



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## SAN BERNARDINO COUNTY

## ACCOUNT STATEMENT

For the Month Ending  
**January 31, 2022**

### Client Management Team

**Kenneth Schiebel, CFA**

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

**Danny A. Nelson**

Director  
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Minneapolis, MN 55402  
612-371-3747  
nelsond@pfmam.com

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### Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

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

## Important Disclosures

### Important Disclosures

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

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

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

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

**Market Value** Generally, PFMAM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. For certain short-term investments or where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated.

Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFMAM believes the prices to be reliable, the values of the securities may not represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company or local government investment program is contained in the appropriate fund offering documentation or information statement.

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

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

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

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

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

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

**Key Terms and Definitions**

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

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

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

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

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

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

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

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

PFM Asset Management LLC

Attn: Service Operations  
213 Market Street  
Harrisburg, PA 17101

**NOT FDIC INSURED**

**NO BANK GUARANTEE**

**MAY LOSE VALUE**

**Consolidated Summary Statement**

SAN BERNARDINO COUNTY

**Portfolio Summary**

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	7,858,769.77	10,563,027,508.45
Cash Balance	0.00	220,380,190.76
<b>Total</b>	<b>\$7,858,769.77</b>	<b>\$10,783,407,699.21</b>

**Investment Allocation**

Investment Type	Closing Market Value	Percent
Asset-Backed Security	464,246,466.87	4.31
Federal Agency Bond / Note	2,401,405,602.92	22.27
Corporate Note	391,328,582.37	3.63
Bank Note	7,034,811.00	0.07
Certificate of Deposit	1,826,884,159.98	16.94
Federal Agency Commercial Mortgage-Backed Securities	268,893,792.81	2.49
Commercial Paper	2,087,511,895.00	19.36
Federally Insured Cash Account	25,000,000.00	0.23
Joint Powers Authority	522,000,000.00	4.84
Money Market Mutual Fund	419,000,000.00	3.89
NOW Account	200,000,000.00	1.85
Supra-National Agency Bond / Note	179,976,110.00	1.67
U.S. Treasury Bond / Note	1,769,746,087.50	16.41
Cash Balance	220,380,190.76	2.04
<b>Total</b>	<b>\$10,783,407,699.21</b>	<b>100.00%</b>

**Consolidated Summary Statement**

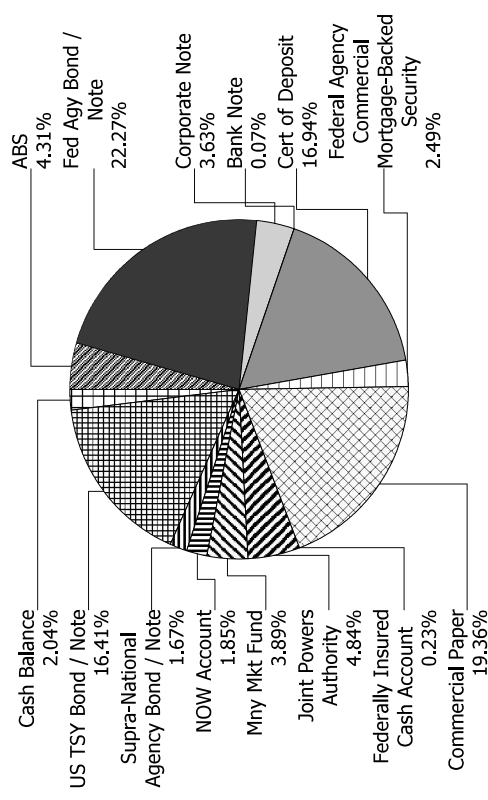
SAN BERNARDINO COUNTY

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	2,151,386,144.51	19.96
31 to 60 days	254,969,174.55	2.36
61 to 90 days	465,142,930.00	4.31
91 to 180 days	2,224,362,645.53	20.63
181 days to 1 year	1,159,447,000.29	10.75
1 to 2 years	1,709,359,546.68	15.85
2 to 3 years	1,519,423,767.45	14.09
3 to 4 years	1,183,853,690.51	10.98
4 to 5 years	115,462,799.69	1.07
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$10,783,407,699.21</b>	<b>100.00%</b>

**Weighted Average Days to Maturity**      **426**

**Sector Allocation**





## Managed Account Summary Statement

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

### Transaction Summary - Managed Account

#### Opening Market Value

Maturities/Calls	(581,888,088.73)	<b>\$10,662,734,831.55</b>
Principal Dispositions	(681,000,000.00)	
Principal Acquisitions	1,118,331,197.14	
Unsettled Trades	81,855,468.75	
Change in Current Value	(37,005,900.26)	

#### Closing Market Value

**\$10,563,027,508.45**

### Cash Transactions Summary - Managed Account

Maturities/Calls	568,848,687.53
Sale Proceeds	681,000,000.00
Coupon/Interest/Dividend Income	4,602,742.73
Principal Payments	15,888,088.73
Security Purchases	(1,118,468,186.39)
Net Cash Contribution	(151,871,332.60)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	7,451,430.26
Less Purchased Interest Related to Interest/Coupons	(136,989.25)
Plus Net Realized Gains/Losses	544,328.76

#### Total Cash Basis Earnings

**\$7,858,769.77**

### Cash Balance

**Closing Cash Balance \$0.00**

### Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	10,586,012,280.73
Ending Accrued Interest	13,320,125.86
Plus Proceeds from Sales	681,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	584,736,776.26
Plus Coupons/Dividends Received	4,602,742.73
Less Cost of New Purchases	(1,200,341,788.06)
Less Beginning Amortized Value of Securities	(10,648,444,421.90)
Less Beginning Accrued Interest	(15,233,823.65)

#### Total Accrual Basis Earnings

**\$5,651,891.97**

SAN BERNARDINO COUNTY - 76990800

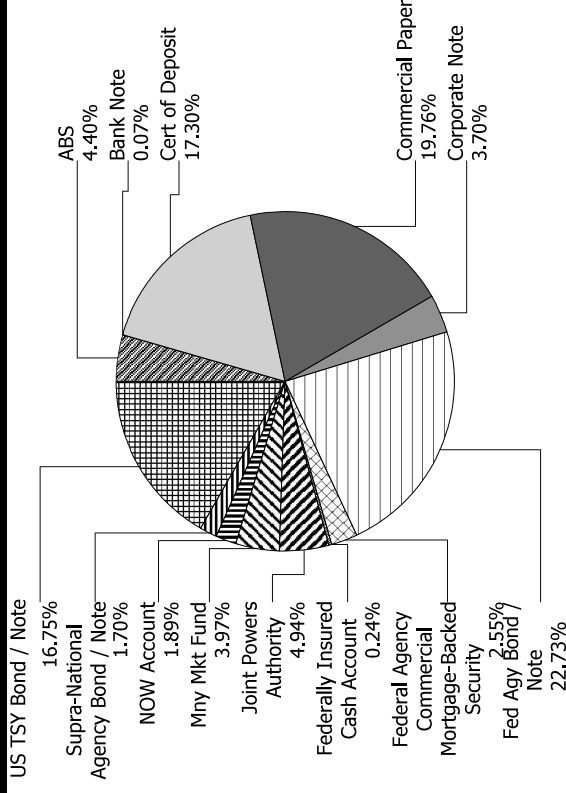
**Account Summary**

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,775,000,000.00	1,769,746,087.50	16.75%
Supra-National Agency Bond / Note	180,000,000.00	179,976,110.00	1.70%
NOW Account	200,000,000.00	200,000,000.00	1.89%
Money Market Mutual Fund	419,000,000.00	419,000,000.00	3.97%
Joint Powers Authority	522,000,000.00	522,000,000.00	4.94%
Federally Insured Cash Account	25,000,000.00	25,000,000.00	0.24%
Federal Agency Commercial Mortgage-Backed Security	260,262,830.69	268,893,792.81	2.55%
Federal Agency Bond / Note	2,413,740,000.00	2,401,405,602.92	22.73%
Corporate Note	395,457,000.00	391,328,582.37	3.70%
Commercial Paper	2,090,000,000.00	2,087,511,895.00	19.76%
Certificate of Deposit	1,830,000,000.00	1,826,884,159.98	17.30%
Bank Note	7,000,000.00	7,034,811.00	0.07%
Asset-Backed Security	467,772,281.48	464,246,466.87	4.40%
<b>Managed Account Sub-Total</b>	<b>10,585,232,112.17</b>	<b>10,563,027,508.45</b>	<b>100.00%</b>
Accrued Interest		13,320,125.86	
<b>Total Portfolio</b>	<b>10,585,232,112.17</b>	<b>10,576,347,634.31</b>	

**Unsettled Trades**

**85,000,000.00      81,811,461.00**

**Sector Allocation**

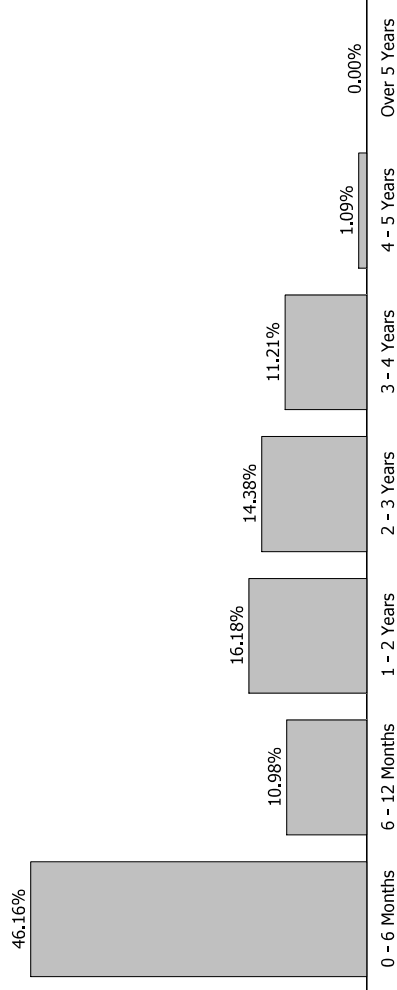


**Portfolio Summary and Statistics**

For the Month Ending **January 31, 2022**

SAN BERNARDINO COUNTY - 76990800

**Maturity Distribution**



**Characteristics**

Yield to Maturity at Cost	0.65%
Yield to Maturity at Market	0.72%
Weighted Average Days to Maturity	435

**Managed Account Issuer Summary**

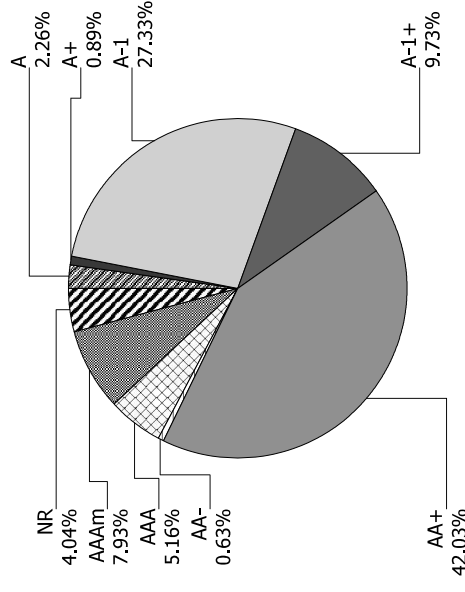
For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

**Issuer Summary**

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

Issuer	Market Value of Holdings	Percent
ATLANTIC ASSET SEC LLC	124,952,350.00	1.18
BANK OF MONTREAL	299,513,530.55	2.84
BANK OF NOVA SCOTIA	274,494,077.88	2.60
BANK OF THE WEST	200,000,000.00	1.89
BMW FINANCIAL SERVICES NA LLC	34,345,024.54	0.33
BNP PARIBAS	249,827,088.85	2.37
CAMP	512,000,000.00	4.85
CANADIAN IMPERIAL BANK OF COMMERCE	299,599,174.85	2.84
CHARTIOT FUNDING LLC	49,900,500.00	0.47
CHARTA LLC	29,998,170.00	0.28
CHASE ISSURANCE	18,094,173.40	0.17
CHEVRON CORPORATION	24,356,425.00	0.23
CITIGROUP INC	124,640,650.00	1.18
CRC FUNDING LLC	99,936,150.00	0.95
CREDIT AGRICOLE SA	99,975,850.00	0.95
DEERE & COMPANY	77,813,768.00	0.74
EXXON MOBIL CORP	3,020,538.00	0.03
FANNIE MAE	765,165,480.00	7.24
FEDERAL FARM CREDIT BANKS	486,909,207.00	4.61
FEDERAL HOME LOAN BANKS	448,943,931.12	4.25
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	969,280,777.61	9.18
HONDA AUTO RECEIVABLES	81,074,954.31	0.77
HYUNDAI AUTO RECEIVABLES	54,818,129.12	0.52
ING GROEP NV	274,628,675.00	2.60
INTER-AMERICAN DEVELOPMENT BANK	71,052,205.00	0.67
INTL BANK OF RECONSTRUCTION AND DEV	108,923,905.00	1.03
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.09
JOHN DEERE OWNER TRUST	44,744,517.69	0.42
JP MORGAN CHASE & CO	199,765,450.00	1.89
LA FAYETTE ASSET SECURITIZATION LLC	29,980,530.00	0.28





**Managed Account Issuer Summary**

SAN BERNARDINO COUNTY - 76990800

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
LIBERTY STREET FUNDING LLC	29,999,820.00	0.28
MERCEDES-BENZ AUTO LEASE TRUST	44,025,086.57	0.42
MERCEDES-BENZ AUTO RECEIVABLES	44,844,775.55	0.42
MONT BLANC CAPITAL CORP	24,996,475.00	0.24
MORGAN STANLEY	102,000,000.00	0.97
NATIXIS NY BRANCH	249,625,700.00	2.36
NORDEA BANK ABP	129,894,555.75	1.23
NORTHERN TRUST	315,000,000.00	2.98
OLD LINE FUNDING LLC	24,985,275.00	0.24
RABOBANK NEDERLAND	199,748,525.00	1.89
ROYAL BANK OF CANADA	199,774,893.10	1.89
STARBIRD FUNDING CORP	74,946,050.00	0.71
STONECASTLE FICA	25,000,000.00	0.24
SVENSKA HANDELSBANKEN AB	298,959,076.00	2.83
SWEDBANK AB	149,924,563.10	1.42
THE BANK OF NEW YORK MELLON CORPORATION	160,470,303.37	1.52
THUNDER BAY FUNDING LLC	74,989,300.00	0.71
TORONTO-DOMINION BANK	199,483,874.90	1.89
Toyota Lease Owner Trust	8,737,929.19	0.08
TOYOTA MOTOR CORP	326,951,986.50	3.10
UNITED STATES TREASURY	1,769,746,087.50	16.74
US BANCORP	39,167,999.00	0.37
<b>Total</b>	<b>\$10,563,027,508.45</b>	<b>100.00%</b>



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	AA+	Aaa	11/29/17	11/30/17	24,823,242.19	2.05	199,412.98	24,996,922.98	25,031,250.00
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	AA+	Aaa	03/29/21	03/30/21	100,039,062.50	0.09	11,049.73	100,012,735.91	99,890,620.00
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	AA+	Aaa	03/29/21	03/30/21	100,046,875.00	0.09	11,049.73	100,015,283.10	99,890,620.00
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	5,179.56	99,810,014.20	100,671,880.00
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	AA+	Aaa	11/29/17	11/30/17	24,739,257.81	2.10	120,424.72	24,960,511.21	25,230,470.00
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	140,625.00	49,571,050.41	50,445,310.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	11/08/19	11/12/19	24,701,171.88	1.72	30,386.74	24,884,164.67	25,132,812.50
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	60,773.48	49,376,773.96	50,265,625.00
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	116,022.10	50,211,314.46	51,148,440.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	AA+	Aaa	04/15/19	04/16/19	96,035,156.25	2.37	121,546.96	98,673,222.86	100,531,250.00
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	3,453.04	98,716,750.08	100,328,120.00
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	584,944.75	98,774,752.48	100,484,380.00
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	269,337.02	51,019,031.40	51,406,250.00
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	269,337.02	50,838,856.22	51,406,250.00



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	88,397.79	50,448,713.34	50,859,375.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	88,397.79	50,525,818.41	50,859,375.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	88,397.79	50,484,283.09	50,859,375.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	912828628	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	77,348.07	50,092,038.96	50,562,500.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	2,935.08	50,765,452.50	51,031,250.00
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	1,899.17	50,777,535.62	49,984,375.00
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	461,956.52	50,339,464.32	50,882,810.00
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	228,936.46	50,670,771.87	51,101,560.00
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	AA+	Aaa	11/22/21	11/24/21	48,667,968.75	1.02	21,634.62	48,739,549.87	48,062,500.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	11/22/21	11/24/21	48,605,468.75	1.04	11,049.73	48,678,697.56	48,000,000.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/24/22	01/25/22	48,166,015.63	1.35	11,049.73	48,176,269.54	48,000,000.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/26/22	01/27/22	72,058,593.75	1.43	16,574.59	72,070,359.38	72,000,000.00
<b>US TREASURY NOTES</b>	<b>DTD 06/30/2020 0.250% 06/30/2025</b>	<b>912828ZW3</b>	<b>AA+</b>	<b>Aaa</b>	<b>01/31/22</b>	<b>02/01/22</b>	<b>71,976,562.50</b>	<b>1.47</b>	<b>16,574.59</b>	<b>71,976,562.50</b>	<b>72,000,000.00</b>
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	345.31	48,549,157.76	47,921,875.00



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. TREASURY NOTES	07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	345.31	48,560,275.33	47,921,875.00
U.S. TREASURY NOTES	08/31/2025	91282CAJ0	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	53,176.80	47,880,456.91	47,835,940.00

**Security Type Sub-Total**      **1,775,000,000.00**      **1,754,355,468.82**      **1.56**      **3,112,562.18**      **1,760,596,790.90**      **1,769,746,087.50**

**Supra-National Agency Bond / Note**

INTER-AMERICAN DEVELOPMENT BANK NOTE	09/26/2022	4581X0DD7	AAA	Aaa	09/20/18	09/26/18	24,944,000.00	3.06	260,416.67	24,990,915.81	25,389,325.00
INTL BK OF RECON AND DEV NOTE	04/20/2023	459058JV6	AAA	Aaa	04/13/21	04/20/21	74,844,750.00	0.23	26,512.50	74,905,786.64	74,267,100.00
INTER-AMERICAN DEVEL BK NOTES	05/24/2023	4581X0DM7	AAA	Aaa	04/17/20	04/24/20	19,993,200.00	0.51	18,611.11	19,997,116.80	19,884,380.00
INTER-AMERICAN DEVELOPMENT BANK NOTE	10/04/2023	4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	243,750.00	25,176,598.31	25,778,500.00
INTL BK RECON & DEVELOP NOTES	11/24/2023	459058JM6	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	11,631.94	24,967,553.65	24,591,375.00
INTL BANK OF RECON AND DEV SN (FLOATER)	06/17/2024	45906M2B6	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	5,613.88	10,000,000.00	10,065,430.00

**Security Type Sub-Total**      **180,000,000.00**      **180,208,200.00**      **1.02**      **566,536.10**      **180,037,971.21**      **179,976,110.00**

**NOW Account**

BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	08/18/21	08/18/21	4,000,000.00	0.07	0.00	4,000,000.00	4,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	04/12/21	04/12/21	12,000,000.00	0.07	0.00	12,000,000.00	12,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	04/13/21	04/13/21	22,000,000.00	0.07	0.00	22,000,000.00	22,000,000.00
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	NR	NR	06/24/21	06/24/21	29,000,000.00	0.07	0.00	29,000,000.00	29,000,000.00



