



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
January 31, 2018

SAN BERNARDINO COUNTY

Client Management Team

Kenneth Schiebel, CFA

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

Danny A. Nelson

Senior Managing Consultant
222 North LaSalle, Suite 910
Chicago, IL 60601
312-523-2434
nelsond@pfm.com

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Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

Online Access www.pfm.com

Customer Service 1-717-232-2723

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

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

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

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

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

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

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

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

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

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

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

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

Key Terms and Definitions

Dividends on money market funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less 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 PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

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

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

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



Account Statement

For the Month Ending **January 31, 2018**

Consolidated Summary Statement

SAN BERNARDINO COUNTY

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	7,118,824.45	6,577,204,930.24
Cash Balance	0.00	182,320,465.99
Total	\$7,118,824.45	\$6,759,525,396.23

Investment Allocation

Investment Type	Closing Market Value	Percent
FICA	50,000,000.00	0.74
Certificate of Deposit	1,294,584,241.30	19.15
Commercial Paper	1,107,255,995.00	16.38
Corporate Note	118,765,773.00	1.76
Federal Agency Bond / Note	1,644,760,260.29	24.32
Federal Agency Discount Note	14,860,240.65	0.22
Joint Powers Authority	187,000,000.00	2.77
Money Market Mutual Funds	2,000,000.00	0.03
NOW Account	200,000,000.00	2.96
Supra-National Agency Bond / Note	825,898,345.00	12.22
U.S. Treasury Bond / Note	1,132,080,075.00	16.75
Cash Balance	182,320,465.99	2.70

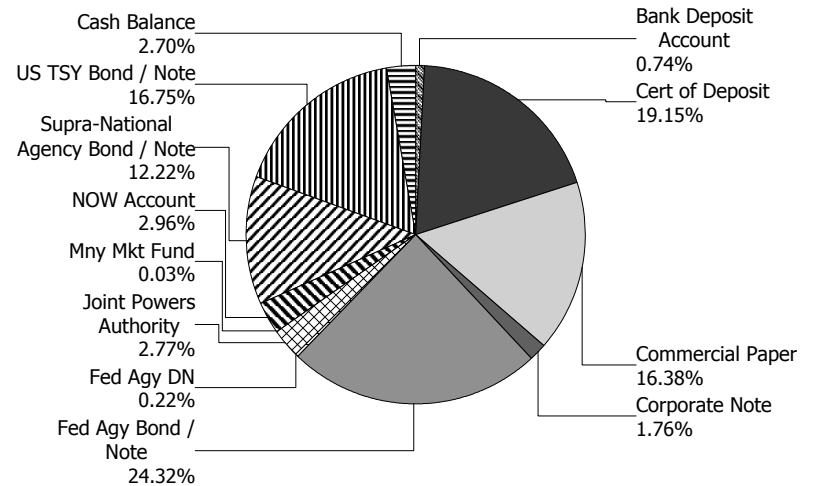
Total **\$6,759,525,396.23** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,436,061,606.54	21.25
31 to 60 days	289,917,232.00	4.29
61 to 90 days	454,002,082.50	6.72
91 to 180 days	1,200,402,135.65	17.76
181 days to 1 year	634,758,710.65	9.39
1 to 2 years	1,754,625,867.89	25.96
2 to 3 years	726,984,991.00	10.75
3 to 4 years	165,833,295.00	2.45
4 to 5 years	96,939,475.00	1.43
Over 5 years	0.00	0.00
Total	\$6,759,525,396.23	100.00%

Weighted Average Days to Maturity **345**

Sector Allocation





Managed Account Summary Statement

For the Month Ending **January 31, 2018**

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value	\$6,606,367,959.64
Maturities/Calls	(6,993,000,000.00)
Principal Dispositions	0.00
Principal Acquisitions	6,923,807,304.03
Unsettled Trades	48,820,312.50
Change in Current Value	(8,790,645.93)
Closing Market Value	\$6,577,204,930.24

Cash Transactions Summary - Managed Account

Maturities/Calls	6,993,322,518.06
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	5,240,156.74
Principal Payments	0.00
Security Purchases	(6,924,100,778.01)
Net Cash Contribution	(74,461,896.79)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	5,562,674.80
Less Purchased Interest Related to Interest/Coupons	(293,473.98)
Plus Net Realized Gains/Losses	1,849,623.63
Total Cash Basis Earnings	\$7,118,824.45

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	6,611,703,960.36
Ending Accrued Interest	15,156,021.56
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	6,993,322,518.06
Plus Coupons/Dividends Received	5,240,156.74
Less Cost of New Purchases	(6,973,065,600.18)
Less Beginning Amortized Value of Securities	(6,630,377,986.25)
Less Beginning Accrued Interest	(13,945,179.29)
Total Accrual Basis Earnings	\$8,033,891.00



Portfolio Summary and Statistics

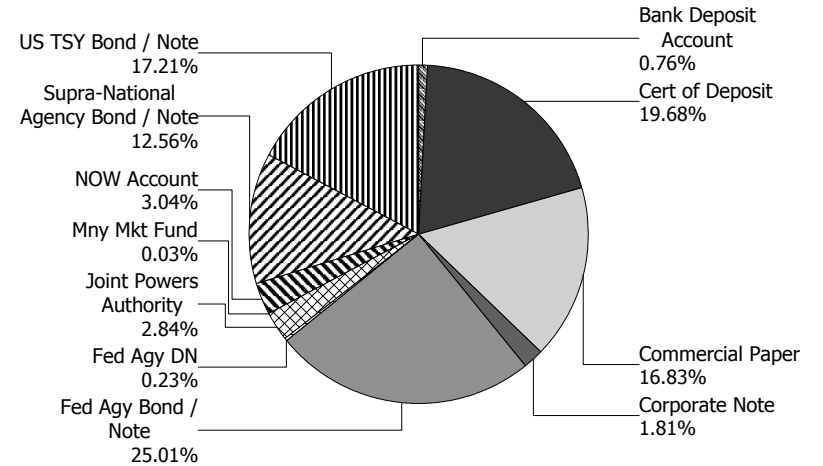
For the Month Ending **January 31, 2018**

SAN BERNARDINO COUNTY - 76990800

Account Summary

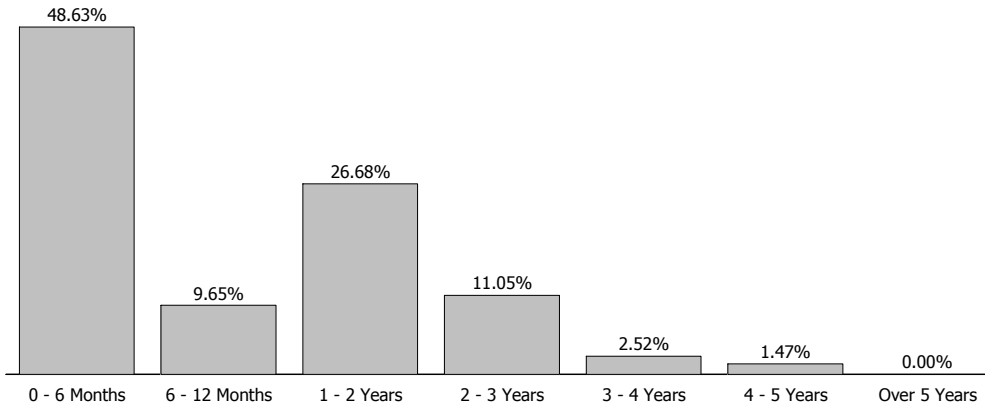
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,150,000,000.00	1,132,080,075.00	17.21
Supra-National Agency Bond / Note	835,000,000.00	825,898,345.00	12.56
NOW Account	200,000,000.00	200,000,000.00	3.04
Money Market Mutual Funds	2,000,000.00	2,000,000.00	0.03
Joint Powers Authority	187,000,000.00	187,000,000.00	2.84
Federal Agency Discount Note	15,000,000.00	14,860,240.65	0.23
Federal Agency Bond / Note	1,658,672,000.00	1,644,760,260.29	25.01
Corporate Note	120,000,000.00	118,765,773.00	1.81
Commercial Paper	1,110,000,000.00	1,107,255,995.00	16.83
Certificate of Deposit	1,295,000,000.00	1,294,584,241.30	19.68
FICA	50,000,000.00	50,000,000.00	0.76
Managed Account Sub-Total	6,622,672,000.00	6,577,204,930.24	100.00%
Accrued Interest		15,156,021.56	
Total Portfolio	6,622,672,000.00	6,592,360,951.80	

Sector Allocation



Unsettled Trades **50,000,000.00** **48,824,200.00**

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.45%
Yield to Maturity at Market	1.87%
Duration to Worst	0.95
Weighted Average Days to Maturity	355



Managed Account Issuer Summary

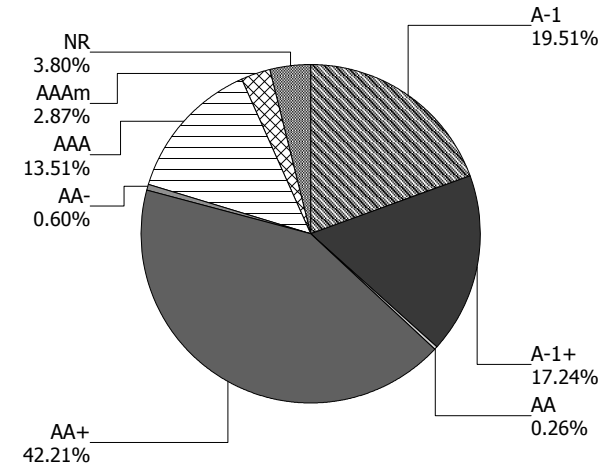
For the Month Ending **January 31, 2018**

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Issuer	Market Value of Holdings	Percent
BANK OF MONTREAL	174,890,402.50	2.66
BANK OF NOVA SCOTIA	184,966,138.25	2.81
BANK OF THE WEST	200,000,000.00	3.04
BERKSHIRE HATHAWAY INC	9,959,100.00	0.15
BNP PARIBAS	229,461,280.00	3.49
BPCE GROUP	274,989,275.00	4.18
CAMP	187,000,000.00	2.84
CBA NY	124,841,250.00	1.90
DEXIA GROUP	49,692,020.00	0.76
FANNIE MAE	351,169,099.40	5.34
FEDERAL FARM CREDIT BANKS	263,541,090.65	4.01
FEDERAL HOME LOAN BANKS	630,416,860.00	9.58
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.02
FIDELITY TREASURY MF	1,000,000.00	0.02
FREDDIE MAC	414,493,450.89	6.30
HONDA MOTOR CO., LTD	94,833,340.00	1.44
INTER-AMERICAN DEVELOPMENT BANK	221,921,325.00	3.37
INTERNATIONAL FINANCE CORPORATION	24,851,750.00	0.38
INTL BANK OF RECONSTRUCTION AND DEV	579,125,270.00	8.81
JOHNSON & JOHNSON	2,972,961.00	0.05
JP MORGAN CHASE & CO	149,471,400.00	2.27
MICROSOFT CORP	59,420,410.00	0.90
MITSUBISHI UFJ FINANCIAL GROUP INC	24,968,450.00	0.38
NORDEA BANK AB	124,992,704.25	1.90
RABOBANK NEDERLAND	149,326,576.25	2.27
ROYAL BANK OF CANADA	124,999,875.00	1.90
STONECASTLE FICA	50,000,000.00	0.76
SVENSKA HANDELSBANKEN AB	84,977,269.80	1.29
TORONTO-DOMINION BANK	174,968,238.25	2.66
TOYOTA MOTOR CORP	159,479,030.00	2.42
UNITED STATES TREASURY	1,132,080,075.00	17.21
US BANCORP	139,405,957.00	2.12

