



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

For the Month Ending  
**June 30, 2018**

### SAN BERNARDINO COUNTY

#### Client Management Team

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

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

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

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

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#### Accounts included in Statement

76990800      SAN BERNARDINO COUNTY

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

**Online Access**    [www.pfm.com](http://www.pfm.com)

**Customer Service**    1-717-232-2723

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

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

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

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

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

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

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

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

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

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

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

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

**Key Terms and Definitions**

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

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

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

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

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

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

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

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

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

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

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



**Account Statement**

For the Month Ending **June 30, 2018**

**Consolidated Summary Statement**

SAN BERNARDINO COUNTY

**Portfolio Summary**

| <b>Portfolio Holdings</b> | <b>Cash Dividends and Income</b> | <b>Closing Market Value</b> |
|---------------------------|----------------------------------|-----------------------------|
| PFM Managed Account       | 8,934,030.30                     | 6,982,885,001.16            |
| Cash Balance              | 0.00                             | 93,086,986.98               |
| <b>Total</b>              | <b>\$8,934,030.30</b>            | <b>\$7,075,971,988.14</b>   |

**Investment Allocation**

| <b>Investment Type</b>            | <b>Closing Market Value</b> | <b>Percent</b> |
|-----------------------------------|-----------------------------|----------------|
| Bank Note                         | 54,088,110.00               | 0.76           |
| Certificate of Deposit            | 1,475,267,990.65            | 20.85          |
| Commercial Paper                  | 1,082,911,725.00            | 15.30          |
| Corporate Note                    | 116,375,495.00              | 1.64           |
| Federal Agency Bond / Note        | 1,712,858,429.11            | 24.21          |
| Federal Agency Discount Note      | 14,959,886.40               | 0.21           |
| Federally Insured Cash Account    | 50,000,000.00               | 0.71           |
| Joint Powers Authority            | 187,000,000.00              | 2.64           |
| Money Market Mutual Fund          | 2,000,000.00                | 0.03           |
| NOW Account                       | 200,000,000.00              | 2.83           |
| Supra-National Agency Bond / Note | 711,394,315.00              | 10.05          |
| U.S. Treasury Bond / Note         | 1,376,029,050.00            | 19.45          |
| Cash Balance                      | 93,086,986.98               | 1.32           |
| <b>Total</b>                      | <b>\$7,075,971,988.14</b>   | <b>100.00%</b> |



