial Mortgage-Backed Security										
FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,800,000.00	CANTFIT		101.81	2,850,550.36	(128,168.39)	(42,139.77)	1.31	1.69
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	JPMCHAS		102.62	51,307,855.50	(2,715,582.00)	(1,539,797.62)	2.33	1.88
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	CANTFIT		103.05	17,003,474.90	(966,056.35)	(532,100.81)	2.48	1.93

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

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 Commercial Mortgage-Backed Security										
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	25,000,000.00	MS		102.92	25,731,134.75	(1,734,685.56)	(1,001,287.78)	2.72	1.96
FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	1,775,611.83	JPM		96.81	1,718,990.84	(56,613.88)	(56,615.85)	2.47	1.52
FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXO7	3,330,000.00	MORGANS		104.89	3,492,760.74	(122,240.43)	(97,448.66)	3.21	2.26
FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	INCAPIT		102.16	25,539,841.75	(1,323,439.50)	(971,550.47)	3.42	2.07
FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSO0	60,000,000.00	JPMCHAS		103.84	62,304,655.20	(2,926,594.80)	(2,063,055.13)	3.36	2.56
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,331,833.03	PIPER J		100.49	1,338,359.01	(5.33)	1,503.91	3.62	0.54
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,107,610.41	WELLS_F		100.49	3,122,837.70	(12.43)	3,509.13	3.62	0.54
FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	4,049,985.60	JPMCHAS		97.50	3,948,540.22	(101,315.78)	(101,343.21)	1.98	1.12
FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,810,772.04	JPMCHAS		100.47	3,828,682.67	15.25	3,791.71	3.79	0.55
FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	8,524,810.44	JPMCHAS		95.52	8,142,494.60	(382,213.54)	(382,225.98)	3.15	1.78
FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	MORGANS		100.95	15,142,089.30	(416,895.08)	(390,645.36)	3.95	2.05
FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FQXJ7	8,250,000.00	CANTFIT		102.03	8,417,669.95	(398,228.49)	(326,274.75)	4.33	2.06
FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	2,306,732.26	MORGANS		97.15	2,241,023.24	(65,699.79)	(65,700.17)	3.63	1.93
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	10,000,000.00	MORGANS		105.81	10,580,543.70	(169,456.30)	(154,634.17)	4.39	2.13
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	18,867,855.00	TOR DOM		105.81	19,963,216.44	(343,312.50)	(314,880.21)	4.39	2.13
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	TOR DOM		104.78	38,304,638.33	198,826.27	207,653.61	4.76	2.15
Security Type Sub-Total		296,213,027.61				304,979,359.20	(11,651,678.63)	(7,823,241.58)	3.39	2.07

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

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										
FANNIE MAE NOTES DTD 04/12/2019 2.250% 04/12/2022	3135G0V59	75,000,000.00	BARCLAYS		100.22	75,166,125.00	412,125.00	175,552.01	0.12	0.35
FEDERAL FARM CREDIT BANK NOTES DTD 05/06/2020 0.250% 05/06/2022	3133ELYR9	100,000,000.00	JPMCHAS		99.98	99,981,600.00	108,600.00	(6,917.81)	0.18	0.35
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	25,000,000.00	WELLSFAR		100.47	25,118,725.00	(37,775.00)	103,813.21	0.28	0.41
FFCB NOTES DTD 12/16/2019 1.630% 06/15/2022	3133ELDK7	40,000,000.00	INCAPITA		100.35	40,139,000.00	141,119.20	139,246.31	0.29	0.44
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	25,000,000.00	WELLS_F		99.84	24,960,150.00	16,650.00	(28,580.87)	0.40	0.52
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	BARCLAYS		100.35	75,265,125.00	526,125.00	310,133.21	0.51	0.69
FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	WELLSFAR		100.68	10,068,440.00	(82,060.00)	42,337.02	0.52	0.69
FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	CITIGRP		99.58	63,731,456.00	(184,064.00)	(241,426.96)	0.64	0.78
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	BARCLAY		99.44	74,582,100.00	(274,650.00)	(365,505.82)	0.73	0.89
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	CASTLE		99.12	9,911,870.00	(82,530.00)	(85,529.45)	0.93	1.09
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	TOR DOM		99.12	39,647,480.00	(330,120.00)	(342,117.81)	0.93	1.09
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		100.24	50,117,650.00	209,650.00	147,389.93	0.96	1.13
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		101.64	10,163,790.00	121,110.00	153,295.38	1.01	1.14
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	50,000,000.00	CITIGRP		99.02	49,509,050.00	(365,950.00)	(443,575.57)	1.14	1.25
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	WELLS_F		98.95	98,947,600.00	(1,010,400.00)	(1,035,876.67)	1.18	1.28
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	BARCLAY		98.64	55,238,792.00	(689,528.00)	(718,494.58)	1.19	1.28
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	CITIGRP		98.73	98,730,300.00	(968,700.00)	(1,146,826.03)	1.23	1.30

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

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										
FFCB FLOATING NOTES DTD 06/09/2020 0.370% 06/09/2023	3133ELH72	45,000,000.00	LOOP CA		100.40	45,177,750.00	177,750.00	177,750.00	0.00	0.37
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	TOR DOM		98.58	22,673,768.00	(259,072.00)	(296,669.33)	1.32	1.34
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	CITIGRP		98.55	49,273,950.00	(618,550.00)	(677,355.94)	1.36	1.33
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	WELLSFAR		100.36	10,035,510.00	(11,590.00)	18,213.94	1.44	1.35
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	CITIGRP		98.38	44,268,885.00	(685,215.00)	(708,499.43)	1.48	1.36
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	WELLS_F		98.18	49,090,000.00	(804,000.00)	(829,428.17)	1.50	1.35
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	WELLS_F		98.32	31,461,824.00	(527,616.00)	(532,833.54)	1.52	1.37
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	WELLS_F		97.96	62,691,264.00	(1,070,016.00)	(1,179,238.58)	1.63	1.40
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	CITIGRP		98.08	73,557,375.00	(1,375,125.00)	(1,404,748.63)	1.68	1.41
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	MORGANS		98.48	34,468,945.00	(514,955.00)	(517,368.89)	1.68	1.41
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	JPMCHAS		97.99	48,996,800.00	(946,200.00)	(970,153.51)	1.74	1.42
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	62,000,000.00	CITIGRP		97.95	60,731,728.00	(1,206,892.00)	(1,232,228.77)	1.76	1.43
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		101.97	101,965,100.00	2,337,100.00	2,109,165.83	1.89	1.46
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		101.99	50,993,800.00	1,170,800.00	1,063,086.18	1.92	1.46
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT	04/29/22	97.96	24,488,775.00	(511,225.00)	(511,225.00)	0.17	1.53
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F	05/20/22	97.74	24,434,900.00	(565,100.00)	(565,100.00)	0.23	1.55
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT	05/20/22	97.72	24,429,450.00	(570,550.00)	(570,550.00)	0.23	1.55