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>NOW Account</b>											
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7		NR	NR	06/23/21	06/23/21	37,000,000.00	0.07	0.00	37,000,000.00	37,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7		NR	NR	08/02/21	08/02/21	96,000,000.00	0.07	0.00	96,000,000.00	96,000,000.00
<b>Security Type Sub-Total</b>							<b>200,000,000.00</b>	<b>0.07</b>	<b>0.00</b>	<b>200,000,000.00</b>	<b>200,000,000.00</b>
<b>Money Market Mutual Fund</b>											
FIDELITY GOVT MM FUND 2642		31607A703	AAA	AAA	12/11/20	12/11/20	1,000,000.00	0.01	0.00	1,000,000.00	1,000,000.00
FEDERATED GOVT OBLIGATIONS FUND		608919718	AAA	NR	12/23/21	12/23/21	1,000,000.00	0.03	0.00	1,000,000.00	1,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	NR	NR	01/27/22	01/27/22	102,000,000.00	0.03	0.00	102,000,000.00	102,000,000.00
NORTHERN TRUST INST GOVT SELECT 848		665278701	AAA	NR	01/27/22	01/27/22	315,000,000.00	0.03	0.00	315,000,000.00	315,000,000.00
<b>Security Type Sub-Total</b>							<b>419,000,000.00</b>	<b>0.03</b>	<b>0.00</b>	<b>419,000,000.00</b>	<b>419,000,000.00</b>
<b>Joint Powers Authority</b>											
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	AAA	NR	08/26/21	08/26/21	10,000,000.00	0.03	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/15/21	12/15/21	40,000,000.00	0.05	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/08/21	12/08/21	50,000,000.00	0.05	0.00	50,000,000.00	50,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/01/21	12/01/21	57,000,000.00	0.05	0.00	57,000,000.00	57,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/09/21	12/09/21	83,000,000.00	0.05	0.00	83,000,000.00	83,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	11/24/21	11/24/21	84,000,000.00	0.05	0.00	84,000,000.00	84,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/09/21	12/09/21	198,000,000.00	0.05	0.00	198,000,000.00	198,000,000.00
<b>Security Type Sub-Total</b>							<b>522,000,000.00</b>	<b>0.05</b>	<b>0.00</b>	<b>522,000,000.00</b>	<b>522,000,000.00</b>



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federally Insured Cash Account</b>											
STONECASTLE FICA		FICAMF003	NR	NR	08/30/19	08/30/19	25,000,000.00	0.05	0.00	25,000,000.00	25,000,000.00
<b>Security Type Sub-Total</b>							<b>25,000,000.00</b>	<b>0.05</b>	<b>0.00</b>	<b>25,000,000.00</b>	<b>25,000,000.00</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K033 A2	DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	AA+	Aaa	12/01/20	12/04/20	2,978,718.75	0.56	7,140.00	2,898,019.34	2,861,963.94
FHMS KMP1 A2	DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	52,937,850.28	51,444,033.50
FHMS K729 A2	DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	17,566,259.44	17,072,531.36
FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHJ1	AA+	Aaa	12/14/20	12/17/20	27,465,820.31	0.55	62,979.17	26,779,199.61	25,861,062.75
FHMS KJ32 A1	DTD 11/01/2020 0.516% 06/01/2025	3137F7U8	AA+	Aaa	11/19/20	11/30/20	2,091,531.05	0.52	899.36	2,091,533.23	2,031,346.79
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FJX07	AA+	Aaa	10/28/21	11/02/21	3,615,001.17	1.40	10,406.25	3,596,042.76	3,516,876.40
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	AA+	Aaa	04/27/21	04/30/21	26,863,281.25	0.98	56,250.00	26,543,696.79	25,689,187.50
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	64,461,065.97	62,742,275.40
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	1,365,102.98	0.57	758.46	1,363,670.54	1,365,097.55
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	3,185,240.30	0.57	1,769.75	3,181,897.94	3,185,227.62
FHMS KJ33 A1	DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	AA+	Aaa	02/17/21	02/26/21	4,229,145.26	0.44	1,550.74	4,229,171.72	4,150,914.27
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	AA+	Aaa	02/10/21	02/19/21	3,834,705.08	0.57	2,131.04	3,831,205.09	3,834,720.35



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137HILS3	AA+	Aaa	07/20/21	07/29/21	8,536,652.38	0.68	4,844.61	8,536,663.21	8,212,076.59	
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,542,157.64	15,240,238.35	
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,752,201.69	8,479,282.27	
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	AA+	Aaa	12/07/21	12/16/21	2,312,472.81	1.30	2,501.33	2,312,473.05	2,265,383.69	
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,747,035.57	10,718,349.00	
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	20,300,842.48	20,223,225.48	

**Security Type Sub-Total** **260,262,830.69** **279,133,301.85** **1.08** **630,740.08** **275,670,986.35** **268,893,792.81**

### Federal Agency Bond / Note

FANNIE MAE NOTES	DTD 04/12/2019 2.250% 04/12/2022	3135GOV59	AA+	Aaa	04/11/19	04/12/19	74,754,000.00	2.36	510,937.50	74,984,288.32	75,306,075.00
FEDERAL FARM CREDIT BANK NOTES	DTD 05/06/2020 0.250% 05/06/2022	3133ELYR9	AA+	Aaa	04/30/20	05/06/20	99,873,000.00	0.31	59,027.78	99,983,646.58	100,010,800.00
FEDERAL HOME LOAN BANK	DTD 06/01/2012 2.125% 06/10/2022	313379Q69	AA+	Aaa	07/15/19	07/16/19	25,156,500.00	1.90	75,260.42	25,019,045.75	25,161,075.00
FFCB NOTES	DTD 12/16/2019 1.630% 06/15/2022	3133ELDK7	AA+	Aaa	12/04/19	12/16/19	39,997,880.80	1.63	83,311.11	39,999,688.63	40,192,600.00
FREDDIE MAC NOTES	DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	AA+	Aaa	07/21/20	07/23/20	24,943,500.00	0.24	520.83	24,986,569.67	24,969,975.00
FANNIE MAE NOTES	DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	AA+	Aaa	09/05/19	09/06/19	74,739,000.00	1.49	415,364.58	74,948,323.91	75,376,275.00
FEDERAL HOME LOAN BANKS NOTES	DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	AA+	Aaa	08/28/19	08/29/19	10,150,500.00	1.49	78,888.89	10,029,909.67	10,088,600.00





## Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	AA+	Aaa	10/21/20	10/22/20	63,915,520.00	0.19	22,222.22	63,969,638.19	63,780,160.00
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	AA+	Aaa	11/16/20	11/23/20	74,856,750.00	0.22	17,708.33	74,942,111.30	74,692,650.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	AA+	Aaa	01/26/21	02/03/21	9,994,400.00	0.15	6,180.56	9,997,184.66	9,938,270.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	AA+	Aaa	01/26/21	02/03/21	39,977,600.00	0.15	24,722.22	39,988,738.63	39,753,080.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	AA+	Aaa	02/20/20	02/21/20	49,908,000.00	1.44	313,194.44	49,967,901.10	50,302,400.00
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	AA+	Aaa	01/07/19	01/09/19	10,042,680.00	2.64	107,708.33	10,011,280.32	10,212,200.00
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAE08	AA+	Aaa	04/17/20	04/20/20	49,875,000.00	0.46	52,604.17	49,949,429.22	49,679,500.00
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAE6	AA+	Aaa	05/05/20	05/07/20	99,958,000.00	0.39	89,583.33	99,982,400.73	99,287,500.00
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	AA+	Aaa	05/05/21	05/10/21	55,928,320.00	0.19	15,750.00	55,954,537.21	55,419,616.00
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	47,916.67	99,869,429.22	99,073,000.00
FFCB FLOATING NOTES DTD 06/09/2020 0.370% 06/09/2023	3133ELH72	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	24,912.55	45,000,000.00	45,176,265.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAE54	AA+	Aaa	06/24/20	06/26/20	22,932,840.00	0.35	5,590.28	22,968,720.00	22,758,822.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	AA+	Aaa	07/08/20	07/10/20	49,892,500.00	0.32	7,291.67	49,948,557.08	49,447,100.00
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	AA+	Aaa	08/28/19	08/29/19	10,047,100.00	1.48	74,222.22	10,018,208.09	10,081,340.00





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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Federal Agency Bond / Note</b>												
FREDDIE MAC NOTES	DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	AA+	Aaa	08/19/20	08/21/20	44,954,100.00	0.28	49,062.50	44,976,213.93	44,432,910.00	
FEDERAL HOME LOAN BANK NOTES	DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	AA+	Aaa	09/09/21	09/10/21	49,894,000.00	0.23	24,479.17	49,915,288.70	49,268,150.00	
FREDDIE MAC NOTES	DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	31,777.78	31,994,388.50	31,576,736.00	
FREDDIE MAC NOTES	DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	23,333.33	63,864,398.32	62,931,136.00	
FREDDIE MAC NOTES	DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	44,270.83	74,960,399.18	73,844,550.00	
FEDERAL HOME LOAN BANK NOTES	DTD 11/12/2021 0.500% 11/09/2023	3130APU29	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	38,402.78	34,985,693.81	34,611,325.00	
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	22,222.22	49,965,498.63	49,186,650.00	
FREDDIE MAC NOTES	DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	24,541.67	61,962,387.23	60,958,524.00	
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	1,222,222.22	99,850,220.52	102,525,900.00	
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	583,333.33	49,927,996.71	51,276,650.00	
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	36,416.67	25,000,000.00	24,609,175.00	
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	25,145.83	25,000,000.00	24,557,900.00	
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	24,652.78	25,000,000.00	24,552,225.00	
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	35,243.06	24,893,869.23	25,273,225.00	



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	275,520.84	25,762,921.94	25,983,575.00
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	275,520.84	25,754,589.51	25,983,575.00
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	119,618.06	24,976,867.19	25,175,500.00
FFCB NOTES	DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	AA+	Aaa	11/15/21	11/18/21	74,913,750.00	0.91	133,072.92	74,919,652.14	73,964,850.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	10,515,630.00	1.68	36,666.67	10,293,923.15	10,378,070.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/03/19	12/05/19	26,384,500.00	1.60	91,666.67	25,789,202.72	25,945,175.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	91,666.67	25,733,910.08	25,945,175.00
FFCB NOTES	DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	AA+	Aaa	01/06/22	01/11/22	37,914,500.00	1.20	23,750.00	37,916,145.74	37,679,736.00
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	81,250.00	74,859,519.33	75,440,850.00
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	352,083.33	49,976,646.85	50,118,800.00
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	233,546.94	26,323,206.93	26,566,569.12
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	85,937.50	49,933,592.11	48,674,500.00
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVRP3	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	41,319.44	25,000,000.00	24,392,175.00
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	30,555.56	49,930,092.11	48,343,650.00



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>												
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	4,687.50	44,844,456.91	43,291,800.00
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	81,250.00	49,833,095.39	48,034,800.00
FREDDIE MAC (CALLABLE) NOTES	DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	45,300.14	19,900,000.00	19,228,016.80
FEDERAL HOME LOAN BANK NOTES	DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	21,437.50	13,969,729.52	13,441,232.00
FREDDIE MAC NOTES	DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	26,666.67	19,956,104.17	19,197,240.00
FANNIE MAE NOTES	DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	52,500.00	44,878,356.67	43,307,955.00

**Security Type Sub-Total** **2,413,740,000.00** **2,416,480,580.20** **0.88** **6,322,039.52** **2,415,367,975.50** **2,401,405,602.92**

**Corporate Note**

JOHN DEERE CAPITAL CORP	DTD 03/07/2019 2.950% 04/01/2022	24422EUT4	5,000,000.00	A	A2	03/04/19	03/07/19	4,997,600.00	2.97	49,166.67	4,999,873.68	5,021,655.00
TOYOTA MOTOR CREDIT CORP	DTD 04/12/2019 2.650% 04/12/2022	89236TFX8	10,000,000.00	A+	A1	04/09/19	04/12/19	9,993,700.00	2.67	80,236.11	9,999,597.63	10,043,450.00
US BANK NA CINCINNATI FLOAT CORP	NOTE (	90331HPD9	10,000,000.00	AA-	A1	05/13/20	05/15/20	9,933,800.00	2.46	11,744.46	9,990,043.09	10,007,140.00
US BANK NA CINCINNATI FLOAT CORP	NOTE (	90331HPD9	10,000,000.00	AA-	A1	05/14/20	05/18/20	9,932,700.00	2.47	11,744.46	9,989,836.33	10,007,140.00
JOHN DEERE CAPITAL CORP NOTES	DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	5,000,000.00	A	A2	09/10/19	09/12/19	4,993,550.00	2.00	13,000.00	4,999,152.84	5,027,830.00



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For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Corporate Note</b>												
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVG1	24422EVG1	A	A2	06/01/20	06/04/20	4,998,950.00	0.56	1,986.11	4,999,787.52	4,996,685.00	
DTD 06/04/2020 0.550% 07/05/2022												
CHEVRON USA INC CORPORATE NOTES	166756AF3	166756AF3	AA-	Aa2	08/10/20	08/12/20	14,500,000.00	0.33	22,667.13	14,500,000.00	14,464,765.00	
DTD 08/12/2020 0.333% 08/12/2022												
EXXON MOBIL CORPORATION CORPORATE NOTES	30231GBB7	30231GBB7	AA-	Aa2	08/13/19	08/16/19	3,000,000.00	1.90	26,152.50	3,000,000.00	3,020,538.00	
DTD 08/16/2019 1.902% 08/16/2022												
US BANK NA CINCINNATI	90331HPF4	90331HPF4	AA-	A1	12/05/19	12/09/19	11,989,920.00	1.98	14,300.00	11,996,941.12	12,118,908.00	
DTD 12/09/2019 1.950% 01/09/2023												
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAM9	06406RAM9	A	A1	04/23/20	04/27/20	5,072,350.00	1.31	1,027.78	5,024,731.89	5,037,355.00	
DTD 01/28/2020 1.850% 01/27/2023												
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA)	89236TJ55	89236TJ55	A+	A1	12/08/21	12/13/21	10,000,000.00	0.40	2,100.00	10,000,000.00	9,998,970.00	
DTD 12/13/2021 0.400% 06/13/2023												
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVH9	24422EVH9	A	A2	06/01/20	06/04/20	2,997,540.00	0.73	1,516.67	2,998,866.13	2,980,920.00	
DTD 06/04/2020 0.700% 07/05/2023												
CHEVRON USA INC CORPORATE NOTES	166756AJ5	166756AJ5	AA-	Aa2	08/10/20	08/12/20	10,000,000.00	0.43	20,116.67	10,000,000.00	9,891,660.00	
DTD 08/12/2020 0.426% 08/11/2023												
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVJ5	24422EVJ5	A	A2	10/06/20	10/09/20	2,996,520.00	0.44	3,700.00	2,998,044.09	2,959,488.00	
DTD 10/09/2020 0.400% 10/10/2023												
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVX4	24422EVX4	A	A2	01/04/22	01/10/22	2,999,520.00	0.91	1,575.00	2,999,534.47	2,973,015.00	
DTD 01/10/2022 0.900% 01/10/2024												
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406HCS6	06406HCS6	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	124,849.16	7,325,766.66	7,243,148.37	
DTD 02/04/2014 3.650% 02/04/2024												



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Corporate Note</b>											
BANK OF NY MELLON CORP FLT NOTES (CALLAB)	04/26/2021 0.310% 04/26/2024	06406RAT4	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	766.67	15,000,000.00	14,991,435.00
BANK OF NY MELLON CORP NOTES (CALLABLE)	04/26/2021 0.500% 04/26/2024	06406RAS6	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	46,180.56	34,972,151.69	34,224,365.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES	06/10/2021 0.450% 06/07/2024	24422EVQ9	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	20,250.00	29,970,596.98	29,337,600.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	06/18/2021 0.500% 06/18/2024	89236TJH9	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	8,958.33	14,985,863.32	14,622,600.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	06/18/2021 0.310% 06/18/2024	89236TJ15	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	7,388.88	20,000,000.00	19,954,660.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES	09/10/2021 0.625% 09/10/2024	24422EVU0	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	36,718.75	14,991,531.02	14,635,065.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	09/13/2021 0.625% 09/13/2024	89236TJ16	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	95,833.33	39,983,618.61	38,914,680.00
BANK OF NY MELLON CORP (CALLABLE) CORPOR	10/25/2021 0.850% 10/25/2024	06406RAX5	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	113,333.33	49,970,435.68	49,127,950.00
BANK OF NY MELLON CORP FLT NOTES (CALLAB)	10/25/2021 0.250% 10/25/2024	06406RAY3	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	2,402.80	50,000,000.00	49,846,050.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES	01/10/2022 1.250% 01/10/2025	24422EVY2	A	A2	01/04/22	01/10/22	9,995,300.00	1.27	7,291.67	9,995,394.34	9,881,510.00



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Dated Date/Coupon/Maturity											
Security Type Sub-Total											
<b>Commercial Paper</b>											
LIBERTY STREET FDG LLC COMM PAPER DTD 09/24/2021 0.000% 02/01/2022	53127UB17	30,000,000.00	A-1	P-1	09/29/21	09/29/21	29,988,541.67	0.11	0.00	30,000,000.00	29,999,820.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/10/2021 0.000% 02/04/2022	22533UB44	50,000,000.00	A-1	P-1	01/18/22	01/18/22	49,998,347.22	0.07	0.00	49,999,708.33	49,999,500.00
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 02/09/2022	63873KB97	50,000,000.00	A-1	P-1	07/07/21	07/07/21	49,960,819.44	0.13	0.00	49,998,555.56	49,998,700.00
ATLANTIC ASSET SEC LLC COMM PAPER DTD 09/23/2020 0.000% 02/10/2022	04821UBA9	50,000,000.00	A-1	P-1	11/05/21	11/05/21	49,979,791.67	0.15	0.00	49,998,125.00	49,997,950.00
CHARTA LLC COMM PAPER DTD 08/30/2021 0.000% 02/14/2022	16115WBE6	30,000,000.00	A-1	P-1	09/28/21	09/28/21	29,987,258.33	0.11	0.00	29,998,808.33	29,998,170.00
MONT BLANC CAPITAL CORP COMM PAPER DTD 09/07/2021 0.000% 02/28/2022	6117P5BU0	25,000,000.00	A-1	P-1	10/07/21	10/07/21	24,987,000.00	0.13	0.00	24,997,562.50	24,996,475.00
CANADIAN IMPERIAL HLDING COMM PAPER DTD 10/30/2020 0.000% 03/01/2022	13607FC12	50,000,000.00	A-1	P-1	08/26/21	08/27/21	49,966,416.67	0.13	0.00	49,994,944.44	49,991,250.00
THUNDER BAY FUNDING LLC COMM PAPER DTD 08/27/2021 0.000% 03/02/2022	88602UC24	25,000,000.00	A-1+	P-1	09/28/21	10/01/21	24,987,333.33	0.12	0.00	24,997,583.33	24,996,650.00
THUNDER BAY FUNDING LLC COMM PAPER DTD 08/27/2021 0.000% 03/04/2022	88602UC40	50,000,000.00	A-1+	P-1	10/19/21	10/21/21	49,975,805.56	0.13	0.00	49,994,402.78	49,992,650.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 03/07/2022	89233HC77	50,000,000.00	A-1+	P-1	06/24/21	06/24/21	49,943,111.11	0.16	0.00	49,992,444.44	49,992,600.00
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 03/09/2022	63873KC96	50,000,000.00	A-1	P-1	06/23/21	06/24/21	49,942,666.67	0.16	0.00	49,992,000.00	49,992,250.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 04/01/2022	466400D16	50,000,000.00	A-1	P-1	07/07/21	07/08/21	49,936,958.33	0.17	0.00	49,986,069.44	49,979,950.00
CRC FUNDING LLC COMM PAPER DTD 10/19/2021 0.000% 04/06/2022	12619UD65	50,000,000.00	A-1	P-1	11/30/21	11/30/21	49,968,250.00	0.18	0.00	49,984,000.00	49,981,900.00
<b>395,610,610.52      725,007.04      395,691,767.09      391,328,582.37</b>											





## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Commercial Paper</b>												
OLD LINE FUNDING LLC COMM PAPER	05/19/2021 0.000% 04/20/2022	67983UDL4	A-1+	P-1	12/06/21	12/07/21	24,979,527.78	0.22	0.00	24,988,083.33	24,985,275.00	
ATLANTIC ASSET SEC LLC COMM PAPER	09/22/2021 0.000% 04/20/2022	04821UDL3	A-1	P-1	01/24/22	01/26/22	24,983,666.67	0.28	0.00	24,984,833.34	24,984,800.00	
LA FAYETTE ASSET SECURIT COMM PAPER	10/19/2021 0.000% 04/20/2022	50286MDL2	A-1	P-1	12/01/21	12/02/21	29,975,675.00	0.21	0.00	29,986,350.00	29,980,530.00	
ATLANTIC ASSET SEC LLC COMM PAPER	09/22/2021 0.000% 04/20/2022	04821UDL3	A-1	P-1	11/30/21	12/01/21	49,961,111.11	0.20	0.00	49,978,333.33	49,969,600.00	
STARBRD FUNDING CORP COMM PAPER	07/26/2021 0.000% 04/20/2022	85520MDL4	A-1	P-1	12/02/21	12/03/21	49,955,916.67	0.23	0.00	49,975,083.34	49,966,950.00	
ING (US) FUNDING LLC COMM PAPER	08/22/2021 0.000% 04/20/2022	4497WIDL7	A-1	P-1	12/13/21	12/13/21	99,918,222.22	0.23	0.00	99,950,166.67	99,948,000.00	
CREDIT AGRICOLE CIB NY COMM PAPER	08/02/2021 0.000% 04/29/2022	22533UDV2	A-1	P-1	08/27/21	08/27/21	49,955,763.89	0.13	0.00	49,984,291.67	49,976,350.00	
COOPERATIEVE RABOBANK UA COMM PAPER	07/01/2021 0.000% 05/02/2022	21687BE23	A-1	P-1	09/29/21	09/29/21	24,979,097.22	0.14	0.00	24,991,250.00	24,985,425.00	
COOPERATIEVE RABOBANK UA COMM PAPER	07/01/2021 0.000% 05/04/2022	21687BE49	A-1	P-1	09/02/21	09/03/21	49,952,750.00	0.14	0.00	49,982,111.11	49,969,800.00	
STARBRD FUNDING CORP COMM PAPER	07/26/2021 0.000% 05/05/2022	85520ME58	A-1	P-1	12/15/21	12/16/21	24,971,805.56	0.29	0.00	24,981,270.84	24,979,100.00	
CRC FUNDING LLC COMM PAPER	10/19/2021 0.000% 05/05/2022	12619UE56	A-1	P-1	01/25/22	01/26/22	49,958,750.00	0.30	0.00	49,961,250.00	49,954,250.00	
ROYAL BANK OF CANADA NY COMM PAPER	05/26/2021 0.000% 05/18/2022	78015DEJ5	A-1+	P-1	08/25/21	08/26/21	49,941,111.11	0.16	0.00	49,976,444.44	49,962,000.00	
ING (US) FUNDING LLC COMM PAPER	08/22/2021 0.000% 05/19/2022	4497WIEK8	A-1	P-1	12/13/21	12/13/21	74,914,958.33	0.26	0.00	74,942,041.66	74,935,425.00	



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Commercial Paper</b>												
JP MORGAN SECURITIES LLC COMM PAPER	466400ET4	50,000,000.00	A-1	P-1	11/01/21	11/02/21	49,939,916.67	0.21	0.00	49,966,458.34	49,950,300.00	
DTD 03/22/2021 0.000% 05/27/2022												
COOPERATIVE RABOBANK UA COMM PAPER	21687BF63	50,000,000.00	A-1	P-1	10/27/21	10/27/21	49,941,416.67	0.19	0.00	49,967,013.89	49,949,950.00	
DTD 08/26/2020 0.000% 06/06/2022												
JP MORGAN SECURITIES LLC COMM PAPER	46640QF71	25,000,000.00	A-1	P-1	10/01/21	10/01/21	24,974,062.50	0.15	0.00	24,986,875.00	24,971,625.00	
DTD 03/22/2021 0.000% 06/07/2022												
JP MORGAN SECURITIES LLC COMM PAPER	46640QG54	25,000,000.00	A-1	P-1	10/08/21	10/12/21	24,966,750.00	0.18	0.00	24,980,750.00	24,961,725.00	
DTD 03/22/2021 0.000% 07/05/2022												
CHARIOT FUNDING LLC COMM PAPER	15963UG75	25,000,000.00	A-1	P-1	01/05/22	01/06/22	24,959,555.56	0.32	0.00	24,965,333.34	24,954,675.00	
-- 0.000% 07/07/2022												
BNP PARIBAS FORTIS FUNDING SA COMM PAPER	09659KGB0	25,000,000.00	A-1	P-1	10/27/21	10/27/21	24,966,090.28	0.19	0.00	24,978,888.89	24,975,525.00	
DTD 10/27/2021 0.000% 07/11/2022												
NATIXIS NY BRANCH COMM PAPER	63873KGD3	50,000,000.00	A-1	P-1	10/19/21	10/20/21	49,922,416.67	0.21	0.00	49,952,750.00	49,918,150.00	
DTD 12/21/2020 0.000% 07/13/2022												
COOPERATIVE RABOBANK UA COMM PAPER	21687BGE5	25,000,000.00	A-1	P-1	10/27/21	10/27/21	24,962,986.11	0.21	0.00	24,976,795.14	24,960,550.00	
DTD 08/26/2020 0.000% 07/14/2022												
CITIGROUP GLOBAL MARKETS COMM PAPER	17327BGL3	25,000,000.00	A-1	P-1	01/12/22	01/13/22	24,949,083.33	0.39	0.00	24,954,229.16	24,947,850.00	
DTD 07/20/2021 0.000% 07/20/2022												
CHARIOT FUNDING LLC COMM PAPER	15963UGR1	25,000,000.00	A-1	P-1	01/25/22	01/26/22	24,940,000.00	0.48	0.00	24,942,000.00	24,945,825.00	
-- 0.000% 07/25/2022												
CANADIAN IMPERIAL HLDING COMM PAPER	13607FGR1	50,000,000.00	A-1	P-1	10/28/21	10/28/21	49,910,000.00	0.24	0.00	49,942,000.00	49,908,800.00	
DTD 10/30/2020 0.000% 07/25/2022												
ING (US) FUNDING LLC COMM PAPER	4497W1GT7	50,000,000.00	A-1	P-1	01/11/22	01/11/22	49,890,555.56	0.40	0.00	49,902,222.23	49,900,100.00	
DTD 07/27/2021 0.000% 07/27/2022												
CITIGROUP GLOBAL MARKETS COMM PAPER	17327BGV1	50,000,000.00	A-1	P-1	11/03/21	11/04/21	49,899,875.00	0.27	0.00	49,933,250.00	49,887,200.00	
DTD 11/02/2021 0.000% 07/29/2022												





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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	
<b>Commercial Paper</b>												
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 08/01/2022	466400H12	50,000,000.00	A-1	P-1	11/30/21	12/01/21	49,898,750.00	0.30	0.00	49,924,583.33	49,901,850.00	
NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 08/05/2022	63873KH59	50,000,000.00	A-1	P-1	01/05/22	01/05/22	49,885,166.67	0.39	0.00	49,899,791.67	49,896,650.00	
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 08/24/2022	21687BHQ7	50,000,000.00	A-1	P-1	12/02/21	12/03/21	49,879,000.00	0.33	0.00	49,906,500.00	49,882,800.00	
TORONTO DOMINION HDG USA COMM PAPER DTD 10/13/2021 0.000% 08/24/2022	89116FHQ6	50,000,000.00	A-1+	P-1	12/03/21	12/06/21	49,873,125.00	0.35	0.00	49,900,833.33	49,891,000.00	
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 09/01/2022	89233HJ13	50,000,000.00	A-1+	P-1	12/06/21	12/07/21	49,873,444.44	0.34	0.00	49,899,888.89	49,863,150.00	
BANK OF MONTREAL CHICAGO COMM PAPER DTD 09/01/2021 0.000% 09/01/2022	06366HJ16	50,000,000.00	A-1	P-1	12/08/21	12/09/21	49,848,527.78	0.41	0.00	49,879,277.78	49,858,100.00	
ING (US) FUNDING LLC COMM PAPER DTD 09/07/2021 0.000% 09/07/2022	4497WJ172	50,000,000.00	A-1	P-1	01/10/22	01/10/22	49,843,333.33	0.47	0.00	49,857,694.44	49,845,150.00	
CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 10/03/2022	17327BK38	50,000,000.00	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,830,555.56	49,805,600.00	
NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 10/03/2022	63873KK30	50,000,000.00	A-1	P-1	01/06/22	01/06/22	49,812,500.00	0.50	0.00	49,830,555.56	49,819,950.00	
<b>Security Type Sub-Total</b>		<b>2,090,000,000.00</b>					<b>2,087,019,711.13</b>	<b>0.24</b>	<b>0.00</b>	<b>2,087,993,960.43</b>	<b>2,087,511,895.00</b>	
<b>Certificate of Deposit</b>												
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/16/2021 0.200% 02/01/2022	06367CB48	50,000,000.00	A-1	P-1	02/12/21	02/16/21	50,000,000.00	0.20	97,222.22	50,000,000.00	50,000,096.85	
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/15/2021 0.210% 02/01/2022	89114W4E2	50,000,000.00	A-1+	P-1	03/12/21	03/15/21	50,000,000.00	0.21	94,208.33	50,000,000.00	50,000,110.75	



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<b>Certificate of Deposit</b>												
BNP PARIBAS NY BRANCH CERT DEPOS DTD 05/04/2021 0.190% 02/01/2022		05586FHG5	A-1	P-1	05/04/21	05/04/21	100,000,000.00	0.19	144,083.33	100,000,000.00	100,000,166.10	
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 09/02/2021 0.110% 02/02/2022		65558UJFZ0	A-1+	P-1	09/02/21	09/02/21	30,000,000.00	0.11	13,933.33	30,000,000.00	29,999,866.50	
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 07/06/2021 0.130% 02/07/2022		65558UDL3	A-1+	P-1	07/06/21	07/06/21	50,000,000.00	0.13	37,916.67	50,000,000.00	49,999,415.30	
SWEDBANK NY CERT DEPOS DTD 08/24/2021 0.120% 02/23/2022		87019V2W6	A-1	P-1	08/23/21	08/24/21	50,000,000.00	0.12	26,833.33	50,000,000.00	49,997,760.90	
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/15/2021 0.220% 03/01/2022		78012UJ55	A-1+	P-1	03/12/21	03/15/21	50,000,000.00	0.22	98,694.44	50,000,000.00	50,001,193.05	
SWEDBANK NY CERT DEPOS DTD 08/26/2021 0.130% 03/01/2022		87019V2X4	A-1	P-1	08/25/21	08/26/21	50,000,000.00	0.13	28,708.33	50,000,000.00	49,997,579.30	
CANADIAN IMP BK COMM NY CERT DEPOS DTD 07/07/2021 0.150% 03/23/2022		13606CUH5	A-1	P-1	07/07/21	07/07/21	50,000,000.00	0.15	43,541.67	50,000,000.00	49,990,069.55	
BNP PARIBAS NY BRANCH CERT DEPOS DTD 05/10/2021 0.220% 05/02/2022		05586FJL2	A-1	P-1	05/10/21	05/10/21	125,000,000.00	0.22	203,958.33	125,000,000.00	124,851,397.75	
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/08/2021 0.240% 05/19/2022		06417MTX3	A-1	P-1	12/06/21	12/08/21	50,000,000.00	0.24	18,333.33	50,000,000.00	49,932,602.25	
SWEDBANK NY CERT DEPOS DTD 12/03/2021 0.250% 05/27/2022		87019V5A1	A-1	P-1	12/02/21	12/03/21	50,000,000.00	0.25	20,833.33	50,000,000.00	49,929,222.90	
CANADIAN IMP BK COMM NY CERT DEPOS DTD 05/27/2021 0.180% 06/01/2022		13606CTM6	A-1	P-1	05/26/21	05/27/21	50,000,000.00	0.18	62,500.00	50,000,000.00	49,914,345.90	
ROYAL BANK OF CANADA NY CERT DEPOS DTD 05/26/2021 0.180% 06/01/2022		78012UM36	A-1+	P-1	05/26/21	05/26/21	50,000,000.00	0.18	62,750.00	50,000,000.00	49,914,345.35	
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 07/07/2021 0.180% 06/01/2022		06417MQS7	A-1	P-1	07/06/21	07/07/21	50,000,000.00	0.18	52,250.00	50,000,000.00	49,914,369.65	
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 09/09/2021 0.170% 06/01/2022		06417MRG2	A-1	P-1	09/08/21	09/09/21	50,000,000.00	0.17	34,236.11	50,000,000.00	49,912,734.60	



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<b>Certificate of Deposit</b>											
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.150% 06/02/2022		86959RTK6	A-1+	P-1	09/27/21	09/28/21	50,000,000.00	0.15	26,250.00	50,000,000.00	49,908,652.70
BANK OF MONTREAL CHICAGO FLOATING CD DTD 06/29/2021 0.190% 06/29/2022		06367CHL4	A-1	P-1	08/26/21	08/27/21	50,004,256.50	0.18	8,861.14	50,002,058.70	49,997,950.00
ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022		78012UN92	A-1+	P-1	06/22/21	06/23/21	50,000,000.00	0.20	61,944.44	50,000,000.00	49,897,354.70
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/25/2021 0.190% 07/01/2022		65558UDE9	A-1+	P-1	06/24/21	06/25/21	50,000,000.00	0.19	58,319.44	50,000,000.00	49,895,273.95
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.160% 07/01/2022		86959RTL4	A-1+	P-1	09/27/21	09/28/21	50,000,000.00	0.16	28,000.00	50,000,000.00	49,889,087.80
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/24/2021 0.200% 07/01/2022		06417MQM0	A-1	P-1	06/24/21	06/24/21	75,000,000.00	0.20	92,500.00	75,000,000.00	74,846,033.18
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022		06367CGY7	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	123,888.89	100,000,000.00	99,794,709.40
CANADIAN IMP BK COMM NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022		13606CUC6	A-1	P-1	06/22/21	06/23/21	100,000,000.00	0.20	123,888.89	100,000,000.00	99,794,709.40
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 10/13/2021 0.180% 07/08/2022		06417MRZ0	A-1	P-1	10/12/21	10/13/21	50,000,000.00	0.18	27,750.00	50,000,000.00	49,888,338.20
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/13/2021 0.170% 07/25/2022		86959RTR1	A-1+	P-1	10/12/21	10/13/21	50,000,000.00	0.17	26,208.33	50,000,000.00	49,873,946.80
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/08/2021 0.190% 08/01/2022		89114WHJ7	A-1+	P-1	10/07/21	10/08/21	50,000,000.00	0.19	30,611.11	50,000,000.00	49,816,186.00
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/26/2021 0.180% 08/01/2022		86959RSP6	A-1+	P-1	08/25/21	08/26/21	100,000,000.00	0.18	79,500.00	100,000,000.00	99,627,255.10
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 01/12/2022 0.400% 08/10/2022		06367CRL3	A-1	P-1	01/11/22	01/12/22	50,000,000.00	0.40	11,111.11	50,000,000.00	49,862,674.30



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<b>Certificate of Deposit</b>											
TORONTO DOMINION BANK NY CERT DEPOS	10/18/2021 0.260% 10/03/2022	89114WJ30	A-1+	P-1	10/18/21	10/18/21	50,000,000.00	0.26	38,277.78	50,000,000.00	49,776,578.15
SVENSKA HANDELSBANKEN NY CERT DEPOS	10/14/2021 0.240% 11/01/2022	86959RTU4	A-1+	P-1	10/14/21	10/14/21	50,000,000.00	0.24	36,666.67	50,000,000.00	49,660,133.60
<b>Security Type Sub-Total</b>							<b>1,830,004,256.50</b>	<b>0.19</b>	<b>1,813,780.55</b>	<b>1,830,002,058.70</b>	<b>1,826,884,159.98</b>
<b>Bank Note</b>											
US BANK NA CORP NOTE (CALLABLE)	05/23/2019 2.650% 05/23/2022	90331HPC1	AA-	A1	05/21/19	05/23/19	6,992,580.00	2.69	35,038.89	6,999,248.52	7,034,811.00
<b>Security Type Sub-Total</b>							<b>7,000,000.00</b>	<b>2.69</b>	<b>35,038.89</b>	<b>6,999,248.52</b>	<b>7,034,811.00</b>
<b>Asset-Backed Security</b>											
MBALT 2019-B A3	11/20/2019 2.000% 10/17/2022	58769QAC5	AAA	NR	11/13/19	11/20/19	367,257.32	2.01	326.50	367,301.54	367,689.77
MBALT 2020-A A3	01/29/2020 1.840% 12/15/2022	58770FAC6	AAA	Aaa	01/21/20	01/29/20	1,698,041.26	1.84	1,388.80	1,698,197.59	1,701,307.37
HAROT 2019-1 A3	02/27/2019 2.830% 03/20/2023	43814WAC9	AAA	NR	02/19/19	02/27/19	755,999.78	2.83	772.61	756,014.41	759,148.38
HAROT 2019-2 A3	05/29/2019 2.520% 06/21/2023	43815MAC0	NR	Aaa	05/21/19	05/29/19	2,638,155.46	2.52	1,846.78	2,638,220.38	2,652,991.68
JDOT 2019-A A3	03/13/2019 2.910% 07/15/2023	47789JAD8	NR	Aaa	03/05/19	03/13/19	685,258.77	2.91	886.38	685,314.88	687,700.91
TAOT 2019-A A3	02/13/2019 2.910% 07/15/2023	89239AAD5	AAA	Aaa	02/05/19	02/13/19	1,989,326.01	2.91	2,573.33	1,989,569.64	2,001,381.53
TAOT 2019-B A3	05/08/2019 2.570% 08/15/2023	89239JAD6	AAA	Aaa	04/30/19	05/08/19	1,680,803.57	2.57	1,920.16	1,680,975.45	1,689,880.68
HAROT 2019-3 A3	08/27/2019 1.780% 08/15/2023	43815NAC8	AAA	Aaa	08/21/19	08/27/19	2,209,348.59	1.78	1,747.85	2,209,359.84	2,217,291.27



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<b>Asset-Backed Security</b>											
TAOT 2019-C A3	08/14/2019 1.910% 09/15/2023	89238UAD2	AAA	Aaa	08/06/19	08/14/19	2,064,330.23	1.91	1,752.40	2,064,340.45	2,073,488.70
DTD 08/14/2019 1.910% 09/15/2023											
TLOT 2021-A A2	04/21/2021 0.270% 09/20/2023	89238EAB2	AAA	Aaa	04/13/21	04/21/21	4,301,910.42	0.28	354.95	4,302,089.28	4,293,261.19
DTD 04/21/2021 0.270% 09/20/2023											
HAROT 2021-2 A3	05/26/2021 0.490% 11/15/2023	43811JAB3	AAA	Aaa	05/18/21	05/26/21	16,205,302.09	0.49	3,529.19	16,205,343.98	16,173,184.50
DTD 05/26/2021 0.490% 11/15/2023											
BMWLT 2021-2 A2	09/15/2021 0.190% 11/27/2023	09690AAB9	NR	Aaa	09/08/21	09/15/21	10,999,300.40	0.19	348.33	10,999,421.50	10,974,216.00
DTD 09/15/2021 0.190% 11/27/2023											
JDOT 2019-B A3	07/24/2019 2.210% 12/15/2023	477870AC3	NR	Aaa	07/16/19	07/24/19	951,483.98	2.22	934.77	951,600.17	956,520.39
DTD 07/24/2019 2.210% 12/15/2023											
TAOT 2019-D A3	11/13/2019 1.920% 01/16/2024	89233MAD5	AAA	Aaa	11/06/19	11/13/19	2,759,997.83	1.92	2,355.37	2,760,103.81	2,769,097.92
DTD 11/13/2019 1.920% 01/16/2024											
MBALT 2021-B A2	06/29/2021 0.220% 01/16/2024	58769KAC8	AAA	NR	06/22/21	06/29/21	25,719,703.31	0.22	2,515.03	25,720,205.72	25,651,360.33
DTD 06/29/2021 0.220% 01/16/2024											
TAOT 2021-B A3	06/14/2021 0.460% 01/16/2024	89190GAB3	AAA	NR	06/08/21	06/14/21	28,444,710.91	0.46	5,815.47	28,444,839.27	28,404,739.66
DTD 06/14/2021 0.460% 01/16/2024											
HAROT 2019-4 A3	11/26/2019 1.830% 01/18/2024	43813VAC2	AAA	NR	11/19/19	11/26/19	5,558,061.51	1.83	3,673.61	5,558,583.65	5,592,900.10
DTD 11/26/2019 1.830% 01/18/2024											
HART 2019-B A3	11/06/2019 1.940% 02/15/2024	44891JAC2	AAA	NR	10/29/19	11/06/19	1,758,788.00	1.94	1,516.54	1,758,830.46	1,767,280.52
DTD 11/06/2019 1.940% 02/15/2024											
MBART 2019-1 A3	09/25/2019 1.940% 03/15/2024	58769TAD7	AAA	Aaa	09/18/19	09/25/19	3,131,435.74	1.94	2,700.37	3,131,662.85	3,145,174.61
DTD 09/25/2019 1.940% 03/15/2024											
TLOT 2021-A A3	04/21/2021 0.390% 04/22/2024	89238EAC0	AAA	Aaa	04/13/21	04/21/21	4,499,474.85	0.39	536.25	4,499,611.76	4,444,668.00
DTD 04/21/2021 0.390% 04/22/2024											
HAROT 2020-1 A3	02/26/2020 1.610% 04/22/2024	43813RAC1	NR	Aaa	02/19/20	02/26/20	8,055,147.29	1.61	3,603.15	8,055,882.20	8,083,278.95
DTD 02/26/2020 1.610% 04/22/2024											
TAOT 2021-C A2	09/27/2021 0.200% 05/15/2024	89239BAB7	AAA	Aaa	09/21/21	09/27/21	11,499,130.60	0.20	1,022.22	11,499,245.49	11,466,131.35
DTD 09/27/2021 0.200% 05/15/2024											