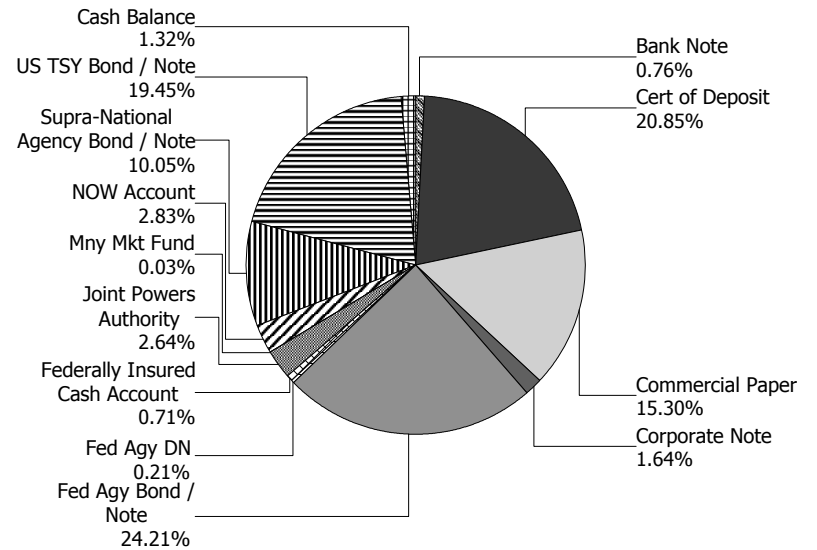
**Consolidated Summary Statement**

SAN BERNARDINO COUNTY

**Maturity Distribution (Fixed Income Holdings)**

**Sector Allocation**

| Portfolio Holdings                       | Closing Market Value      | Percent        |
|--|---------------------------|----------------|
| Under 30 days                            | 1,655,014,388.16          | 23.39          |
| 31 to 60 days                            | 434,600,191.40            | 6.14           |
| 61 to 90 days                            | 249,628,610.00            | 3.53           |
| 91 to 180 days                           | 595,048,136.30            | 8.41           |
| 181 days to 1 year                       | 1,406,698,385.15          | 19.88          |
| 1 to 2 years                             | 1,633,653,166.13          | 23.09          |
| 2 to 3 years                             | 937,169,071.00            | 13.24          |
| 3 to 4 years                             | 140,011,590.00            | 1.98           |
| 4 to 5 years                             | 24,148,450.00             | 0.34           |
| Over 5 years                             | 0.00                      | 0.00           |
| <b>Total</b>                             | <b>\$7,075,971,988.14</b> | <b>100.00%</b> |
| <b>Weighted Average Days to Maturity</b> | <b>349</b>                |                |





## Managed Account Summary Statement

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

### Transaction Summary - Managed Account

|                             |                           |
|-----------------------------|---------------------------|
| <b>Opening Market Value</b> | <b>\$6,844,015,893.17</b> |
| Maturities/Calls            | (4,759,000,000.00)        |
| Principal Dispositions      | 0.00                      |
| Principal Acquisitions      | 4,899,067,249.73          |
| Unsettled Trades            | 0.00                      |
| Change in Current Value     | (1,198,141.74)            |
| <b>Closing Market Value</b> | <b>\$6,982,885,001.16</b> |

### Cash Transactions Summary - Managed Account

|                                 |                    |
|---------------------------------|--------------------|
| Maturities/Calls                | 4,759,000,000.00   |
| Sale Proceeds                   | 0.00               |
| Coupon/Interest/Dividend Income | 7,659,305.02       |
| Principal Payments              | 0.00               |
| Security Purchases              | (4,899,067,249.73) |
| Net Cash Contribution           | 132,407,944.71     |
| Reconciling Transactions        | 0.00               |

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

|   |                       |
|---|-----------------------|
| Interest/Dividends/Coupons Received                 | 7,659,305.02          |
| Less Purchased Interest Related to Interest/Coupons | 0.00                  |
| Plus Net Realized Gains/Losses                      | 1,274,725.28          |
| <b>Total Cash Basis Earnings</b>                    | <b>\$8,934,030.30</b> |

### Cash Balance

**Closing Cash Balance** **\$0.00**

### Earnings Reconciliation (Accrual Basis)

|  | <b>Total</b>           |
|--|------------------------|
| Ending Amortized Value of Securities                 | 7,022,640,892.53       |
| Ending Accrued Interest                              | 19,222,553.24          |
| Plus Proceeds from Sales                             | 0.00                   |
| Plus Proceeds of Maturities/Calls/Principal Payments | 4,759,000,000.00       |
| Plus Coupons/Dividends Received                      | 7,659,305.02           |
| Less Cost of New Purchases                           | (4,899,067,249.73)     |
| Less Beginning Amortized Value of Securities         | (6,880,645,219.21)     |
| Less Beginning Accrued Interest                      | (18,505,511.12)        |
| <b>Total Accrual Basis Earnings</b>                  | <b>\$10,304,770.73</b> |