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

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										
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		100.39	25,096,325.00	315,325.00	199,086.54	2.30	1.58
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		103.15	25,787,525.00	(663,225.00)	46,971.45	2.43	1.60
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		103.15	25,787,525.00	(645,800.00)	55,059.58	2.43	1.60
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		99.98	24,996,000.00	38,750.00	18,476.56	2.56	1.63
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	WELLS_F		97.92	73,441,575.00	(1,472,175.00)	(1,480,280.61)	2.68	1.66
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		102.98	10,297,620.00	(218,010.00)	11,564.77	2.69	1.65
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		102.98	25,744,050.00	(640,450.00)	(24,026.84)	2.69	1.65
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		102.98	25,744,050.00	(543,450.00)	29,785.69	2.69	1.65
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	JPMCHAS		98.43	37,404,388.00	(510,112.00)	(513,952.05)	2.81	1.69
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		99.87	74,903,775.00	143,025.00	40,582.98	2.79	1.67
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	WELLSFAR		99.54	49,769,200.00	(192,300.00)	(208,037.53)	2.89	1.66
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	WELLS_F		100.17	30,050,670.00	130,770.00	129,745.89	2.89	1.69
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		101.99	26,353,104.88	(304,989.52)	41,797.51	2.92	1.70
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		96.69	48,345,800.00	(1,551,200.00)	(1,589,373.25)	3.11	1.71
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J	05/06/22	96.90	24,225,175.00	(774,825.00)	(774,825.00)	0.19	1.70
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		96.07	48,037,050.00	(1,859,450.00)	(1,894,630.92)	3.27	1.73
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		95.49	42,971,490.00	(1,804,410.00)	(1,876,407.04)	3.37	1.75

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		95.50	47,750,750.00	(2,015,250.00)	(2,085,937.50)	3.47	1.71
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		95.94	19,091,562.50	(808,437.50)	(808,437.50)	3.47	1.75
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		95.24	13,333,516.00	(624,484.00)	(636,860.03)	3.48	1.78
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		95.27	19,054,040.00	(885,760.00)	(902,988.29)	3.54	1.75
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		95.59	43,016,175.00	(1,822,725.00)	(1,864,658.77)	3.65	1.74

Security Type Sub-Total		2,443,740,000.00				2,421,220,443.38	(25,180,036.82)	(24,057,612.70)	1.62	1.28
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Corporate Note										
JOHN DEERE CAPITAL CORP DTD 03/07/2019 2.950% 04/01/2022	24422EUT4	5,000,000.00	BK AMER		100.19	5,009,640.00	12,040.00	9,706.37	0.09	0.70
TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022	89236TFX8	10,000,000.00	CITIGRP		100.24	10,024,150.00	30,450.00	24,391.42	0.12	0.57
US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.904% 05/23/2022	90331HPD9	10,000,000.00	JPMCHAS	04/22/22	100.09	10,008,770.00	74,970.00	16,215.26	0.15	0.90
US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.904% 05/23/2022	90331HPD9	10,000,000.00	JPMCHAS	04/22/22	100.09	10,008,770.00	76,070.00	16,369.86	0.15	0.90
JOHN DEERE CAPITAL CORP NOTES DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	5,000,000.00	CITI		100.27	5,013,310.00	19,760.00	13,977.46	0.29	1.01
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022	24422EVG1	5,000,000.00	BARCLAY		99.92	4,996,165.00	(2,785.00)	(3,661.15)	0.35	0.77
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022	166756AF3	14,500,000.00	CITIGRP		99.52	14,430,298.50	(69,701.50)	(69,701.50)	0.45	1.41
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	3,000,000.00	MORGANST		99.76	2,992,824.00	(7,176.00)	(7,176.00)	0.46	2.42

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

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
Corporate Note										
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	BARCLAYS	12/09/22	100.69	12,082,752.00	92,832.00	85,560.45	0.77	1.14
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	5,000,000.00	DIRECT	01/02/23	100.59	5,029,320.00	(43,030.00)	6,655.26	0.83	1.20
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA DTD 12/13/2021 0.400% 06/13/2023	89236TJS5	10,000,000.00	JPMCHAS		99.99	9,999,280.00	(720.00)	(720.00)	0.00	0.40
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	BARCLAY		98.78	2,963,544.00	(33,996.00)	(35,383.30)	1.34	1.62
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	BARCLAY		98.56	9,855,520.00	(144,480.00)	(144,480.00)	1.44	1.44
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	MITSU		98.06	2,941,809.00	(54,711.00)	(56,323.99)	1.60	1.62
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	24422EVX4	3,000,000.00	RBC		98.53	2,955,762.00	(43,758.00)	(43,790.88)	1.85	1.71
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	JPMCHAS	01/05/24	103.13	7,174,893.24	(188,117.28)	(136,185.70)	1.80	1.99
BANK ON NY MELLON CORP FLT NOTES (CALLAB DTD 04/26/2021 0.310% 04/26/2024	06406RAT4	15,000,000.00	JPM	03/26/24	99.99	14,998,215.00	(1,785.00)	(1,785.00)	0.00	0.31
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	35,000,000.00	JPM	03/26/24	97.18	34,011,460.00	(951,090.00)	(961,648.44)	2.06	1.84
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	30,000,000.00	LOOP		97.30	29,189,460.00	(773,040.00)	(782,097.64)	2.26	1.67
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	15,000,000.00	CITIGRP		97.13	14,570,205.00	(411,945.00)	(416,114.34)	2.29	1.78

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note											
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)		89236TJJ5	20,000,000.00	CITIGRP		99.74	19,947,100.00	(52,900.00)	(52,900.00)	0.00	0.31
DTD 06/18/2021 0.310% 06/18/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVU0	15,000,000.00	CITIGRP		96.84	14,525,700.00	(464,550.00)	(466,080.11)	2.50	1.91
DTD 09/10/2021 0.625% 09/10/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJN6	40,000,000.00	JPMCHAS		96.56	38,624,600.00	(1,356,600.00)	(1,359,498.91)	2.51	2.02
DTD 09/13/2021 0.625% 09/13/2024											
BANK OF NY MELLON CORP (CALLABLE) CORP		06406RAX5	50,000,000.00	JPMCHAS	09/25/24	97.12	48,557,900.00	(1,409,600.00)	(1,413,365.97)	2.54	1.97
DTD 10/25/2021 0.850% 10/25/2024											
BANK OF NY MELLON CORP FLT NOTES (CALLAB		06406RAY3	50,000,000.00	JPMCHAS		99.78	49,889,000.00	(111,000.00)	(111,000.00)	0.00	0.25
DTD 10/25/2021 0.250% 10/25/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVY2	10,000,000.00	RBC		97.84	9,783,540.00	(211,760.00)	(211,974.42)	2.81	2.03
DTD 01/10/2022 1.250% 01/10/2025											
Security Type Sub-Total			395,457,000.00				389,583,987.74	(6,026,622.78)	(6,101,011.27)	1.35	1.32
Commercial Paper											
CANADIAN IMPERIAL HLDING COMM PAPER		13607FC12	50,000,000.00	CIBC		100.00	49,999,900.00	33,483.33	(100.00)	0.00	0.07
DTD 10/30/2020 0.000% 03/01/2022											
THUNDER BAY FUNDING LLC COMM PAPER		88602UC24	25,000,000.00	CITIGRP		100.00	24,999,725.00	12,391.67	(191.67)	0.01	0.20
DTD 08/27/2021 0.000% 03/02/2022											
THUNDER BAY FUNDING LLC COMM PAPER		88602UC40	50,000,000.00	CHASE		100.00	49,998,850.00	23,044.44	(608.33)	0.01	0.21
DTD 08/27/2021 0.000% 03/04/2022											
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233HC77	50,000,000.00	TOYOTA		100.00	49,998,150.00	55,038.89	(516.67)	0.02	0.19
DTD 09/01/2020 0.000% 03/07/2022											
NATIXIS NY BRANCH COMM PAPER		63873KC96	50,000,000.00	NATIXIS		99.99	49,997,100.00	54,433.33	(1,122.22)	0.03	0.23
DTD 12/21/2020 0.000% 03/09/2022											