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2018**

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
WAL-MART STORES INC	6,945,582.00	0.11
WESTPAC BANKING CORP	175,044,750.00	2.66
Total	\$6,577,204,930.24	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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 02/29/2012 1.375% 02/28/2019	912828SH4	25,000,000.00	AA+	Aaa	11/18/15	11/19/15	25,046,875.00	1.32	146,236.19	25,015,622.00	24,839,850.00
US TREASURY NOTES DTD 02/28/2014 1.500% 02/28/2019	912828C24	50,000,000.00	AA+	Aaa	10/27/16	10/28/16	50,607,421.88	0.97	319,060.77	50,280,735.50	49,744,150.00
US TREASURY NOTES DTD 03/31/2014 1.625% 03/31/2019	912828C65	25,000,000.00	AA+	Aaa	11/12/15	11/13/15	25,210,937.50	1.37	138,392.86	25,073,475.25	24,891,600.00
US TREASURY NOTES DTD 04/15/2016 0.875% 04/15/2019	912828Q52	25,000,000.00	AA+	Aaa	09/26/17	09/27/17	24,797,851.56	1.40	65,504.81	24,843,043.00	24,665,050.00
UNITED STATES TREASURY NOTES DTD 05/31/2017 1.250% 05/31/2019	912828XS4	25,000,000.00	AA+	Aaa	06/14/17	06/15/17	24,977,539.06	1.30	54,086.54	24,984,754.25	24,747,075.00
UNITED STATES TREASURY NOTES DTD 05/31/2017 1.250% 05/31/2019	912828XS4	25,000,000.00	AA+	Aaa	09/26/17	09/27/17	24,934,670.31	1.41	54,086.54	24,948,230.50	24,747,075.00
US TREASURY NOTES DTD 05/31/2012 1.125% 05/31/2019	912828SX9	50,000,000.00	AA+	Aaa	03/28/17	03/29/17	49,800,781.25	1.31	97,355.77	49,877,842.50	49,410,150.00
US TREASURY NOTES DTD 06/15/2016 0.875% 06/15/2019	912828R85	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,660,156.25	1.43	28,846.15	24,811,348.50	24,606,450.00
US TREASURY NOTES DTD 07/02/2012 1.000% 06/30/2019	912828TC4	50,000,000.00	AA+	Aaa	03/28/17	03/29/17	49,630,859.38	1.33	44,198.90	49,767,993.00	49,277,350.00
US TREASURY NOTES DTD 06/30/2014 1.625% 06/30/2019	912828WS5	50,000,000.00	AA+	Aaa	06/29/17	06/30/17	50,244,140.63	1.38	71,823.20	50,172,978.50	49,703,100.00
US TREASURY NOTES DTD 06/30/2014 1.625% 06/30/2019	912828WS5	50,000,000.00	AA+	Aaa	07/03/17	07/05/17	50,210,937.50	1.41	71,823.20	50,150,501.50	49,703,100.00
US TREASURY N/B NOTES DTD 06/30/2017 1.250% 06/30/2019	912828XV7	50,000,000.00	AA+	Aaa	12/15/17	12/18/17	49,570,312.50	1.82	55,248.62	49,604,675.00	49,451,150.00
US TREASURY N/B DTD 09/15/2016 0.875% 09/15/2019	912828G4	25,000,000.00	AA+	Aaa	09/20/17	09/21/17	24,721,679.69	1.45	83,995.17	24,772,686.25	24,516,600.00
US TREASURY NOTES DTD 10/31/2014 1.500% 10/31/2019	912828F62	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,968,750.00	1.54	96,339.78	24,980,879.75	24,736,325.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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 10/31/2014 1.500% 10/31/2019	912828F62	25,000,000.00	AA+	Aaa	11/16/17	11/17/17	24,899,414.06	1.71	96,339.78	24,910,113.25	24,736,325.00
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	25,000,000.00	AA+	Aaa	11/10/16	11/14/16	24,900,390.63	1.13	43,269.23	24,939,828.50	24,498,050.00
US TREASURY N/B DTD 12/15/2016 1.375% 12/15/2019	912828U73	25,000,000.00	AA+	Aaa	09/26/17	09/27/17	24,948,242.19	1.47	45,329.67	24,956,392.25	24,655,275.00
US TREASURY N/B NOTES DTD 01/17/2017 1.375% 01/15/2020	912828V31	50,000,000.00	AA+	Aaa	01/12/18	01/16/18	49,376,953.13	2.01	32,285.91	49,390,535.00	49,271,500.00
US TREASURY NOTES DTD 02/15/2017 1.375% 02/15/2020	912828W22	50,000,000.00	AA+	Aaa	01/12/18	01/16/18	49,337,890.63	2.03	317,595.11	49,351,565.00	49,214,850.00
US TREASURY NOTES DTD 03/02/2015 1.375% 02/29/2020	912828J50	25,000,000.00	AA+	Aaa	02/01/17	02/02/17	24,858,398.44	1.56	146,236.19	24,903,694.50	24,595,700.00
US TREASURY NOTES DTD 04/30/2015 1.375% 04/30/2020	912828K58	50,000,000.00	AA+	Aaa	01/06/17	01/09/17	49,675,781.25	1.58	176,622.93	49,778,497.50	49,095,700.00
US TREASURY NOTES DTD 04/30/2013 1.125% 04/30/2020	912828VA5	50,000,000.00	AA+	Aaa	01/31/18	02/01/18	48,820,312.50	2.21	144,509.67	48,820,312.50	48,824,200.00
US TREASURY NOTES DTD 08/16/2010 2.625% 08/15/2020	912828NT3	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	25,721,679.69	1.80	303,158.97	25,506,709.50	25,226,550.00
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	50,000,000.00	AA+	Aaa	10/25/17	10/26/17	49,996,093.75	1.75	224,792.82	49,996,483.00	49,296,900.00
US TREASURY NOTES DTD 11/30/2015 1.625% 11/30/2020	912828M98	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,755,859.38	1.88	70,312.50	24,823,216.00	24,547,850.00
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,374,023.44	1.92	119,647.79	24,406,712.50	24,108,400.00
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,334,960.94	2.00	59,495.19	24,496,592.50	24,209,950.00
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	AA+	Aaa	12/02/16	12/05/16	50,447,265.63	1.79	173,076.92	50,335,085.00	49,429,700.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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 N/B DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,198,242.19	2.00	95,810.44	24,233,278.25	23,878,900.00
US TREASURY NOTES DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,734,375.00	2.10	81,129.81	24,792,074.50	24,511,725.00
US TREASURY NOTES DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	AA+	Aaa	02/15/17	02/16/17	48,779,296.88	2.02	2,071.82	49,006,148.00	48,210,950.00
US TREASURY N/B NOTES DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,823,242.19	2.05	199,412.98	24,830,388.50	24,436,525.00
US TREASURY N/B NOTES DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	120,424.72	24,748,123.75	24,292,000.00
Security Type Sub-Total		1,150,000,000.00					1,143,104,592.24	1.65	3,778,520.95	1,143,510,515.50	1,132,080,075.00
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/10/2014 1.375% 04/10/2018	459058DNO	25,000,000.00	AAA	Aaa	03/04/16	03/09/16	25,140,000.00	1.10	105,989.58	25,012,981.50	24,985,575.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	25,000,000.00	AAA	Aaa	12/17/15	12/22/15	24,798,450.00	1.33	31,944.44	24,969,359.75	24,928,250.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	25,000,000.00	AAA	Aaa	12/17/15	12/22/15	24,798,500.00	1.33	31,944.44	24,969,367.50	24,928,250.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	40,000,000.00	AAA	Aaa	05/18/16	05/23/16	40,008,400.00	0.99	51,111.11	40,001,538.40	39,885,200.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	50,000,000.00	AAA	Aaa	04/22/15	04/30/15	49,914,500.00	1.06	63,888.89	49,989,660.00	49,856,500.00
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	25,000,000.00	AAA	Aaa	05/19/16	05/24/16	24,889,806.75	1.08	7,291.67	24,975,893.25	24,897,500.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	50,000,000.00	AAA	Aaa	04/12/16	04/19/16	49,911,500.00	0.95	14,583.33	49,981,464.00	49,795,000.00
INTER-AMERICAN DEVELOPMENT BANK DTD 08/24/2011 1.750% 08/24/2018	4581X0BR8	25,000,000.00	AAA	Aaa	05/31/16	06/03/16	25,370,589.25	1.07	190,798.61	25,094,768.75	24,983,850.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/07/2015 1.000% 10/05/2018	459058ER0	50,000,000.00	AAA	Aaa	09/30/15	10/07/15	49,915,000.00	1.06	161,111.11	49,980,532.00	49,676,100.00
INTL BK OF REC & DEV NOTE (EX-CALLABLE) DTD 04/26/2016 1.250% 04/26/2019	459058FC2	25,000,000.00	AAA	Aaa	04/21/16	04/26/16	24,947,500.00	1.32	82,465.28	24,978,123.75	24,719,650.00
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	25,000,000.00	AAA	Aaa	05/24/16	05/27/16	24,842,875.00	1.22	54,166.67	24,931,241.00	24,626,725.00
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	100,000,000.00	AAA	Aaa	04/05/16	04/12/16	99,700,000.00	1.10	216,666.67	99,873,965.00	98,506,900.00
INTL BANK OF RECON AND DEV DTD 01/25/2016 1.430% 07/25/2019	45905UUV4	50,000,000.00	AAA	Aaa	01/13/16	01/25/16	50,000,000.00	1.43	11,916.67	50,000,000.00	49,302,750.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 01/28/2016 1.250% 07/26/2019	459058EV1	25,000,000.00	AAA	Aaa	01/21/16	01/28/16	24,879,250.00	1.39	4,340.28	24,947,930.50	24,657,500.00
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019	459058FK4	50,000,000.00	AAA	Aaa	07/08/16	07/13/16	49,907,500.00	0.94	201,736.11	49,953,548.00	48,994,500.00
INTER-AMERICAN DEVELOPMENT BANK DTD 10/15/2015 1.250% 10/15/2019	4581X0CR7	25,000,000.00	AAA	Aaa	12/02/15	12/07/15	24,651,000.00	1.62	92,013.89	24,843,029.50	24,581,625.00
INTER-AMERICAN DEVELOPMENT BANK DTD 10/15/2015 1.250% 10/15/2019	4581X0CR7	25,000,000.00	AAA	Aaa	03/16/16	03/21/16	24,746,000.00	1.54	92,013.89	24,876,867.00	24,581,625.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/27/2016 1.125% 11/27/2019	459058FS7	50,000,000.00	AAA	Aaa	10/20/16	10/27/16	49,894,500.00	1.20	100,000.00	49,937,125.00	48,995,500.00



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For the Month Ending **January 31, 2018**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 03/30/2016 1.375% 03/30/2020	459058FA6	25,000,000.00	AAA	Aaa	03/23/16	03/30/16	24,923,500.00	1.45	115,538.19	24,958,073.25	24,521,075.00
INTL BK RECON & DEVELOP NOTES DTD 03/21/2017 1.875% 04/21/2020	459058FZ1	25,000,000.00	AAA	Aaa	03/14/17	03/21/17	24,978,250.00	1.90	130,208.33	24,984,089.25	24,767,000.00
INTER-AMERICAN DEVEL BK NOTE DTD 04/12/2017 1.625% 05/12/2020	4581X0CX4	25,000,000.00	AAA	Aaa	04/05/17	04/12/17	24,940,750.00	1.70	89,149.31	24,955,800.00	24,640,600.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 08/29/2017 1.625% 09/04/2020	459058GA5	25,000,000.00	AAA	Aaa	08/22/17	08/29/17	24,994,750.00	1.63	171,527.78	24,995,486.75	24,520,300.00
INTL FINANCE CORP NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	25,000,000.00	AAA	Aaa	01/18/18	01/25/18	24,926,500.00	2.35	9,375.00	24,926,896.50	24,851,750.00
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 12/13/2017 2.125% 12/13/2021	459058GF4	20,000,000.00	AAA	Aaa	12/12/17	12/13/17	19,955,000.00	2.18	56,666.67	19,956,443.60	19,694,620.00

Security Type Sub-Total **835,000,000.00** **833,034,121.00** **1.29** **2,086,447.92** **834,094,184.25** **825,898,345.00**

NOW Account

BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	2,000.00	NR	NR	12/11/17	12/11/17	2,000.00	1.56	0.00	2,000.00	2,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	14,998,000.00	NR	NR	11/21/16	11/21/16	14,998,000.00	1.56	0.00	14,998,000.00	14,998,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	20,000,000.00	NR	NR	09/22/17	09/22/17	20,000,000.00	1.56	0.00	20,000,000.00	20,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	35,000,000.00	NR	NR	12/08/16	12/08/16	35,000,000.00	1.56	0.00	35,000,000.00	35,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	50,000,000.00	NR	NR	11/28/16	11/28/16	50,000,000.00	1.56	0.00	50,000,000.00	50,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	80,000,000.00	NR	NR	05/30/17	05/30/17	80,000,000.00	1.56	0.00	80,000,000.00	80,000,000.00

Security Type Sub-Total **200,000,000.00** **200,000,000.00** **1.56** **0.00** **200,000,000.00** **200,000,000.00**

Money Market A i h U Fundg

FIDELITY GOV'T MM FUND 2642	31607A703	1,000,000.00	AAAm	Aaa	10/27/16	10/27/16	1,000,000.00	1.22	0.00	1,000,000.00	1,000,000.00
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Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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
Money Market A i H U Fundg											
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	AAAm	Aaa	04/05/17	04/05/17	1,000,000.00	1.18	0.00	1,000,000.00	1,000,000.00
Security Type Sub-Total		2,000,000.00					2,000,000.00	1.20	0.00	2,000,000.00	2,000,000.00
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	18,000,000.00	AAAm	NR	12/08/15	12/08/15	18,000,000.00	1.46	0.00	18,000,000.00	18,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	24,000,000.00	AAAm	NR	08/12/15	08/12/15	24,000,000.00	1.46	0.00	24,000,000.00	24,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	45,000,000.00	AAAm	NR	09/22/17	09/22/17	45,000,000.00	1.46	0.00	45,000,000.00	45,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	AAAm	NR	08/05/15	08/05/15	50,000,000.00	1.46	0.00	50,000,000.00	50,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	AAAm	NR	04/27/16	04/27/16	50,000,000.00	1.46	0.00	50,000,000.00	50,000,000.00
Security Type Sub-Total		187,000,000.00					187,000,000.00	1.46	0.00	187,000,000.00	187,000,000.00
Federal Agency Discount Note											
FEDERAL FARM CREDIT BANKS DISC NOTE -- 0.000% 08/20/2018	313313C63	15,000,000.00	A-1+	P-1	11/22/17	11/27/17	14,829,316.67	1.56	0.00	14,871,666.60	14,860,240.65
Security Type Sub-Total		15,000,000.00					14,829,316.67	1.56	0.00	14,871,666.60	14,860,240.65
Federal Agency Bond / Note											
FFCB NOTES DTD 02/26/2016 0.850% 02/26/2018	3133EFF51	25,000,000.00	AA+	Aaa	02/24/16	02/26/16	25,011,500.00	0.83	91,493.06	25,000,401.75	24,992,375.00
FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	25,000,000.00	AA+	Aaa	02/16/16	02/18/16	24,992,250.00	0.89	80,208.33	24,999,499.00	24,984,050.00
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	50,000,000.00	AA+	Aaa	03/01/16	03/04/16	49,900,000.00	0.97	149,479.17	49,992,275.50	49,949,500.00



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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											
FHLMC REFERENCE NOTES DTD 04/07/2016 0.750% 04/09/2018	3137EAEA3	50,000,000.00	AA+	Aaa	04/06/16	04/07/16	49,921,500.00	0.83	116,666.67	49,992,560.00	49,933,850.00
FFCB NOTES DTD 04/12/2016 0.750% 04/18/2018	3133EF3B1	50,000,000.00	AA+	Aaa	04/07/16	04/12/16	49,932,000.00	0.82	107,291.67	49,992,742.00	49,923,900.00
FHLB NOTES DTD 02/27/2015 1.125% 04/25/2018	3130A4GJ5	30,000,000.00	AA+	Aaa	02/26/15	02/27/15	29,986,200.00	1.14	90,000.00	29,998,958.10	29,971,500.00
FHLB NOTES DTD 05/04/2015 1.000% 05/04/2018	3130A57K9	25,000,000.00	AA+	Aaa	04/28/15	05/04/15	25,006,500.00	0.99	60,416.67	25,000,566.75	24,965,425.00
FFCB NOTES DTD 05/11/2015 1.030% 05/11/2018	3133EEJ50	25,000,000.00	AA+	Aaa	05/04/15	05/11/15	24,980,500.00	1.06	57,222.22	24,998,170.50	24,971,525.00
FFCB NOTES DTD 05/11/2015 1.030% 05/11/2018	3133EEJ50	25,000,000.00	AA+	Aaa	05/05/15	05/11/15	24,954,575.00	1.09	57,222.22	24,995,736.50	24,971,525.00
FHLB NOTES DTD 05/04/2012 1.250% 06/08/2018	313379DT3	25,000,000.00	AA+	Aaa	05/09/16	05/10/16	25,225,000.00	0.81	46,006.94	25,038,453.75	24,968,500.00
FHLB NOTES DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	35,000,000.00	AA+	Aaa	05/26/16	05/27/16	34,915,650.00	0.99	27,222.22	34,983,257.40	34,898,255.00
FNMA NOTES (EX-CALLABLE) GLOBAL NOTES DTD 07/27/2016 0.875% 07/27/2018	3135G0M75	28,325,000.00	AA+	Aaa	07/27/16	07/28/16	28,265,517.50	0.98	2,753.82	28,310,333.03	28,195,611.40
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	25,000,000.00	AA+	Aaa	07/07/16	07/08/16	24,948,000.00	0.73	75,520.83	24,987,009.50	24,856,350.00
FHLB NOTES DTD 08/07/2015 1.125% 09/14/2018	3130A6AE7	25,000,000.00	AA+	Aaa	10/05/16	10/07/16	25,072,000.00	0.97	107,031.25	25,023,187.50	24,887,300.00
FHLMC REFERENCE NOTES DTD 09/16/2016 0.875% 10/12/2018	3137EAED7	50,000,000.00	AA+	Aaa	09/15/16	09/16/16	49,978,500.00	0.90	132,465.28	49,992,704.00	49,665,300.00
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	12,000,000.00	AA+	Aaa	09/09/15	09/10/15	11,972,640.00	1.20	38,250.00	11,993,597.52	11,941,008.00
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	25,000,000.00	AA+	Aaa	09/09/15	09/10/15	24,943,250.00	1.20	79,687.50	24,986,720.00	24,877,100.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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											
FHLMC NOTES (EX-CALLABLE) DTD 04/26/2016 1.050% 10/26/2018	3134G8YU7	50,000,000.00	AA+	Aaa	04/19/16	04/26/16	49,965,000.00	1.08	138,541.67	49,989,601.00	49,725,650.00
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	50,000,000.00	AA+	Aaa	12/07/16	12/08/16	49,998,000.00	1.25	26,041.67	49,999,009.00	49,668,250.00
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	25,000,000.00	AA+	Aaa	02/18/16	02/23/16	24,941,000.00	1.08	107,638.89	24,978,807.75	24,741,100.00
FHLMC NOTES (CALLABLE) DTD 02/28/2017 1.375% 02/28/2019	3134GA6H2	25,000,000.00	AA+	Aaa	02/16/17	02/28/17	25,000,000.00	1.38	146,093.75	25,000,000.00	24,803,775.00
FEDERAL HOME LOAN BANK NOTES DTD 02/06/2012 1.500% 03/08/2019	3133782M2	25,000,000.00	AA+	Aaa	03/01/17	03/02/17	25,051,750.00	1.40	148,958.33	25,028,482.50	24,861,300.00
FEDERAL HOME LOAN BANK NOTES DTD 02/06/2012 1.500% 03/08/2019	3133782M2	25,000,000.00	AA+	Aaa	03/29/17	03/30/17	25,052,500.00	1.39	148,958.33	25,030,065.25	24,861,300.00
FHLB NOTES DTD 03/10/2017 1.375% 03/18/2019	3130AAXX1	75,000,000.00	AA+	Aaa	03/09/17	03/10/17	74,826,000.00	1.49	380,989.58	74,902,063.50	74,482,425.00
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	25,000,000.00	AA+	Aaa	03/17/16	03/21/16	24,991,750.00	1.14	82,812.50	24,996,705.25	24,730,900.00
FFCB BONDS DTD 04/17/2017 1.320% 04/17/2019	3133EHFK4	25,000,000.00	AA+	Aaa	04/06/17	04/17/17	24,978,250.00	1.36	95,333.33	24,986,763.00	24,796,000.00
FEDERAL HOME LOAN BANK AGENCY NOTES DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	45,000,000.00	AA+	Aaa	05/11/17	05/12/17	44,914,950.00	1.47	108,281.25	44,944,546.95	44,607,285.00
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	50,000,000.00	AA+	Aaa	06/02/16	06/03/16	49,979,000.00	1.14	62,500.00	49,990,315.50	49,348,950.00
FFCB BONDS DTD 07/24/2017 1.400% 07/24/2019	3133EHSC8	25,000,000.00	AA+	Aaa	07/17/17	07/24/17	24,981,750.00	1.44	6,805.56	24,986,440.50	24,744,250.00
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	23,347,000.00	AA+	Aaa	08/07/15	08/10/15	23,123,989.46	1.50	145,918.75	23,261,296.67	23,055,255.89
FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	10,000,000.00	AA+	Aaa	09/26/17	09/27/17	9,978,400.00	1.49	73,333.33	9,982,379.80	9,890,200.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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											
FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	75,000,000.00	AA+	Aaa	07/18/17	07/19/17	74,889,750.00	1.45	550,000.00	74,918,025.75	74,176,500.00
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	50,000,000.00	AA+	Aaa	08/31/16	09/02/16	49,922,000.00	1.05	212,500.00	49,958,589.50	49,155,950.00
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	10,000,000.00	AA+	Aaa	09/26/17	09/27/17	9,949,000.00	1.51	41,319.44	9,957,629.50	9,853,670.00
FEDERAL HOME LOAN BANK NOTES DTD 10/13/2017 1.500% 10/21/2019	3130ACM92	50,000,000.00	AA+	Aaa	10/12/17	10/13/17	49,911,500.00	1.59	225,000.00	49,924,503.00	49,458,950.00
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	25,000,000.00	AA+	Aaa	10/21/16	10/25/16	24,933,000.00	1.09	67,361.11	24,961,055.25	24,517,825.00
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	35,000,000.00	AA+	Aaa	11/16/16	11/17/16	34,991,950.00	1.38	101,597.22	34,995,146.55	34,537,895.00
FFCB NOTES DTD 12/12/2017 1.875% 12/12/2019	3133EH2S1	50,000,000.00	AA+	Aaa	12/05/17	12/12/17	49,950,685.50	1.93	127,604.17	49,953,993.50	49,683,850.00
FHLB NOTES DTD 12/30/2013 2.375% 12/13/2019	3130A0JR2	25,000,000.00	AA+	Aaa	11/16/17	11/17/17	25,295,700.00	1.79	79,166.67	25,266,940.00	25,097,825.00
FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAEE5	25,000,000.00	AA+	Aaa	01/12/17	01/17/17	24,973,000.00	1.54	14,583.33	24,982,211.25	24,685,400.00
FNMA NOTES DTD 01/12/2015 1.625% 01/21/2020	3135G0A78	25,000,000.00	AA+	Aaa	12/02/15	12/03/15	25,004,100.00	1.62	11,284.72	25,002,068.25	24,743,550.00
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	40,000,000.00	AA+	Aaa	02/24/17	02/28/17	39,974,400.00	1.52	255,000.00	39,982,171.60	39,437,880.00
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	25,000,000.00	AA+	Aaa	04/19/17	04/20/17	24,914,500.00	1.49	96,440.97	24,936,393.00	24,551,000.00
FFCB BONDS DTD 05/08/2017 1.550% 05/08/2020	3133EHJA2	25,000,000.00	AA+	Aaa	05/02/17	05/08/17	24,986,275.00	1.57	89,340.28	24,989,560.50	24,597,425.00
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	75,000,000.00	AA+	Aaa	07/28/17	08/01/17	74,772,750.00	1.60	3,125.00	74,809,898.25	73,609,575.00