## Portfolio Summary and Statistics

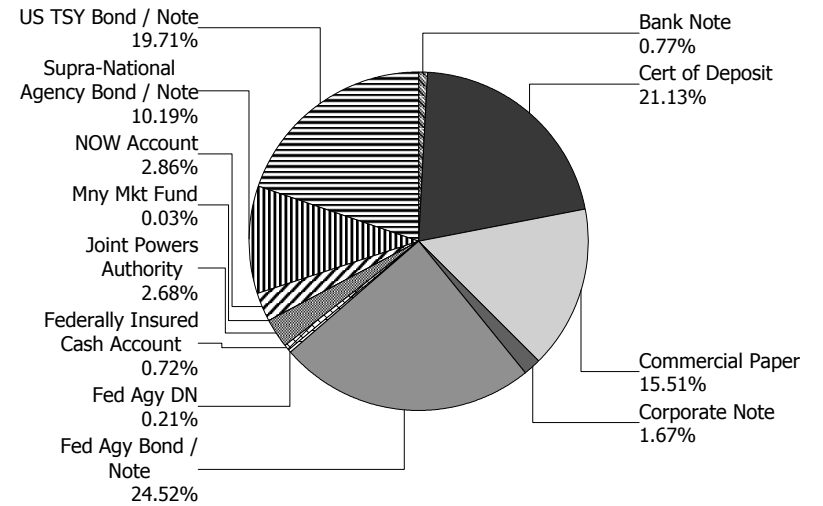
For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

### Account Summary

| Description                       | Par Value               | Market Value            | Percent        |
|-----------------------------------|-------------------------|-------------------------|----------------|
| U.S. Treasury Bond / Note         | 1,400,000,000.00        | 1,376,029,050.00        | 19.71          |
| Supra-National Agency Bond / Note | 720,000,000.00          | 711,394,315.00          | 10.19          |
| NOW Account                       | 200,000,000.00          | 200,000,000.00          | 2.86           |
| Money Market Mutual Fund          | 2,000,000.00            | 2,000,000.00            | 0.03           |
| Joint Powers Authority            | 187,000,000.00          | 187,000,000.00          | 2.68           |
| Federally Insured Cash Account    | 50,000,000.00           | 50,000,000.00           | 0.72           |
| Federal Agency Discount Note      | 15,000,000.00           | 14,959,886.40           | 0.21           |
| Federal Agency Bond / Note        | 1,728,672,000.00        | 1,712,858,429.11        | 24.52          |
| Corporate Note                    | 117,000,000.00          | 116,375,495.00          | 1.67           |
| Commercial Paper                  | 1,085,000,000.00        | 1,082,911,725.00        | 15.51          |
| Certificate of Deposit            | 1,475,700,000.00        | 1,475,267,990.65        | 21.13          |
| Bank Note                         | 55,000,000.00           | 54,088,110.00           | 0.77           |
| <b>Managed Account Sub-Total</b>  | <b>7,035,372,000.00</b> | <b>6,982,885,001.16</b> | <b>100.00%</b> |
| Accrued Interest                  |                         | 19,222,553.24           |                |
| <b>Total Portfolio</b>            | <b>7,035,372,000.00</b> | <b>7,002,107,554.40</b> |                |

### Sector Allocation



**Unsettled Trades** 0.00 0.00

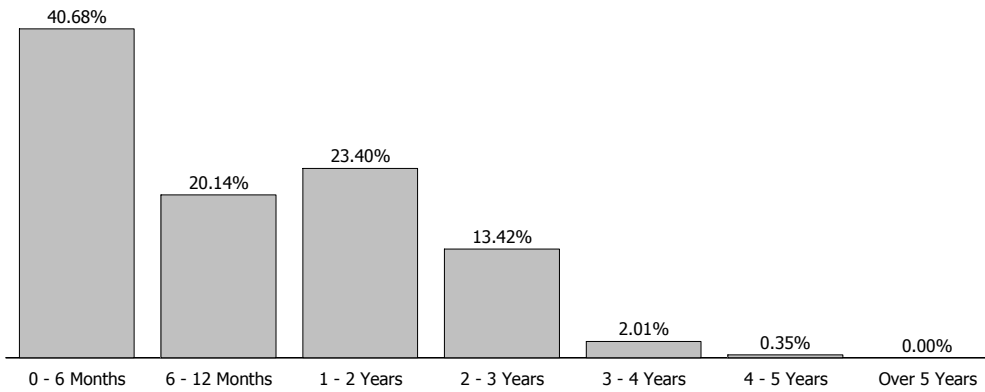


## Portfolio Summary and Statistics

For the Month Ending **June 30, 2018**

SAN BERNARDINO COUNTY - 76990800

### Maturity Distribution



### Characteristics

|                                   |       |
|-----------------------------------|-------|
| Yield to Maturity at Cost         | 1.85% |
| Yield to Maturity at Market       | 2.37% |
| Duration to Worst                 | 0.94  |
| Weighted Average Days to Maturity | 353   |