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

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
Commercial Paper										
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 04/01/2022	46640OD16	50,000,000.00	CHASE		99.97	49,983,500.00	46,541.67	(9,180.56)	0.09	0.37
CRC FUNDING LLC COMM PAPER DTD 10/19/2021 0.000% 04/06/2022	12619UD65	50,000,000.00	CHASE		99.97	49,986,200.00	17,950.00	(4,800.00)	0.10	0.27
OLD LINE FUNDING LLC COMM PAPER DTD 05/19/2021 0.000% 04/20/2022	67983UDL4	25,000,000.00	CHASE		99.95	24,988,275.00	8,747.22	(4,086.11)	0.14	0.33
ATLANTIC ASSET SEC LLC COMM PAPER DTD 09/22/2021 0.000% 04/20/2022	04821UDL3	25,000,000.00	CHASE		99.94	24,985,100.00	1,433.33	(5,177.78)	0.14	0.42
LA FAYETTE ASSET SECURIT COMM PAPER DTD 10/19/2021 0.000% 04/20/2022	50286MDL2	30,000,000.00	GREAT P		99.94	29,981,160.00	5,485.00	(10,090.00)	0.14	0.44
ATLANTIC ASSET SEC LLC COMM PAPER DTD 09/22/2021 0.000% 04/20/2022	04821UDL3	50,000,000.00	CHASE		99.94	49,970,200.00	9,088.89	(15,911.11)	0.14	0.42
STARBIRD FUNDING CORP COMM PAPER DTD 07/26/2021 0.000% 04/20/2022	85520MDL4	50,000,000.00	GREAT P		99.94	49,971,500.00	15,583.33	(12,527.78)	0.14	0.40
ING (US) FUNDING LLC COMM PAPER DTD 08/22/2021 0.000% 04/20/2022	4497W1DL7	100,000,000.00	BARCLAY		99.96	99,958,100.00	39,877.78	(9,955.55)	0.14	0.30
CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/02/2021 0.000% 04/29/2022	22533UDV2	50,000,000.00	CREDITA		99.93	49,966,050.00	10,286.11	(23,297.22)	0.17	0.41
COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/02/2022	21687BE23	25,000,000.00	RABOBAN		99.94	24,984,275.00	5,177.78	(9,697.22)	0.18	0.36
COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/04/2022	21687BE49	50,000,000.00	RABOBAN		99.93	49,966,850.00	14,100.00	(20,705.56)	0.18	0.37
STARBIRD FUNDING CORP COMM PAPER DTD 07/26/2021 0.000% 05/05/2022	85520ME58	25,000,000.00	CITI		99.91	24,978,700.00	6,894.44	(8,209.72)	0.18	0.47
CRC FUNDING LLC COMM PAPER DTD 10/19/2021 0.000% 05/05/2022	12619UE56	50,000,000.00	BOFA		99.92	49,960,900.00	2,150.00	(12,016.67)	0.18	0.43
ROYAL BANK OF CANADA NY COMM PAPER DTD 05/26/2021 0.000% 05/18/2022	78015DEJ5	50,000,000.00	RBC		99.87	49,934,400.00	(6,711.11)	(48,266.67)	0.22	0.60
ING (US) FUNDING LLC COMM PAPER DTD 08/22/2021 0.000% 05/19/2022	4497W1EK8	75,000,000.00	BARCLAY		99.91	74,934,825.00	19,866.67	(22,383.33)	0.22	0.39
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 05/27/2022	46640QET4	50,000,000.00	CHASE		99.85	49,925,650.00	(14,266.67)	(48,975.00)	0.25	0.61

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Commercial Paper											
COOPERATIEVE RABOBANK UA COMM PAPER		21687BF63	50,000,000.00	RABOBAN		99.86	49,932,450.00	(8,966.67)	(41,952.78)	0.27	0.50
DTD 08/26/2020 0.000% 06/06/2022											
JP MORGAN SECURITIES LLC COMM PAPER		46640OF71	25,000,000.00	CHASE		99.82	24,955,625.00	(18,437.50)	(34,166.67)	0.28	0.65
DTD 03/22/2021 0.000% 06/07/2022											
JP MORGAN SECURITIES LLC COMM PAPER		46640OG54	25,000,000.00	CHASE		99.74	24,934,825.00	(31,925.00)	(49,425.00)	0.35	0.74
DTD 03/22/2021 0.000% 07/05/2022											
CHARIOT FUNDING LLC COMM PAPER		15963UG75	25,000,000.00	CHASE		99.74	24,934,925.00	(24,630.56)	(36,630.56)	0.36	0.73
-- 0.000% 07/07/2022											
BNP PARIBAS FORTIS FUNDING SA COMM PAPER		09659KGB0	25,000,000.00	BNP		99.78	24,944,325.00	(21,765.28)	(38,258.33)	0.37	0.60
DTD 10/27/2021 0.000% 07/11/2022											
NATIXIS NY BRANCH COMM PAPER		63873KGD3	50,000,000.00	NATIXIS		99.75	49,874,350.00	(48,066.67)	(86,566.67)	0.38	0.67
DTD 12/21/2020 0.000% 07/13/2022											
COOPERATIEVE RABOBANK UA COMM PAPER		21687BGE5	25,000,000.00	RABOBAN		99.77	24,941,925.00	(21,061.11)	(38,856.25)	0.38	0.62
DTD 08/26/2020 0.000% 07/14/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER		17327BGL3	25,000,000.00	GREAT P		99.71	24,928,075.00	(21,008.33)	(33,737.50)	0.40	0.73
DTD 07/20/2021 0.000% 07/20/2022											
CHARIOT FUNDING LLC COMM PAPER		15963UGR1	25,000,000.00	CHASE		99.68	24,919,000.00	(21,000.00)	(32,333.33)	0.41	0.80
-- 0.000% 07/25/2022											
CANADIAN IMPERIAL HLDING COMM PAPER		13607FGR1	50,000,000.00	CIBC		99.78	49,887,550.00	(22,450.00)	(63,783.33)	0.41	0.55
DTD 10/30/2020 0.000% 07/25/2022											
ING (US) FUNDING LLC COMM PAPER		4497W1GT7	50,000,000.00	BARCLAY		99.74	49,871,950.00	(18,605.56)	(45,827.78)	0.42	0.62
DTD 07/27/2021 0.000% 07/27/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER		17327BGV1	50,000,000.00	CITI		99.68	49,841,350.00	(58,525.00)	(102,400.00)	0.42	0.76
DTD 11/02/2021 0.000% 07/29/2022											
JP MORGAN SECURITIES LLC COMM PAPER		46640OH12	50,000,000.00	CHASE		99.65	49,822,600.00	(76,150.00)	(113,650.00)	0.43	0.83
DTD 03/22/2021 0.000% 08/01/2022											
NATIXIS NY BRANCH COMM PAPER		63873KH59	50,000,000.00	NATIXIS		99.67	49,835,550.00	(49,616.67)	(79,408.34)	0.44	0.75
DTD 11/09/2021 0.000% 08/05/2022											