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Asset-Backed Security</b>											
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	AAA	Aaa	02/04/20	02/12/20	11,810,762.65	1.66	8,714.35	11,811,157.77	11,848,975.59
HART 2021-B A2	DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	AAA	NR	07/20/21	07/28/21	18,998,276.70	0.24	2,026.67	18,998,593.71	18,959,780.80
HAROT 2021-4 A2	DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	NR	Aaa	11/16/21	11/24/21	9,499,751.10	0.39	1,029.17	9,499,769.99	9,473,484.55
BMWLT 2022-1 A2	DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	AAA	NR	01/11/22	01/19/22	7,749,995.35	0.67	1,730.84	7,749,995.42	7,737,878.21
JDOT 2021-B A2	DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	NR	Aaa	07/13/21	07/21/21	25,999,412.40	0.25	2,888.89	25,999,520.29	25,861,687.80
MBART 2021-1 A2	DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	AAA	Aaa	09/15/21	09/22/21	21,197,894.84	0.21	1,978.67	21,198,165.42	21,143,845.44
JOHN DEERE OWNER TRUST	DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	NR	Aaa	03/04/20	03/11/20	4,027,342.26	1.10	1,969.04	4,027,447.51	4,035,346.69
TAOT 2021-D A2	DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	AAA	NR	11/09/21	11/15/21	9,249,928.78	0.31	1,274.44	9,249,934.31	9,198,589.43
CHAIT 2012-A7 A7	DTD 10/09/2012 2.160% 09/15/2024	161571FO2	AAA	NR	09/17/19	09/18/19	10,060,156.25	2.03	9,600.00	10,031,562.24	10,078,215.00
TAOT 2022-A A2	DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	NR	Aaa	01/25/22	01/31/22	4,999,866.00	0.74	102.78	4,999,866.14	4,994,926.83
HART 2021-C A2A	DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	AAA	NR	11/09/21	11/17/21	11,999,301.60	0.36	1,920.00	11,999,351.53	11,955,367.20
MBALT 2021-B A3	DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	AAA	NR	06/22/21	06/29/21	16,498,754.25	0.40	2,933.33	16,498,973.14	16,304,729.10
BMWLT 2021-2 A3	DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	NR	Aaa	09/08/21	09/15/21	7,499,226.00	0.33	412.50	7,499,315.80	7,410,372.00
CHAIT 2020-AI A1	DTD 02/18/2020 1.530% 01/15/2025	161571HP2	AAA	NR	02/10/20	02/18/20	7,998,167.20	1.53	5,440.00	7,998,897.05	8,015,958.40





## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Asset-Backed Security</b>											
BMWLT 2022-1 A3	05/19/2022 1.100% 03/25/2025	05601XAC3	AAA	NR	01/11/22	01/19/22	8,248,766.63	1.10	3,025.00	8,248,780.44	8,222,558.33
<b>HAROT 2021-2 A3</b>	<b>DTD 05/26/2021 0.330% 08/15/2025</b>	<b>43811JAC1</b>	<b>AAA</b>	<b>Aaa</b>	<b>01/31/22</b>	<b>02/02/22</b>	<b>9,878,906.25</b>	<b>0.68</b>	<b>1,498.28</b>	<b>9,878,906.25</b>	<b>9,811,461.00</b>
HAROT 2021-2 A3	DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	05/18/21	05/26/21	18,999,259.00	0.33	2,846.72	18,999,379.62	18,641,775.90
TAOT 2021-B A3	DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	AAA	NR	06/08/21	06/14/21	36,996,015.10	0.26	4,275.56	36,996,586.84	36,231,184.40
TAOT 2021-C A3	DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	AAA	Aaa	09/21/21	09/27/21	11,999,043.60	0.43	2,293.33	11,999,120.92	11,743,272.00
HART 2021-B A3	DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	AAA	NR	07/20/21	07/28/21	16,996,248.10	0.39	2,871.11	16,996,680.30	16,710,682.10
HAROT 2021-4 A3	DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	NR	Aaa	11/16/21	11/24/21	7,748,366.30	0.89	1,894.44	7,748,440.51	7,669,437.98
JDOT 2021-B A3	DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	NR	Aaa	07/13/21	07/21/21	13,498,795.80	0.52	3,120.00	13,498,934.01	13,203,261.90
TAOT 2021-D A3	DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	AAA	NR	11/09/21	11/15/21	6,999,850.90	0.71	2,208.89	6,999,858.11	6,903,146.60
HART 2021-C A3	DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	AAA	NR	11/09/21	11/17/21	5,498,772.40	0.75	1,808.89	5,498,829.29	5,425,018.50
TAOT 2022-A A3	DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	NR	Aaa	01/25/22	01/31/22	4,249,277.50	1.23	145.21	4,249,277.95	4,237,061.81
MBART 2021-1 A3	DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	AAA	Aaa	09/15/21	09/22/21	20,997,253.20	0.46	4,293.33	20,997,463.15	20,555,755.50
<b>Security Type Sub-Total</b>							<b>467,672,358.08</b>	<b>0.62</b>	<b>114,421.50</b>	<b>467,651,522.03</b>	<b>464,246,466.87</b>
<b>Managed Account Sub-Total</b>							<b>10,583,477,067.10</b>	<b>0.65</b>	<b>13,320,125.86</b>	<b>10,586,012,280.73</b>	<b>10,563,027,508.45</b>



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Securities Sub-Total \$10,585,232,112.17 \$10,583,477,067.10 0.65% \$13,320,125.86 \$10,586,012,280.73 \$10,563,027,508.45

Accrued Interest \$13,320,125.86

**Total Investments** \$10,576,347,634.31

Bolded items are forward settling trades.





## Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		100.13	25,031,250.00	208,007.81	34,327.02	0.08	0.26
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	CITIGRP		99.89	99,890,620.00	(148,442.50)	(122,115.91)	0.41	0.39
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	RBC CAP		99.89	99,890,620.00	(156,255.00)	(124,663.10)	0.41	0.39
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		100.67	100,671,880.00	1,925,786.25	861,865.80	0.50	0.53
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		100.92	25,230,470.00	491,212.19	269,958.79	0.74	0.63
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		100.89	50,445,310.00	1,787,106.87	874,259.59	1.32	0.95
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		100.53	25,132,812.50	431,640.62	248,647.83	1.40	1.00
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		100.53	50,265,625.00	2,142,578.12	888,851.04	1.40	1.00
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		102.30	51,148,440.00	513,674.37	937,125.54	1.39	0.99
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		100.53	100,531,250.00	4,496,093.75	1,858,027.14	1.40	1.00
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		100.33	100,328,120.00	4,062,495.00	1,611,369.92	1.49	1.03
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	MORGANST		100.48	100,484,380.00	3,921,880.00	1,709,627.52	1.56	1.06
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		102.81	51,406,250.00	(656,250.00)	387,218.60	2.23	1.25
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		102.81	51,406,250.00	(205,078.13)	567,393.78	2.23	1.25
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		101.72	50,859,375.00	(27,343.75)	410,661.66	2.37	1.27
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		101.72	50,859,375.00	(158,203.13)	333,556.59	2.37	1.27
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		101.72	50,859,375.00	(76,171.88)	375,091.91	2.37	1.27



## Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	912828628	50,000,000.00	MORGANST		101.13	50,562,500.00	388,671.87	470,461.04	2.37	1.28
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		102.06	51,031,250.00	(443,359.38)	265,797.50	2.45	1.28
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		99.97	49,984,375.00	(861,328.13)	(793,160.62)	2.95	1.39
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		101.77	50,882,810.00	306,638.12	543,345.68	2.94	1.40
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		102.20	51,101,560.00	(7,815.00)	430,788.13	3.18	1.44
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		96.13	48,062,500.00	(605,468.75)	(677,049.87)	3.32	1.45
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		96.00	48,000,000.00	(605,468.75)	(678,697.56)	3.40	1.46
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		96.00	48,000,000.00	(166,015.63)	(176,269.54)	3.40	1.46
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		96.00	72,000,000.00	(58,593.75)	(70,359.38)	3.40	1.46
<b>US TREASURY NOTES</b>	<b>DTD 06/30/2020 0.250%</b>	<b>912828ZW3</b>	<b>75,000,000.00</b>	<b>MIZUHO</b>		<b>96.00</b>	<b>72,000,000.00</b>	<b>23,437.50</b>	<b>23,437.50</b>	<b>3.40</b>	<b>1.46</b>
<b>06/30/2025</b>											
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		95.84	47,921,875.00	(548,828.13)	(627,282.76)	3.49	1.47
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		95.84	47,921,875.00	(560,546.88)	(638,400.33)	3.49	1.47
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	DAIWA		95.67	47,835,940.00	(23,435.00)	(44,516.91)	3.56	1.50
<b>Security Type Sub-Total</b>			<b>1,775,000,000.00</b>				<b>1,769,746,087.50</b>	<b>15,390,618.68</b>	<b>9,149,296.60</b>	<b>2.04</b>	<b>1.09</b>

### Supra-National Agency Bond / Note

INTER-AMERICAN DEVELOPMENT BANK	NOTE	4581X0DD7	25,000,000.00	JPMCHASE		101.56	25,389,325.00	445,325.00	398,409.19	0.65	0.62
DTD 09/26/2018 3.000%	09/26/2022										



## Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Supra-National Agency Bond / Note</b>											
INTL BK OF RECON AND DEV NOTE	459058JM6	75,000,000.00	WELLS_F			99.02	74,267,100.00	(577,650.00)	(638,686.64)	1.22	0.93
DTD 04/20/2021 0.126% 04/20/2023											
INTER-AMERICAN DEVEL BK NOTES	4581X0DM7	20,000,000.00	RBC CAP			99.42	19,884,380.00	(108,820.00)	(112,736.80)	1.31	0.94
DTD 04/24/2020 0.500% 05/24/2023											
INTER-AMERICAN DEVELOPMENT BANK	4581X0CC0	25,000,000.00	BMO			103.11	25,778,500.00	298,500.00	601,901.69	1.64	1.12
NOTE											
INTL BK RECON & DEVELOP NOTES	459058JM6	25,000,000.00	TD			98.37	24,591,375.00	(354,875.00)	(376,178.65)	1.81	1.16
DTD 11/24/2020 0.250% 11/24/2023											
INTL BANK OF RECON AND DEV SN (FLOATER)	45906M2B6	10,000,000.00	BMO			100.65	10,065,430.00	65,430.00	65,430.00	0.00	0.43
DTD 06/16/2020 0.440% 06/17/2024											
<b>Security Type Sub-Total</b>			<b>180,000,000.00</b>				<b>179,976,110.00</b>	<b>(232,090.00)</b>	<b>(61,861.21)</b>	<b>1.22</b>	<b>0.92</b>

**NOW Account**

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

**Money Market Mutual Fund**

FIDELITY GOVT MM FUND 2642	31607A703	1,000,000.00				1.00	1,000,000.00	0.00	0.00	0.00	0.01
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00				1.00	1,000,000.00	0.00	0.00	0.00	0.03
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	102,000,000.00				1.00	102,000,000.00	0.00	0.00	0.00	0.03
NORTHERN TRUST INST GOVT SELECT 848	665278701	315,000,000.00				1.00	315,000,000.00	0.00	0.00	0.00	0.03
<b>Security Type Sub-Total</b>			<b>419,000,000.00</b>				<b>419,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.03</b>

**Joint Powers Authority**



## Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Joint Powers Authority</b>											
INVESTMENT TRUST OF CALIFORNIA	CALTRUST3		10,000,000.00	DIRECT		1.00	10,000,000.00	0.00	0.00	0.00	0.03
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		50,000,000.00	DIRECT		1.00	50,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		57,000,000.00	DIRECT		1.00	57,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		83,000,000.00	DIRECT		1.00	83,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		84,000,000.00	DIRECT		1.00	84,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025		198,000,000.00	DIRECT		1.00	198,000,000.00	0.00	0.00	0.00	0.05
<b>Security Type Sub-Total</b>			<b>522,000,000.00</b>				<b>522,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.05</b>

### Federally Insured Cash Account

STONECASTLE FICA	FICAMF003		25,000,000.00			1.00	25,000,000.00	0.00	0.00	0.00	0.05
<b>Security Type Sub-Total</b>			<b>25,000,000.00</b>				<b>25,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.05</b>

### Federal Agency Commercial Mortgage-Backed Security

FHMS K033 A2	3137B4WB8		2,800,000.00	CANTFIT		102.21	2,861,963.94	(116,754.81)	(36,055.40)	1.39	1.48
DTD 10/01/2013 3.060% 07/01/2023											
FHMS KMP1 A2	3137FATE8		50,000,000.00	JPMCHAS		102.89	51,444,033.50	(2,579,404.00)	(1,493,816.78)	2.41	1.80
DTD 09/01/2017 2.982% 08/01/2024											
FHMS K729 A2	3137FCM43		16,500,000.00	CANTFIT		103.47	17,072,531.36	(896,999.89)	(493,728.08)	2.56	1.80
DTD 12/01/2017 3.136% 10/01/2024											
FHMS K045 A2	3137BHXJ1		25,000,000.00	MS		103.44	25,861,062.75	(1,604,757.56)	(918,136.86)	2.79	1.81
DTD 05/01/2015 3.023% 01/01/2025											
FHMS KJ32 A1	3137F72U8		2,091,539.43	JPM		97.12	2,031,346.79	(60,184.26)	(60,186.44)	2.54	1.40
DTD 11/01/2020 0.516% 06/01/2025											
FHMS K733 A2	3137FXQ07		3,330,000.00	MORGANS		105.61	3,516,876.40	(98,124.77)	(79,166.36)	3.29	2.09
DTD 11/09/2018 3.750% 08/01/2025											



## Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	INCAPIT		102.76	25,689,187.50	(1,174,093.75)	(854,509.29)	3.49	1.92
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	JPMCHAS		104.57	62,742,275.40	(2,488,974.60)	(1,718,790.57)	3.43	2.38
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,358,441.19	PIPER J		100.49	1,365,097.55	(5.43)	1,427.01	3.70	0.54
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,169,696.11	WELLS_F		100.49	3,185,227.62	(12.68)	3,329.68	3.70	0.54
FHMS KJ33 A1	DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	4,229,280.60	JPMCHAS		98.15	4,150,914.27	(78,230.99)	(78,257.45)	1.98	0.93
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,816,781.48	JPMCHAS		100.47	3,834,720.35	15.27	3,515.26	3.87	0.55
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137HILS3	8,536,754.82	JPMCHAS		96.20	8,212,076.59	(324,575.79)	(324,586.62)	3.26	1.59
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	MORGANS		101.60	15,240,238.35	(318,746.03)	(301,919.29)	4.03	1.90
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	CANTFIT		102.78	8,479,282.27	(336,616.17)	(272,919.42)	4.41	1.90
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	2,312,482.06	MORGANS		97.96	2,265,383.69	(47,089.12)	(47,089.36)	3.69	1.74
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	10,000,000.00	MORGANS		107.18	10,718,349.00	(31,651.00)	(28,686.57)	4.47	1.86
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	18,867,855.00	TOR DOM		107.18	20,223,225.48	(83,303.46)	(77,617.00)	4.47	1.86
<b>Security Type Sub-Total</b>			<b>260,262,830.69</b>				<b>268,893,792.81</b>	<b>(10,239,509.04)</b>	<b>(6,777,193.54)</b>	<b>3.27</b>	<b>1.90</b>
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES	DTD 04/12/2019 2.250% 04/12/2022	3135GOV59	75,000,000.00	BARCLAYS		100.41	75,306,075.00	552,075.00	321,786.68	0.20	0.21
FEDERAL FARM CREDIT BANK NOTES	DTD 05/06/2020 0.250% 05/06/2022	3133ELYR9	100,000,000.00	JPMCHAS		100.01	100,010,800.00	137,800.00	27,153.42	0.27	0.21
FEDERAL HOME LOAN BANK	DTD 06/01/2012 2.125% 06/10/2022	313379Q69	25,000,000.00	WELLSFAR		100.64	25,161,075.00	4,575.00	142,029.25	0.36	0.34



## Managed Account Fair Market Value & Analytics

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<b>Federal Agency Bond / Note</b>											
FFCB NOTES		3133ELDK7	40,000,000.00	INCAPITA		100.48	40,192,600.00	194,719.20	192,911.37	0.37	0.34
DTD 12/16/2019 1.630% 06/15/2022											
FREDDIE MAC NOTES		3137EAET2	25,000,000.00	WELLS_F		99.88	24,969,975.00	26,475.00	(16,594.67)	0.49	0.37
DTD 07/23/2020 0.125% 07/25/2022											
FANNIE MAE NOTES		3135GOW33	75,000,000.00	BARCLAYS		100.50	75,376,275.00	637,275.00	427,951.09	0.60	0.54
DTD 09/06/2019 1.375% 09/06/2022											
FEDERAL HOME LOAN BANKS NOTES		313380GJ0	10,000,000.00	WELLSFAR		100.89	10,088,600.00	(61,900.00)	58,690.33	0.60	0.54
DTD 08/13/2012 2.000% 09/09/2022											
FEDERAL HOME LOAN BANK NOTES		3130AKDH6	64,000,000.00	CITIGRP		99.66	63,780,160.00	(135,360.00)	(189,478.19)	0.73	0.60
DTD 10/22/2020 0.125% 10/21/2022											
FFCB NOTES		3133EMGX4	75,000,000.00	BARCLAY		99.59	74,692,650.00	(164,100.00)	(249,461.30)	0.81	0.63
DTD 11/23/2020 0.125% 11/23/2022											
FEDERAL FARM CREDIT BANK NOTES		3133EMPH9	10,000,000.00	CASTLE		99.38	9,938,270.00	(56,130.00)	(58,914.66)	1.01	0.74
DTD 02/03/2021 0.125% 02/03/2023											
FEDERAL FARM CREDIT BANK NOTES		3133EMPH9	40,000,000.00	TOR DOM		99.38	39,753,080.00	(224,520.00)	(235,658.63)	1.01	0.74
DTD 02/03/2021 0.125% 02/03/2023											
FEDERAL HOME LOAN BANKS NOTES		3130AJ7E3	50,000,000.00	WELLSFAR		100.60	50,302,400.00	394,400.00	334,498.90	1.04	0.79
DTD 02/21/2020 1.375% 02/17/2023											
FEDERAL HOME LOAN BANKS NOTES		3130ADRG9	10,000,000.00	TOR DOM		102.12	10,212,200.00	169,520.00	200,919.68	1.09	0.83
DTD 03/01/2018 2.750% 03/10/2023											
FREDDIE MAC NOTES		3137EAEQ8	50,000,000.00	CITIGRP		99.36	49,679,500.00	(195,500.00)	(269,929.22)	1.22	0.90
DTD 04/20/2020 0.375% 04/20/2023											
FREDDIE MAC NOTES		3137EAER6	100,000,000.00	WELLS_F		99.29	99,287,500.00	(670,500.00)	(694,900.73)	1.26	0.94
DTD 05/07/2020 0.375% 05/05/2023											
FFCB NOTES		3133EMYX4	56,000,000.00	BARCLAY		98.96	55,419,616.00	(508,704.00)	(534,921.21)	1.28	0.94
DTD 05/10/2021 0.125% 05/10/2023											
FANNIE MAE NOTES		3135G04Q3	100,000,000.00	CITIGRP		99.07	99,073,000.00	(626,000.00)	(796,429.22)	1.31	0.96
DTD 05/22/2020 0.250% 05/22/2023											
FFCB FLOATING NOTES		3133ELH72	45,000,000.00	LOOP CA		100.39	45,176,265.00	176,265.00	176,265.00	0.00	0.37
DTD 06/09/2020 0.370% 06/09/2023											
FREDDIE MAC NOTES		3137EAESA	23,000,000.00	TOR DOM		98.95	22,758,822.00	(174,018.00)	(209,898.00)	1.40	1.00
DTD 06/26/2020 0.250% 06/26/2023											
FANNIE MAE NOTES		3135G05G4	50,000,000.00	CITIGRP		98.89	49,447,100.00	(445,400.00)	(501,457.08)	1.44	1.02
DTD 07/10/2020 0.250% 07/10/2023											