Managed Account Detail of Securities Held

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note												
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	40,000,000.00	AA+	Aaa	09/07/17	09/08/17	39,871,600.00	1.48	187,916.67	39,887,895.20	39,063,600.00
FHLMC NOTES	DTD 11/15/2017 1.875% 11/17/2020	3137EAEK1	50,000,000.00	AA+	Aaa	11/14/17	11/15/17	49,952,000.00	1.91	197,916.67	49,955,300.50	49,421,950.00
FHLB NOTES (CALLABLE)	DTD 01/29/2018 2.250% 01/29/2021	3130ADVF9	25,000,000.00	AA+	Aaa	01/17/18	01/29/18	25,000,000.00	2.25	3,125.00	25,000,000.00	24,897,700.00
Security Type Sub-Total			1,658,672,000.00					1,657,080,132.46	1.30	5,254,426.04	1,657,844,031.07	1,644,760,260.29
Corporate Note												
BERKSHIRE HATHAWAY INC GLOBAL NOTES	DTD 08/15/2016 1.150% 08/15/2018	084670BX5	10,000,000.00	AA	Aa2	08/08/16	08/15/16	9,998,800.00	1.16	53,027.78	9,999,674.00	9,959,100.00
MICROSOFT CORP NOTES	DTD 11/03/2015 1.300% 11/03/2018	594918BF0	1,000,000.00	AAA	Aaa	10/30/15	11/04/15	1,001,640.00	1.24	3,177.78	1,000,419.00	995,141.00
MICROSOFT CORP NOTES	DTD 11/03/2015 1.300% 11/03/2018	594918BF0	1,000,000.00	AAA	Aaa	10/30/15	11/04/15	1,001,670.00	1.24	3,177.78	1,000,426.66	995,141.00
MICROSOFT CORP NOTES	DTD 11/03/2015 1.300% 11/03/2018	594918BF0	3,500,000.00	AAA	Aaa	10/30/15	11/04/15	3,505,425.00	1.25	11,122.22	3,501,386.07	3,482,993.50
MICROSOFT CORP NOTES	DTD 11/03/2015 1.300% 11/03/2018	594918BF0	4,500,000.00	AAA	Aaa	10/30/15	11/04/15	4,506,750.00	1.25	14,300.00	4,501,724.63	4,478,134.50
MICROSOFT CORP NOTES	DTD 11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	AAA	Aaa	10/30/15	11/04/15	5,007,050.00	1.25	15,888.89	5,001,801.35	4,975,705.00
MICROSOFT CORP NOTES	DTD 11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	AAA	Aaa	10/30/15	11/04/15	5,007,750.00	1.25	15,888.89	5,001,980.10	4,975,705.00
MICROSOFT CORP NOTES	DTD 11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	AAA	Aaa	10/30/15	11/04/15	5,008,500.00	1.24	15,888.89	5,002,171.60	4,975,705.00
MICROSOFT CORP NOTES	DTD 08/08/2016 1.100% 08/08/2019	594918BN3	20,000,000.00	AAA	Aaa	08/01/16	08/08/16	19,979,400.00	1.14	105,722.22	19,989,479.40	19,679,180.00
WAL-MART STORES INC CORP NOTE	DTD 10/20/2017 1.750% 10/09/2019	931142DY6	7,000,000.00	AA	Aa2	10/11/17	10/20/17	6,999,860.00	1.75	34,368.06	6,999,872.74	6,945,582.00



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	15,000,000.00	AAA	Aaa	01/30/17	02/06/17	14,989,950.00	1.87	134,895.83	14,993,191.80	14,862,705.00
US BANK NA CORPORATE BOND (CALLABLE) DTD 10/24/2017 2.050% 10/23/2020	90331HNG4	40,000,000.00	AA-	A1	10/19/17	10/24/17	39,992,000.00	2.06	220,944.44	39,992,695.60	39,467,720.00
JOHNSON & JOHNSON CORP NOTE DTD 11/10/2017 1.950% 11/10/2020	478160CH5	3,000,000.00	AAA	Aaa	11/08/17	11/10/17	2,996,790.00	1.99	13,162.50	2,997,024.84	2,972,961.00
Security Type Sub-Total		120,000,000.00					119,995,585.00	1.62	641,565.28	119,981,847.79	118,765,773.00
Commercial Paper											
TOYOTA MOTOR CREDIT CORP COMM PAPER -- 0.000% 02/01/2018	89233HB11	35,000,000.00	A-1+	P-1	09/05/17	09/05/17	34,810,231.94	1.32	0.00	35,000,000.00	34,998,705.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 09/14/2017 0.000% 02/01/2018	09659CB15	35,000,000.00	A-1	P-1	12/05/17	12/06/17	34,921,308.33	1.42	0.00	35,000,000.00	34,998,565.00
NATIXIS US BRANCH COMM PAPER -- 0.000% 02/01/2018	63873KB14	275,000,000.00	A-1	P-1	01/31/18	01/31/18	274,989,916.67	1.32	0.00	275,000,000.00	274,989,275.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 05/08/2017 0.000% 02/02/2018	09659CB23	35,000,000.00	A-1	P-1	12/05/17	12/06/17	34,919,927.78	1.42	0.00	34,998,619.60	34,997,130.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 08/14/2017 0.000% 02/14/2018	09659CBE7	35,000,000.00	A-1	P-1	12/08/17	12/08/17	34,904,800.00	1.44	0.00	34,981,800.00	34,979,560.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 06/05/2017 0.000% 03/01/2018	09659CC14	25,000,000.00	A-1	P-1	12/08/17	12/08/17	24,914,118.06	1.50	0.00	24,971,027.75	24,969,225.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/18/2017 0.000% 03/01/2018	89233HC10	25,000,000.00	A-1+	P-1	12/11/17	12/11/17	24,919,444.44	1.45	0.00	24,971,805.50	24,970,100.00
BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA DTD 06/07/2017 0.000% 03/01/2018	06538CC17	25,000,000.00	A-1	P-1	01/30/18	01/30/18	24,967,083.33	1.58	0.00	24,969,277.75	24,968,450.00



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Commercial Paper												
JP MORGAN SECURITIES LLC COMM PAPER DTD 07/31/2017 0.000% 03/01/2018		46640QC17	50,000,000.00	A-1	P-1	08/10/17	08/11/17	49,593,194.44	1.46	0.00	49,943,611.00	49,936,950.00
AMERICAN HONDA FINANCE COMM PAPER -- 0.000% 03/02/2018		02665KC21	40,000,000.00	A-1	P-1	12/11/17	12/11/17	39,867,700.00	1.47	0.00	39,952,633.20	39,949,320.00
AMERICAN HONDA FINANCE COMM PAPER -- 0.000% 03/07/2018		02665KC70	30,000,000.00	A-1	P-1	12/11/17	12/11/17	29,894,650.00	1.48	0.00	29,958,350.10	29,955,420.00
AMERICAN HONDA FINANCE COMM PAPER -- 0.000% 04/06/2018		02665KD61	25,000,000.00	A-1	P-1	12/13/17	12/14/17	24,879,152.78	1.55	0.00	24,931,555.50	24,928,600.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 11/20/2017 0.000% 04/20/2018		89233HDL5	25,000,000.00	A-1+	P-1	01/30/18	01/31/18	24,907,833.33	1.69	0.00	24,909,000.00	24,908,425.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 10/26/2017 0.000% 04/20/2018		09659CDL9	50,000,000.00	A-1	P-1	01/24/18	01/24/18	49,795,750.00	1.72	0.00	49,814,750.00	49,814,150.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 09/06/2017 0.000% 05/01/2018		46640OE15	25,000,000.00	A-1	P-1	12/18/17	12/18/17	24,835,291.67	1.78	0.00	24,890,604.25	24,888,125.00
TOYOTA MOTOR CREDIT CORP COMM PAPER -- 0.000% 05/01/2018		89233HE18	25,000,000.00	A-1+	P-1	01/30/18	01/31/18	24,891,875.00	1.74	0.00	24,893,076.50	24,892,500.00
COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 05/01/2018		21687BE15	50,000,000.00	A-1	P-1	12/19/17	12/19/17	49,702,597.22	1.62	0.00	49,800,986.00	49,790,000.00
DEXIA CREDIT LOCAL SA NY COMM PAPER DTD 12/11/2017 0.000% 05/02/2018		25214PCU5	25,000,000.00	A-1+	P-1	12/11/17	12/11/17	24,845,180.56	1.58	0.00	24,901,875.00	24,889,625.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 09/05/2017 0.000% 05/30/2018		09659CEW4	50,000,000.00	A-1	P-1	01/03/18	01/03/18	49,650,875.00	1.72	0.00	49,719,750.00	49,702,650.00
TOYOTA MOTOR CREDIT CORP COMM PAPER -- 0.000% 05/30/2018		89233HEW0	50,000,000.00	A-1+	P-1	01/03/18	01/03/18	49,650,875.00	1.72	0.00	49,719,750.00	49,709,300.00



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 05/30/2018	21687BEW7	50,000,000.00	A-1	P-1	01/03/18	01/03/18	49,659,041.67	1.68	0.00	49,726,305.50	49,715,900.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 09/05/2017 0.000% 06/01/2018	46640OF14	25,000,000.00	A-1	P-1	12/06/17	12/06/17	24,787,354.17	1.74	0.00	24,855,833.25	24,845,300.00
COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 06/01/2018	21687BF14	25,000,000.00	A-1	P-1	12/18/17	12/18/17	24,806,354.17	1.70	0.00	24,859,166.75	24,855,300.00
DEXIA CREDIT LOCAL SA NY COMM PAPER DTD 12/05/2017 0.000% 07/02/2018	25214PCM3	25,000,000.00	A-1+	P-1	12/05/17	12/06/17	24,763,111.11	1.66	0.00	24,828,027.75	24,802,395.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/05/2017 0.000% 07/02/2018	46640OG21	25,000,000.00	A-1	P-1	12/19/17	12/19/17	24,746,770.83	1.89	0.00	24,803,909.75	24,801,025.00
JP MORGAN SECURITIES COMM PAPER (FLOAT) DTD 01/29/2018 1.797% 09/28/2018	46640EGA0	25,000,000.00	A-1	P-1	01/29/18	01/29/18	25,000,000.00	1.80	3,743.61	25,000,000.00	25,000,000.00
Security Type Sub-Total		1,110,000,000.00					1,105,624,437.50	1.53	3,743.61	1,107,401,715.15	1,107,255,995.00
Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2017 1.370% 02/01/2018	89113XLB8	50,000,000.00	A-1+	P-1	10/31/17	10/31/17	50,000,000.00	1.37	176,958.33	50,000,000.00	49,999,747.50
NORDEA BANK AB CERT DEPOS DTD 09/27/2017 1.300% 02/01/2018	65590ALU8	75,000,000.00	A-1+	P-1	09/26/17	09/27/17	75,000,000.00	1.30	343,958.33	75,000,000.00	74,999,316.75
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 12/11/2017 1.440% 02/07/2018	86958JWR6	35,000,000.00	A-1+	P-1	12/08/17	12/11/17	35,000,000.00	1.44	72,800.00	35,000,000.00	34,999,519.80
BANK OF MONTREAL CHICAGO DTD 06/01/2017 1.380% 03/01/2018	06427KZR1	25,000,000.00	A-1	P-1	06/01/17	06/01/17	25,000,000.00	1.38	234,791.67	25,000,000.00	24,996,550.25
BANK OF NOVA SCOTIA CERT DEPOS DTD 06/01/2017 1.370% 03/01/2018	06417GUZ9	25,000,000.00	A-1	P-1	06/01/17	06/01/17	25,000,000.00	1.37	233,090.28	25,000,000.00	24,996,351.25