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Commercial Paper											
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 08/08/2021 0.000% 08/08/2022	89233HH80	25,000,000.00	TOYOTA		99.77	24,942,425.00	18,633.33	7,980.55	0.45	0.52
COOPERATIEVE RABOBANK UA COMM PAPER	DTD 08/26/2020 0.000% 08/24/2022	21687BHO7	50,000,000.00	RABOBAN		99.63	49,815,300.00	(63,700.00)	(104,033.33)	0.49	0.75
TORONTO DOMINION HDG USA COMM PAPER	DTD 10/13/2021 0.000% 08/24/2022	89116FHQ6	50,000,000.00	TOR DOM		99.75	49,876,350.00	3,225.00	(38,094.44)	0.49	0.50
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 09/01/2020 0.000% 09/01/2022	89233HJ13	50,000,000.00	TOYOTA		99.70	49,850,250.00	(23,194.44)	(62,861.11)	0.52	0.58
BANK OF MONTREAL CHICAGO COMM PAPER	DTD 09/01/2021 0.000% 09/01/2022	06366HJ16	50,000,000.00	BMO		99.65	49,825,250.00	(23,277.78)	(69,972.22)	0.52	0.68
ING (US) FUNDING LLC COMM PAPER	DTD 09/07/2021 0.000% 09/07/2022	4497W1J72	50,000,000.00	WELLS_F		99.60	49,799,050.00	(44,283.33)	(76,922.22)	0.53	0.76
CITIGROUP GLOBAL MARKETS COMM PAPER	DTD 11/02/2021 0.000% 10/03/2022	17327BK38	50,000,000.00	CITIGRP		99.42	49,711,500.00	(101,000.00)	(138,500.00)	0.60	0.96
NATIXIS NY BRANCH COMM PAPER	DTD 11/09/2021 0.000% 10/03/2022	63873KK30	50,000,000.00	NATIXIS		99.42	49,712,100.00	(100,400.00)	(137,900.00)	0.60	0.96
Security Type Sub-Total			1,880,000,000.00				1,876,626,135.00	(415,609.47)	(1,685,118.48)	0.28	0.52
Certificate of Deposit											
ROYAL BANK OF CANADA NY CERT DEPOS	DTD 03/15/2021 0.220% 03/01/2022	78012UJ55	50,000,000.00	RBC		100.00	50,000,110.65	110.65	110.65	0.00	0.14
SWEDBANK NY CERT DEPOS	DTD 08/26/2021 0.130% 03/01/2022	87019V2X4	50,000,000.00	DIRECT		100.00	49,999,985.95	(14.05)	(14.05)	0.00	0.14
CANADIAN IMP BK COMM NY CERT DEPOS	DTD 07/07/2021 0.150% 03/23/2022	13606CUH5	50,000,000.00	CIBC		99.99	49,993,601.55	(6,398.45)	(6,398.45)	0.06	0.35
BNP PARIBAS NY BRANCH CERT DEPOS	DTD 05/10/2021 0.220% 05/02/2022	05586FJL2	125,000,000.00	BNP		99.93	124,914,538.88	(85,461.12)	(85,461.12)	0.18	0.61

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

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
Certificate of Deposit										
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/08/2021 0.240% 05/19/2022	06417MTX3	50,000,000.00	SCOTIA		99.92	49,958,907.50	(41,092.50)	(41,092.50)	0.22	0.61
SWEDBANK NY CERT DEPOS DTD 12/03/2021 0.250% 05/27/2022	87019V5A1	50,000,000.00	DIRECT		99.91	49,956,020.50	(43,979.50)	(43,979.50)	0.25	0.61
CANADIAN IMP BK COMM NY CERT DEPOS DTD 05/27/2021 0.180% 06/01/2022	13606CTM6	50,000,000.00	CIBC		99.81	49,907,055.05	(92,944.95)	(92,944.95)	0.26	0.90
ROYAL BANK OF CANADA NY CERT DEPOS DTD 05/26/2021 0.180% 06/01/2022	78012UM36	50,000,000.00	RBC		99.81	49,907,054.50	(92,945.50)	(92,945.50)	0.26	0.90
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 07/07/2021 0.180% 06/01/2022	06417MOS7	50,000,000.00	SCOTIA		99.81	49,907,078.85	(92,921.15)	(92,921.15)	0.26	0.90
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 09/09/2021 0.170% 06/01/2022	06417MRG2	50,000,000.00	SCOTIA		99.81	49,905,832.85	(94,167.15)	(94,167.15)	0.26	0.90
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.150% 06/02/2022	86959RTK6	50,000,000.00	DIRECT		99.80	49,902,238.15	(97,761.85)	(97,761.85)	0.26	0.90
BANK OF MONTREAL CHICAGO FLOATING CD DTD 06/29/2021 0.190% 06/29/2022	06367CHL4	50,000,000.00	CHASE		100.00	49,998,300.00	(5,956.50)	(3,369.22)	0.00	0.19
ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022	78012UN92	50,000,000.00	RBC		99.76	49,880,570.35	(119,429.65)	(119,429.65)	0.34	0.90
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/25/2021 0.190% 07/01/2022	65558UDE9	50,000,000.00	CASTLE		99.76	49,878,879.50	(121,120.50)	(121,120.50)	0.34	0.90
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.160% 07/01/2022	86959RTL4	50,000,000.00	DIRECT		99.75	49,873,866.60	(126,133.40)	(126,133.40)	0.34	0.90
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/24/2021 0.200% 07/01/2022	06417MQM0	75,000,000.00	CHASE		99.76	74,820,856.80	(179,143.20)	(179,143.20)	0.34	0.90
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022	06367CGY7	100,000,000.00	BMO		99.76	99,761,140.70	(238,859.30)	(238,859.30)	0.34	0.90
CANADIAN IMP BK COMM NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022	13606CUC6	100,000,000.00	CIBC		99.76	99,761,140.70	(238,859.30)	(238,859.30)	0.34	0.90