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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Bond / Note</b>											
FEDERAL FARM CREDIT BANKS NOTES	3133EKZK5	10,000,000.00	WELLSFAR			100.81	10,081,340.00	34,240.00	63,131.91	1.52	1.07
DTD 08/14/2019 1.600% 08/14/2023											
FREDDIE MAC NOTES	3137EAEV7	45,000,000.00	CITIGRP			98.74	44,432,910.00	(521,190.00)	(543,303.93)	1.56	1.06
DTD 08/21/2020 0.250% 08/24/2023											
FEDERAL HOME LOAN BANK NOTES	3130ANYM6	50,000,000.00	WELLS_F			98.54	49,268,150.00	(625,850.00)	(647,138.70)	1.58	1.06
DTD 09/10/2021 0.125% 08/28/2023											
FREDDIE MAC NOTES	3137EAEW5	32,000,000.00	WELLS_F			98.68	31,576,736.00	(412,704.00)	(417,652.50)	1.60	1.08
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES	3137EAEY1	64,000,000.00	WELLS_F			98.33	62,931,136.00	(830,144.00)	(933,262.32)	1.71	1.11
DTD 10/16/2020 0.125% 10/16/2023											
FREDDIE MAC NOTES	3137EAEZ8	75,000,000.00	CITIGRP			98.46	73,844,550.00	(1,087,950.00)	(1,115,849.18)	1.76	1.13
DTD 11/05/2020 0.250% 11/06/2023											
FEDERAL HOME LOAN BANK NOTES	3130APU29	35,000,000.00	MORGANS			98.89	34,611,325.00	(372,575.00)	(374,368.81)	1.77	1.13
DTD 11/12/2021 0.500% 11/09/2023											
FANNIE MAE NOTES	3135G06H1	50,000,000.00	JPMCHAS			98.37	49,186,650.00	(756,350.00)	(778,848.63)	1.82	1.15
DTD 11/25/2020 0.250% 11/27/2023											
FREDDIE MAC NOTES	3137EAF2	62,000,000.00	CITIGRP			98.32	60,958,524.00	(980,096.00)	(1,003,863.23)	1.84	1.17
DTD 12/04/2020 0.250% 12/04/2023											
FANNIE MAE NOTES	3135G0V34	100,000,000.00	JPM_CHAS			102.53	102,525,900.00	2,897,900.00	2,675,679.48	1.95	1.23
DTD 02/08/2019 2.500% 02/05/2024											
FHLB BONDS	3130AFW94	50,000,000.00	BARCLAYS			102.55	51,276,650.00	1,453,650.00	1,348,653.29	1.98	1.23
DTD 02/15/2019 2.500% 02/13/2024											
FHLMC (CALLABLE) NOTES	3134GVPP7	25,000,000.00	CANTFIT		04/29/22	98.44	24,609,175.00	(390,825.00)	(390,825.00)	0.25	1.28
DTD 04/29/2020 0.570% 04/29/2024											
FHLMC (CALLABLE) NOTES	3134GVUY2	25,000,000.00	WELLS_F		05/20/22	98.23	24,557,900.00	(442,100.00)	(442,100.00)	0.31	1.29
DTD 05/20/2020 0.510% 05/20/2024											
FHLMC (CALLABLE) NOTES	3134GVXC7	25,000,000.00	INCAPIT		05/20/22	98.21	24,552,225.00	(447,775.00)	(447,775.00)	0.31	1.29
DTD 05/20/2020 0.500% 05/20/2024											
FANNIE MAE NOTES	3135G0V75	25,000,000.00	CITI			101.09	25,273,225.00	492,225.00	379,355.77	2.38	1.29
DTD 07/08/2019 1.750% 07/02/2024											
FEDERAL HOME LOAN BANK NOTES	3130A2UW4	25,000,000.00	WELLSFAR			103.93	25,983,575.00	(467,175.00)	220,653.06	2.52	1.34
DTD 08/15/2014 2.875% 09/13/2024											
FEDERAL HOME LOAN BANK NOTES	3130A2UW4	25,000,000.00	MORGANST			103.93	25,983,575.00	(449,750.00)	228,985.49	2.52	1.34
DTD 08/15/2014 2.875% 09/13/2024											





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<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		100.70	25,175,500.00	218,250.00	198,632.81	2.65	1.36
FFCB NOTES	DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	WELLS_F		98.62	73,964,850.00	(948,900.00)	(954,802.14)	2.77	1.38
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		103.78	10,378,070.00	(137,560.00)	84,146.85	2.77	1.40
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		103.78	25,945,175.00	(439,325.00)	155,972.28	2.77	1.40
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		103.78	25,945,175.00	(342,325.00)	211,264.92	2.77	1.40
FFCB NOTES	DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	JPMCHAS		99.16	37,679,736.00	(234,764.00)	(236,409.74)	2.89	1.42
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		100.59	75,440,850.00	680,100.00	581,330.67	2.88	1.42
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	50,000,000.00	WELLSFAR		100.24	50,118,800.00	157,300.00	142,153.15	2.96	1.42
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		102.81	26,566,569.12	(91,525.28)	243,362.19	3.00	1.45
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		97.35	48,674,500.00	(1,222,500.00)	(1,259,092.11)	3.19	1.47
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J	05/06/22	97.57	24,392,175.00	(607,825.00)	(607,825.00)	0.27	1.46
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		96.69	48,343,650.00	(1,552,850.00)	(1,586,442.11)	3.35	1.51
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		96.20	43,291,800.00	(1,484,100.00)	(1,552,656.91)	3.45	1.50
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		96.07	48,034,800.00	(1,731,200.00)	(1,798,295.39)	3.54	1.51
FREDDIE MAC (CALLABLE) NOTES	DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		96.62	19,228,016.80	(671,983.20)	(671,983.20)	3.55	1.52
FEDERAL HOME LOAN BANK NOTES	DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		96.01	13,441,232.00	(516,768.00)	(528,497.52)	3.57	1.52
FREDDIE MAC NOTES	DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		95.99	19,197,240.00	(742,560.00)	(758,864.17)	3.62	1.51



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FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		96.24	43,307,955.00	(1,530,945.00)	(1,570,401.67)	3.73	1.53
<b>Security Type Sub-Total</b>		<b>2,413,740,000.00</b>				<b>2,401,405,602.92</b>	<b>(15,074,977.28)</b>	<b>(13,962,372.58)</b>	<b>1.69</b>	<b>1.03</b>
<b>Corporate Note</b>										
JOHN DEERE CAPITAL CORP DTD 03/07/2019 2.950% 04/01/2022	24422EUT4	5,000,000.00	BK AMER		100.43	5,021,655.00	24,055.00	21,781.32	0.17	0.39
TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022	89236TFX8	10,000,000.00	CITIGRP		100.43	10,043,450.00	49,750.00	43,852.37	0.20	0.47
US BANK NA CINCINNATI FLOAT CORP NOTE (	90331HPD9	10,000,000.00	JPMCHAS	04/22/22	100.07	10,007,140.00	73,340.00	17,096.91	0.06	0.60
US BANK NA CINCINNATI FLOAT CORP NOTE (	90331HPD9	10,000,000.00	JPMCHAS	04/22/22	100.07	10,007,140.00	74,440.00	17,303.67	0.06	0.60
JOHN DEERE CAPITAL CORP NOTES DTD 05/23/2019 0.604% 05/23/2022	24422EVA4	5,000,000.00	CITI		100.56	5,027,830.00	34,280.00	28,677.16	0.37	0.44
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVG1	5,000,000.00	BARCLAY		99.93	4,996,685.00	(2,265.00)	(3,102.52)	0.43	0.70
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022	166756AF3	14,500,000.00	CITIGRP		99.76	14,464,765.00	(35,235.00)	(35,235.00)	0.53	0.79
EXXON MOBIL CORPORATION CORPORATE NOTES	30231GBB7	3,000,000.00	MORGANST		100.68	3,020,538.00	20,538.00	20,538.00	0.54	0.64
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	BARCLAYS	12/09/22	100.99	12,118,908.00	128,988.00	121,966.88	0.85	0.89
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAM9	5,000,000.00	DIRECT	01/02/23	100.75	5,037,355.00	(34,995.00)	12,623.11	0.92	1.09
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA	89236TJ55	10,000,000.00	JPMCHAS		99.99	9,998,970.00	(1,030.00)	(1,030.00)	0.00	0.40
DTD 12/13/2021 0.400% 06/13/2023										



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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Corporate Note</b>										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVH9	3,000,000.00	BARCLAY		99.36	2,980,920.00	(16,620.00)	(17,946.13)	1.43	1.15
DTD 06/04/2020 0.700% 07/05/2023										
CHEVRON USA INC CORPORATE NOTES	166756AJ5	10,000,000.00	BARCLAY		98.92	9,891,660.00	(108,340.00)	(108,340.00)	1.52	1.14
DTD 08/12/2020 0.426% 08/11/2023										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVJ5	3,000,000.00	MITSU		98.65	2,959,488.00	(37,032.00)	(38,556.09)	1.69	1.21
DTD 10/09/2020 0.400% 10/10/2023										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVX4	3,000,000.00	RBC		99.10	2,973,015.00	(26,505.00)	(26,519.47)	1.93	1.37
DTD 01/10/2022 0.900% 01/10/2024										
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406HCS6	6,957,000.00	JPMCHAS	01/05/24	104.11	7,243,148.37	(119,862.15)	(82,618.29)	1.85	1.56
DTD 02/04/2014 3.650% 02/04/2024										
BANK ON NY MELLON CORP FLT NOTES (CALLAB	06406RAT4	15,000,000.00	JPM	03/26/24	99.94	14,991,435.00	(8,565.00)	(8,565.00)	0.00	0.30
DTD 04/26/2021 0.310% 04/26/2024										
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAS6	35,000,000.00	JPM	03/26/24	97.78	34,224,365.00	(738,185.00)	(747,786.69)	2.14	1.51
DTD 04/26/2021 0.500% 04/26/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVQ9	30,000,000.00	LOOP		97.79	29,337,600.00	(624,900.00)	(632,996.98)	2.34	1.41
DTD 06/10/2021 0.450% 06/07/2024										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TJH9	15,000,000.00	CITIGRP		97.48	14,622,600.00	(359,550.00)	(363,263.32)	2.37	1.58
DTD 06/18/2021 0.500% 06/18/2024										
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	89236TJ5	20,000,000.00	CITIGRP		99.77	19,954,660.00	(45,340.00)	(45,340.00)	0.00	0.30
DTD 06/18/2021 0.310% 06/18/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVU0	15,000,000.00	CITIGRP		97.57	14,635,065.00	(355,185.00)	(356,466.02)	2.59	1.58
DTD 09/10/2021 0.625% 09/10/2024										



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<b>Corporate Note</b>											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJN6	40,000,000.00	JPMCHAS		97.29	38,914,680.00	(1,066,520.00)	(1,068,938.61)	2.60	1.69
DTD 09/13/2021 0.625% 09/13/2024											
BANK OF NY MELLON CORP (CALLABLE) CORP		06406RAX5	50,000,000.00	JPMCHAS	09/25/24	98.26	49,127,950.00	(839,550.00)	(842,485.68)	2.62	1.50
DTD 10/25/2021 0.850% 10/25/2024											
BANK OF NY MELLON CORP FLT NOTES (CALLAB)		06406RAY3	50,000,000.00	JPMCHAS		99.69	49,846,050.00	(153,950.00)	(153,950.00)	0.00	0.24
DTD 10/25/2021 0.250% 10/25/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVY2	10,000,000.00	RBC		98.82	9,881,510.00	(113,790.00)	(113,884.34)	2.90	1.66
DTD 01/10/2022 1.250% 01/10/2025											
<b>Security Type Sub-Total</b>			<b>395,457,000.00</b>				<b>391,328,582.37</b>	<b>(4,282,028.15)</b>	<b>(4,363,184.72)</b>	<b>1.40</b>	<b>1.05</b>

### Commercial Paper

LIBERTY STREET FDG LLC COMM PAPER		53127UB17	30,000,000.00	CITIGRP		100.00	29,999,820.00	11,278.33	(180.00)	0.00	0.22
DTD 09/24/2021 0.000% 02/01/2022											
CREDIT AGRICOLE CIB NY COMM PAPER		22533UB44	50,000,000.00	CREDITA		100.00	49,999,500.00	1,152.78	(208.33)	0.01	0.09
DTD 08/10/2021 0.000% 02/04/2022											
NATIXIS NY BRANCH COMM PAPER		63873KB97	50,000,000.00	NATIXIS		100.00	49,998,700.00	37,880.56	144.44	0.03	0.10
DTD 12/21/2020 0.000% 02/09/2022											
ATLANTIC ASSET SEC LLC COMM PAPER		04821UBA9	50,000,000.00	CREDITA		100.00	49,997,950.00	18,158.33	(175.00)	0.03	0.15
DTD 09/23/2020 0.000% 02/10/2022											
CHARTA LLC COMM PAPER		16115WBE6	30,000,000.00	CITIGRP		99.99	29,998,170.00	10,911.67	(638.33)	0.04	0.16
DTD 08/30/2021 0.000% 02/14/2022											
MONT BLANC CAPITAL CORP COMM PAPER		6117P5BU0	25,000,000.00	CITIGRP		99.99	24,996,475.00	9,475.00	(1,087.50)	0.08	0.18
DTD 09/07/2021 0.000% 02/28/2022											
CANADIAN IMPERIAL HLDING COMM PAPER		13607FC12	50,000,000.00	CIBC		99.98	49,991,250.00	24,833.33	(3,694.44)	0.08	0.22
DTD 10/30/2020 0.000% 03/01/2022											
THUNDER BAY FUNDING LLC COMM PAPER		88602UC24	25,000,000.00	CITIGRP		99.99	24,996,650.00	9,316.67	(933.33)	0.08	0.16
DTD 08/27/2021 0.000% 03/02/2022											



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<b>Commercial Paper</b>											
THUNDER BAY FUNDING LLC COMM PAPER	88602UC40	50,000,000.00	CHASE			99.99	49,992,650.00	16,844.44	(1,752.78)	0.09	0.17
DTD 08/27/2021 0.000% 03/04/2022											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HC77	50,000,000.00	TOYOTA			99.99	49,992,600.00	49,488.89	155.56	0.10	0.15
DTD 09/01/2020 0.000% 03/07/2022											
NATIXIS NY BRANCH COMM PAPER	63873KC96	50,000,000.00	NATIXIS			99.98	49,992,250.00	49,583.33	250.00	0.10	0.15
DTD 12/21/2020 0.000% 03/09/2022											
JP MORGAN SECURITIES LLC COMM PAPER	466400D16	50,000,000.00	CHASE			99.96	49,979,950.00	42,991.67	(6,119.44)	0.17	0.24
DTD 03/22/2021 0.000% 04/01/2022											
CRC FUNDING LLC COMM PAPER	12619UD65	50,000,000.00	CHASE			99.96	49,981,900.00	13,650.00	(2,100.00)	0.18	0.20
DTD 10/19/2021 0.000% 04/06/2022											
OLD LINE FUNDING LLC COMM PAPER	67983UDL4	25,000,000.00	CHASE			99.94	24,985,275.00	5,747.22	(2,808.33)	0.22	0.27
DTD 05/19/2021 0.000% 04/20/2022											
ATLANTIC ASSET SEC LLC COMM PAPER	04821UDL3	25,000,000.00	CHASE			99.94	24,984,800.00	1,133.33	(33.34)	0.22	0.28
DTD 09/22/2021 0.000% 04/20/2022											
LA FAYETTE ASSET SECURIT COMM PAPER	50286MDL2	30,000,000.00	GREAT P			99.94	29,980,530.00	4,855.00	(5,820.00)	0.22	0.30
DTD 10/19/2021 0.000% 04/20/2022											
ATLANTIC ASSET SEC LLC COMM PAPER	04821UDL3	50,000,000.00	CHASE			99.94	49,969,600.00	8,488.89	(8,733.33)	0.22	0.28
DTD 09/22/2021 0.000% 04/20/2022											
STARBIRD FUNDING CORP COMM PAPER	85520MDL4	50,000,000.00	GREAT P			99.93	49,966,950.00	11,033.33	(8,133.34)	0.22	0.30
DTD 07/26/2021 0.000% 04/20/2022											
ING (US) FUNDING LLC COMM PAPER	4497WIDL7	100,000,000.00	BARCLAY			99.95	99,948,000.00	29,777.78	(2,166.67)	0.22	0.24
DTD 08/22/2021 0.000% 04/20/2022											
CREDIT AGRICOLE CIB NY COMM PAPER	22533UDV2	50,000,000.00	CREDITA			99.95	49,976,350.00	20,586.11	(7,941.67)	0.24	0.19
DTD 08/02/2021 0.000% 04/29/2022											
COOPERATIVE RABOBANK UA COMM PAPER	21687BE23	25,000,000.00	RABOBAN			99.94	24,985,425.00	6,327.78	(5,825.00)	0.25	0.23
DTD 07/01/2021 0.000% 05/02/2022											
COOPERATIVE RABOBANK UA COMM PAPER	21687BE49	50,000,000.00	RABOBAN			99.94	49,969,800.00	17,050.00	(12,311.11)	0.26	0.23
DTD 07/01/2021 0.000% 05/04/2022											
STARBIRD FUNDING CORP COMM PAPER	85520ME58	25,000,000.00	CITI			99.92	24,979,100.00	7,294.44	(2,170.84)	0.26	0.32
DTD 07/26/2021 0.000% 05/05/2022											