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Certificate of Deposit												
WESTPAC BANKING CORP CD (FLOATING) DTD 03/08/2017 1.875% 03/08/2018		96121T3A4	50,000,000.00	A-1+	P-1	03/07/17	03/08/17	50,000,000.00	1.19	62,500.00	50,000,000.00	50,020,200.00
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS DTD 12/15/2017 1.700% 03/14/2018		06417GD96	30,000,000.00	A-1	P-1	12/15/17	12/15/17	30,000,000.00	1.70	68,000.00	30,000,000.00	30,008,424.00
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS DTD 12/15/2017 1.700% 03/22/2018		06417GE20	30,000,000.00	A-1	P-1	12/15/17	12/15/17	30,000,000.00	1.70	68,000.00	30,000,000.00	30,008,238.00
CBA AUSTRALIA NY FLOATING CERT DEPOS DTD 03/23/2017 1.881% 03/23/2018		20271EMG1	50,000,000.00	A-1+	P-1	03/17/17	03/23/17	50,000,000.00	1.30	23,516.00	50,000,000.00	49,978,750.00
WESTPAC BANKING CORP CD (FLOATING) DTD 03/24/2017 1.861% 03/26/2018		96121T3E6	25,000,000.00	A-1+	P-1	03/23/17	03/24/17	25,000,000.00	0.66	7,755.71	25,000,000.00	25,012,650.00
TORONTO DOMINION BANK NY CERT DEPOS DTD 04/03/2017 1.500% 04/02/2018		89113WF43	50,000,000.00	A-1+	P-1	04/03/17	04/03/17	50,000,000.00	1.50	633,333.33	50,000,000.00	49,972,070.00
NORDEA BK AB (PUBL)/NY CERT DEPOS DTD 01/24/2018 1.670% 04/20/2018		65590ARP3	50,000,000.00	A-1+	P-1	01/24/18	01/24/18	50,000,000.00	1.67	18,555.56	50,000,000.00	49,993,387.50
BANK OF MONTREAL CHICAGO (FLOAT) CD DTD 04/11/2017 1.834% 05/10/2018		06427KVV5	50,000,000.00	A-1	P-1	04/10/17	04/11/17	50,000,000.00	1.29	56,031.25	50,000,000.00	49,993,250.00
ROYAL BANK OF CANADA NY CD (FLOAT) DTD 05/25/2017 1.741% 05/25/2018		78009NT89	25,000,000.00	A-1+	P-1	05/24/17	05/25/17	25,000,000.00	1.21	8,464.90	25,000,000.00	25,006,275.00
US BANK NA CERT DEPOS DTD 01/04/2018 1.700% 05/30/2018		90333VVP2	50,000,000.00	A-1+	P-1	01/04/18	01/04/18	50,000,000.00	1.70	66,111.11	50,000,000.00	49,962,294.00
COOPERATIEVE RABOBANK U.A. CERT DEPOS DTD 05/05/2017 1.480% 06/01/2018		21684B2C7	25,000,000.00	A-1	P-1	05/03/17	05/05/17	25,000,000.00	1.48	279,555.56	25,000,000.00	24,965,376.25
BANK OF MONTREAL CHICAGO FLOATING CD DTD 12/11/2017 1.708% 06/01/2018		06371EXS1	25,000,000.00	A-1	P-1	12/08/17	12/11/17	25,000,000.00	1.57	35,578.13	25,000,000.00	24,993,375.00



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Certificate of Deposit											
WESTPAC BANKING CORP NY FLOATING CD DTD 06/02/2017 1.591% 06/01/2018	96121T3M8	50,000,000.00	A-1+	P-1	06/01/17	06/02/17	50,000,000.00	1.32	136,970.92	50,000,000.00	50,020,950.00
SVENSKA HANDELSBANKEN NY FLOATING CD DTD 12/04/2017 1.688% 06/01/2018	86958JWE5	50,000,000.00	A-1+	P-1	11/30/17	12/04/17	50,000,000.00	1.50	70,322.90	50,000,000.00	49,977,750.00
BANK OF NOVA SCOTIA HOUSTON FLOATING CD DTD 12/08/2017 1.698% 06/01/2018	06417GC71	50,000,000.00	A-1	P-1	12/07/17	12/08/17	50,000,000.00	1.54	70,739.60	50,000,000.00	49,995,250.00
ROYAL BANK OF CANADA NY FLOAT CERT DEPOS DTD 06/12/2017 1.679% 06/12/2018	78009NU46	25,000,000.00	A-1+	P-1	06/08/17	06/12/17	25,000,000.00	1.36	59,456.79	25,000,000.00	25,013,050.00
ROYAL BANK OF CANADA NY FLOAT CERT DEPOS DTD 06/28/2017 1.816% 06/28/2018	78009NV60	50,000,000.00	A-1+	P-1	06/26/17	06/28/17	50,000,000.00	1.42	88,266.60	50,000,000.00	49,979,750.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 07/03/2017 1.400% 07/02/2018	06371EDH7	25,000,000.00	A-1	P-1	07/03/17	07/03/17	25,000,000.00	1.40	207,083.33	25,000,000.00	24,947,778.00
WESTPAC BANKING CORP NY FLOATING CD DTD 07/07/2017 1.785% 07/02/2018	96121T3P1	25,000,000.00	A-1+	P-1	07/06/17	07/07/17	25,000,000.00	1.39	37,180.21	25,000,000.00	25,013,575.00
BANK OF NOVA SCOTIA HOUSTON FLOATING CD DTD 10/19/2017 1.728% 07/19/2018	06417GZO4	25,000,000.00	A-1	P-1	10/18/17	10/19/17	25,000,000.00	1.41	15,595.49	25,000,000.00	24,981,750.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 01/23/2018 1.900% 07/23/2018	06371EJ65	25,000,000.00	A-1	P-1	01/22/18	01/23/18	25,000,000.00	1.90	11,875.00	25,000,000.00	24,992,733.00
US BANK NA CINCINNATI CERT DEPOS DTD 01/22/2018 1.880% 07/23/2018	90333VVV9	50,000,000.00	A-1+	P-1	01/22/18	01/23/18	50,000,000.00	1.88	26,111.11	50,000,000.00	49,975,943.00
CBA AUSTRALIA NY FLOATING CERT DEPOS DTD 07/25/2017 1.718% 08/01/2018	20271EMLO	50,000,000.00	A-1+	P-1	07/21/17	07/25/17	50,000,000.00	1.38	71,572.92	50,000,000.00	49,909,500.00
TORONTO DOMINION BANK NY FLOATING CD DTD 07/07/2017 1.755% 08/06/2018	89113W5C6	50,000,000.00	A-1+	P-1	07/06/17	07/07/17	50,000,000.00	1.42	60,710.85	50,000,000.00	50,005,850.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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 NOVA SCOTIA HOUSTON FLOATING CD DTD 09/26/2017 1.771% 09/26/2018	06417GYW2	25,000,000.00	A-1	P-1	09/25/17	09/26/17	25,000,000.00	1.45	7,380.71	25,000,000.00	24,976,125.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 12/18/2017 1.990% 12/18/2018	06371EZH3	25,000,000.00	A-1	P-1	12/18/17	12/18/17	25,000,000.00	1.99	62,187.50	25,000,000.00	24,966,716.25
CBA AUSTRALIA NY FLOATING CERT DEPOS DTD 12/19/2017 1.798% 12/19/2018	20271EMZ9	25,000,000.00	A-1+	P-1	12/18/17	12/19/17	25,000,000.00	1.76	16,227.43	25,000,000.00	24,953,000.00
WESTPAC BANKING CORP NY FLOATING CD DTD 12/21/2017 1.791% 12/21/2018	96121T5H7	25,000,000.00	A-1+	P-1	12/20/17	12/21/17	25,000,000.00	1.51	13,647.87	25,000,000.00	24,977,375.00
ROYAL BANK OF CANADA NY FLOAT CERT DEPOS DTD 01/03/2018 1.814% 01/03/2019	78009N5Z5	25,000,000.00	A-1+	P-1	01/03/18	01/04/18	25,000,000.00	1.81	36,536.98	25,000,000.00	25,000,800.00
TORONTO DOMINION BANK NY CERT DEPOS DTD 01/25/2018 2.150% 01/25/2019	89113XVC5	25,000,000.00	A-1+	P-1	01/25/18	01/25/18	25,000,000.00	2.15	10,451.39	25,000,000.00	24,990,570.75
Security Type Sub-Total		1,295,000,000.00					1,295,000,000.00	1.48	3,391,317.76	1,295,000,000.00	1,294,584,241.30
: =7A											
STONECASTLE FICA	FICAMF003	50,000,000.00	NR	NR	08/20/14	08/20/14	50,000,000.00	0.95	0.00	50,000,000.00	50,000,000.00
Security Type Sub-Total		50,000,000.00					50,000,000.00	0.95	0.00	50,000,000.00	50,000,000.00
Managed Account Sub-Total		6,622,672,000.00					6,607,668,184.87	1.45	15,156,021.56	6,611,703,960.36	6,577,204,930.24
Securities Sub-Total		\$6,622,672,000.00					\$6,607,668,184.87	1.45%	\$15,156,021.56	\$6,611,703,960.36	\$6,577,204,930.24
Accrued Interest											\$15,156,021.56
Total Investments											\$6,592,360,951.80

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 02/29/2012 1.375% 02/28/2019	912828SH4	25,000,000.00	TOR DOM		99.36	24,839,850.00	(207,025.00)	(175,772.00)	1.06	1.06	1.98
US TREASURY NOTES	DTD 02/28/2014 1.500% 02/28/2019	912828C24	50,000,000.00	BARCLAYS		99.49	49,744,150.00	(863,271.88)	(536,585.50)	1.06	1.06	1.98
US TREASURY NOTES	DTD 03/31/2014 1.625% 03/31/2019	912828C65	25,000,000.00	TOR DOM		99.57	24,891,600.00	(319,337.50)	(181,875.25)	1.14	1.14	2.00
US TREASURY NOTES	DTD 04/15/2016 0.875% 04/15/2019	912828Q52	25,000,000.00	BMO		98.66	24,665,050.00	(132,801.56)	(177,993.00)	1.18	1.18	2.01
UNITED STATES TREASURY NOTES	DTD 05/31/2017 1.250% 05/31/2019	912828XS4	25,000,000.00	BARCLAYS		98.99	24,747,075.00	(230,464.06)	(237,679.25)	1.31	1.31	2.02
UNITED STATES TREASURY NOTES	DTD 05/31/2017 1.250% 05/31/2019	912828XS4	25,000,000.00	JEFFERIE		98.99	24,747,075.00	(187,595.31)	(201,155.50)	1.31	1.31	2.02
US TREASURY NOTES	DTD 05/31/2012 1.125% 05/31/2019	912828SX9	50,000,000.00	BNP		98.82	49,410,150.00	(390,631.25)	(467,692.50)	1.31	1.31	2.03
US TREASURY NOTES	DTD 06/15/2016 0.875% 06/15/2019	912828R85	25,000,000.00	TD SEC U		98.43	24,606,450.00	(53,706.25)	(204,898.50)	1.35	1.35	2.05
US TREASURY NOTES	DTD 07/02/2012 1.000% 06/30/2019	912828TC4	50,000,000.00	DAIWA		98.55	49,277,350.00	(353,509.38)	(490,643.00)	1.39	1.39	2.04
US TREASURY NOTES	DTD 06/30/2014 1.625% 06/30/2019	912828WS5	50,000,000.00	TD		99.41	49,703,100.00	(541,040.63)	(469,878.50)	1.39	1.39	2.05
US TREASURY NOTES	DTD 06/30/2014 1.625% 06/30/2019	912828WS5	50,000,000.00	BMO		99.41	49,703,100.00	(507,837.50)	(447,401.50)	1.39	1.39	2.05
US TREASURY N/B NOTES	DTD 06/30/2017 1.250% 06/30/2019	912828XV7	50,000,000.00	DEUTSCHE		98.90	49,451,150.00	(119,162.50)	(153,525.00)	1.39	1.39	2.04
US TREASURY N/B	DTD 09/15/2016 0.875% 09/15/2019	912828G4	25,000,000.00	BARCLAYS		98.07	24,516,600.00	(205,079.69)	(256,086.25)	1.59	1.59	2.10
US TREASURY NOTES	DTD 10/31/2014 1.500% 10/31/2019	912828F62	25,000,000.00	MERRILL		98.95	24,736,325.00	(232,425.00)	(244,554.75)	1.71	1.71	2.12
US TREASURY NOTES	DTD 10/31/2014 1.500% 10/31/2019	912828F62	25,000,000.00	DAIWA		98.95	24,736,325.00	(163,089.06)	(173,788.25)	1.71	1.71	2.12
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	25,000,000.00	BMO		97.99	24,498,050.00	(402,340.63)	(441,778.50)	1.80	1.80	2.12
US TREASURY N/B	DTD 12/15/2016 1.375% 12/15/2019	912828U73	25,000,000.00	SOC GEN		98.62	24,655,275.00	(292,967.19)	(301,117.25)	1.83	1.83	2.13



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY N/B NOTES	DTD 01/17/2017 1.375% 01/15/2020	912828V31	50,000,000.00	MORGANST		98.54	49,271,500.00	(105,453.13)	(119,035.00)	1.91	1.91	2.14
US TREASURY NOTES	DTD 02/15/2017 1.375% 02/15/2020	912828W22	50,000,000.00	BARCLAYS		98.43	49,214,850.00	(123,040.63)	(136,715.00)	1.99	1.99	2.17
US TREASURY NOTES	DTD 03/02/2015 1.375% 02/29/2020	912828J50	25,000,000.00	BNP DIR		98.38	24,595,700.00	(262,698.44)	(307,994.50)	2.02	2.02	2.18
US TREASURY NOTES	DTD 04/30/2015 1.375% 04/30/2020	912828K58	50,000,000.00	MORGANST		98.19	49,095,700.00	(580,081.25)	(682,797.50)	2.19	2.19	2.20
US TREASURY NOTES	DTD 04/30/2013 1.125%	912828VA5	50,000,000.00	BMO		97.65	48,824,200.00	3,887.50	3,887.50	2.19	2.19	2.20
04/30/2020												
US TREASURY NOTES	DTD 08/16/2010 2.625% 08/15/2020	912828NT3	25,000,000.00	BNP DIR		100.91	25,226,550.00	(495,129.69)	(280,159.50)	2.42	2.42	2.26
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	50,000,000.00	BARCLAYS		98.59	49,296,900.00	(699,193.75)	(699,583.00)	2.65	2.65	2.28
US TREASURY NOTES	DTD 11/30/2015 1.625% 11/30/2020	912828M98	25,000,000.00	BARCLAYS		98.19	24,547,850.00	(208,009.38)	(275,366.00)	2.74	2.74	2.29
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	25,000,000.00	BARCLAYS		96.43	24,108,400.00	(265,623.44)	(298,312.50)	2.98	2.98	2.33
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	25,000,000.00	RBC CAP		96.84	24,209,950.00	(125,010.94)	(286,642.50)	3.22	3.22	2.37
US TREASURY NOTES	DTD 06/02/2014 2.000% 05/31/2021	912828WN6	50,000,000.00	BARCLAYS		98.86	49,429,700.00	(1,017,565.63)	(905,385.00)	3.19	3.19	2.36
US TREASURY N/B	DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	MIZUHO		95.52	23,878,900.00	(319,342.19)	(354,378.25)	3.54	3.54	2.41
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	BMO		98.05	24,511,725.00	(222,650.00)	(280,349.50)	3.66	3.66	2.41
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	TD SEC U		96.42	48,210,950.00	(568,346.88)	(795,198.00)	3.85	3.85	2.44
US TREASURY N/B NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		97.75	24,436,525.00	(386,717.19)	(393,863.50)	3.86	3.86	2.46
US TREASURY N/B NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		97.17	24,292,000.00	(447,257.81)	(456,123.75)	4.48	4.48	2.51