Managed Account Fair Market Value & Analytics

For the Month Ending February 28, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Certificate of Deposit										
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 10/13/2021 0.180% 07/08/2022	06417MRZ0	50,000,000.00	SCOTIA		99.74	49,870,309.35	(129,690.65)	(129,690.65)	0.36	0.90
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/13/2021 0.170% 07/25/2022	86959RTR1	50,000,000.00	DIRECT		99.70	49,851,384.70	(148,615.30)	(148,615.30)	0.41	0.90
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/08/2021 0.190% 08/01/2022	89114WHJ7	50,000,000.00	TOR DOM		99.70	49,848,576.55	(151,423.45)	(151,423.45)	0.43	0.90
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/26/2021 0.180% 08/01/2022	86959RSP6	100,000,000.00	DIRECT		99.69	99,692,824.50	(307,175.50)	(307,175.50)	0.43	0.90
TORONTO DOMINION BANK NY CERT DEPOS DTD 02/03/2022 0.610% 08/02/2022	89114WQC2	25,000,000.00	TOR DOM		99.88	24,968,864.33	(31,135.67)	(31,135.67)	0.43	0.90
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 01/12/2022 0.400% 08/10/2022	06367CRL3	50,000,000.00	CHASE		99.77	49,887,158.95	(112,841.05)	(112,841.05)	0.46	0.90
SWEDBANK NY CERT DEPOS DTD 02/25/2022 0.840% 08/31/2022	87019V7K7	50,000,000.00	DIRECT		99.81	49,906,004.10	(93,995.90)	(93,995.90)	0.51	1.21
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/18/2021 0.260% 10/03/2022	89114WJ30	50,000,000.00	TOR DOM		99.43	49,715,405.95	(284,594.05)	(284,594.05)	0.61	1.21
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/14/2021 0.240% 11/01/2022	86959RTU4	50,000,000.00	DIRECT		99.34	49,670,926.65	(329,073.35)	(329,073.35)	0.69	1.21
BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023	05586FYY7	50,000,000.00	BNP		99.60	49,800,275.55	(199,724.45)	(199,724.45)	0.94	1.39
Security Type Sub-Total		1,625,000,000.00				1,621,538,909.71	(3,465,346.79)	(3,462,759.51)	0.33	0.82
Bank Note										
US BANK NA CORP NOTE (CALLABLE) DTD 05/23/2019 2.650% 05/23/2022	90331HPC1	7,000,000.00	BARCLAYS	04/22/22	100.35	7,024,521.00	31,941.00	25,082.92	0.14	1.12
Security Type Sub-Total		7,000,000.00				7,024,521.00	31,941.00	25,082.92	0.14	1.12

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

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
Asset-Backed Security										
MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769QAC5	130,853.60	WELLSFAR		100.00	130,852.66	19.87	3.57	0.06	2.00
MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	1,205,598.40	MUFG		100.08	1,206,597.72	1,158.22	1,043.01	0.10	1.73
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	592,826.80	BK AMER		100.35	594,904.48	2,093.57	2,081.80	0.19	2.49
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,246,590.87	JPMCHASE		100.47	2,257,140.64	10,633.57	10,576.71	0.29	2.16
JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	469,658.80	CITI		100.28	470,996.34	1,395.26	1,355.78	0.16	2.70
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	1,693,125.97	SOC GEN		100.46	1,700,916.89	8,099.41	7,886.74	0.26	2.57
TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	1,446,523.55	BAML		100.31	1,451,004.01	4,711.18	4,559.14	0.28	2.35
HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	1,941,582.02	SOCGEN		100.25	1,946,517.91	4,952.01	4,941.81	0.35	1.60
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	1,801,305.85	JPM		100.32	1,807,119.20	5,828.11	5,818.92	0.32	1.70
TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	3,918,397.14	JPMCHAS		99.65	3,904,734.86	(13,159.94)	(13,338.78)	0.41	0.50
HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	14,377,796.40	CITIGRP		99.78	14,346,206.94	(31,455.75)	(31,497.06)	1.70	0.62
BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	10,312,729.68	WELLS_F		99.65	10,276,283.46	(35,790.33)	(35,926.74)	0.42	0.39
JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	768,669.57	RBC		100.43	771,961.47	3,455.09	3,358.40	0.33	1.97
TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	2,496,281.96	BARCLAYS		100.19	2,501,003.18	4,901.45	4,802.29	0.42	1.82
MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	23,537,030.27	JPMCHAS		99.65	23,454,742.46	(80,315.41)	(80,834.46)	0.50	0.41
TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	25,543,779.45	CITIGRP		99.73	25,474,589.01	(68,720.44)	(68,849.62)	1.87	0.61

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
HAROT 2019-4 A3	DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	5,060,774.16	CITI		100.38	5,080,227.27	20,354.95	19,862.93	0.49	1.62
HART 2019-B A3	DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	1,549,112.45	RBC CAP		100.32	1,554,013.38	4,972.34	4,933.66	0.34	1.78
MBART 2019-1 A3	DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	2,758,720.30	MIZUHO		100.31	2,767,404.20	9,063.77	8,857.20	0.35	1.78
TLOT 2021-A A3	DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	JPMCHAS		98.37	4,426,490.70	(72,984.15)	(73,134.47)	1.07	1.16
HAROT 2020-1 A3	DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	7,426,884.90	JPM_CHAS		100.25	7,445,117.90	19,688.66	18,984.34	0.60	1.49
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	10,838,728.20	MUFG		100.27	10,868,484.84	30,539.20	30,162.52	0.52	1.53
TAOT 2021-C A2	DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	11,500,000.00	BARC		99.52	11,444,858.65	(54,271.95)	(54,412.18)	0.58	0.42
HART 2021-B A2	DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	17,463,564.24	CITIGRP		99.68	17,407,700.04	(54,280.25)	(54,615.02)	0.48	0.39
HAROT 2021-4 A2	DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	9,500,000.00	BK AMER		99.44	9,446,697.40	(53,053.70)	(53,080.26)	0.77	0.64
BMWLT 2022-1 A2	DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	7,750,000.00	MITSU		99.57	7,716,532.40	(33,462.95)	(33,463.17)	2.23	0.86
JDOT 2021-B A2	DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	26,000,000.00	MITSU		99.49	25,867,353.20	(132,059.20)	(132,182.58)	0.61	0.47
MBART 2021-1 A2	DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	21,200,000.00	MIZUHO		99.65	21,126,726.44	(71,168.40)	(71,496.37)	0.58	0.36
JOHN DEERE OWNER TRUST	DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	3,644,396.00	BOFA		99.96	3,642,968.85	(1,204.47)	(1,303.56)	0.62	1.12
TAOT 2021-D A2	DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	9,250,000.00	RBC		99.33	9,188,078.65	(61,850.13)	(61,857.65)	2.45	0.58
CHAIT 2012-A7 A7	DTD 10/09/2012 2.160% 09/15/2024	161571FO2	10,000,000.00	JPMCHASE		100.61	10,061,408.00	1,251.75	30,769.21	2.47	1.91
TAOT 2022-A A2	DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	5,000,000.00	MIZUHO		99.65	4,982,411.50	(17,454.50)	(17,458.43)	0.91	0.88
HART 2021-C A2A	DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	12,000,000.00	SMBC		99.18	11,902,066.80	(97,234.80)	(97,303.13)	0.77	0.67