## Managed Account Issuer Summary

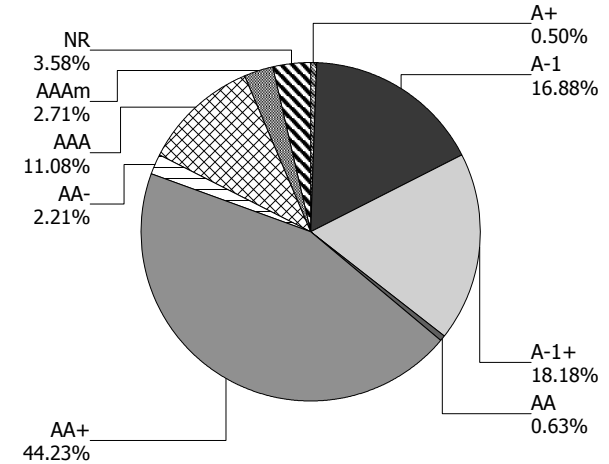
For the Month Ending **June 30, 2018**

SAN BERNARDINO COUNTY - 76990800

### Issuer Summary

| Issuer                              | Market Value of Holdings | Percent |
|-------------------------------------|--------------------------|---------|
| AMERICAN HONDA FINANCE              | 94,718,560.00            | 1.36    |
| BANK OF AMERICA CO                  | 50,014,375.00            | 0.72    |
| BANK OF MONTREAL                    | 174,885,123.50           | 2.50    |
| BANK OF NOVA SCOTIA                 | 149,933,132.50           | 2.15    |
| BANK OF THE WEST                    | 200,000,000.00           | 2.86    |
| BERKSHIRE HATHAWAY INC              | 9,986,580.00             | 0.14    |
| BNP PARIBAS                         | 99,755,875.00            | 1.43    |
| CAMP                                | 187,000,000.00           | 2.68    |
| COMMONWEALTH BANK OF AUSTRALIA      | 159,851,690.80           | 2.29    |
| CREDIT AGRICOLE SA                  | 174,915,500.00           | 2.50    |
| DEXIA GROUP                         | 74,699,615.00            | 1.07    |
| EXXON MOBIL CORP                    | 29,995,260.00            | 0.43    |
| FANNIE MAE                          | 425,787,826.98           | 6.10    |
| FEDERAL FARM CREDIT BANKS           | 198,374,941.40           | 2.84    |
| FEDERAL HOME LOAN BANKS             | 654,741,550.00           | 9.38    |
| FEDERATED GOVT OBLIGATIONS FUNDS    | 1,000,000.00             | 0.01    |
| FIDELITY TREASURY MF                | 1,000,000.00             | 0.01    |
| FREDDIE MAC                         | 448,913,997.13           | 6.43    |
| INTER-AMERICAN DEVELOPMENT BANK     | 271,882,525.00           | 3.89    |
| INTERNATIONAL FINANCE CORPORATION   | 24,703,425.00            | 0.35    |
| INTL BANK OF RECONSTRUCTION AND DEV | 414,808,365.00           | 5.94    |
| JOHNSON & JOHNSON                   | 2,950,689.00             | 0.04    |
| JP MORGAN CHASE & CO                | 184,537,640.00           | 2.64    |
| MICROSOFT CORP                      | 59,401,970.00            | 0.85    |
| MITSUBISHI UFJ FINANCIAL GROUP INC  | 284,769,015.00           | 4.08    |
| NORDEA BANK AB                      | 125,011,402.50           | 1.79    |
| ROYAL BANK OF CANADA                | 124,968,775.00           | 1.79    |
| STONECASTLE FICA                    | 50,000,000.00            | 0.72    |
| SVENSKA HANDELSBANKEN AB            | 195,673,097.40           | 2.80    |
| SWEDBANK AB                         | 145,005,026.20           | 2.08    |
| TORONTO-DOMINION BANK               | 174,943,157.75           | 2.51    |
| TOYOTA MOTOR CORP                   | 149,517,650.00           | 2.14    |