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Security Type Sub-Total		1,150,000,000.00				1,132,080,075.00	(11,024,517.24)	(11,430,440.50)	2.10	2.10	2.17
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/10/2014 1.375% 04/10/2018	459058DNO	25,000,000.00	DEUTSCHE		99.94	24,985,575.00	(154,425.00)	(27,406.50)	0.19	0.19	1.65
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	25,000,000.00	TOR DOM		99.71	24,928,250.00	129,800.00	(41,109.75)	0.37	0.37	1.76
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	25,000,000.00	DEUTSCHE		99.71	24,928,250.00	129,750.00	(41,117.50)	0.37	0.37	1.76
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	40,000,000.00	BMO		99.71	39,885,200.00	(123,200.00)	(116,338.40)	0.37	0.37	1.76
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 04/30/2015 1.000% 06/15/2018	459058EJ8	50,000,000.00	BARCLAYS		99.71	49,856,500.00	(58,000.00)	(133,160.00)	0.37	0.37	1.76
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	25,000,000.00	BNP DIR		99.59	24,897,500.00	7,693.25	(78,393.25)	0.47	0.47	1.75
INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	50,000,000.00	BKWEST		99.59	49,795,000.00	(116,500.00)	(186,464.00)	0.47	0.47	1.75
INTER-AMERICAN DEVELOPMENT BANK DTD 08/24/2011 1.750% 08/24/2018	4581X0BR8	25,000,000.00	BKWEST		99.94	24,983,850.00	(386,739.25)	(110,918.75)	0.55	0.55	1.86
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/07/2015 1.000% 10/05/2018	459058ER0	50,000,000.00	BK AMER		99.35	49,676,100.00	(238,900.00)	(304,432.00)	0.67	0.67	1.97
INTL BK OF REC & DEV NOTE (EX-CALLABLE) DTD 04/26/2016 1.250% 04/26/2019	459058FC2	25,000,000.00	DEUTSCHE		98.88	24,719,650.00	(227,850.00)	(258,473.75)	1.21	1.21	2.17
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	25,000,000.00	BNP DIR		98.51	24,626,725.00	(216,150.00)	(304,516.00)	1.26	1.26	2.19
INTER-AMERICAN DEVELOPMENT BANK DTD 04/12/2016 1.000% 05/13/2019	458182DX7	100,000,000.00	BMO		98.51	98,506,900.00	(1,193,100.00)	(1,367,065.00)	1.26	1.26	2.19



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Supra-National Agency Bond / Note												
INTL BANK OF RECON AND DEV DTD 01/25/2016 1.430% 07/25/2019		45905UUV4	50,000,000.00	TOR DOM		98.61	49,302,750.00	(697,250.00)	(697,250.00)	1.46	1.46	2.39
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 01/28/2016 1.250% 07/26/2019		459058EV1	25,000,000.00	BARCLAYS		98.63	24,657,500.00	(221,750.00)	(290,430.50)	1.46	1.46	2.19
INTL BANK OF RECON AND DEV SN NOTE DTD 07/13/2016 0.875% 08/15/2019		459058FK4	50,000,000.00	TOR DOM		97.99	48,994,500.00	(913,000.00)	(959,048.00)	1.51	1.51	2.21
INTER-AMERICAN DEVELOPMENT BANK DTD 10/15/2015 1.250% 10/15/2019		4581X0CR7	25,000,000.00	DEUTSCHE		98.33	24,581,625.00	(69,375.00)	(261,404.50)	1.67	1.67	2.26
INTER-AMERICAN DEVELOPMENT BANK DTD 10/15/2015 1.250% 10/15/2019		4581X0CR7	25,000,000.00	TOR DOM		98.33	24,581,625.00	(164,375.00)	(295,242.00)	1.67	1.67	2.26
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 10/27/2016 1.125% 11/27/2019		459058FS7	50,000,000.00	CITIGRP		97.99	48,995,500.00	(899,000.00)	(941,625.00)	1.79	1.79	2.26
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 03/30/2016 1.375% 03/30/2020		459058FA6	25,000,000.00	TOR DOM		98.08	24,521,075.00	(402,425.00)	(436,998.25)	2.11	2.11	2.29
INTL BK RECON & DEVELOP NOTES DTD 03/21/2017 1.875% 04/21/2020		459058FZ1	25,000,000.00	BNP		99.07	24,767,000.00	(211,250.00)	(217,089.25)	2.15	2.15	2.31
INTER-AMERICAN DEVEL BK NOTE DTD 04/12/2017 1.625% 05/12/2020		4581X0CX4	25,000,000.00	RBC		98.56	24,640,600.00	(300,150.00)	(315,200.00)	2.22	2.22	2.27
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 08/29/2017 1.625% 09/04/2020		459058GA5	25,000,000.00	JPMCHASE		98.08	24,520,300.00	(474,450.00)	(475,186.75)	2.50	2.50	2.39
INTL FINANCE CORP NOTE DTD 01/25/2018 2.250% 01/25/2021		45950KCM0	25,000,000.00	BK AMER		99.41	24,851,750.00	(74,750.00)	(75,146.50)	2.87	2.87	2.46
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 12/13/2017 2.125% 12/13/2021		459058GF4	20,000,000.00	DEUTSCHE		98.47	19,694,620.00	(260,380.00)	(261,823.60)	3.67	3.67	2.54
Security Type Sub-Total			835,000,000.00				825,898,345.00	(7,135,776.00)	(8,195,839.25)	1.26	1.26	2.09
NOW Account												
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	2,000.00	DIRECT		1.00	2,000.00	0.00	0.00	0.00	0.00	1.56



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
NOW Account											
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	14,998,000.00	DIRECT		1.00	14,998,000.00	0.00	0.00	0.00	0.00	1.56
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	20,000,000.00	DIRECT		1.00	20,000,000.00	0.00	0.00	0.00	0.00	1.56
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	35,000,000.00	DIRECT		1.00	35,000,000.00	0.00	0.00	0.00	0.00	1.56
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.00	1.56
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	80,000,000.00	DIRECT		1.00	80,000,000.00	0.00	0.00	0.00	0.00	1.56
Security Type Sub-Total		200,000,000.00				200,000,000.00	0.00	0.00	0.00	0.00	1.56
Money Market Ai h U Fundg											
FIDELITY GOV'T MM FUND 2642	31607A703	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.00	1.22
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.00	1.18
Security Type Sub-Total		2,000,000.00				2,000,000.00	0.00	0.00	0.00	0.00	1.20
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	18,000,000.00	DIRECT		1.00	18,000,000.00	0.00	0.00	0.00	0.00	1.46
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	24,000,000.00	DIRECT		1.00	24,000,000.00	0.00	0.00	0.00	0.00	1.46
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	45,000,000.00	DIRECT		1.00	45,000,000.00	0.00	0.00	0.00	0.00	1.46
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.00	1.46
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.00	1.46
Security Type Sub-Total		187,000,000.00				187,000,000.00	0.00	0.00	0.00	0.00	1.46
Federal Agency Discount Note											
FEDERAL FARM CREDIT BANKS DISC NOTE	313313C63	15,000,000.00	UBS		99.07	14,860,240.65	30,923.98	(11,425.95)	0.55	0.55	1.68
-- 0.000% 08/20/2018											
Security Type Sub-Total		15,000,000.00				14,860,240.65	30,923.98	(11,425.95)	0.55	0.55	1.68



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Federal Agency Bond / Note											
FFCB NOTES DTD 02/26/2016 0.850% 02/26/2018	3133EFF51	25,000,000.00	WELLSFAR		99.97	24,992,375.00	(19,125.00)	(8,026.75)	0.07	0.07	1.24
FHLB NOTES DTD 02/18/2016 0.875% 03/19/2018	3130A7CX1	25,000,000.00	BARCLAYS		99.94	24,984,050.00	(8,200.00)	(15,449.00)	0.14	0.14	1.32
FNMA NOTE DTD 03/04/2016 0.875% 03/28/2018	3135G0J61	50,000,000.00	CITIGRP		99.90	49,949,500.00	49,500.00	(42,775.50)	0.16	0.16	1.48
FHLMC REFERENCE NOTES DTD 04/07/2016 0.750% 04/09/2018	3137EAEA3	50,000,000.00	WELLSFAR		99.87	49,933,850.00	12,350.00	(58,710.00)	0.19	0.19	1.43
FFCB NOTES DTD 04/12/2016 0.750% 04/18/2018	3133EF3B1	50,000,000.00	WELLSFAR		99.85	49,923,900.00	(8,100.00)	(68,842.00)	0.22	0.22	1.44
FHLB NOTES DTD 02/27/2015 1.125% 04/25/2018	3130A4GJ5	30,000,000.00	MORGANST		99.91	29,971,500.00	(14,700.00)	(27,458.10)	0.24	0.24	1.51
FHLB NOTES DTD 05/04/2015 1.000% 05/04/2018	3130A57K9	25,000,000.00	WELLSFAR		99.86	24,965,425.00	(41,075.00)	(35,141.75)	0.26	0.26	1.52
FFCB NOTES DTD 05/11/2015 1.030% 05/11/2018	3133EEJ50	25,000,000.00	DAIWA		99.89	24,971,525.00	(8,975.00)	(26,645.50)	0.28	0.28	1.42
FFCB NOTES DTD 05/11/2015 1.030% 05/11/2018	3133EEJ50	25,000,000.00	JPMCHASE		99.89	24,971,525.00	16,950.00	(24,211.50)	0.28	0.28	1.42
FHLB NOTES DTD 05/04/2012 1.250% 06/08/2018	313379DT3	25,000,000.00	DEUTSCHE		99.87	24,968,500.00	(256,500.00)	(69,953.75)	0.35	0.35	1.59
FHLB NOTES DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	35,000,000.00	CITIGRP		99.71	34,898,255.00	(17,395.00)	(85,002.40)	0.41	0.41	1.57
FNMA NOTES (EX-CALLABLE) GLOBAL NOTES DTD 07/27/2016 0.875% 07/27/2018	3135G0M75	28,325,000.00	JPMCHASE		99.54	28,195,611.40	(69,906.10)	(114,721.63)	0.49	0.49	1.81
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	25,000,000.00	BARCLAYS		99.43	24,856,350.00	(91,650.00)	(130,659.50)	0.51	0.51	1.75
FHLB NOTES DTD 08/07/2015 1.125% 09/14/2018	3130A6AE7	25,000,000.00	TOR DOM		99.55	24,887,300.00	(184,700.00)	(135,887.50)	0.61	0.61	1.86
FHLMC REFERENCE NOTES DTD 09/16/2016 0.875% 10/12/2018	3137EAED7	50,000,000.00	BARCLAYS		99.33	49,665,300.00	(313,200.00)	(327,404.00)	0.69	0.69	1.85
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	12,000,000.00	ICAP		99.51	11,941,008.00	(31,632.00)	(52,589.52)	0.71	0.71	1.82



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Federal Agency Bond / Note												
FNMA BENCHMARK NOTE	DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	25,000,000.00	DEUTSCHE		99.51	24,877,100.00	(66,150.00)	(109,620.00)	0.71	0.71	1.82
FHLMC NOTES (EX-CALLABLE)	DTD 04/26/2016 1.050% 10/26/2018	3134G8YU7	50,000,000.00	JPMCHASE		99.45	49,725,650.00	(239,350.00)	(263,951.00)	0.73	0.73	1.80
FHLB NOTES	DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	50,000,000.00	BK AMER		99.34	49,668,250.00	(329,750.00)	(330,759.00)	0.95	0.95	1.95
FNMA BENCHMARK NOTE	DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	25,000,000.00	JPMCHASE		98.96	24,741,100.00	(199,900.00)	(237,707.75)	1.05	1.05	1.98
FHLMC NOTES (CALLABLE)	DTD 02/28/2017 1.375% 02/28/2019	3134GA6H2	25,000,000.00	MORGANST	02/28/18	99.22	24,803,775.00	(196,225.00)	(196,225.00)	1.06	1.06	2.11
FEDERAL HOME LOAN BANK NOTES	DTD 02/06/2012 1.500% 03/08/2019	3133782M2	25,000,000.00	DEUTSCHE		99.45	24,861,300.00	(190,450.00)	(167,182.50)	1.08	1.08	2.01
FEDERAL HOME LOAN BANK NOTES	DTD 02/06/2012 1.500% 03/08/2019	3133782M2	25,000,000.00	MORGANST		99.45	24,861,300.00	(191,200.00)	(168,765.25)	1.08	1.08	2.01
FHLB NOTES	DTD 03/10/2017 1.375% 03/18/2019	3130AAXX1	75,000,000.00	CITIGRP		99.31	74,482,425.00	(343,575.00)	(419,638.50)	1.11	1.11	1.99
FREDDIE MAC NOTES	DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	25,000,000.00	JPMCHASE		98.92	24,730,900.00	(260,850.00)	(265,805.25)	1.19	1.19	2.03
FFCB BONDS	DTD 04/17/2017 1.320% 04/17/2019	3133EHFK4	25,000,000.00	MORGANST		99.18	24,796,000.00	(182,250.00)	(190,763.00)	1.19	1.19	2.00
FEDERAL HOME LOAN BANK AGENCY NOTES	DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	45,000,000.00	BK AMER		99.13	44,607,285.00	(307,665.00)	(337,261.95)	1.30	1.30	2.05
FHLB GLOBAL NOTE	DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	50,000,000.00	WELLSFAR		98.70	49,348,950.00	(630,050.00)	(641,365.50)	1.37	1.37	2.08
FFCB BONDS	DTD 07/24/2017 1.400% 07/24/2019	3133EHSC8	25,000,000.00	OTHER		98.98	24,744,250.00	(237,500.00)	(242,190.50)	1.45	1.45	2.11
FREDDIE MAC GLOBAL NOTES	DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	23,347,000.00	MORGANST		98.75	23,055,255.89	(68,733.57)	(206,040.78)	1.47	1.47	2.10
FREDDIE MAC NOTES	DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	10,000,000.00	BNY		98.90	9,890,200.00	(88,200.00)	(92,179.80)	1.50	1.50	2.10
FREDDIE MAC NOTES	DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	75,000,000.00	JPM		98.90	74,176,500.00	(713,250.00)	(741,525.75)	1.50	1.50	2.10



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Federal Agency Bond / Note												
FNMA NOTES		3135G0P49	50,000,000.00	DEUTSCHE		98.31	49,155,950.00	(766,050.00)	(802,639.50)	1.55	1.55	2.09
DTD 09/02/2016 1.000% 08/28/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	10,000,000.00	OTHER		98.54	9,853,670.00	(95,330.00)	(103,959.50)	1.63	1.63	2.15
DTD 10/02/2012 1.250% 10/02/2019												
FEDERAL HOME LOAN BANK NOTES		3130ACM92	50,000,000.00	CITIGRP		98.92	49,458,950.00	(452,550.00)	(465,553.00)	1.68	1.68	2.14
DTD 10/13/2017 1.500% 10/21/2019												
FANNIE MAE GLOBAL NOTES		3135G0R39	25,000,000.00	BARCLAYS		98.07	24,517,825.00	(415,175.00)	(443,230.25)	1.70	1.70	2.14
DTD 10/25/2016 1.000% 10/24/2019												
FHLB NOTES		3130AA3R7	35,000,000.00	BK AMER		98.68	34,537,895.00	(454,055.00)	(457,251.55)	1.75	1.75	2.13
DTD 11/17/2016 1.375% 11/15/2019												
FFCB NOTES		3133EH2S1	50,000,000.00	JEFFERIE		99.37	49,683,850.00	(266,835.50)	(270,143.50)	1.82	1.82	2.22
DTD 12/12/2017 1.875% 12/12/2019												
FHLB NOTES		3130A0JR2	25,000,000.00	TD		100.39	25,097,825.00	(197,875.00)	(169,115.00)	1.81	1.81	2.16
DTD 12/30/2013 2.375% 12/13/2019												
FREDDIE MAC NOTES		3137EAEE5	25,000,000.00	CITIGRP		98.74	24,685,400.00	(287,600.00)	(296,811.25)	1.92	1.92	2.16
DTD 01/17/2017 1.500% 01/17/2020												
FNMA NOTES		3135G0A78	25,000,000.00	TOR DOM		98.97	24,743,550.00	(260,550.00)	(258,518.25)	1.93	1.93	2.16
DTD 01/12/2015 1.625% 01/21/2020												
FNMA NOTES		3135G0T29	40,000,000.00	JPMCHASE		98.59	39,437,880.00	(536,520.00)	(544,291.60)	2.02	2.02	2.20
DTD 02/28/2017 1.500% 02/28/2020												
FHLMC AGENCY NOTES		3137EAEF2	25,000,000.00	TD SEC U		98.20	24,551,000.00	(363,500.00)	(385,393.00)	2.16	2.16	2.21
DTD 04/20/2017 1.375% 04/20/2020												
FFCB BONDS		3133EHJA2	25,000,000.00	JPM		98.39	24,597,425.00	(388,850.00)	(392,135.50)	2.21	2.21	2.28
DTD 05/08/2017 1.550% 05/08/2020												
FNMA NOTES		3135G0T60	75,000,000.00	BARCLAYS		98.15	73,609,575.00	(1,163,175.00)	(1,200,323.25)	2.44	2.44	2.27
DTD 08/01/2017 1.500% 07/30/2020												
FHLB NOTES		3130ACE26	40,000,000.00	BARCLAYS		97.66	39,063,600.00	(808,000.00)	(824,295.20)	2.58	2.58	2.29
DTD 09/08/2017 1.375% 09/28/2020												
FHLMC NOTES		3137EAEK1	50,000,000.00	CITI		98.84	49,421,950.00	(530,050.00)	(533,350.50)	2.69	2.69	2.30
DTD 11/15/2017 1.875% 11/17/2020												
FHLB NOTES (CALLABLE)		3130ADFV9	25,000,000.00	DEUTSCHE	01/29/20	99.59	24,897,700.00	(102,300.00)	(102,300.00)	2.72	2.88	2.39
DTD 01/29/2018 2.250% 01/29/2021												
Security Type Sub-Total			1,658,672,000.00				1,644,760,260.29	(12,319,872.17)	(13,083,770.78)	1.22	1.23	1.94