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
MBALT 2021-B A3		58769KAD6	16,500,000.00	JPMCHAS		98.21	16,203,867.90	(294,886.35)	(295,133.48)	1.52	1.07
DTD 06/29/2021 0.400% 11/15/2024											
BMWLT 2021-2 A3		09690AAC7	7,500,000.00	WELLS_F		98.31	7,373,458.50	(125,767.50)	(125,875.39)	1.31	0.94
DTD 09/15/2021 0.330% 12/26/2024											
CHAIT 2020-A1 A1		161571HP2	8,000,000.00	JPMCHASE		100.29	8,023,120.00	24,952.80	24,194.33	2.81	1.43
DTD 02/18/2020 1.530% 01/15/2025											
BMWLT 2022-1 A3		05601XAC3	8,250,000.00	MITSU		98.64	8,137,652.33	(111,114.30)	(111,157.86)	3.02	1.55
DTD 01/19/2022 1.100% 03/25/2025											
HAROT 2021-2 A3		43811JAC1	10,000,000.00	WELLS_F		97.84	9,784,068.00	(94,838.25)	(97,372.77)	1.35	0.97
DTD 05/26/2021 0.330% 08/15/2025											
HAROT 2021-2 A3		43811JAC1	19,000,000.00	CITIGRP		97.84	18,589,729.20	(409,529.80)	(409,663.87)	1.35	0.97
DTD 05/26/2021 0.330% 08/15/2025											
TAOT 2021-B A3		89190GAC1	37,000,000.00	CITIGRP		97.93	36,232,953.00	(763,062.10)	(763,702.84)	1.50	0.83
DTD 06/14/2021 0.260% 11/17/2025											
TAOT 2021-C A3		89239BAC5	12,000,000.00	BARC		97.82	11,737,900.80	(261,142.80)	(261,237.16)	1.81	1.00
DTD 09/27/2021 0.430% 01/15/2026											
HART 2021-B A3		44934KAC8	17,000,000.00	CITIGRP		97.69	16,606,570.70	(389,677.40)	(390,173.97)	1.65	0.99
DTD 07/28/2021 0.380% 01/15/2026											
HAROT 2021-4 A3		43815GAC3	7,750,000.00	BK AMER		98.10	7,602,765.50	(145,600.80)	(145,705.12)	2.03	1.38
DTD 11/24/2021 0.880% 01/21/2026											
JDOT 2021-B A3		47789OAC4	13,500,000.00	MITSU		97.11	13,109,361.30	(389,434.50)	(389,592.56)	1.99	1.25
DTD 07/21/2021 0.520% 03/16/2026											
TAOT 2021-D A3		89238JAC9	7,000,000.00	RBC		97.70	6,838,799.80	(161,051.10)	(161,060.90)	1.99	1.28
DTD 11/15/2021 0.710% 04/15/2026											
HART 2021-C A3		44935FAD6	5,500,000.00	SMBC		97.46	5,360,238.95	(138,533.45)	(138,611.30)	2.03	1.36
DTD 11/17/2021 0.740% 05/15/2026											
TAOT 2022-A A3		89239KAC5	4,250,000.00	MIZUHO		98.85	4,201,119.90	(48,157.60)	(48,170.73)	2.14	1.51
DTD 01/31/2022 1.230% 06/15/2026											
MBART 2021-1 A3		58772WAC7	21,000,000.00	MIZUHO		97.28	20,427,993.60	(569,259.60)	(569,514.08)	1.94	1.11
DTD 09/22/2021 0.460% 06/15/2026											
Security Type Sub-Total			452,174,930.58				447,453,710.93	(4,622,450.71)	(4,603,533.15)	1.30	0.92

Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2022**

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
Managed Account Sub-Total		10,455,584,958.19				10,406,721,781.96	(45,533,328.34)	(48,270,728.68)	1.09	0.95
Securities Sub-Total		\$10,455,584,958.19				\$10,406,721,781.96	(\$45,533,328.34)	(\$48,270,728.68)	1.09	0.95%
Accrued Interest						\$12,920,768.89				
Total Investments						\$10,419,642,550.85				

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/31/22	02/01/22	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	(71,976,562.50)	(16,574.59)	(71,993,137.09)			
01/31/22	02/02/22	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	10,000,000.00	(9,878,906.25)	(1,558.33)	(9,880,464.58)			
02/01/22	02/01/22	BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023	05586FYY7	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
02/02/22	02/03/22	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 08/08/2021 0.000% 08/08/2022	89233HH80	25,000,000.00	(24,923,791.67)	0.00	(24,923,791.67)			
02/02/22	02/03/22	TORONTO DOMINION BANK NY CERT DEPOS DTD 02/03/2022 0.610% 08/02/2022	89114WOC2	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
02/07/22	02/07/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	18,000,000.00	(18,000,000.00)	0.00	(18,000,000.00)			
02/09/22	02/10/22	US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	(49,712,890.63)	(281,422.65)	(49,994,313.28)			
02/10/22	02/15/22	FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	(29,919,900.00)	0.00	(29,919,900.00)			
02/15/22	02/16/22	US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	(49,417,968.75)	(291,781.77)	(49,709,750.52)			
02/15/22	02/16/22	US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	(49,683,593.75)	(286,401.10)	(49,969,994.85)			
02/15/22	02/18/22	FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	(38,105,812.06)	(53,810.06)	(38,159,622.12)			
02/23/22	02/25/22	SWEDBANK NY CERT DEPOS DTD 02/25/2022 0.840% 08/31/2022	87019V7K7	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
02/28/22	02/28/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	200,000,000.00	(200,000,000.00)	0.00	(200,000,000.00)			
02/28/22	02/28/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	212,000,000.00	(212,000,000.00)	0.00	(212,000,000.00)			
02/28/22	02/28/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	38,000,000.00	(38,000,000.00)	0.00	(38,000,000.00)			

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
02/28/22	03/01/22	US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	(72,943,359.38)	(54,903.31)	(72,998,262.69)			

Transaction Type Sub-Total				994,557,817.00	(989,562,784.99)	(986,451.81)	(990,549,236.80)			
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INTEREST										
02/01/22	02/25/22	FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01			
02/01/22	02/25/22	FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
02/01/22	02/25/22	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	8,536,754.82	0.00	4,844.61	4,844.61			
02/01/22	02/25/22	FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
02/01/22	02/25/22	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	2,091,539.43	0.00	899.36	899.36			
02/01/22	02/25/22	FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			
02/01/22	02/25/22	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	4,528,137.30	0.00	2,528.21	2,528.21			
02/01/22	02/25/22	FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,800,000.00	0.00	7,140.00	7,140.00			
02/01/22	02/25/22	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	25,000,000.00	0.00	62,979.15	62,979.15			
02/01/22	02/25/22	FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXO7	3,330,000.00	0.00	10,406.25	10,406.25			
02/01/22	02/25/22	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	2,312,482.06	0.00	2,501.34	2,501.34			
02/01/22	02/25/22	FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSO0	60,000,000.00	0.00	184,150.02	184,150.02			
02/01/22	02/25/22	FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
02/01/22	02/25/22	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,816,781.48	0.00	2,003.81	2,003.81			