### Credit Quality (S&P Ratings)







## Managed Account Issuer Summary

For the Month Ending **June 30, 2018**

SAN BERNARDINO COUNTY - 76990800

| <b>Issuer</b>          | <b>Market Value<br/>of Holdings</b> | <b>Percent</b> |
|------------------------|-------------------------------------|----------------|
| UNITED STATES TREASURY | 1,376,029,050.00                    | 19.71          |
| US BANCORP             | 104,075,945.00                      | 1.49           |
| WAL-MART STORES INC    | 34,038,866.00                       | 0.49           |
| WESTPAC BANKING CORP   | 124,994,375.00                      | 1.79           |
| <b>Total</b>           | <b>\$6,982,885,001.16</b>           | <b>100.00%</b> |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description<br/>Dated Date/Coupon/Maturity</b>  | <b>CUSIP</b> | <b>Par</b>    | <b>S&amp;P<br/>Rating</b> | <b>Moody's<br/>Rating</b> | <b>Trade<br/>Date</b> | <b>Settle<br/>Date</b> | <b>Original<br/>Cost</b> | <b>YTM<br/>at Cost</b> | <b>Accrued<br/>Interest</b> | <b>Amortized<br/>Cost</b> | <b>Market<br/>Value</b> |
|--|--------------|---------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| <b>U.S. Treasury Bond / Note</b>                                 |              |               |                           |                           |                       |                        |                          |                        |                             |                           |                         |
| US TREASURY NOTES<br>DTD 02/29/2012 1.375% 02/28/2019            | 912828SH4    | 25,000,000.00 | AA+                       | Aaa                       | 11/18/15              | 11/19/15               | 25,046,875.00            | 1.32                   | 114,894.70                  | 25,009,701.00             | 24,856,450.00           |
| US TREASURY NOTES<br>DTD 02/28/2014 1.500% 02/28/2019            | 912828C24    | 50,000,000.00 | AA+                       | Aaa                       | 10/27/16              | 10/28/16               | 50,607,421.88            | 0.97                   | 250,679.35                  | 50,174,229.50             | 49,755,850.00           |
| US TREASURY NOTES<br>DTD 03/31/2014 1.625% 03/31/2019            | 912828C65    | 25,000,000.00 | AA+                       | Aaa                       | 11/12/15              | 11/13/15               | 25,210,937.50            | 1.37                   | 102,117.49                  | 25,047,567.00             | 24,878,900.00           |
| US TREASURY NOTES<br>DTD 04/15/2016 0.875% 04/15/2019            | 912828Q52    | 25,000,000.00 | AA+                       | Aaa                       | 09/26/17              | 09/27/17               | 24,797,851.56            | 1.40                   | 46,021.17                   | 24,896,490.25             | 24,721,675.00           |
| UNITED STATES TREASURY NOTES<br>DTD 05/31/2017 1.250% 05/31/2019 | 912828XS4    | 25,000,000.00 | AA+                       | Aaa                       | 06/14/17              | 06/15/17               | 24,977,539.06            | 1.30                   | 26,468.58                   | 24,989,455.25             | 24,753,900.00           |
| UNITED STATES TREASURY NOTES<br>DTD 05/31/2017 1.250% 05/31/2019 | 912828XS4    | 25,000,000.00 | AA+                       | Aaa                       | 09/26/17              | 09/27/17               | 24,934,670.31            | 1.41                   | 26,468.58                   | 24,964,185.75             | 24,753,900.00           |
| US TREASURY NOTES<br>DTD 05/31/2012 1.125% 05/31/2019            | 912828SX9    | 50,000,000.00 | AA+                       | Aaa                       | 03/28/17              | 03/29/17               | 49,800,781.25            | 1.31                   | 47,643.44                   | 49,915,508.00             | 49,449,200.00           |