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Corporate Note											
BERKSHIRE HATHAWAY INC GLOBAL NOTES DTD 08/15/2016 1.150% 08/15/2018	084670BX5	10,000,000.00	WELLSFAR		99.59	9,959,100.00	(39,700.00)	(40,574.00)	0.53	0.53	1.92
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	1,000,000.00	CITIGRP		99.51	995,141.00	(6,499.00)	(5,278.00)	0.75	0.75	1.95
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	1,000,000.00	VINING		99.51	995,141.00	(6,529.00)	(5,285.66)	0.75	0.75	1.95
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	3,500,000.00	ICAP		99.51	3,482,993.50	(22,431.50)	(18,392.57)	0.75	0.75	1.95
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	4,500,000.00	MERRILL		99.51	4,478,134.50	(28,615.50)	(23,590.13)	0.75	0.75	1.95
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	UBS AG		99.51	4,975,705.00	(31,345.00)	(26,096.35)	0.75	0.75	1.95
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	BARCLAYS		99.51	4,975,705.00	(32,045.00)	(26,275.10)	0.75	0.75	1.95
MICROSOFT CORP NOTES DTD 11/03/2015 1.300% 11/03/2018	594918BF0	5,000,000.00	LOOP CAP		99.51	4,975,705.00	(32,795.00)	(26,466.60)	0.75	0.75	1.95
MICROSOFT CORP NOTES DTD 08/08/2016 1.100% 08/08/2019	594918BN3	20,000,000.00	MERRILL		98.40	19,679,180.00	(300,220.00)	(310,299.40)	1.49	1.49	2.18
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.750% 10/09/2019	931142DY6	7,000,000.00	MORGANST		99.22	6,945,582.00	(54,278.00)	(54,290.74)	1.65	1.65	2.22
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	15,000,000.00	BARCLAYS		99.08	14,862,705.00	(127,245.00)	(130,486.80)	1.95	1.95	2.32
US BANK NA CORPORATE BOND (CALLABLE) DTD 10/24/2017 2.050% 10/23/2020	90331HNG4	40,000,000.00	MORGANST	09/23/20	98.67	39,467,720.00	(524,280.00)	(524,975.60)	2.61	2.62	2.56
JOHNSON & JOHNSON CORP NOTE DTD 11/10/2017 1.950% 11/10/2020	478160CH5	3,000,000.00	JPM		99.10	2,972,961.00	(23,829.00)	(24,063.84)	2.67	2.67	2.29
Security Type Sub-Total		120,000,000.00				118,765,773.00	(1,229,812.00)	(1,216,074.79)	1.72	1.72	2.26

Commercial Paper



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Commercial Paper												
TOYOTA MOTOR CREDIT CORP COMM PAPER	-- 0.000% 02/01/2018	89233HB11	35,000,000.00	TOYOTA		100.00	34,998,705.00	188,473.06	(1,295.00)	0.00	0.00	1.33
BNP PARIBAS NY BRANCH COMM PAPER	DTD 09/14/2017 0.000% 02/01/2018	09659CB15	35,000,000.00	BNP DIR		100.00	34,998,565.00	77,256.67	(1,435.00)	0.00	0.00	1.48
NATIXIS US BRANCH COMM PAPER	-- 0.000% 02/01/2018	63873KB14	275,000,000.00	MERRILL		100.00	274,989,275.00	(641.67)	(10,725.00)	0.00	0.00	1.40
BNP PARIBAS NY BRANCH COMM PAPER	DTD 05/08/2017 0.000% 02/02/2018	09659CB23	35,000,000.00	BNP DIR		99.99	34,997,130.00	77,202.22	(1,489.60)	0.01	0.01	1.48
BNP PARIBAS NY BRANCH COMM PAPER	DTD 08/14/2017 0.000% 02/14/2018	09659CBE7	35,000,000.00	BNP DIR		99.94	34,979,560.00	74,760.00	(2,240.00)	0.04	0.04	1.50
BNP PARIBAS NY BRANCH COMM PAPER	DTD 06/05/2017 0.000% 03/01/2018	09659CC14	25,000,000.00	BNP DIR		99.88	24,969,225.00	55,106.94	(1,802.75)	0.08	0.08	1.53
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 09/18/2017 0.000% 03/01/2018	89233HC10	25,000,000.00	TOYOTA		99.88	24,970,100.00	50,655.56	(1,705.50)	0.08	0.08	1.49
BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA	DTD 06/07/2017 0.000% 03/01/2018	06538CC17	25,000,000.00	BTM_DIR		99.87	24,968,450.00	1,366.67	(827.75)	0.08	0.08	1.57
JP MORGAN SECURITIES LLC COMM PAPER	DTD 07/31/2017 0.000% 03/01/2018	46640OC17	50,000,000.00	JPMCHASE		99.87	49,936,950.00	343,755.56	(6,661.00)	0.08	0.08	1.57
AMERICAN HONDA FINANCE COMM PAPER	-- 0.000% 03/02/2018	02665KC21	40,000,000.00	BARCLAYS		99.87	39,949,320.00	81,620.00	(3,313.20)	0.08	0.08	1.52
AMERICAN HONDA FINANCE COMM PAPER	-- 0.000% 03/07/2018	02665KC70	30,000,000.00	BARCLAYS		99.85	29,955,420.00	60,770.00	(2,930.10)	0.10	0.10	1.53
AMERICAN HONDA FINANCE COMM PAPER	-- 0.000% 04/06/2018	02665KD61	25,000,000.00	MIZUHO		99.71	24,928,600.00	49,447.22	(2,955.50)	0.18	0.18	1.59
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 11/20/2017 0.000% 04/20/2018	89233HDL5	25,000,000.00	TOYOTA		99.63	24,908,425.00	591.67	(575.00)	0.21	0.21	1.68
BNP PARIBAS NY BRANCH COMM PAPER	DTD 10/26/2017 0.000% 04/20/2018	09659CDL9	50,000,000.00	BNP DIR		99.63	49,814,150.00	18,400.00	(600.00)	0.21	0.21	1.70
JP MORGAN SECURITIES LLC COMM PAPER	DTD 09/06/2017 0.000% 05/01/2018	46640QE15	25,000,000.00	JPMCHASE		99.55	24,888,125.00	52,833.33	(2,479.25)	0.24	0.24	1.80



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Commercial Paper												
TOYOTA MOTOR CREDIT CORP COMM PAPER	0.000% 05/01/2018	89233HE18	25,000,000.00	TOYOTA		99.57	24,892,500.00	625.00	(576.50)	0.24	0.24	1.73
COOPERATIEVE RABOBANK U.A. COMM PAPER	0.000% 05/01/2018	21687BE15	50,000,000.00	RABO_DIR		99.58	49,790,000.00	87,402.78	(10,986.00)	0.24	0.24	1.69
DEXIA CREDIT LOCAL SA NY COMM PAPER	0.000% 05/02/2018	25214PCU5	25,000,000.00	DEXIA		99.56	24,889,625.00	44,444.44	(12,250.00)	0.25	0.25	1.75
BNP PARIBAS NY BRANCH COMM PAPER	0.000% 05/30/2018	09659CEW4	50,000,000.00	BNP DIR		99.41	49,702,650.00	51,775.00	(17,100.00)	0.32	0.32	1.81
TOYOTA MOTOR CREDIT CORP COMM PAPER	0.000% 05/30/2018	89233HEW0	50,000,000.00	TOYOTA		99.42	49,709,300.00	58,425.00	(10,450.00)	0.32	0.32	1.77
COOPERATIEVE RABOBANK U.A. COMM PAPER	0.000% 05/30/2018	21687BEW7	50,000,000.00	RABO_DIR		99.43	49,715,900.00	56,858.33	(10,405.50)	0.32	0.32	1.73
JP MORGAN SECURITIES LLC COMM PAPER	0.000% 06/01/2018	46640QF14	25,000,000.00	JPMCHASE		99.38	24,845,300.00	57,945.83	(10,533.25)	0.33	0.33	1.85
COOPERATIEVE RABOBANK U.A. COMM PAPER	0.000% 06/01/2018	21687BF14	25,000,000.00	RABO_DIR		99.42	24,855,300.00	48,945.83	(3,866.75)	0.33	0.33	1.73
DEXIA CREDIT LOCAL SA NY COMM PAPER	0.000% 07/02/2018	25214PCM3	25,000,000.00	DEXIA		99.21	24,802,395.00	39,283.89	(25,632.75)	0.41	0.41	1.89
JP MORGAN SECURITIES LLC COMM PAPER	0.000% 07/02/2018	46640OG21	25,000,000.00	JPMCHASE		99.20	24,801,025.00	54,254.17	(2,884.75)	0.41	0.41	1.90
JP MORGAN SECURITIES COMM PAPER (FLOAT)	1.797% 09/28/2018	46640EGA0	25,000,000.00	JPMCHASE		100.00	25,000,000.00	0.00	0.00	0.08	0.65	1.80
Security Type Sub-Total			1,110,000,000.00				1,107,255,995.00	1,631,557.50	(145,720.15)	0.14	0.15	1.59

Certificate of Deposit



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit												
TORONTO DOMINION BANK NY CERT DEPOS	DTD 10/31/2017 1.370% 02/01/2018	89113XLB8	50,000,000.00	TOR DOM		100.00	49,999,747.50	(252.50)	(252.50)	0.00	0.00	1.45
NORDEA BANK AB CERT DEPOS	DTD 09/27/2017 1.300% 02/01/2018	65590ALU8	75,000,000.00	FTN		100.00	74,999,316.75	(683.25)	(683.25)	0.00	0.00	1.45
SVENSKA HANDELSBANKEN NY CERT DEPOS	DTD 12/11/2017 1.440% 02/07/2018	86958JWR6	35,000,000.00	CASTLE		100.00	34,999,519.80	(480.20)	(480.20)	0.02	0.02	1.47
BANK OF MONTREAL CHICAGO	DTD 06/01/2017 1.380% 03/01/2018	06427KZR1	25,000,000.00	BMOCHI_D		99.99	24,996,550.25	(3,449.75)	(3,449.75)	0.08	0.08	1.54
BANK OF NOVA SCOTIA CERT DEPOS	DTD 06/01/2017 1.370% 03/01/2018	06417GUZ9	25,000,000.00	BNS		99.99	24,996,351.25	(3,648.75)	(3,648.75)	0.08	0.08	1.54
WESTPAC BANKING CORP CD (FLOATING)	DTD 03/08/2017 1.875% 03/08/2018	96121T3A4	50,000,000.00	ICAP		100.04	50,020,200.00	20,200.00	20,200.00	0.08	0.10	1.44
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	DTD 12/15/2017 1.700% 03/14/2018	06417GD96	30,000,000.00	BNS		100.03	30,008,424.00	8,424.00	8,424.00	0.11	0.11	1.57
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS	DTD 12/15/2017 1.700% 03/22/2018	06417GE20	30,000,000.00	BNS		100.03	30,008,238.00	8,238.00	8,238.00	0.14	0.14	1.59
CBA AUSTRALIA NY FLOATING CERT DEPOS	DTD 03/23/2017 1.881% 03/23/2018	20271EMG1	50,000,000.00	ICAP		99.96	49,978,750.00	(21,250.00)	(21,250.00)	0.08	0.14	1.85
WESTPAC BANKING CORP CD (FLOATING)	DTD 03/24/2017 1.861% 03/26/2018	96121T3E6	25,000,000.00	ICAP		100.05	25,012,650.00	12,650.00	12,650.00	0.08	0.15	1.50
TORONTO DOMINION BANK NY CERT DEPOS	DTD 04/03/2017 1.500% 04/02/2018	89113WF43	50,000,000.00	TOR DOM		99.94	49,972,070.00	(27,930.00)	(27,930.00)	0.17	0.17	1.62
NORDEA BK AB (PUBL)/NY CERT DEPOS	DTD 01/24/2018 1.670% 04/20/2018	65590ARP3	50,000,000.00	ROYAL		99.99	49,993,387.50	(6,612.50)	(6,612.50)	0.21	0.21	1.70
BANK OF MONTREAL CHICAGO (FLOAT) CD	DTD 04/11/2017 1.834% 05/10/2018	06427KWV5	50,000,000.00	BMO_DIR		99.99	49,993,250.00	(6,750.00)	(6,750.00)	0.08	0.28	1.86
ROYAL BANK OF CANADA NY CD (FLOAT)	DTD 05/25/2017 1.741% 05/25/2018	78009NT89	25,000,000.00	ROYAL		100.03	25,006,275.00	6,275.00	6,275.00	0.08	0.32	1.65



Managed Account Fair Market Value & Analytics

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit											
US BANK NA CERT DEPOS DTD 01/04/2018 1.700% 05/30/2018	90333VVP2	50,000,000.00	US BANK		99.92	49,962,294.00	(37,706.00)	(37,706.00)	0.32	0.32	1.81
COOPERATIEVE RABOBANK U.A. CERT DEPOS DTD 05/05/2017 1.480% 06/01/2018	21684B2C7	25,000,000.00	RABO_DIR		99.86	24,965,376.25	(34,623.75)	(34,623.75)	0.33	0.33	1.82
BANK OF MONTREAL CHICAGO FLOATING CD DTD 12/11/2017 1.708% 06/01/2018	06371EXS1	25,000,000.00	BMO_DIR		99.97	24,993,375.00	(6,625.00)	(6,625.00)	0.08	0.33	1.77
WESTPAC BANKING CORP NY FLOATING CD DTD 06/02/2017 1.591% 06/01/2018	96121T3M8	50,000,000.00	ICAP		100.04	50,020,950.00	20,950.00	20,950.00	0.25	0.33	1.34
SVENSKA HANDELSBANKEN NY FLOATING CD DTD 12/04/2017 1.688% 06/01/2018	86958JWE5	50,000,000.00	ICAP		99.96	49,977,750.00	(22,250.00)	(22,250.00)	0.08	0.33	1.82
BANK OF NOVA SCOTIA HOUSTON FLOATING CD DTD 12/08/2017 1.698% 06/01/2018	06417GC71	50,000,000.00	BNS		99.99	49,995,250.00	(4,750.00)	(4,750.00)	0.08	0.33	1.70
ROYAL BANK OF CANADA NY FLOAT CERT DEPOS DTD 06/12/2017 1.679% 06/12/2018	78009NU46	25,000,000.00	ROYAL		100.05	25,013,050.00	13,050.00	13,050.00	0.25	0.36	1.38
ROYAL BANK OF CANADA NY FLOAT CERT DEPOS DTD 06/28/2017 1.816% 06/28/2018	78009NV60	50,000,000.00	ROYAL		99.96	49,979,750.00	(20,250.00)	(20,250.00)	0.25	0.40	1.71
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 07/03/2017 1.400% 07/02/2018	06371EDH7	25,000,000.00	BMO_DIR		99.79	24,947,778.00	(52,222.00)	(52,222.00)	0.41	0.41	1.88
WESTPAC BANKING CORP NY FLOATING CD DTD 07/07/2017 1.785% 07/02/2018	96121T3P1	25,000,000.00	ICAP		100.05	25,013,575.00	13,575.00	13,575.00	0.25	0.41	1.46
BANK OF NOVA SCOTIA HOUSTON FLOATING CD DTD 10/19/2017 1.728% 07/19/2018	06417GZO4	25,000,000.00	BNS		99.93	24,981,750.00	(18,250.00)	(18,250.00)	0.08	0.45	1.80