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
02/01/22	02/25/22	FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	28,867,855.00	0.00	82,105.00	82,105.00			
02/01/22	02/25/22	FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	4,229,280.60	0.00	1,550.74	1,550.74			
02/03/22	02/03/22	FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	50,000,000.00	0.00	31,250.00	31,250.00			
02/04/22	02/04/22	BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	0.00	126,965.25	126,965.25			
02/05/22	02/05/22	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			
02/11/22	02/11/22	CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	0.00	21,300.00	21,300.00			
02/12/22	02/12/22	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			
02/12/22	02/12/22	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			
02/13/22	02/13/22	FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	0.00	625,000.00	625,000.00			
02/14/22	02/14/22	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			
02/14/22	02/14/22	TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 0.400% 06/13/2023	89236TJS5	10,000,000.00	0.00	3,530.56	3,530.56			
02/15/22	02/15/22	MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	3,131,866.99	0.00	5,063.18	5,063.18			
02/15/22	02/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	11,811,615.45	0.00	16,339.40	16,339.40			
02/15/22	02/15/22	MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769OAC5	367,315.73	0.00	612.19	612.19			
02/15/22	02/15/22	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	951,686.02	0.00	1,752.69	1,752.69			
02/15/22	02/15/22	TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	0.00	2,178.13	2,178.13			

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
02/15/22	02/15/22	MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	21,200,000.00	0.00	3,710.00	3,710.00			
02/15/22	02/15/22	JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	685,342.99	0.00	1,661.96	1,661.96			
02/15/22	02/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	1,989,688.53	0.00	4,824.99	4,824.99			
02/15/22	02/15/22	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	2,064,347.15	0.00	3,285.76	3,285.76			
02/15/22	02/15/22	HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	19,000,000.00	0.00	3,800.00	3,800.00			
02/15/22	02/15/22	JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	26,000,000.00	0.00	5,416.66	5,416.66			
02/15/22	02/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	0.00	8,016.68	8,016.68			
02/15/22	02/15/22	HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	16,205,452.80	0.00	2,295.78	2,295.78			
02/15/22	02/15/22	JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	13,500,000.00	0.00	5,850.00	5,850.00			
02/15/22	02/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	0.00	4,300.00	4,300.00			
02/15/22	02/15/22	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	4,027,588.35	0.00	3,691.95	3,691.95			
02/15/22	02/15/22	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	5,000,000.00	0.00	1,541.67	1,541.67			
02/15/22	02/15/22	CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	0.00	10,200.00	10,200.00			
02/15/22	02/15/22	MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	25,721,858.80	0.00	4,715.67	4,715.67			
02/15/22	02/15/22	MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	0.00	5,499.99	5,499.99			
02/15/22	02/15/22	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	9,250,000.00	0.00	2,389.58	2,389.58			
02/15/22	02/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	0.00	3,391.67	3,391.67			

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
02/15/22	02/15/22	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			
02/15/22	02/15/22	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	1,681,071.70	0.00	3,600.30	3,600.30			
02/15/22	02/15/22	MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	1,698,265.10	0.00	2,604.00	2,604.00			
02/15/22	02/15/22	TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	11,500,000.00	0.00	1,916.67	1,916.67			
02/15/22	02/15/22	HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	0.00	5,383.34	5,383.34			
02/15/22	02/15/22	CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FQ2	10,000,000.00	0.00	18,000.00	18,000.00			
02/15/22	02/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	28,445,234.30	0.00	3,318.59	3,318.59			
02/15/22	02/15/22	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	2,760,197.11	0.00	4,416.31	4,416.31			
02/15/22	02/15/22	MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	0.00	8,049.99	8,049.99			
02/15/22	02/15/22	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	12,000,000.00	0.00	3,600.00	3,600.00			
02/15/22	02/15/22	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	29,000,000.00	0.00	7,975.00	7,975.00			
02/15/22	02/15/22	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	1,758,869.08	0.00	2,843.51	2,843.51			
02/15/22	02/15/22	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	2,209,366.93	0.00	3,277.23	3,277.23			
02/15/22	02/15/22	TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	0.00	4,141.67	4,141.67			
02/16/22	02/16/22	EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	3,000,000.00	0.00	28,530.00	28,530.00			
02/17/22	02/17/22	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			

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
02/18/22	02/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	756,020.04	0.00	1,782.95	1,782.95			
02/18/22	02/18/22	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	5,559,052.14	0.00	8,477.55	8,477.55			
02/20/22	02/20/22	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	0.00	1,462.50	1,462.50			
02/20/22	02/20/22	TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	4,302,462.00	0.00	968.05	968.05			
02/21/22	02/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,638,253.87	0.00	5,540.33	5,540.33			
02/21/22	02/21/22	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	0.00	5,683.33	5,683.33			
02/21/22	02/21/22	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	9,500,000.00	0.00	3,087.50	3,087.50			
02/21/22	02/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	8,056,726.40	0.00	10,809.44	10,809.44			
02/23/22	02/23/22	US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.904% 05/23/2022	90331HPD9	20,000,000.00	0.00	30,871.12	30,871.12			
02/24/22	02/24/22	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	0.00	56,250.00	56,250.00			
02/25/22	02/25/22	BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,250,000.00	0.00	9,075.00	9,075.00			
02/25/22	02/25/22	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	0.00	93,750.00	93,750.00			
02/25/22	02/25/22	BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	7,500,000.00	0.00	2,062.50	2,062.50			
02/25/22	02/25/22	BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	7,750,000.00	0.00	5,192.50	5,192.50			
02/25/22	02/25/22	BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	11,000,000.00	0.00	1,741.66	1,741.66			
02/28/22	02/28/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	301.18	301.18			
02/28/22	02/28/22	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	235.59	235.59			

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
02/28/22	02/28/22	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	7.67	7.67			
02/28/22	02/28/22	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	10,739.73	10,739.73			
02/28/22	02/28/22	US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	100,000,000.00	0.00	625,000.00	625,000.00			
02/28/22	02/28/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	19.32	19.32			
02/28/22	02/28/22	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	24,234.70	24,234.70			
02/28/22	02/28/22	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	0.00	62,500.00	62,500.00			
02/28/22	02/28/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	3,338.97	3,338.97			
02/28/22	02/28/22	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			
02/28/22	02/28/22	FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	0.00	29,166.65	29,166.65			
02/28/22	02/28/22	STONECASTLE FICA	FICAMF003	0.00	0.00	958.91	958.91			