| US TREASURY NOTES<br>DTD 06/15/2016 0.875% 06/15/2019            | 912828R85    | 25,000,000.00 | AA+                       | Aaa                       | 12/20/16              | 12/21/16               | 24,660,156.25            | 1.43                   | 9,562.84                    | 24,867,737.00             | 24,650,400.00           |
| US TREASURY NOTES<br>DTD 07/02/2012 1.000% 06/30/2019            | 912828TC4    | 50,000,000.00 | AA+                       | Aaa                       | 03/28/17              | 03/29/17               | 49,630,859.38            | 1.33                   | 1,358.70                    | 49,835,612.50             | 49,335,950.00           |
| US TREASURY NOTES<br>DTD 06/30/2014 1.625% 06/30/2019            | 912828WS5    | 50,000,000.00 | AA+                       | Aaa                       | 06/29/17              | 06/30/17               | 50,244,140.63            | 1.38                   | 2,207.88                    | 50,122,575.00             | 49,634,750.00           |
| US TREASURY NOTES<br>DTD 06/30/2014 1.625% 06/30/2019            | 912828WS5    | 50,000,000.00 | AA+                       | Aaa                       | 07/03/17              | 07/05/17               | 50,210,937.50            | 1.41                   | 2,207.88                    | 50,106,655.00             | 49,634,750.00           |
| US TREASURY N/B NOTES<br>DTD 06/30/2017 1.250% 06/30/2019        | 912828XV7    | 50,000,000.00 | AA+                       | Aaa                       | 12/15/17              | 12/18/17               | 49,570,312.50            | 1.82                   | 1,698.37                    | 49,719,599.00             | 49,453,100.00           |
| US TREASURY NOTES<br>DTD 09/15/2016 0.875% 09/15/2019            | 912828G4     | 25,000,000.00 | AA+                       | Aaa                       | 09/20/17              | 09/21/17               | 24,721,679.69            | 1.45                   | 64,198.37                   | 24,829,819.25             | 24,541,025.00           |
| US TREASURY NOTES<br>DTD 10/31/2014 1.500% 10/31/2019            | 912828F62    | 25,000,000.00 | AA+                       | Aaa                       | 12/20/16              | 12/21/16               | 24,968,750.00            | 1.54                   | 63,179.35                   | 24,985,348.75             | 24,689,450.00           |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b><br><b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>    | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b> |
|---|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| <b>U.S. Treasury Bond / Note</b>                                      |              |               |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| US TREASURY NOTES<br>DTD 10/31/2014 1.500% 10/31/2019                 | 912828F62    | 25,000,000.00 | AA+                   | Aaa                   | 11/16/17          | 11/17/17           | 24,899,414.06        | 1.71               | 63,179.35               | 24,931,132.25         | 24,689,450.00       |
| US TREASURY NOTES<br>DTD 11/30/2012 1.000% 11/30/2019                 | 912828UB4    | 25,000,000.00 | AA+                   | Aaa                   | 11/10/16          | 11/14/16           | 24,900,390.63        | 1.13               | 21,174.86               | 24,953,275.75         | 24,493,175.00       |
| US TREASURY N/B<br>DTD 12/15/2016 1.375% 12/15/2019                   | 912828U73    | 25,000,000.00 | AA+                   | Aaa                   | 09/26/17          | 09/27/17           | 24,948,242.19        | 1.47               | 15,027.32               | 24,965,900.75         | 24,608,400.00       |