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit												
BANK OF MONTREAL CHICAGO CERT DEPOS	01/23/2018 1.900% 07/23/2018	06371EJ65	25,000,000.00	BMO_DIR		99.97	24,992,733.00	(7,267.00)	(7,267.00)	0.47	0.47	1.93
US BANK NA CINCINNATI CERT DEPOS	01/22/2018 1.880% 07/23/2018	90333VVV9	50,000,000.00	BONY		99.95	49,975,943.00	(24,057.00)	(24,057.00)	0.47	0.47	1.93
CBA AUSTRALIA NY FLOATING CERT DEPOS	07/25/2017 1.718% 08/01/2018	20271EML0	50,000,000.00	ICAP		99.82	49,909,500.00	(90,500.00)	(90,500.00)	0.08	0.50	2.09
TORONTO DOMINION BANK NY FLOATING CD	07/07/2017 1.755% 08/06/2018	89113W5C6	50,000,000.00	TD SEC U		100.01	50,005,850.00	5,850.00	5,850.00	0.08	0.52	1.73
BANK OF NOVA SCOTIA HOUSTON FLOATING CD	09/26/2017 1.771% 09/26/2018	06417GYW2	25,000,000.00	JEFFERIE		99.90	24,976,125.00	(23,875.00)	(23,875.00)	0.08	0.64	1.83
BANK OF MONTREAL CHICAGO CERT DEPOS	12/18/2017 1.990% 12/18/2018	06371EZH3	25,000,000.00	BMO_DIR		99.87	24,966,716.25	(33,283.75)	(33,283.75)	0.86	0.86	2.14
CBA AUSTRALIA NY FLOATING CERT DEPOS	12/19/2017 1.798% 12/19/2018	20271EMZ9	25,000,000.00	ICAP		99.81	24,953,000.00	(47,000.00)	(47,000.00)	0.08	0.86	2.00
WESTPAC BANKING CORP NY FLOATING CD	12/21/2017 1.791% 12/21/2018	96121T5H7	25,000,000.00	JEFFERIE		99.91	24,977,375.00	(22,625.00)	(22,625.00)	0.08	0.87	1.89
ROYAL BANK OF CANADA NY FLOAT CERT DEPOS	01/03/2018 1.814% 01/03/2019	78009N5Z5	25,000,000.00	ROYAL		100.00	25,000,800.00	800.00	800.00	0.08	0.91	1.81
TORONTO DOMINION BANK NY CERT DEPOS	01/25/2018 2.150% 01/25/2019	89113XVCS	25,000,000.00	TOR DOM		99.96	24,990,570.75	(9,429.25)	(9,429.25)	0.97	0.97	2.18
Security Type Sub-Total			1,295,000,000.00				1,294,584,241.30	(415,758.70)	(415,758.70)	0.18	0.33	1.71
: =>A												
STONECASTLE FICA		FICAMF003	50,000,000.00	OTHER		1.00	50,000,000.00	0.00	0.00	0.00	0.00	0.95



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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Security Type Sub-Total		50,000,000.00				50,000,000.00	0.00	0.00	0.00	0.00	0.95
Managed Account Sub-Total		6,622,672,000.00				6,577,204,930.24	(30,463,254.63)	(34,499,030.12)	0.92	0.95	1.87
Securities Sub-Total		\$6,622,672,000.00				\$6,577,204,930.24	(\$30,463,254.63)	(\$34,499,030.12)	0.92	0.95	1.87%
Accrued Interest						\$15,156,021.56					
Total Investments						\$6,592,360,951.80					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/03/18	01/03/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 05/30/2018	21687BEW7	50,000,000.00	(49,659,041.67)	0.00	(49,659,041.67)			
01/03/18	01/03/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/04/2018	22533UA45	253,000,000.00	(252,990,090.83)	0.00	(252,990,090.83)			
01/03/18	01/03/18	BNP PARIBAS NY BRANCH COMM PAPER DTD 09/05/2017 0.000% 05/30/2018	09659CEW4	50,000,000.00	(49,650,875.00)	0.00	(49,650,875.00)			
01/03/18	01/03/18	TOYOTA MOTOR CREDIT CORP COMM PAPER -- 0.000% 05/30/2018	89233HEW0	50,000,000.00	(49,650,875.00)	0.00	(49,650,875.00)			
01/03/18	01/03/18	NATIXIS NY BRANCH COMM PAPER DTD 12/27/2017 0.000% 01/04/2018	63873KA49	260,000,000.00	(259,989,816.67)	0.00	(259,989,816.67)			
01/03/18	01/04/18	ROYAL BANK OF CANADA NY FLOAT CERT DEPOS DTD 01/03/2018 1.814% 01/03/2019	78009N5Z5	25,000,000.00	(25,000,000.00)	(1,259.90)	(25,001,259.90)			
01/04/18	01/04/18	US BANK NA CERT DEPOS DTD 01/04/2018 1.700% 05/30/2018	90333VVP2	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
01/04/18	01/04/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/05/2018	22533UA52	202,000,000.00	(201,992,088.33)	0.00	(201,992,088.33)			
01/04/18	01/04/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/05/2018	63873KA56	225,000,000.00	(224,991,187.50)	0.00	(224,991,187.50)			
01/05/18	01/05/18	CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/06/2017 0.000% 01/08/2018	22533UA86	210,000,000.00	(209,975,325.00)	0.00	(209,975,325.00)			
01/05/18	01/05/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/08/2018	63873KA80	225,000,000.00	(224,973,562.50)	0.00	(224,973,562.50)			
01/08/18	01/08/18	NATIXIS NY BRANCH COMM PAPER -- 0.000% 01/09/2018	63873KA98	225,000,000.00	(224,991,187.50)	0.00	(224,991,187.50)			
01/08/18	01/08/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/09/2018	22533UA94	190,000,000.00	(189,992,558.33)	0.00	(189,992,558.33)			



Managed Account Security Transactions & Interest

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SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/09/18	01/09/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/10/2018	22533UAA1	181,000,000.00	(180,992,910.83)	0.00	(180,992,910.83)			
01/09/18	01/09/18	NATIXIS NY BRANCH COMM PAPER DTD 01/03/2018 0.000% 01/10/2018	63873KAA5	225,000,000.00	(224,991,187.50)	0.00	(224,991,187.50)			
01/10/18	01/10/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/11/2018	22533UAB9	200,000,000.00	(199,992,166.67)	0.00	(199,992,166.67)			
01/10/18	01/10/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/11/2018	63873KAB3	200,000,000.00	(199,992,166.67)	0.00	(199,992,166.67)			
01/11/18	01/11/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/12/2018	22533UAC7	140,000,000.00	(139,994,516.67)	0.00	(139,994,516.67)			
01/11/18	01/11/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/12/2018	63873KAC1	225,000,000.00	(224,991,187.50)	0.00	(224,991,187.50)			
01/12/18	01/12/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/16/2018	63873KAG2	200,000,000.00	(199,968,666.67)	0.00	(199,968,666.67)			
01/12/18	01/12/18	CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/13/2017 0.000% 01/16/2018	22533UAG8	200,000,000.00	(199,968,666.67)	0.00	(199,968,666.67)			
01/12/18	01/16/18	US TREASURY NOTES DTD 02/15/2017 1.375% 02/15/2020	912828W22	50,000,000.00	(49,337,890.63)	(287,703.80)	(49,625,594.43)			
01/12/18	01/16/18	US TREASURY N/B NOTES DTD 01/17/2017 1.375% 01/15/2020	912828V31	50,000,000.00	(49,376,953.13)	(1,899.17)	(49,378,852.30)			
01/16/18	01/16/18	NATIXIS NY BRANCH COMM PAPER DTD 01/10/2018 0.000% 01/17/2018	63873KAH0	156,000,000.00	(155,993,890.00)	0.00	(155,993,890.00)			
01/16/18	01/16/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/17/2018	21687BAH4	150,000,000.00	(149,994,083.33)	0.00	(149,994,083.33)			
01/17/18	01/17/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/18/2018	63873KAJ6	150,000,000.00	(149,994,125.00)	0.00	(149,994,125.00)			
01/17/18	01/17/18	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/09/2018 0.000% 01/18/2018	21687BAJ0	150,000,000.00	(149,994,083.33)	0.00	(149,994,083.33)			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/17/18	01/29/18	FHLB NOTES (CALLABLE) DTD 01/29/2018 2.250% 01/29/2021	3130ADFV9	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
01/18/18	01/18/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/19/2018	63873KAK3	150,000,000.00	(149,994,125.00)	0.00	(149,994,125.00)			
01/18/18	01/18/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/19/2018	21687BAK7	150,000,000.00	(149,994,083.33)	0.00	(149,994,083.33)			
01/18/18	01/25/18	INTL FINANCE CORP NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	25,000,000.00	(24,926,500.00)	0.00	(24,926,500.00)			
01/19/18	01/19/18	NATIXIS NY BRANCH COMM PAPER DTD 01/17/2018 0.000% 01/22/2018	63873KAN7	148,000,000.00	(147,982,610.00)	0.00	(147,982,610.00)			
01/19/18	01/19/18	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/10/2018 0.000% 01/22/2018	21687BAN1	150,000,000.00	(149,982,250.00)	0.00	(149,982,250.00)			
01/22/18	01/22/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/23/2018	21687BAP6	150,000,000.00	(149,994,083.33)	0.00	(149,994,083.33)			
01/22/18	01/22/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/23/2018	63873KAP2	130,000,000.00	(129,994,908.33)	0.00	(129,994,908.33)			
01/22/18	01/23/18	US BANK NA CINCINNATI CERT DEPOS DTD 01/22/2018 1.880% 07/23/2018	90333VVV9	50,000,000.00	(50,000,000.00)	(2,611.11)	(50,002,611.11)			
01/22/18	01/23/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 01/23/2018 1.900% 07/23/2018	06371EJ65	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
01/23/18	01/23/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/24/2018	21687BAO4	150,000,000.00	(149,994,083.33)	0.00	(149,994,083.33)			
01/23/18	01/23/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/24/2018	63873KAO0	50,000,000.00	(49,998,041.67)	0.00	(49,998,041.67)			
01/24/18	01/24/18	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/12/2018 0.000% 01/25/2018	21687BAR2	100,000,000.00	(99,996,055.56)	0.00	(99,996,055.56)			
01/24/18	01/24/18	BNP PARIBAS NY BRANCH COMM PAPER DTD 10/26/2017 0.000% 04/20/2018	09659CDL9	50,000,000.00	(49,795,750.00)	0.00	(49,795,750.00)			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/24/18	01/24/18	NORDEA BK AB (PUBL)/NY CERT DEPOS DTD 01/24/2018 1.670% 04/20/2018	65590ARP3	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
01/25/18	01/25/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/26/2018	21687BAS0	55,000,000.00	(54,997,830.56)	0.00	(54,997,830.56)			
01/25/18	01/25/18	TORONTO DOMINION BANK NY CERT DEPOS DTD 01/25/2018 2.150% 01/25/2019	89113XVC5	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
01/26/18	01/26/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/29/2018	21687BAV3	105,000,000.00	(104,987,575.00)	0.00	(104,987,575.00)			
01/29/18	01/29/18	JP MORGAN SECURITIES COMM PAPER (FLOAT) DTD 01/29/2018 1.797% 09/28/2018	46640EGA0	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
01/29/18	01/29/18	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/23/2018 0.000% 01/30/2018	21687BAW1	150,000,000.00	(149,994,083.33)	0.00	(149,994,083.33)			
01/29/18	01/29/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/30/2018	63873KAW7	200,000,000.00	(199,992,166.67)	0.00	(199,992,166.67)			
01/30/18	01/30/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/31/2018	63873KAX5	172,000,000.00	(171,993,263.33)	0.00	(171,993,263.33)			
01/30/18	01/30/18	BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA DTD 06/07/2017 0.000% 03/01/2018	06538CC17	25,000,000.00	(24,967,083.33)	0.00	(24,967,083.33)			
01/30/18	01/30/18	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/09/2018 0.000% 01/31/2018	21687BAX9	150,000,000.00	(149,994,083.33)	0.00	(149,994,083.33)			
01/30/18	01/31/18	TOYOTA MOTOR CREDIT CORP COMM PAPER -- 0.000% 05/01/2018	89233HE18	25,000,000.00	(24,891,875.00)	0.00	(24,891,875.00)			
01/30/18	01/31/18	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 11/20/2017 0.000% 04/20/2018	89233HDL5	25,000,000.00	(24,907,833.33)	0.00	(24,907,833.33)			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	01/31/18	01/31/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 02/01/2018	63873KB14	275,000,000.00	(274,989,916.67)	0.00	(274,989,916.67)			
	01/31/18	02/01/18	US TREASURY NOTES DTD 04/30/2013 1.125% 04/30/2020	912828VA5	50,000,000.00	(48,820,312.50)	(144,509.67)	(48,964,822.17)			

Transaction Type Sub-Total **6,977,000,000.00 (6,972,627,616.53) (437,983.65) (6,973,065,600.18)**

INTEREST											
	01/01/18	01/01/18	CBA AUSTRALIA NY FLOATING CERT DEPOS DTD 07/25/2017 1.718% 08/01/2018	20271EML0	50,000,000.00	0.00	67,141.78	67,141.78			
	01/01/18	01/01/18	SVENSKA HANDELSBANKEN NY FLOATING CD DTD 12/04/2017 1.688% 06/01/2018	86958JWE5	50,000,000.00	0.00	60,089.61	60,089.61			
	01/01/18	01/01/18	BANK OF NOVA SCOTIA HOUSTON FLOATING CD DTD 12/08/2017 1.698% 06/01/2018	06417GC71	50,000,000.00	0.00	53,363.90	53,363.90			
	01/01/18	01/01/18	BANK OF MONTREAL CHICAGO FLOATING CD DTD 12/11/2017 1.708% 06/01/2018	06371EXS1	25,000,000.00	0.00	24,014.38	24,014.38			
	01/02/18	01/02/18	WESTPAC BANKING CORP NY FLOATING CD DTD 07/07/2017 1.785% 07/02/2018	96121T3P1	25,000,000.00	0.00	91,041.68	91,041.68			
	01/02/18	01/02/18	BANK OF MONTREAL CHICAGO FLOATING CD DTD 07/10/2017 1.482% 01/02/2018	06371EEF0	25,000,000.00	0.00	29,843.42	29,843.42			
	01/03/18	01/03/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/07/2017 1.360% 01/03/2018	06371EHY6	25,000,000.00	0.00	140,722.23	140,722.23			
	01/03/18	01/03/18	US BANK NA CERT DEPOS DTD 07/27/2017 1.290% 01/03/2018	90333VUG3	100,000,000.00	0.00	573,333.30	573,333.30			
	01/07/18	01/07/18	TORONTO DOMINION BANK NY FLOATING CD DTD 07/07/2017 1.755% 08/06/2018	89113W5C6	50,000,000.00	0.00	72,957.95	72,957.95			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/08/18	01/08/18	WESTPAC BANKING CORP CD (FLOATING) DTD 03/08/2017 1.875% 03/08/2018	96121T3A4	50,000,000.00	0.00	74,351.80	74,351.80			
01/10/18	01/10/18	BANK OF MONTREAL CHICAGO (FLOAT) CD DTD 04/11/2017 1.834% 05/10/2018	06427KWW5	50,000,000.00	0.00	71,327.10	71,327.10			
01/12/18	01/12/18	BERKSHIRE HATHAWAY FIN (FLOATING) DTD 01/15/2015 1.657% 01/12/2018	084664CD1	15,000,000.00	0.00	63,505.68	63,505.68			
01/12/18	01/12/18	FHLMC NOTES DTD 11/21/2012 0.750% 01/12/2018	3137EADN6	25,000,000.00	0.00	93,750.00	93,750.00			
01/12/18	01/12/18	FHLMC NOTES DTD 11/21/2012 0.750% 01/12/2018	3137EADN6	25,000,000.00	0.00	93,750.00	93,750.00			
01/16/18	01/16/18	FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	50,000,000.00	0.00	312,500.00	312,500.00			
01/17/18	01/17/18	FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAE5	25,000,000.00	0.00	187,500.00	187,500.00			
01/19/18	01/19/18	INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	25,000,000.00	0.00	109,500.00	109,500.00			
01/19/18	01/19/18	INTL BANK OF RECON AND DEV SN NOTES DTD 04/19/2016 0.875% 07/19/2018	459058FE8	50,000,000.00	0.00	219,000.00	219,000.00			
01/19/18	01/19/18	CBA AUSTRALIA NY FLOATING CERT DEPOS DTD 12/19/2017 1.798% 12/19/2018	20271EMZ9	25,000,000.00	0.00	37,350.69	37,350.69			
01/19/18	01/19/18	BANK OF NOVA SCOTIA HOUSTON FLOATING CD DTD 10/19/2017 1.728% 07/19/2018	06417GZQ4	25,000,000.00	0.00	35,843.75	35,843.75			
01/21/18	01/21/18	FNMA NOTES DTD 01/12/2015 1.625% 01/21/2020	3135G0A78	25,000,000.00	0.00	203,125.00	203,125.00			
01/21/18	01/21/18	WESTPAC BANKING CORP NY FLOATING CD DTD 12/21/2017 1.791% 12/21/2018	96121T5H7	25,000,000.00	0.00	38,691.78	38,691.78			