Transaction Type Sub-Total				1,547,492,112.17	0.00	5,890,502.89	5,890,502.89			
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MATURITY										
02/01/22	02/01/22	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/16/2021 0.200% 02/01/2022	06367CB48	50,000,000.00	50,000,000.00	97,222.20	50,097,222.20	0.00	0.00	
02/01/22	02/01/22	TORONTO DOMINION BANK NY CERT DEPOS DTD 03/15/2021 0.210% 02/01/2022	89114W4E2	50,000,000.00	50,000,000.00	94,208.35	50,094,208.35	0.00	0.00	
02/01/22	02/01/22	LIBERTY STREET FDG LLC COMM PAPER DTD 09/24/2021 0.000% 02/01/2022	53127UB17	30,000,000.00	30,000,000.00	0.00	30,000,000.00	11,458.33	0.00	
02/01/22	02/01/22	BNP PARIBAS NY BRANCH CERT DEPOS DTD 05/04/2021 0.190% 02/01/2022	05586FHG5	100,000,000.00	100,000,000.00	144,083.30	100,144,083.30	0.00	0.00	
02/02/22	02/02/22	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 09/02/2021 0.110% 02/02/2022	65558UFZ0	30,000,000.00	30,000,000.00	14,025.00	30,014,025.00	0.00	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY											
	02/04/22	02/04/22	CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/10/2021 0.000% 02/04/2022	22533UB44	50,000,000.00	50,000,000.00	0.00	50,000,000.00	1,652.78	0.00	
	02/07/22	02/07/22	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 07/06/2021 0.130% 02/07/2022	65558UDL3	50,000,000.00	50,000,000.00	39,000.00	50,039,000.00	0.00	0.00	
	02/09/22	02/09/22	NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 02/09/2022	63873KB97	50,000,000.00	50,000,000.00	0.00	50,000,000.00	39,180.56	0.00	
	02/10/22	02/10/22	ATLANTIC ASSET SEC LLC COMM PAPER DTD 09/23/2020 0.000% 02/10/2022	04821UBA9	50,000,000.00	50,000,000.00	0.00	50,000,000.00	20,208.33	0.00	
	02/14/22	02/14/22	CHARTA LLC COMM PAPER DTD 08/30/2021 0.000% 02/14/2022	16115WBE6	30,000,000.00	30,000,000.00	0.00	30,000,000.00	12,741.67	0.00	
	02/23/22	02/23/22	SWEDBANK NY CERT DEPOS DTD 08/24/2021 0.120% 02/23/2022	87019V2W6	50,000,000.00	50,000,000.00	30,500.00	50,030,500.00	0.00	0.00	
	02/28/22	02/28/22	US TREASURY NOTES DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	25,000,000.00	234,375.00	25,234,375.00	176,757.81	0.00	
	02/28/22	02/28/22	MONT BLANC CAPITAL CORP COMM PAPER DTD 09/07/2021 0.000% 02/28/2022	6117P5BU0	25,000,000.00	25,000,000.00	0.00	25,000,000.00	13,000.00	0.00	
Transaction Type Sub-Total					590,000,000.00	590,000,000.00	653,413.85	590,653,413.85	274,999.48	0.00	

PAYDOWNS											
	02/01/22	02/25/22	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	315,927.60	315,927.60	0.00	315,927.60	1.27	0.00	
	02/01/22	02/25/22	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	11,944.38	11,944.38	0.00	11,944.38	0.14	0.00	
	02/01/22	02/25/22	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	5,749.80	5,749.80	0.00	5,749.80	0.02	0.00	
	02/01/22	02/25/22	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	6,009.44	6,009.44	0.00	6,009.44	(28.22)	0.00	
	02/01/22	02/25/22	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	62,085.70	62,085.70	0.00	62,085.70	(304.47)	0.00	
	02/01/22	02/25/22	FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	179,295.00	179,295.00	0.00	179,295.00	5.74	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
02/01/22	02/25/22	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	26,608.16	26,608.16	0.00	26,608.16	(130.48)	0.00	
02/15/22	02/15/22	HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	1,827,656.40	1,827,656.40	0.00	1,827,656.40	17.00	0.00	
02/15/22	02/15/22	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	183,016.45	183,016.45	0.00	183,016.45	38.85	0.00	
02/15/22	02/15/22	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	263,915.15	263,915.15	0.00	263,915.15	19.05	0.00	
02/15/22	02/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	2,901,454.85	2,901,454.85	0.00	2,901,454.85	53.39	0.00	
02/15/22	02/15/22	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	263,041.30	263,041.30	0.00	263,041.30	2.16	0.00	
02/15/22	02/15/22	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	267,784.91	267,784.91	0.00	267,784.91	2.22	0.00	
02/15/22	02/15/22	MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	492,666.70	492,666.70	0.00	492,666.70	64.94	0.00	
02/15/22	02/15/22	HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	1,536,435.76	1,536,435.76	0.00	1,536,435.76	139.35	0.00	
02/15/22	02/15/22	MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769OAC5	236,462.13	236,462.13	0.00	236,462.13	37.60	0.00	
02/15/22	02/15/22	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	296,562.56	296,562.56	0.00	296,562.56	54.03	0.00	
02/15/22	02/15/22	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	234,548.15	234,548.15	0.00	234,548.15	37.41	0.00	
02/15/22	02/15/22	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	209,756.63	209,756.63	0.00	209,756.63	9.67	0.00	
02/15/22	02/15/22	JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	215,684.19	215,684.19	0.00	215,684.19	26.50	0.00	
02/15/22	02/15/22	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	383,192.35	383,192.35	0.00	383,192.35	23.41	0.00	
02/15/22	02/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	972,887.25	972,887.25	0.00	972,887.25	70.24	0.00	
02/15/22	02/15/22	MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	2,184,828.53	2,184,828.53	0.00	2,184,828.53	183.09	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
02/15/22	02/15/22	MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	373,146.69	373,146.69	0.00	373,146.69	51.38	0.00	
02/18/22	02/18/22	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	498,277.98	498,277.98	0.00	498,277.98	88.79	0.00	
02/18/22	02/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	163,193.24	163,193.24	0.00	163,193.24	4.37	0.00	
02/20/22	02/20/22	TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	384,064.86	384,064.86	0.00	384,064.86	49.24	0.00	
02/21/22	02/21/22	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	629,841.50	629,841.50	0.00	629,841.50	123.45	0.00	
02/21/22	02/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	391,663.00	391,663.00	0.00	391,663.00	14.61	0.00	
02/25/22	02/25/22	BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	687,270.32	687,270.32	0.00	687,270.32	43.71	0.00	
Transaction Type Sub-Total				16,204,970.98	16,204,970.98	0.00	16,204,970.98	698.46	0.00	
SELL										
02/01/22	02/01/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	18,000,000.00	18,000,000.00	0.00	18,000,000.00	0.00	0.00	FIFO
02/01/22	02/01/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	70,000,000.00	70,000,000.00	0.00	70,000,000.00	0.00	0.00	FIFO
02/03/22	02/03/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	7,000,000.00	7,000,000.00	0.00	7,000,000.00	0.00	0.00	FIFO
02/03/22	02/03/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	55,000,000.00	55,000,000.00	0.00	55,000,000.00	0.00	0.00	FIFO
02/10/22	02/10/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	12,000,000.00	12,000,000.00	0.00	12,000,000.00	0.00	0.00	FIFO
02/10/22	02/10/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	53,000,000.00	53,000,000.00	0.00	53,000,000.00	0.00	0.00	FIFO
02/14/22	02/14/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	37,000,000.00	37,000,000.00	0.00	37,000,000.00	0.00	0.00	FIFO
02/16/22	02/16/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	13,000,000.00	13,000,000.00	0.00	13,000,000.00	0.00	0.00	FIFO

Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
02/16/22	02/16/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	77,000,000.00	77,000,000.00	0.00	77,000,000.00	0.00	0.00	FIFO
02/18/22	02/18/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	17,000,000.00	17,000,000.00	0.00	17,000,000.00	0.00	0.00	FIFO
02/18/22	02/18/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	74,000,000.00	74,000,000.00	0.00	74,000,000.00	0.00	0.00	FIFO
Transaction Type Sub-Total				433,000,000.00	433,000,000.00	0.00	433,000,000.00	0.00	0.00	
Managed Account Sub-Total					49,642,185.99	5,557,464.93	55,199,650.92	275,697.94	0.00	
Total Security Transactions					\$49,642,185.99	\$5,557,464.93	\$55,199,650.92	\$275,697.94	\$0.00	

Bolded items are forward settling trades.