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<b>Commercial Paper</b>											
CRC FUNDING LLC COMM PAPER	12619UE56	50,000,000.00	BOFA			99.91	49,954,250.00	(4,500.00)	(7,000.00)	0.26	0.35
DTD 10/19/2021 0.000% 05/05/2022											
ROYAL BANK OF CANADA NY COMM PAPER	78015DEJ5	50,000,000.00	RBC			99.92	49,962,000.00	20,888.89	(14,444.44)	0.30	0.26
DTD 05/26/2021 0.000% 05/18/2022											
ING (US) FUNDING LLC COMM PAPER	4497W1EK8	75,000,000.00	BARCLAY			99.91	74,935,425.00	20,466.67	(6,616.66)	0.30	0.29
DTD 08/22/2021 0.000% 05/19/2022											
JP MORGAN SECURITIES LLC COMM PAPER	46640OET4	50,000,000.00	CHASE			99.90	49,950,300.00	10,383.33	(16,158.34)	0.32	0.31
DTD 03/22/2021 0.000% 05/27/2022											
COOPERATIVE RABOBANK UA COMM PAPER	21687BF63	50,000,000.00	RABOBAN			99.90	49,949,950.00	8,533.33	(17,063.89)	0.35	0.29
DTD 08/26/2020 0.000% 06/06/2022											
JP MORGAN SECURITIES LLC COMM PAPER	46640OF71	25,000,000.00	CHASE			99.89	24,971,625.00	(2,437.50)	(15,250.00)	0.35	0.32
DTD 03/22/2021 0.000% 06/07/2022											
JP MORGAN SECURITIES LLC COMM PAPER	46640QG54	25,000,000.00	CHASE			99.85	24,961,725.00	(5,025.00)	(19,025.00)	0.43	0.36
DTD 03/22/2021 0.000% 07/05/2022											
CHARIOT FUNDING LLC COMM PAPER	15963UG75	25,000,000.00	CHASE			99.82	24,954,675.00	(4,880.56)	(10,658.34)	0.44	0.42
-- 0.000% 07/07/2022											
BNP PARIBAS FORTIS FUNDING SA COMM PAPER	09659KGB0	25,000,000.00	BNP			99.90	24,975,525.00	9,434.72	(3,363.89)	0.45	0.22
DTD 10/27/2021 0.000% 07/11/2022											
NATIXIS NY BRANCH COMM PAPER	63873KGD3	50,000,000.00	NATIXIS			99.84	49,918,150.00	(4,266.67)	(34,600.00)	0.45	0.36
DTD 12/21/2020 0.000% 07/13/2022											
COOPERATIVE RABOBANK UA COMM PAPER	21687BGE5	25,000,000.00	RABOBAN			99.84	24,960,550.00	(2,436.11)	(16,245.14)	0.46	0.35
DTD 08/26/2020 0.000% 07/14/2022											
CITIGROUP GLOBAL MARKETS COMM PAPER	17327BGL3	25,000,000.00	GREAT P			99.79	24,947,850.00	(1,233.33)	(6,379.16)	0.47	0.44
DTD 07/20/2021 0.000% 07/20/2022											
CHARIOT FUNDING LLC COMM PAPER	15963UGR1	25,000,000.00	CHASE			99.78	24,945,825.00	5,825.00	3,825.00	0.49	0.45
-- 0.000% 07/25/2022											
CANADIAN IMPERIAL HLDING COMM PAPER	13607FGR1	50,000,000.00	CIBC			99.82	49,908,800.00	(1,200.00)	(33,200.00)	0.49	0.38
DTD 10/30/2020 0.000% 07/25/2022											



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<b>Commercial Paper</b>											
ING (US) FUNDING LLC COMM PAPER	07/27/2021 0.000% 07/27/2022	4497W1GT7	50,000,000.00	BARCLAY		99.80	49,900,100.00	9,544.44	(2,122.23)	0.49	0.41
CITIGROUP GLOBAL MARKETS COMM PAPER	17327BGV1		50,000,000.00	CITI		99.77	49,887,200.00	(12,675.00)	(46,050.00)	0.50	0.45
JP MORGAN SECURITIES LLC COMM PAPER	03/22/2021 0.000% 08/01/2022	46640QH12	50,000,000.00	CHASE		99.80	49,901,850.00	3,100.00	(22,733.33)	0.51	0.39
NATIXIS NY BRANCH COMM PAPER	11/09/2021 0.000% 08/05/2022	63873KH59	50,000,000.00	NATIXIS		99.79	49,896,650.00	11,483.33	(3,141.67)	0.52	0.40
COOPERATIVE RABOBANK UA COMM PAPER	11/02/2021 0.000% 07/29/2022	21687BHQ7	50,000,000.00	RABOBAN		99.77	49,882,800.00	3,800.00	(23,700.00)	0.57	0.41
TORONTO DOMINION HDG USA COMM PAPER	08/26/2020 0.000% 08/24/2022	89116FHQ6	50,000,000.00	TOR DOM		99.78	49,891,000.00	17,875.00	(9,833.33)	0.57	0.38
TOYOTA MOTOR CREDIT CORP COMM PAPER	10/13/2021 0.000% 08/24/2022	89233HJ13	50,000,000.00	TOYOTA		99.73	49,863,150.00	(10,294.44)	(36,738.89)	0.59	0.46
BANK OF MONTREAL CHICAGO COMM PAPER	09/01/2020 0.000% 09/01/2022	06366HJ16	50,000,000.00	BMO		99.72	49,858,100.00	9,572.22	(21,177.78)	0.59	0.48
ING (US) FUNDING LLC COMM PAPER	09/07/2021 0.000% 09/07/2022	4497W1J72	50,000,000.00	WELLS_F		99.69	49,845,150.00	1,816.67	(12,544.44)	0.61	0.51
CITIGROUP GLOBAL MARKETS COMM PAPER	11/02/2021 0.000% 10/03/2022	17327BK38	50,000,000.00	CITIGRP		99.61	49,805,600.00	(6,900.00)	(24,955.56)	0.68	0.57
NATIXIS NY BRANCH COMM PAPER	11/09/2021 0.000% 10/03/2022	63873KK30	50,000,000.00	NATIXIS		99.64	49,819,950.00	7,450.00	(10,605.56)	0.68	0.53
<b>Security Type Sub-Total</b>			<b>2,090,000,000.00</b>				<b>2,087,511,895.00</b>	<b>492,183.87</b>	<b>(482,065.43)</b>	<b>0.32</b>	<b>0.30</b>

Certificate of Deposit





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<b>Certificate of Deposit</b>											
BANK OF MONTREAL CHICAGO CERT DEPOS		06367CB48	50,000,000.00	BMO		100.00	50,000,096.85	96.85	96.85	0.00	0.13
DTD 02/16/2021 0.200% 02/01/2022											
TORONTO DOMINION BANK NY CERT DEPOS		89114W4E2	50,000,000.00	TOR DOM		100.00	50,000,110.75	110.75	110.75	0.00	0.13
DTD 03/15/2021 0.210% 02/01/2022											
BNP PARIBAS NY BRANCH CERT DEPOS		05586FHG5	100,000,000.00	BNP		100.00	100,000,166.10	166.10	166.10	0.00	0.13
DTD 05/04/2021 0.190% 02/01/2022											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558UFZ0	30,000,000.00	LOOP CA		100.00	29,999,866.50	(133.50)	(133.50)	0.01	0.19
DTD 09/02/2021 0.110% 02/02/2022											
NORDEA BANK ABP NEW YORK CERT DEPOS		65558UDL3	50,000,000.00	LOOP CA		100.00	49,999,415.30	(584.70)	(584.70)	0.02	0.19
DTD 07/06/2021 0.130% 02/07/2022											
SWEDBANK NY CERT DEPOS		87019V2W6	50,000,000.00	DIRECT		100.00	49,997,760.90	(2,239.10)	(2,239.10)	0.06	0.19
DTD 08/24/2021 0.120% 02/23/2022											
ROYAL BANK OF CANADA NY CERT DEPOS		78012UJ55	50,000,000.00	RBC		100.00	50,001,193.05	1,193.05	1,193.05	0.08	0.19
DTD 03/15/2021 0.220% 03/01/2022											
SWEDBANK NY CERT DEPOS		87019V2X4	50,000,000.00	DIRECT		100.00	49,997,579.30	(2,420.70)	(2,420.70)	0.08	0.19
DTD 08/26/2021 0.130% 03/01/2022											
CANADIAN IMP BK COMM NY CERT DEPOS		13606CUH5	50,000,000.00	CIBC		99.98	49,990,069.55	(9,930.45)	(9,930.45)	0.14	0.29
DTD 07/07/2021 0.150% 03/23/2022											
BNP PARIBAS NY BRANCH CERT DEPOS		05586FJL2	125,000,000.00	BNP		99.88	124,851,397.75	(148,602.25)	(148,602.25)	0.25	0.69
DTD 05/10/2021 0.220% 05/02/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS		06417MTX3	50,000,000.00	SCOTIA		99.87	49,932,602.25	(67,397.75)	(67,397.75)	0.30	0.69
DTD 12/08/2021 0.240% 05/19/2022											
SWEDBANK NY CERT DEPOS		87019V5A1	50,000,000.00	DIRECT		99.86	49,929,222.90	(70,777.10)	(70,777.10)	0.32	0.69
DTD 12/03/2021 0.250% 05/27/2022											
CANADIAN IMP BK COMM NY CERT DEPOS		13606CTM6	50,000,000.00	CIBC		99.83	49,914,345.90	(85,654.10)	(85,654.10)	0.34	0.69
DTD 05/27/2021 0.180% 06/01/2022											
ROYAL BANK OF CANADA NY CERT DEPOS		78012UM36	50,000,000.00	RBC		99.83	49,914,345.35	(85,654.65)	(85,654.65)	0.34	0.69
DTD 05/26/2021 0.180% 06/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS		06417MOS7	50,000,000.00	SCOTIA		99.83	49,914,369.65	(85,630.35)	(85,630.35)	0.34	0.69
DTD 07/07/2021 0.180% 06/01/2022											



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<b>Certificate of Deposit</b>											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MRG2	50,000,000.00	SCOTIA			99.83	49,912,734.60	(87,265.40)	(87,265.40)	0.34	0.69
DTD 09/09/2021 0.170% 06/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTK6	50,000,000.00	DIRECT			99.82	49,908,652.70	(91,347.30)	(91,347.30)	0.34	0.69
DTD 09/28/2021 0.150% 06/02/2022											
BANK OF MONTREAL CHICAGO FLOATING CD	06367CHL4	50,000,000.00	CHASE			100.00	49,997,950.00	(6,306.50)	(4,108.70)	0.00	0.19
DTD 06/29/2021 0.190% 06/29/2022											
ROYAL BANK OF CANADA NY CERT DEPOS	78012UN92	50,000,000.00	RBC			99.79	49,897,354.70	(102,645.30)	(102,645.30)	0.42	0.69
DTD 06/23/2021 0.200% 07/01/2022											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558UDE9	50,000,000.00	CASTLE			99.79	49,895,273.95	(104,726.05)	(104,726.05)	0.42	0.69
DTD 06/25/2021 0.190% 07/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTL4	50,000,000.00	DIRECT			99.78	49,889,087.80	(110,912.20)	(110,912.20)	0.42	0.69
DTD 09/28/2021 0.160% 07/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MOM0	75,000,000.00	CHASE			99.79	74,846,033.18	(153,966.82)	(153,966.82)	0.42	0.69
DTD 06/24/2021 0.200% 07/01/2022											
BANK OF MONTREAL CHICAGO CERT DEPOS	06367CGY7	100,000,000.00	BMO			99.79	99,794,709.40	(205,290.60)	(205,290.60)	0.42	0.69
DTD 06/23/2021 0.200% 07/01/2022											
CANADIAN IMP BK COMM NY CERT DEPOS	13606CUC6	100,000,000.00	CIBC			99.79	99,794,709.40	(205,290.60)	(205,290.60)	0.42	0.69
DTD 06/23/2021 0.200% 07/01/2022											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06417MRZ0	50,000,000.00	SCOTIA			99.78	49,888,338.20	(111,661.80)	(111,661.80)	0.44	0.69
DTD 10/13/2021 0.180% 07/08/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTR1	50,000,000.00	DIRECT			99.75	49,873,946.80	(126,053.20)	(126,053.20)	0.49	0.69
DTD 10/13/2021 0.170% 07/25/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WHJ7	50,000,000.00	TOR DOM			99.63	49,816,186.00	(183,814.00)	(183,814.00)	0.51	0.92
DTD 10/08/2021 0.190% 08/01/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RSP6	100,000,000.00	DIRECT			99.63	99,627,255.10	(372,744.90)	(372,744.90)	0.51	0.92
DTD 08/26/2021 0.180% 08/01/2022											



## Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Certificate of Deposit</b>											
BANK OF MONTREAL CHICAGO CERT DEPOS	06367CRL3	50,000,000.00	CHASE			99.73	49,862,674.30	(137,325.70)	(137,325.70)	0.53	0.92
TD 01/12/2022 0.400% 08/10/2022											
TORONTO DOMINION BANK NY CERT DEPOS	89114WJ30	50,000,000.00	TOR DOM			99.55	49,776,578.15	(223,421.85)	(223,421.85)	0.68	0.92
DTD 10/18/2021 0.260% 10/03/2022											
SVENSKA HANDELSBANKEN NY CERT DEPOS	86959RTU4	50,000,000.00	DIRECT			99.32	49,660,133.60	(339,866.40)	(339,866.40)	0.76	1.14
DTD 10/14/2021 0.240% 11/01/2022											

**Security Type Sub-Total** **1,830,000,000.00** **1,826,884,159.98** **(3,120,096.52)** **(3,117,898.72)** **0.31** **0.58**

**Bank Note**

US BANK NA CORP NOTE (CALLABLE)	90331HPC1	7,000,000.00	BARCLAYS		04/22/22	100.50	7,034,811.00	42,231.00	35,562.48	0.23	1.06
DTD 05/23/2019 2.650% 05/23/2022											

**Security Type Sub-Total** **7,000,000.00** **7,034,811.00** **42,231.00** **35,562.48** **0.23** **1.06**

**Asset-Backed Security**

MBALT 2019-B A3	58769OAC5	367,315.73	WELLSFAR			100.10	367,689.77	432.45	388.23	0.09	1.86
DTD 11/20/2019 2.000% 10/17/2022											
MBALT 2020-A A3	58770FAC6	1,698,265.10	MUFG			100.18	1,701,307.37	3,266.11	3,109.78	0.15	1.63
DTD 01/29/2020 1.840% 12/15/2022											
HAROT 2019-1 A3	43814WAC9	756,020.04	BK AMER			100.41	759,148.38	3,148.60	3,133.97	0.22	2.46
DTD 02/27/2019 2.830% 03/20/2023											
HAROT 2019-2 A3	43815WAC0	2,638,253.87	JPMCHASE			100.56	2,652,991.68	14,836.22	14,771.30	0.32	2.11
DTD 05/29/2019 2.520% 06/21/2023											
JDOT 2019-A A3	47789JAD8	685,342.99	CITI			100.34	687,700.91	2,442.14	2,386.03	0.20	2.67
DTD 03/13/2019 2.910% 07/15/2023											
TAOT 2019-A A3	89239AAD5	1,989,688.53	SOC GEN			100.59	2,001,381.53	12,055.52	11,811.89	0.28	2.50
DTD 02/13/2019 2.910% 07/15/2023											
TAOT 2019-B A3	89239JAD6	1,681,071.70	BAML			100.52	1,689,880.68	9,077.11	8,905.23	0.31	2.22
DTD 05/08/2019 2.570% 08/15/2023											



## Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>											
HAROT 2019-3 A3		43815NAC8	2,209,366.93	SOCGEN		100.36	2,217,291.27	7,942.68	7,931.43	0.37	1.54
DTD 08/27/2019 1.780% 08/15/2023											
TAOT 2019-C A3		89238UAD2	2,064,347.15	JPM		100.44	2,073,488.70	9,158.47	9,148.25	0.33	1.63
DTD 08/14/2019 1.910% 09/15/2023											
TLOT 2021-A A2		89238EAB2	4,302,462.00	JPMCHAS		99.79	4,293,261.19	(8,649.23)	(8,828.09)	0.45	0.40
DTD 04/21/2021 0.270% 09/20/2023											
HAROT 2021-2 A3		43811JAB3	16,205,452.80	CITIGRP		99.80	16,173,184.50	(32,117.59)	(32,159.48)	1.78	0.60
DTD 05/26/2021 0.490% 11/15/2023											
BMWLT 2021-2 A2		09690AAB9	11,000,000.00	WELLS_F		99.77	10,974,216.00	(25,084.40)	(25,205.50)	0.52	0.32
DTD 09/15/2021 0.190% 11/27/2023											
JDOT 2019-B A3		477870AC3	951,686.02	RBC		100.51	956,520.39	5,036.41	4,920.22	0.38	1.93
DTD 07/24/2019 2.210% 12/15/2023											
TAOT 2019-D A3		89233MAD5	2,760,197.11	BARCLAYS		100.32	2,769,097.92	9,100.09	8,994.11	0.45	1.75
DTD 11/13/2019 1.920% 01/16/2024											
MBALT 2021-B A2		58769KAC8	25,721,858.80	JPMCHAS		99.73	25,651,360.33	(68,342.98)	(68,845.39)	0.56	0.36
DTD 06/29/2021 0.220% 01/16/2024											
TAOT 2021-B A3		89190GAB3	28,445,234.30	CITIGRP		99.86	28,404,739.66	(39,971.25)	(40,099.61)	1.95	0.53
DTD 06/14/2021 0.460% 01/16/2024											
HAROT 2019-4 A3		43813VAC2	5,559,052.14	CITI		100.61	5,592,900.10	34,838.59	34,316.45	0.52	1.52
DTD 11/26/2019 1.830% 01/18/2024											
HART 2019-B A3		44891JAC2	1,758,869.08	RBC CAP		100.48	1,767,280.52	8,492.52	8,450.06	0.36	1.70
DTD 11/06/2019 1.940% 02/15/2024											
MBART 2019-1 A3		58769TAD7	3,131,866.99	MIZUHO		100.42	3,145,174.61	13,738.87	13,511.76	0.37	1.74
DTD 09/25/2019 1.940% 03/15/2024											
TLOT 2021-A A3		89238EAC0	4,500,000.00	JPMCHAS		98.77	4,444,668.00	(54,806.85)	(54,943.76)	1.14	0.95
DTD 04/21/2021 0.390% 04/22/2024											
HAROT 2020-1 A3		43813RAC1	8,056,726.40	JPM_CHAS		100.33	8,083,278.95	28,131.66	27,396.75	0.61	1.46
DTD 02/26/2020 1.610% 04/22/2024											
TAOT 2021-C A2		89239BAB7	11,500,000.00	BARC		99.71	11,466,131.35	(32,999.25)	(33,114.14)	0.66	0.33
DTD 09/27/2021 0.200% 05/15/2024											
TAOT 2020-A A3		89232HAC9	11,811,615.45	MUFG		100.32	11,848,975.59	38,212.94	37,817.82	0.55	1.52
DTD 02/12/2020 1.660% 05/15/2024											
HART 2021-B A2		44934KAB0	19,000,000.00	CITIGRP		99.79	18,959,780.80	(38,495.90)	(38,812.91)	0.54	0.33
DTD 07/28/2021 0.240% 05/15/2024											



## Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>											
HAROT 2021-4 A2		43815GAB5	9,500,000.00	BK AMER		99.72	9,473,484.55	(26,266.55)	(26,285.44)	0.84	0.51
DTD 11/24/2021 0.390% 05/21/2024											
BMWLT 2022-1 A2		05601XAB5	7,750,000.00	MITSU		99.84	7,737,878.21	(12,117.14)	(12,117.21)	2.38	0.74
DTD 01/19/2022 0.670% 05/28/2024											
JDOT 2021-B A2		47789QAB6	26,000,000.00	MITSU		99.47	25,861,687.80	(137,724.60)	(137,832.49)	0.72	0.47
DTD 07/21/2021 0.250% 06/17/2024											
MBART 2021-1 A2		58772WAB9	21,200,000.00	MIZUHO		99.74	21,143,845.44	(54,049.40)	(54,319.98)	0.65	0.32
DTD 09/22/2021 0.210% 07/15/2024											
JOHN DEERE OWNER TRUST		47789KAC7	4,027,588.35	BOFA		100.19	4,035,346.69	8,004.43	7,899.18	0.66	1.02
DTD 03/11/2020 1.100% 08/15/2024											
TAOT 2021-D A2		89238JAB1	9,250,000.00	RBC		99.44	9,198,589.43	(51,339.35)	(51,344.88)	2.53	0.53
DTD 11/15/2021 0.310% 08/15/2024											
CHAIT 2012-A7 A7		161571FQ2	10,000,000.00	JPMCHASE		100.78	10,078,215.00	18,058.75	46,652.76	2.55	1.85
DTD 10/09/2012 2.160% 09/15/2024											
TAOT 2022-A A2		89239KAB7	5,000,000.00	MIZUHO		99.90	4,994,926.83	(4,939.17)	(4,939.31)	0.94	0.78
DTD 01/31/2022 0.740% 10/15/2024											
HART 2021-C A2A		44935FAB0	12,000,000.00	SMBC		99.63	11,955,367.20	(43,934.40)	(43,984.33)	0.84	0.50
DTD 11/17/2021 0.360% 10/15/2024											
MBALT 2021-B A3		58769KAD6	16,500,000.00	JPMCHAS		98.82	16,304,729.10	(194,025.15)	(194,244.04)	1.64	0.83
DTD 06/29/2021 0.400% 11/15/2024											
BMWLT 2021-2 A3		09690AAC7	7,500,000.00	WELLS_F		98.81	7,410,372.00	(88,854.00)	(88,943.80)	1.40	0.75
DTD 09/15/2021 0.330% 12/26/2024											
CHAIT 2020-A1 A1		161571HP2	8,000,000.00	JPMCHASE		100.20	8,015,958.40	17,791.20	17,061.35	2.89	1.46
DTD 02/18/2020 1.530% 01/15/2025											
BMWLT 2022-1 A3		05601XAC3	8,250,000.00	MITSU		99.67	8,222,558.33	(26,208.30)	(26,222.11)	3.10	1.21
DTD 01/19/2022 1.100% 03/25/2025											
<b>HAROT 2021-2 A3</b>		<b>43811JAC1</b>	<b>10,000,000.00</b>	<b>WELLS_F</b>		<b>98.11</b>	<b>9,811,461.00</b>	<b>(67,445.25)</b>	<b>(67,445.25)</b>	<b>1.41</b>	<b>0.87</b>
<b>DTD 05/26/2021 0.330%</b>											
<b>08/15/2025</b>											
HAROT 2021-2 A3		43811JAC1	19,000,000.00	CITIGRP		98.11	18,641,775.90	(357,483.10)	(357,603.72)	1.41	0.87
DTD 05/26/2021 0.330% 08/15/2025											
TAOT 2021-B A3		89190GAC1	37,000,000.00	CITIGRP		97.92	36,231,184.40	(764,830.70)	(765,402.44)	1.50	0.82
DTD 06/14/2021 0.260% 11/17/2025											



## Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>											
TAOT 2021-C A3		89239BAC5	12,000,000.00	BARC		97.86	11,743,272.00	(255,771.60)	(255,848.92)	1.89	0.98
DTD 09/27/2021 0.430% 01/15/2026											
HART 2021-B A3		44934KAC8	17,000,000.00	CITIGRP		98.30	16,710,682.10	(285,566.00)	(285,998.20)	1.80	0.82
DTD 07/28/2021 0.380% 01/15/2026											
HAROT 2021-4 A3		43815GAC3	7,750,000.00	BK AMER		98.96	7,669,437.98	(78,928.32)	(79,002.53)	2.08	1.15
DTD 11/24/2021 0.880% 01/21/2026											
JDOT 2021-B A3		47789OAC4	13,500,000.00	MITSU		97.80	13,203,261.90	(295,533.90)	(295,672.11)	2.09	1.06
DTD 07/21/2021 0.520% 03/16/2026											
TAOT 2021-D A3		89238JAC9	7,000,000.00	RBC		98.62	6,903,146.60	(96,704.30)	(96,711.51)	2.07	1.05
DTD 11/15/2021 0.710% 04/15/2026											
HART 2021-C A3		44935FAD6	5,500,000.00	SMBC		98.64	5,425,018.50	(73,753.90)	(73,810.79)	2.11	1.07
DTD 11/17/2021 0.740% 05/15/2026											
TAOT 2022-A A3		89239KAC5	4,250,000.00	MIZUHO		99.70	4,237,061.81	(12,215.69)	(12,216.14)	2.17	1.30
DTD 01/31/2022 1.230% 06/15/2026											
MBART 2021-1 A3		58772WAC7	21,000,000.00	MIZUHO		97.88	20,555,755.50	(441,497.70)	(441,707.65)	2.01	0.95
DTD 09/22/2021 0.460% 06/15/2026											
<b>Security Type Sub-Total</b>			<b>467,772,281.48</b>				<b>464,246,466.87</b>	<b>(3,425,891.21)</b>	<b>(3,405,055.16)</b>	<b>1.35</b>	<b>0.83</b>
<b>Managed Account Sub-Total</b>			<b>10,585,232,112.17</b>				<b>10,563,027,508.45</b>	<b>(20,449,558.65)</b>	<b>(22,984,772.28)</b>	<b>1.06</b>	<b>0.72</b>
<b>Securities Sub-Total</b>			<b>\$10,585,232,112.17</b>				<b>\$10,563,027,508.45</b>	<b>(\$20,449,558.65)</b>	<b>(\$22,984,772.28)</b>	<b>1.06</b>	<b>0.72%</b>
<b>Accrued Interest</b>							<b>\$13,320,125.86</b>				
<b>Total Investments</b>							<b>\$10,576,347,634.31</b>				

Bolded items are forward settling trades.



## Managed Account Security Transactions & Interest

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY	01/04/22	01/10/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVX4	3,000,000.00	(2,999,520.00)	0.00	(2,999,520.00)			
			DTD 01/10/2022 0.900% 01/10/2024								
	01/04/22	01/10/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVY2	10,000,000.00	(9,995,300.00)	0.00	(9,995,300.00)			
			DTD 01/10/2022 1.250% 01/10/2025								
	01/05/22	01/05/22	NATIXIS NY BRANCH COMM PAPER	63873KH59	50,000,000.00	(49,885,166.67)	0.00	(49,885,166.67)			
			DTD 11/09/2021 0.000% 08/05/2022								
	01/05/22	01/06/22	CHARIOT FUNDING LLC COMM PAPER	15963UG75	25,000,000.00	(24,959,555.56)	0.00	(24,959,555.56)			
			-- 0.000% 07/07/2022								
	01/06/22	01/06/22	CITIGROUP GLOBAL MARKETS COMM PAPER	17327BK38	50,000,000.00	(49,812,500.00)	0.00	(49,812,500.00)			
			DTD 11/02/2021 0.000% 10/03/2022								
	01/06/22	01/06/22	NATIXIS NY BRANCH COMM PAPER	63873KK30	50,000,000.00	(49,812,500.00)	0.00	(49,812,500.00)			
			DTD 11/09/2021 0.000% 10/03/2022								
	01/06/22	01/11/22	FFCB NOTES	3133ENKS8	38,000,000.00	(37,914,500.00)	0.00	(37,914,500.00)			
			DTD 01/11/2022 1.125% 01/06/2025								
	01/07/22	01/07/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	60,000,000.00	(60,000,000.00)	0.00	(60,000,000.00)			
			ING (US) FUNDING LLC COMM PAPER	4497WJ72	50,000,000.00	(49,843,333.33)	0.00	(49,843,333.33)			
			DTD 09/07/2021 0.000% 09/07/2022								
	01/11/22	01/11/22	ING (US) FUNDING LLC COMM PAPER	4497WIGT7	50,000,000.00	(49,890,555.56)	0.00	(49,890,555.56)			
			DTD 07/27/2021 0.000% 07/27/2022								
	01/11/22	01/12/22	BANK OF MONTREAL CHICAGO CERT DEPOS	06367CRL3	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
			DTD 01/12/2022 0.400% 08/10/2022								
	01/11/22	01/19/22	BMWLT 2022-1 A3	05601XAC3	8,250,000.00	(8,248,766.63)	0.00	(8,248,766.63)			
			DTD 01/19/2022 1.100% 03/25/2025								
	01/11/22	01/19/22	BMWLT 2022-1 A2	05601XAB5	7,750,000.00	(7,749,995.35)	0.00	(7,749,995.35)			
			DTD 01/19/2022 0.670% 05/28/2024								
	01/12/22	01/13/22	CITIGROUP GLOBAL MARKETS COMM PAPER	17327BGL3	25,000,000.00	(24,949,083.33)	0.00	(24,949,083.33)			
			DTD 07/20/2021 0.000% 07/20/2022								





**Managed Account Security Transactions & Interest**

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SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY	01/18/22	01/18/22	CREDIT AGRICOLE CIB NY COMM PAPER	22533UB44	50,000,000.00	(49,998,347.22)	0.00	(49,998,347.22)			
	01/18/22	01/19/22	DTD 08/10/2021 0.000% 02/04/2022 US TREASURY NOTES	91282CAJ0	50,000,000.00	(47,859,375.00)	(48,687.85)	(47,908,062.85)			
	01/20/22	01/25/22	DTD 08/31/2020 0.250% 08/31/2025 FHMS K062 A2	3137BUX60	10,000,000.00	(10,750,000.00)	(22,753.33)	(10,772,753.33)			
	01/20/22	01/25/22	DTD 02/01/2017 3.413% 12/01/2026 FHMS K062 A2	3137BUX60	18,867,855.00	(20,306,528.94)	(42,930.66)	(20,349,459.60)			
	01/24/22	01/25/22	DTD 02/01/2017 3.413% 12/01/2026 US TREASURY NOTES	91282ZW3	50,000,000.00	(48,166,015.63)	(8,632.60)	(48,174,648.23)			
	01/24/22	01/26/22	DTD 06/30/2020 0.250% 06/30/2025 ATLANTIC ASSET SEC LLC COMM PAPER	04821UDL3	25,000,000.00	(24,983,666.67)	0.00	(24,983,666.67)			
	01/25/22	01/26/22	DTD 09/22/2021 0.000% 04/20/2022 CRC FUNDING LLC COMM PAPER	12619UE56	50,000,000.00	(49,958,750.00)	0.00	(49,958,750.00)			
	01/25/22	01/26/22	DTD 10/19/2021 0.000% 05/05/2022 CHARIOT FUNDING LLC COMM PAPER	15963UGR1	25,000,000.00	(24,940,000.00)	0.00	(24,940,000.00)			
	01/25/22	01/31/22	TAOT 2022-A A2 -- 0.000% 07/25/2022	89239KAB7	5,000,000.00	(4,999,866.00)	0.00	(4,999,866.00)			
	01/25/22	01/31/22	DTD 01/31/2022 0.740% 10/15/2024 TAOT 2022-A A3	89239KAC5	4,250,000.00	(4,249,277.50)	0.00	(4,249,277.50)			
	01/26/22	01/27/22	DTD 01/31/2022 1.230% 06/15/2026 US TREASURY NOTES	91282ZW3	75,000,000.00	(72,058,593.75)	(13,984.81)	(72,072,578.56)			
	01/27/22	01/27/22	DTD 06/30/2020 0.250% 06/30/2025 NORTHERN TRUST INST GOVT SELECT FUND	665278701	200,000,000.00	(200,000,000.00)	0.00	(200,000,000.00)			
	01/27/22	01/27/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	84,000,000.00	(84,000,000.00)	0.00	(84,000,000.00)			
	<b>01/31/22</b>	<b>02/01/22</b>	<b>US TREASURY NOTES</b>	<b>912828ZW3</b>	<b>75,000,000.00</b>	<b>(71,976,562.50)</b>	<b>(16,574.59)</b>	<b>(71,993,137.09)</b>			
			DTD 06/30/2020 0.250% 06/30/2025								
	<b>01/31/22</b>	<b>02/02/22</b>	<b>HAROT 2021-2 A3</b>	<b>43811JAC1</b>	<b>10,000,000.00</b>	<b>(9,878,906.25)</b>	<b>(1,558.33)</b>	<b>(9,880,464.58)</b>			
			DTD 05/26/2021 0.330% 08/15/2025								
<b>Transaction Type</b>	<b>Sub-Total</b>		<b>1,209,117,855.00 (1,200,186,665.89)</b>			<b>(155,122.17)</b>	<b>(1,200,341,788.06)</b>				



**Managed Account Security Transactions & Interest**

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	01/01/22	01/25/22	FRESB 2021-SB83	30318NAA1	3,822,494.60	0.00	2,006.81	2,006.81			
			DTD 02/01/2021 0.670% 01/01/2026								
	01/01/22	01/25/22	FHMS K033 A2	3137B4WB8	2,800,000.00	0.00	7,140.00	7,140.00			
			DTD 10/01/2013 3.060% 07/01/2023								
	01/01/22	01/25/22	FRESB 2021-SB82 A5	30318CAA5	210,365.08	0.00	2,531.63	2,531.63			
			DTD 01/01/2021 0.670% 11/01/2025								
	01/01/22	01/25/22	FHMS KJ23 A1	3137FKSQ0	60,000,000.00	0.00	184,150.02	184,150.02			
			DTD 01/29/2019 3.683% 10/01/2025								
	01/01/22	01/25/22	FHMS KJ32 A1	3137F72U8	2,100,066.30	0.00	903.03	903.03			
			DTD 11/01/2020 0.516% 06/01/2025								
	01/01/22	01/25/22	FHMS KJ33 A1	3137F9ZD6	5,210,143.92	0.00	1,910.39	1,910.39			
			DTD 02/01/2021 0.440% 12/01/2025								
	01/01/22	01/25/22	FHMS K733 A2	3137FJX07	3,330,000.00	0.00	10,406.25	10,406.25			
			DTD 11/09/2018 3.750% 08/01/2025								
	01/01/22	01/25/22	FHMS KJ34 A1	3137HILS3	9,715,904.93	0.00	5,513.79	5,513.79			
			DTD 07/01/2021 0.681% 06/01/2026								
	01/01/22	01/25/22	FHMS KJ36 A1	3137H4RZ5	2,400,000.00	0.00	4,983.24	4,983.24			
			DTD 12/01/2021 1.298% 12/01/2026								
	01/01/22	01/25/22	FHMS K726 A1	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			
			DTD 06/01/2017 2.700% 10/01/2025								
	01/01/22	01/25/22	FHMS KMPI A2	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
			DTD 09/01/2017 2.982% 08/01/2024								
	01/01/22	01/25/22	FHMS K736 A2	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01			
			DTD 09/01/2019 2.282% 07/01/2026								
	01/01/22	01/25/22	FHMS K045 A2	3137BHJ1	25,000,000.00	0.00	62,979.15	62,979.15			
			DTD 05/01/2015 3.023% 01/01/2025								
	01/01/22	01/25/22	FHMS K729 A2	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
			DTD 01/01/2020 2.525% 10/01/2026								
	01/01/22	01/25/22	FHMS K729 A2	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
			DTD 12/01/2017 3.136% 10/01/2024								
	01/02/22	01/02/22	FANNIE MAE NOTES	3135G0V75	25,000,000.00	0.00	218,750.00	218,750.00			
			DTD 07/08/2019 1.750% 07/02/2024								



## Managed Account Security Transactions & Interest

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	01/05/22	01/05/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVH9	3,000,000.00	0.00	10,500.00	10,500.00			
			DTD 06/04/2020 0.700% 07/05/2023								
	01/05/22	01/05/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVG1	5,000,000.00	0.00	13,750.00	13,750.00			
			DTD 06/04/2020 0.550% 07/05/2022								
	01/07/22	01/07/22	FANNIE MAE NOTES	3135G0X24	75,000,000.00	0.00	609,375.00	609,375.00			
			DTD 01/10/2020 1.625% 01/07/2025								
	01/09/22	01/09/22	US BANK NA CINCINNATI	90331HPF4	12,000,000.00	0.00	117,000.00	117,000.00			
			DTD 12/09/2019 1.950% 01/09/2023								
	01/10/22	01/10/22	FANNIE MAE NOTES	3135G05G4	50,000,000.00	0.00	62,500.00	62,500.00			
			DTD 07/10/2020 0.250% 07/10/2023								
	01/13/22	01/13/22	TOTOA MOTOR CREDIT CORP NOTE (FLOA)	89236TJS5	10,000,000.00	0.00	3,441.67	3,441.67			
			DTD 12/13/2021 0.400% 06/13/2023								
	01/15/22	01/15/22	TAOT 2019-D A3	89233MAD5	3,043,028.19	0.00	4,868.85	4,868.85			
			DTD 11/13/2019 1.920% 01/16/2024								
	01/15/22	01/15/22	JOHN DEERE OWNER TRUST	47789KAC7	4,350,227.90	0.00	3,987.71	3,987.71			
			DTD 03/11/2020 1.100% 08/15/2024								
	01/15/22	01/15/22	HAROT 2019-3 A3	43815NAC8	2,490,333.56	0.00	3,693.99	3,693.99			
			DTD 08/27/2019 1.780% 08/15/2023								
	01/15/22	01/15/22	HART 2021-B A3	44934KAC8	17,000,000.00	0.00	5,383.34	5,383.34			
			DTD 07/28/2021 0.380% 01/15/2026								
	01/15/22	01/15/22	TAOT 2021-D A2	89238JAB1	9,250,000.00	0.00	2,389.58	2,389.58			
			DTD 11/15/2021 0.310% 08/15/2024								
	01/15/22	01/15/22	TAOT 2021-D A3	89238JAC9	7,000,000.00	0.00	4,141.67	4,141.67			
			DTD 11/15/2021 0.710% 04/15/2026								
	01/15/22	01/15/22	MBART 2019-1 A3	58769TAD7	3,552,118.15	0.00	5,742.59	5,742.59			
			DTD 09/25/2019 1.940% 03/15/2024								
	01/15/22	01/15/22	MBART 2021-1 A2	58772WAB9	21,200,000.00	0.00	3,710.00	3,710.00			
			DTD 09/22/2021 0.210% 07/15/2024								
	01/15/22	01/15/22	HAROT 2021-2 A3	43811JAB3	18,118,783.20	0.00	2,566.82	2,566.82			
			DTD 05/26/2021 0.490% 11/15/2023								



## Managed Account Security Transactions & Interest

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	01/15/22	01/15/22	TAOT 2019-C A3	89238UAD2	2,345,640.05	0.00	3,733.48	3,733.48			
			DTD 08/14/2019 1.910% 09/15/2023								
	01/15/22	01/15/22	CHAT 2012-A7 A7	161571FQ2	10,000,000.00	0.00	18,000.00	18,000.00			
			DTD 10/09/2012 2.160% 09/15/2024								
	01/15/22	01/15/22	MBALT 2019-B A3	58769QAC5	614,036.23	0.00	1,023.40	1,023.40			
			DTD 11/20/2019 2.000% 10/17/2022								
	01/15/22	01/15/22	TAOT 2021-C A2	89239BAB7	11,500,000.00	0.00	1,916.67	1,916.67			
			DTD 09/27/2021 0.200% 05/15/2024								
	01/15/22	01/15/22	MBALT 2021-B A3	58769KAD6	16,500,000.00	0.00	5,499.99	5,499.99			
			DTD 06/29/2021 0.400% 11/15/2024								
	01/15/22	01/15/22	MBART 2021-1 A3	58772WAC7	21,000,000.00	0.00	8,049.99	8,049.99			
			DTD 09/22/2021 0.460% 06/15/2026								
	01/15/22	01/15/22	HART 2021-C A3	44935FAD6	5,500,000.00	0.00	3,391.67	3,391.67			
			DTD 11/17/2021 0.740% 05/15/2026								
	01/15/22	01/15/22	HART 2019-B A3	44891JAC2	1,994,061.47	0.00	3,223.73	3,223.73			
			DTD 11/06/2019 1.940% 02/15/2024								
	01/15/22	01/15/22	JDOT 2021-B A2	47789QAB6	26,000,000.00	0.00	5,416.66	5,416.66			
			DTD 07/21/2021 0.250% 06/17/2024								
	01/15/22	01/15/22	TAOT 2019-B A3	89239JAD6	1,932,377.15	0.00	4,138.51	4,138.51			
			DTD 05/08/2019 2.570% 08/15/2023								
	01/15/22	01/15/22	JDOT 2021-B A3	47789QAC4	13,500,000.00	0.00	5,850.00	5,850.00			
			DTD 07/21/2021 0.520% 03/16/2026								
	01/15/22	01/15/22	HART 2021-B A2	44934KAB0	19,000,000.00	0.00	3,800.00	3,800.00			
			DTD 07/28/2021 0.240% 05/15/2024								
	01/15/22	01/15/22	TAOT 2021-B A3	89190GAB3	31,629,025.75	0.00	3,690.06	3,690.06			
			DTD 06/14/2021 0.460% 01/16/2024								
	01/15/22	01/15/22	JDOT 2019-B A3	477870AC3	1,084,224.95	0.00	1,996.78	1,996.78			
			DTD 07/24/2019 2.210% 12/15/2023								
	01/15/22	01/15/22	MBALT 2021-B A2	58769KAC8	27,500,000.00	0.00	5,041.66	5,041.66			
			DTD 06/29/2021 0.220% 01/16/2024								
	01/15/22	01/15/22	HART 2021-C A2A	44935FAB0	12,000,000.00	0.00	3,600.00	3,600.00			
			DTD 11/17/2021 0.360% 10/15/2024								
	01/15/22	01/15/22	TAOT 2019-A A3	89239AAD5	2,311,235.17	0.00	5,604.75	5,604.75			
			DTD 02/13/2019 2.910% 07/15/2023								