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Trade	Settle									
INTEREST										
01/23/18	01/23/18	CBA AUSTRALIA NY FLOATING CERT DEPOS DTD 03/23/2017 1.881% 03/23/2018	20271EMG1	50,000,000.00	0.00	70,204.88	70,204.88			
01/24/18	01/24/18	FFCB BONDS DTD 07/24/2017 1.400% 07/24/2019	3133EHSC8	25,000,000.00	0.00	175,000.00	175,000.00			
01/25/18	01/25/18	ROYAL BANK OF CANADA NY CD (FLOAT) DTD 05/25/2017 1.741% 05/25/2018	78009NT89	25,000,000.00	0.00	34,883.18	34,883.18			
01/25/18	01/25/18	INTL BANK OF RECON AND DEV DTD 01/25/2016 1.430% 07/25/2019	45905UUV4	50,000,000.00	0.00	357,500.00	357,500.00			
01/26/18	01/26/18	BANK OF NOVA SCOTIA HOUSTON FLOATING CD DTD 09/26/2017 1.771% 09/26/2018	06417GYW2	25,000,000.00	0.00	36,711.05	36,711.05			
01/26/18	01/26/18	WESTPAC BANKING CORP CD (FLOATING) DTD 03/24/2017 1.861% 03/26/2018	96121T3E6	25,000,000.00	0.00	38,586.05	38,586.05			
01/26/18	01/26/18	INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 01/28/2016 1.250% 07/26/2019	459058EV1	25,000,000.00	0.00	156,250.00	156,250.00			
01/27/18	01/27/18	FNMA NOTES (EX-CALLABLE) GLOBAL NOTES DTD 07/27/2016 0.875% 07/27/2018	3135G0M75	28,325,000.00	0.00	123,921.88	123,921.88			
01/30/18	01/30/18	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	75,000,000.00	0.00	559,374.98	559,374.98			
01/31/18	01/31/18	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	46,193.68	46,193.68			
01/31/18	01/31/18	STONECASTLE FICA	FICAMF003	0.00	0.00	53,083.77	53,083.77			
01/31/18	01/31/18	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	54,475.43	54,475.43			
01/31/18	01/31/18	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	1,021.08	1,021.08			
01/31/18	01/31/18	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	26,396.39	26,396.39			
01/31/18	01/31/18	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	1,048.41	1,048.41			



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INTEREST											
	01/31/18	01/31/18	US TREASURY NOTES DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	0.00	375,000.00	375,000.00			
	01/31/18	01/31/18	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	105,585.56	105,585.56			
	01/31/18	01/31/18	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	2.64	2.64			
	01/31/18	01/31/18	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	65,990.97	65,990.97			
	01/31/18	01/31/18	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	60,528.27	60,528.27			
	01/31/18	01/31/18	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	60,528.27	60,528.27			
	01/31/18	01/31/18	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 11/30/2017 1.330% 01/31/2018	86958JWC9	50,000,000.00	0.00	114,527.80	114,527.80			
	01/31/18	01/31/18	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	19,794.65	19,794.65			
	01/31/18	01/31/18	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	29,053.57	29,053.57			
	01/31/18	01/31/18	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	21,790.18	21,790.18			
Transaction Type Sub-Total					1,243,325,000.00	0.00	5,240,156.74	5,240,156.74			

MATURITY											
	01/02/18	01/02/18	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 04/07/2017 0.000% 01/02/2018	89233HA20	50,000,000.00	50,000,000.00	0.00	50,000,000.00	133,250.00	0.00	
	01/02/18	01/02/18	BANK OF MONTREAL CHICAGO FLOATING CD DTD 07/10/2017 1.482% 01/02/2018	06371EEF0	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	
	01/02/18	01/02/18	BANK OF TOKYO MITSUBISHI UFJ COMM PAPER DTD 05/03/2017 0.000% 01/02/2018	06538CA27	65,000,000.00	65,000,000.00	0.00	65,000,000.00	68,250.00	0.00	



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Trade	Settle									
MATURITY										
01/03/18	01/03/18	BNP PARIBAS NY BRANCH COMM PAPER DTD 07/03/2017 0.000% 01/03/2018	09659CA32	30,000,000.00	30,000,000.00	0.00	30,000,000.00	63,916.67	0.00	
01/03/18	01/03/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/07/2017 1.360% 01/03/2018	06371EHY6	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	
01/03/18	01/03/18	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 08/07/2017 0.000% 01/03/2018	89233HA38	130,000,000.00	130,000,000.00	0.00	130,000,000.00	34,630.56	0.00	
01/03/18	01/03/18	INTL BANK OF RECON AND DEV DISC NOTE -- 0.000% 01/03/2018	459053RH9	100,000,000.00	100,000,000.00	0.00	100,000,000.00	24,305.56	0.00	
01/03/18	01/03/18	US BANK NA CERT DEPOS DTD 07/27/2017 1.290% 01/03/2018	90333VUG3	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00	0.00	
01/03/18	01/03/18	BANK OF TOKYO MITSUBISHI COMM PAPER DTD 06/16/2017 0.000% 01/03/2018	06538CA35	100,000,000.00	100,000,000.00	0.00	100,000,000.00	27,805.56	0.00	
01/03/18	01/03/18	GE CAPITAL TREASURY LLC COMM PAPER -- 0.000% 01/03/2018	36164KA35	50,000,000.00	50,000,000.00	0.00	50,000,000.00	218,722.22	0.00	
01/03/18	01/03/18	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/07/2017 1.330% 01/03/2018	86958JSP5	25,000,000.00	25,000,000.00	137,618.06	25,137,618.06	0.00	0.00	
01/04/18	01/04/18	NATIXIS NY BRANCH COMM PAPER DTD 12/27/2017 0.000% 01/04/2018	63873KA49	260,000,000.00	260,000,000.00	0.00	260,000,000.00	10,183.33	0.00	
01/04/18	01/04/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/04/2018	22533UA45	253,000,000.00	253,000,000.00	0.00	253,000,000.00	9,909.17	0.00	
01/05/18	01/05/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/05/2018	63873KA56	225,000,000.00	225,000,000.00	0.00	225,000,000.00	8,812.50	0.00	
01/05/18	01/05/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/05/2018	22533UA52	202,000,000.00	202,000,000.00	0.00	202,000,000.00	7,911.67	0.00	



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Trade	Settle									
MATURITY										
01/08/18	01/08/18	CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/06/2017 0.000% 01/08/2018	22533UA86	210,000,000.00	210,000,000.00	0.00	210,000,000.00	24,675.00	0.00	
01/08/18	01/08/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/08/2018	63873KA80	225,000,000.00	225,000,000.00	0.00	225,000,000.00	26,437.50	0.00	
01/08/18	01/08/18	GE CAPITAL TREASURY LLC COMM PAPER -- 0.000% 01/08/2018	36164KA84	25,000,000.00	25,000,000.00	0.00	25,000,000.00	111,111.11	0.00	
01/09/18	01/09/18	NATIXIS NY BRANCH COMM PAPER -- 0.000% 01/09/2018	63873KA98	225,000,000.00	225,000,000.00	0.00	225,000,000.00	8,812.50	0.00	
01/09/18	01/09/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/09/2018	22533UA94	190,000,000.00	190,000,000.00	0.00	190,000,000.00	7,441.67	0.00	
01/10/18	01/10/18	NATIXIS NY BRANCH COMM PAPER DTD 01/03/2018 0.000% 01/10/2018	63873KAA5	225,000,000.00	225,000,000.00	0.00	225,000,000.00	8,812.50	0.00	
01/10/18	01/10/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/10/2018	22533UAA1	181,000,000.00	181,000,000.00	0.00	181,000,000.00	7,089.17	0.00	
01/11/18	01/11/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/11/2018	22533UAB9	200,000,000.00	200,000,000.00	0.00	200,000,000.00	7,833.33	0.00	
01/11/18	01/11/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/11/2018	63873KAB3	200,000,000.00	200,000,000.00	0.00	200,000,000.00	7,833.33	0.00	
01/12/18	01/12/18	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 01/12/2018	22533UAC7	140,000,000.00	140,000,000.00	0.00	140,000,000.00	5,483.33	0.00	
01/12/18	01/12/18	BERKSHIRE HATHAWAY FIN (FLOATING) DTD 01/15/2015 1.657% 01/12/2018	084664CD1	15,000,000.00	15,000,000.00	0.00	15,000,000.00	(28,560.00)	0.00	
01/12/18	01/12/18	FHLMC NOTES DTD 11/21/2012 0.750% 01/12/2018	3137EADN6	25,000,000.00	25,000,000.00	0.00	25,000,000.00	329,750.00	0.00	
01/12/18	01/12/18	FHLMC NOTES DTD 11/21/2012 0.750% 01/12/2018	3137EADN6	25,000,000.00	25,000,000.00	0.00	25,000,000.00	343,250.00	0.00	



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Trade	Settle									
MATURITY										
01/12/18	01/12/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/12/2018	63873KAC1	225,000,000.00	225,000,000.00	0.00	225,000,000.00	8,812.50	0.00	
01/16/18	01/16/18	BANK OF TOKYO MITSUBISHI UFJ COMM PAPER -- 0.000% 01/16/2018	06538CAG6	16,000,000.00	16,000,000.00	0.00	16,000,000.00	18,720.00	0.00	
01/16/18	01/16/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/16/2018	63873KAG2	200,000,000.00	200,000,000.00	0.00	200,000,000.00	31,333.33	0.00	
01/16/18	01/16/18	CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/13/2017 0.000% 01/16/2018	22533UAG8	200,000,000.00	200,000,000.00	0.00	200,000,000.00	31,333.33	0.00	
01/17/18	01/17/18	BANK OF TOKYO MITSUBISHI UFJ COMM PAPER DTD 07/17/2017 0.000% 01/17/2018	06538CAH4	35,000,000.00	35,000,000.00	0.00	35,000,000.00	43,983.33	0.00	
01/17/18	01/17/18	NATIXIS NY BRANCH COMM PAPER DTD 01/10/2018 0.000% 01/17/2018	63873KAH0	156,000,000.00	156,000,000.00	0.00	156,000,000.00	6,110.00	0.00	
01/17/18	01/17/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/17/2018	21687BAH4	150,000,000.00	150,000,000.00	0.00	150,000,000.00	5,916.67	0.00	
01/18/18	01/18/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/18/2018	63873KAJ6	150,000,000.00	150,000,000.00	0.00	150,000,000.00	5,875.00	0.00	
01/18/18	01/18/18	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/09/2018 0.000% 01/18/2018	21687BAJ0	150,000,000.00	150,000,000.00	0.00	150,000,000.00	5,916.67	0.00	
01/19/18	01/19/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/19/2018	21687BAK7	150,000,000.00	150,000,000.00	0.00	150,000,000.00	5,916.67	0.00	
01/19/18	01/19/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/19/2018	63873KAK3	150,000,000.00	150,000,000.00	0.00	150,000,000.00	5,875.00	0.00	
01/22/18	01/22/18	NATIXIS NY BRANCH COMM PAPER DTD 01/17/2018 0.000% 01/22/2018	63873KAN7	148,000,000.00	148,000,000.00	0.00	148,000,000.00	17,390.00	0.00	
01/22/18	01/22/18	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/10/2018 0.000% 01/22/2018	21687BAN1	150,000,000.00	150,000,000.00	0.00	150,000,000.00	17,750.00	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2018**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
MATURITY										
01/23/18	01/23/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/23/2018	21687BAP6	150,000,000.00	150,000,000.00	0.00	150,000,000.00	5,916.67	0.00	
01/23/18	01/23/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/23/2018	63873KAP2	130,000,000.00	130,000,000.00	0.00	130,000,000.00	5,091.67	0.00	
01/24/18	01/24/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/24/2018	63873KAQ0	50,000,000.00	50,000,000.00	0.00	50,000,000.00	1,958.33	0.00	
01/24/18	01/24/18	BANK OF TOKYO MITSUBISHI LTD COMM PAPER -- 0.000% 01/24/2018	06538CAQ4	30,000,000.00	30,000,000.00	0.00	30,000,000.00	44,000.00	0.00	
01/24/18	01/24/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/24/2018	21687BAQ4	150,000,000.00	150,000,000.00	0.00	150,000,000.00	5,916.67	0.00	
01/24/18	01/24/18	NORDEA BANK FINLAND NY CERT DEPOS DTD 10/30/2017 1.290% 01/24/2018	65590AND4	60,000,000.00	60,000,000.00	184,900.00	60,184,900.00	0.00	0.00	
01/25/18	01/25/18	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/12/2018 0.000% 01/25/2018	21687BAR2	100,000,000.00	100,000,000.00	0.00	100,000,000.00	3,944.44	0.00	
01/26/18	01/26/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/26/2018	21687BAS0	55,000,000.00	55,000,000.00	0.00	55,000,000.00	2,169.44	0.00	
01/29/18	01/29/18	COOPERATIEVE RABOBANK U.A. COMM PAPER -- 0.000% 01/29/2018	21687BAV3	105,000,000.00	105,000,000.00	0.00	105,000,000.00	12,425.00	0.00	
01/30/18	01/30/18	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/23/2018 0.000% 01/30/2018	21687BAW1	150,000,000.00	150,000,000.00	0.00	150,000,000.00	5,916.67	0.00	
01/30/18	01/30/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/30/2018	63873KAW7	200,000,000.00	200,000,000.00	0.00	200,000,000.00	7,833.33	0.00	
01/31/18	01/31/18	NATIXIS US BRANCH COMM PAPER -- 0.000% 01/31/2018	63873KAX5	172,000,000.00	172,000,000.00	0.00	172,000,000.00	6,736.67	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2018**

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
MATURITY										
01/31/18	01/31/18	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 11/30/2017 1.330% 01/31/2018	86958JWC9	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	
01/31/18	01/31/18	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/09/2018 0.000% 01/31/2018	21687BAX9	150,000,000.00	150,000,000.00	0.00	150,000,000.00	5,916.67	0.00	
01/31/18	01/31/18	FEDERAL HOME LOAN BANKS DISC NOTE DTD 01/31/2017 0.000% 01/31/2018	313385SM9	35,000,000.00	35,000,000.00	0.00	35,000,000.00	69,198.89	0.00	
Transaction Type Sub-Total				6,993,000,000.00	6,993,000,000.00	322,518.06	6,993,322,518.06	1,849,623.63	0.00	
Managed Account Sub-Total					20,372,383.47	5,124,691.15	25,497,074.62	1,849,623.63	0.00	
Total Security Transactions					\$20,372,383.47	\$5,124,691.15	\$25,497,074.62	\$1,849,623.63	\$0.00	

Bolded items are forward settling trades.