## Managed Account Security Transactions & Interest

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	01/15/22	01/15/22	JDOT 2019-A A3	47789JAD8	876,712.47	0.00	2,126.03	2,126.03			
			DTD 03/13/2019 2.910% 07/15/2023								
	01/15/22	01/15/22	HAROT 2021-2 A3	43811JAC1	19,000,000.00	0.00	5,225.00	5,225.00			
			DTD 05/26/2021 0.330% 08/15/2025								
	01/15/22	01/15/22	MBALT 2020-A A3	58770FAC6	2,230,308.85	0.00	3,419.80	3,419.80			
			DTD 01/29/2020 1.840% 12/15/2022								
	01/15/22	01/15/22	TAOT 2020-A A3	89232HAC9	12,852,167.10	0.00	17,778.83	17,778.83			
			DTD 02/12/2020 1.660% 05/15/2024								
	01/15/22	01/15/22	TAOT 2021-B A3	89190GAC1	37,000,000.00	0.00	8,016.68	8,016.68			
			DTD 06/14/2021 0.260% 11/17/2025								
	01/15/22	01/15/22	TAOT 2021-C A3	89239BAC5	12,000,000.00	0.00	4,300.00	4,300.00			
			DTD 09/27/2021 0.430% 01/15/2026								
	01/15/22	01/15/22	CHAIT 2020-A1 A1	161571HP2	8,000,000.00	0.00	10,200.00	10,200.00			
			DTD 02/18/2020 1.530% 01/15/2025								
	01/18/22	01/18/22	HAROT 2019-1 A3	43814WAC9	928,709.64	0.00	2,190.21	2,190.21			
			DTD 02/27/2019 2.830% 03/20/2023								
	01/18/22	01/18/22	HAROT 2019-4 A3	43813VAC2	6,095,097.63	0.00	9,295.02	9,295.02			
			DTD 11/26/2019 1.830% 01/18/2024								
	01/20/22	01/20/22	TLOT 2021-A A3	89238EAC0	4,500,000.00	0.00	1,462.50	1,462.50			
			DTD 04/21/2021 0.390% 04/22/2024								
	01/20/22	01/20/22	TLOT 2021-A A2	89238EAB2	4,725,030.36	0.00	1,063.13	1,063.13			
			DTD 04/21/2021 0.270% 09/20/2023								
	01/21/22	01/21/22	HAROT 2021-4 A3	43815GAC3	7,750,000.00	0.00	5,683.33	5,683.33			
			DTD 11/24/2021 0.880% 01/21/2026								
	01/21/22	01/21/22	HAROT 2020-1 A3	43813RAC1	8,716,212.80	0.00	11,694.25	11,694.25			
			DTD 02/26/2020 1.610% 04/22/2024								
	01/21/22	01/21/22	HAROT 2021-4 A2	43815GAB5	9,500,000.00	0.00	3,087.50	3,087.50			
			DTD 11/24/2021 0.390% 05/21/2024								
	01/21/22	01/21/22	FREDDIE MAC NOTES	3137EAEU9	45,000,000.00	0.00	84,375.00	84,375.00			
			DTD 07/23/2020 0.375% 07/21/2025								
	01/21/22	01/21/22	HAROT 2019-2 A3	43815MAC0	3,053,138.53	0.00	6,411.59	6,411.59			
			DTD 05/29/2019 2.520% 06/21/2023								
	01/25/22	01/25/22	FREDDIE MAC NOTES	3137EAEU2	25,000,000.00	0.00	15,625.00	15,625.00			
			DTD 07/23/2020 0.125% 07/25/2022								



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SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	01/25/22	01/25/22	BMWLT 2021-2 A2	09690AAB9	11,000,000.00	0.00	1,741.66	1,741.66			
			DTD 09/15/2021 0.190% 11/27/2023								
	01/25/22	01/25/22	BMWLT 2021-2 A3	09690AAC7	7,500,000.00	0.00	2,062.50	2,062.50			
			DTD 09/15/2021 0.330% 12/26/2024								
	01/25/22	01/25/22	BANK OF NY MELLON CORP FLT NOTES (CALLAB)	06406RAY3	50,000,000.00	0.00	31,875.45	31,875.45			
			DTD 10/25/2021 0.250% 10/25/2024								
	01/26/22	01/26/22	BANK ON NY MELLON CORP FLT NOTES (CALLAB)	06406RAT4	15,000,000.00	0.00	11,871.45	11,871.45			
			DTD 04/26/2021 0.310% 04/26/2024								
	01/27/22	01/27/22	BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAM9	5,000,000.00	0.00	46,250.00	46,250.00			
			DTD 01/28/2020 1.850% 01/27/2023								
	01/31/22	01/31/22	US TREASURY NOTES	9128282P4	100,000,000.00	0.00	937,500.00	937,500.00			
			DTD 07/31/2017 1.875% 07/31/2022								
	01/31/22	01/31/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	8,650.73	8,650.73			
			INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	251.74	251.74			
	01/31/22	01/31/22	US TREASURY NOTES	9128282N9	50,000,000.00	0.00	531,250.00	531,250.00			
			DTD 07/31/2017 2.125% 07/31/2024								
	01/31/22	01/31/22	US TREASURY NOTES	91282CAB7	100,000,000.00	0.00	125,000.00	125,000.00			
			DTD 07/31/2020 0.250% 07/31/2025								
	01/31/22	01/31/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	1,401.26	1,401.26			
			CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	22,231.14	22,231.14			
	01/31/22	01/31/22	FIDELITY GOVT MM FUND 2642	31607A703	0.00	0.00	8.49	8.49			
			FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	1,185.07	1,185.07			
	01/31/22	01/31/22	US TREASURY NOTES	912828252	50,000,000.00	0.00	343,750.00	343,750.00			
			DTD 01/31/2020 1.375% 01/31/2025								
	01/31/22	01/31/22	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	11,890.46	11,890.46			
			US TREASURY NOTES	912828S92	100,000,000.00	0.00	625,000.00	625,000.00			
	01/31/22	01/31/22	DTD 08/01/2016 1.250% 07/31/2023								



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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
<b>INTEREST</b>											
01/31/22	01/31/22		STONECASTLE FICA	FICAMF003	0.00	0.00	1,061.65	1,061.65			
<b>Transaction Type Sub-Total</b>						<b>0.00</b>	<b>4,602,742.73</b>	<b>4,602,742.73</b>			
<b>MATURITY</b>											
01/03/22	01/03/22		SWEDBANK NY CERT DEPOS	87019V2CO	25,000,000.00	25,000,000.00	15,666.68	25,015,666.68	0.00	0.00	
			DTD 06/29/2021 0.120% 01/03/2022								
01/03/22	01/03/22		TORONTO DOMINION BANK NY CERT DEPOS	89114W4H5	50,000,000.00	50,000,000.00	77,583.35	50,077,583.35	0.00	0.00	
			DTD 03/15/2021 0.190% 01/03/2022								
01/03/22	01/03/22		TORONTO DOMINION BANK NY CERT DEPOS	89114W5K7	25,000,000.00	25,000,000.00	32,937.50	25,032,937.50	0.00	0.00	
			DTD 03/30/2021 0.170% 01/03/2022								
01/03/22	01/03/22		NATIXIS NY BRANCH COMM PAPER	63873KA31	50,000,000.00	50,000,000.00	0.00	50,000,000.00	71,166.67	0.00	
			DTD 04/08/2021 0.000% 01/03/2022								
01/07/22	01/07/22		NATIXIS NY BRANCH COMM PAPER	63873KA72	50,000,000.00	50,000,000.00	0.00	50,000,000.00	18,611.11	0.00	
			DTD 12/21/2020 0.000% 01/07/2022								
01/11/22	01/11/22		FANNIE MAE NOTES	3135G0U92	60,000,000.00	60,000,000.00	787,500.00	60,787,500.00	43,200.00	0.00	
			DTD 01/11/2019 2.625% 01/11/2022								
01/12/22	01/12/22		NATIXIS NY BRANCH COMM PAPER	63873KAC1	25,000,000.00	25,000,000.00	0.00	25,000,000.00	9,652.78	0.00	
			DTD 12/21/2020 0.000% 01/12/2022								
01/14/22	01/14/22		GTA FUNDING LLC COMM PAPER	40060XAE0	10,000,000.00	10,000,000.00	0.00	10,000,000.00	1,588.89	0.00	
			DTD 10/01/2021 0.000% 01/14/2022								
01/18/22	01/18/22		FEDERAL FARM CREDIT BANK NOTES	3133EJ5P0	50,000,000.00	50,000,000.00	650,000.00	50,650,000.00	42,500.00	0.00	
			DTD 01/18/2019 2.600% 01/18/2022								
01/19/22	01/19/22		ATLANTIC ASSET SEC LLC COMM PAPER	04821UAK8	50,000,000.00	50,000,000.00	0.00	50,000,000.00	5,444.44	0.00	
			DTD 09/22/2021 0.000% 01/19/2022								
01/19/22	01/19/22		MONT BLANC CAPITAL CORP COMM PAPER	6117P5AK3	21,000,000.00	21,000,000.00	0.00	21,000,000.00	2,800.00	0.00	
			DTD 09/27/2021 0.000% 01/19/2022								
01/24/22	01/24/22		FEDERAL FARM CREDIT NOTES(CALLED, OMD 1/	3133ELJN5	10,000,000.00	10,000,000.00	82,000.00	10,082,000.00	5,000.00	0.00	
			DTD 01/24/2020 1.640% 01/24/2022								





**Managed Account Security Transactions & Interest**

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>MATURITY</b>											
	01/24/22	01/24/22	FEDERAL FARM CREDIT NOTES(CALLED, OMD 1/ DTD 01/24/2020 1.640% 01/24/2022	3133ELJN5	20,000,000.00	20,000,000.00	164,000.00	20,164,000.00	10,000.00	0.00	
	01/24/22	01/24/22	FEDERAL FARM CREDIT NOTES(CALLED, OMD 1/ DTD 01/24/2020 1.640% 01/24/2022	3133ELJN5	20,000,000.00	20,000,000.00	164,000.00	20,164,000.00	10,000.00	0.00	
	01/26/22	01/26/22	INTL BANK OF RECONSTRUCTION AND DEV NOTE	459058FY4	50,000,000.00	50,000,000.00	500,000.00	50,500,000.00	(897,300.00)	0.00	
	01/31/22	01/31/22	US TREASURY NOTES	912828H86	50,000,000.00	50,000,000.00	375,000.00	50,375,000.00	1,220,703.12	0.00	
	01/31/22	01/31/22	US TREASURY NOTES	912828H86	50,000,000.00	50,000,000.00	375,000.00	50,375,000.00	1,220,703.12	0.00	
	01/31/22	01/31/22	US TREASURY NOTES	912828H86	50,000,000.00	50,000,000.00	375,000.00	50,375,000.00	1,220,703.12	0.00	
<b>Transaction Type Sub-Total</b>					<b>566,000,000.00</b>	<b>566,000,000.00</b>	<b>2,848,687.53</b>	<b>568,848,687.53</b>	<b>543,367.01</b>	<b>0.00</b>	

**PAYDOWNS**

	01/01/22	01/25/22	FRESB 2021-SB83	30318NAA1	5,713.12	5,713.12	0.00	5,713.12	(26.83)	0.00	
	01/01/22	01/25/22	FRESB 2021-SB82 A5	30318CAA5	4,290.79	4,290.79	0.00	4,290.79	(21.04)	0.00	
	01/01/22	01/25/22	FHMS K336 A1	3137H4RZ5	87,517.94	87,517.94	0.00	87,517.94	0.35	0.00	
	01/01/22	01/25/22	FHMS K332 A1	3137F7U8	8,526.87	8,526.87	0.00	8,526.87	0.03	0.00	
	01/01/22	01/25/22	FHMS K334 A1	3137H1LS3	1,179,150.11	1,179,150.11	0.00	1,179,150.11	14.15	0.00	
	01/01/22	01/25/22	FHMS K333 A1	3137F9ZD6	980,863.32	980,863.32	0.00	980,863.32	31.39	0.00	
	01/01/22	01/25/22	FRESB 2021-SB82 A5	30318CAA5	1,838.91	1,838.91	0.00	1,838.91	(9.02)	0.00	
	01/15/22	01/15/22	HART 2019-B A3	44891JAC2	235,192.39	235,192.39	0.00	235,192.39	10.84	0.00	
	01/15/22	01/15/22	TAOT 2019-D A3	89233MAD5	282,831.08	282,831.08	0.00	282,831.08	20.42	0.00	
	01/15/22	01/15/22	HAROT 2021-2 A3	43811JAB3	1,913,330.40	1,913,330.40	0.00	1,913,330.40	17.79	0.00	



## Managed Account Security Transactions & Interest

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
<b>PAYDOWNS</b>												
	01/15/22	01/15/22	MBART 2019-1 A3	58769TAD7	420,251.16	420,251.16	0.00	420,251.16	57.87	0.00		
			DTD 09/25/2019 1.940% 03/15/2024									
	01/15/22	01/15/22	TAOT 2019-B A3	89239JAD6	251,305.45	251,305.45	0.00	251,305.45	40.08	0.00		
			DTD 05/08/2019 2.570% 08/15/2023									
	01/15/22	01/15/22	MBALT 2019-B A3	58769QAC5	246,720.50	246,720.50	0.00	246,720.50	39.23	0.00		
			DTD 11/20/2019 2.000% 10/17/2022									
	01/15/22	01/15/22	TAOT 2019-C A3	89238UAD2	281,292.90	281,292.90	0.00	281,292.90	2.31	0.00		
			DTD 08/14/2019 1.910% 09/15/2023									
	01/15/22	01/15/22	JDOT 2019-A A3	47789JAD8	191,369.48	191,369.48	0.00	191,369.48	23.52	0.00		
			DTD 03/13/2019 2.910% 07/15/2023									
	01/15/22	01/15/22	MBALT 2020-A A3	58770FAC6	532,043.75	532,043.75	0.00	532,043.75	70.12	0.00		
			DTD 01/29/2020 1.840% 12/15/2022									
	01/15/22	01/15/22	TAOT 2019-A A3	89239AAD5	321,546.64	321,546.64	0.00	321,546.64	58.59	0.00		
			DTD 02/13/2019 2.910% 07/15/2023									
	01/15/22	01/15/22	JDOT 2019-B A3	477870AC3	132,538.93	132,538.93	0.00	132,538.93	28.14	0.00		
			DTD 07/24/2019 2.210% 12/15/2023									
	01/15/22	01/15/22	TAOT 2020-A A3	89232HAC9	1,040,551.65	1,040,551.65	0.00	1,040,551.65	75.13	0.00		
			DTD 02/12/2020 1.660% 05/15/2024									
	01/15/22	01/15/22	JOHN DEERE OWNER TRUST	47789KAC7	322,639.55	322,639.55	0.00	322,639.55	19.71	0.00		
			DTD 03/11/2020 1.100% 08/15/2024									
	01/15/22	01/15/22	TAOT 2021-B A3	89190GAB3	3,183,791.45	3,183,791.45	0.00	3,183,791.45	58.58	0.00		
			DTD 06/14/2021 0.460% 01/16/2024									
	01/15/22	01/15/22	HAROT 2019-3 A3	43815NAC8	280,966.63	280,966.63	0.00	280,966.63	2.33	0.00		
			DTD 08/27/2019 1.780% 08/15/2023									
	01/15/22	01/15/22	MBALT 2021-B A2	58769KAC8	1,778,141.20	1,778,141.20	0.00	1,778,141.20	149.01	0.00		
			DTD 06/29/2021 0.220% 01/16/2024									
	01/18/22	01/18/22	HAROT 2019-4 A3	43813VAC2	536,045.49	536,045.49	0.00	536,045.49	95.52	0.00		
			DTD 11/26/2019 1.830% 01/18/2024									
	01/18/22	01/18/22	HAROT 2019-1 A3	43814WAC9	172,689.60	172,689.60	0.00	172,689.60	4.63	0.00		
			DTD 02/27/2019 2.830% 03/20/2023									
	01/20/22	01/20/22	TLOT 2021-A A2	89238EAB2	422,568.36	422,568.36	0.00	422,568.36	54.17	0.00		
			DTD 04/21/2021 0.270% 09/20/2023									
	01/21/22	01/21/22	HAROT 2020-1 A3	43813RAC1	659,486.40	659,486.40	0.00	659,486.40	129.26	0.00		
			DTD 02/26/2020 1.610% 04/22/2024									



**Managed Account Security Transactions & Interest**

For the Month Ending January 31, 2022

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
<b>PAYDOWNS</b>												
	01/21/22	01/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	414,884.66	414,884.66	0.00	414,884.66	15.47	0.00		
<b>Transaction Type</b>	<b>Sub-Total</b>							<b>15,888,088.73</b>	<b>15,888,088.73</b>	<b>961.75</b>	<b>0.00</b>	
<b>SELL</b>												
	01/05/22	01/05/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	FIFO	
	01/06/22	01/06/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	122,000,000.00	122,000,000.00	0.00	122,000,000.00	0.00	0.00	FIFO	
	01/06/22	01/06/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	FIFO	
	01/10/22	01/10/22	FEDERATED GOVT OBLIGATIONS FUND	608919718	97,000,000.00	97,000,000.00	0.00	97,000,000.00	0.00	0.00	FIFO	
	01/12/22	01/12/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	57,000,000.00	57,000,000.00	0.00	57,000,000.00	0.00	0.00	FIFO	
	01/12/22	01/12/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	32,000,000.00	32,000,000.00	0.00	32,000,000.00	0.00	0.00	FIFO	
	01/12/22	01/12/22	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO	
	01/13/22	01/13/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	18,000,000.00	18,000,000.00	0.00	18,000,000.00	0.00	0.00	FIFO	
	01/13/22	01/13/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	FIFO	
	01/19/22	01/19/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	56,000,000.00	56,000,000.00	0.00	56,000,000.00	0.00	0.00	FIFO	
	01/19/22	01/19/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	34,000,000.00	34,000,000.00	0.00	34,000,000.00	0.00	0.00	FIFO	
	01/19/22	01/19/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	8,000,000.00	8,000,000.00	0.00	8,000,000.00	0.00	0.00	FIFO	
	01/25/22	01/25/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	53,000,000.00	53,000,000.00	0.00	53,000,000.00	0.00	0.00	FIFO	
	01/25/22	01/25/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	33,000,000.00	33,000,000.00	0.00	33,000,000.00	0.00	0.00	FIFO	
	01/26/22	01/26/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	45,000,000.00	45,000,000.00	0.00	45,000,000.00	0.00	0.00	FIFO	
	01/26/22	01/26/22	NORTHERN TRUST INST GOVT SELECT 848	665278701	22,000,000.00	22,000,000.00	0.00	22,000,000.00	0.00	0.00	FIFO	



**Managed Account Security Transactions & Interest**

For the Month Ending **January 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>Transaction Type Sub-Total</b>				681,000,000.00	681,000,000.00	0.00	681,000,000.00	0.00	0.00	
<b>Managed Account Sub-Total</b>					62,701,422.84	7,296,308.09	69,997,730.93	544,328.76	0.00	
<b>Total Security Transactions</b>					\$62,701,422.84	\$7,296,308.09	\$69,997,730.93	\$544,328.76	\$0.00	

Bolded items are forward settling trades.