| US TREASURY N/B NOTES<br>DTD 01/17/2017 1.375% 01/15/2020             | 912828V31    | 50,000,000.00 | AA+                   | Aaa                   | 01/12/18          | 01/16/18           | 49,376,953.13        | 2.01               | 317,161.60              | 49,517,867.50         | 49,158,200.00       |
| US TREASURY NOTES<br>DTD 02/15/2017 1.375% 02/15/2020                 | 912828W22    | 50,000,000.00 | AA+                   | Aaa                   | 01/12/18          | 01/16/18           | 49,337,890.63        | 2.03               | 258,287.29              | 49,481,285.00         | 49,107,400.00       |
| US TREASURY NOTES<br>DTD 03/02/2015 1.375% 02/29/2020                 | 912828J50    | 25,000,000.00 | AA+                   | Aaa                   | 02/01/17          | 02/02/17           | 24,858,398.44        | 1.56               | 114,894.70              | 24,922,438.00         | 24,538,075.00       |
| US TREASURY NOTES<br>DTD 04/30/2015 1.375% 04/30/2020                 | 912828K58    | 50,000,000.00 | AA+                   | Aaa                   | 01/06/17          | 01/09/17           | 49,675,781.25        | 1.58               | 115,828.80              | 49,818,561.00         | 48,976,550.00       |
| US TREASURY NOTES<br>DTD 04/30/2013 1.125% 04/30/2020                 | 912828VA5    | 50,000,000.00 | AA+                   | Aaa                   | 01/31/18          | 02/01/18           | 48,820,312.50        | 2.21               | 94,769.02               | 49,033,069.50         | 48,755,850.00       |
| US TREASURY NOTES<br>DTD 05/31/2013 1.375% 05/31/2020                 | 912828VF4    | 50,000,000.00 | AA+                   | Aaa                   | 03/28/18          | 03/29/18           | 49,009,765.63        | 2.31               | 58,230.87               | 49,125,235.00         | 48,919,900.00       |
| US TREASURY NOTES<br>DTD 06/01/2015 1.500% 05/31/2020                 | 912828XE5    | 50,000,000.00 | AA+                   | Aaa                   | 04/25/18          | 04/26/18           | 48,966,796.88        | 2.52               | 63,524.59               | 49,054,366.50         | 49,035,150.00       |
| US TREASURY NOTES<br>DTD 07/01/2013 1.875% 06/30/2020                 | 912828VJ6    | 50,000,000.00 | AA+                   | Aaa                   | 03/28/18          | 03/29/18           | 49,511,718.75        | 2.32               | 2,547.55                | 49,567,205.50         | 49,357,400.00       |
| US TREASURY NOTES<br>DTD 07/01/2013 1.875% 06/30/2020                 | 912828VJ6    | 50,000,000.00 | AA+                   | Aaa                   | 04/25/18          | 04/26/18           | 49,298,828.13        | 2.54               | 2,547.55                | 49,356,631.50         | 49,357,400.00       |
| US TREASURY NOTES<br>DTD 07/31/2013 2.000% 07/31/2020                 | 912828VP2    | 50,000,000.00 | AA+                   | Aaa                   | 04/25/18          | 04/26/18           | 49,404,296.88        | 2.54               | 417,127.07              | 49,451,520.00         | 49,439,450.00       |
| US TREASURY NOTES<br>DTD 08/16/2010 2.625% 08/15/2020                 | 912828NT3    | 25,000,000.00 | AA+                   | Aaa                   | 12/20/16          | 12/21/16           | 25,721,679.69        | 1.80               | 246,546.96              | 25,425,620.50         | 25,032,225.00       |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description<br/>Dated Date/Coupon/Maturity</b>         | <b>CUSIP</b> | <b>Par</b>              | <b>S&amp;P<br/>Rating</b> | <b>Moody's<br/>Rating</b> | <b>Trade<br/>Date</b> | <b>Settle<br/>Date</b> | <b>Original<br/>Cost</b> | <b>YTM<br/>at Cost</b> | <b>Accrued<br/>Interest</b> | <b>Amortized<br/>Cost</b> | <b>Market<br/>Value</b> |
|---|--------------|-------------------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| <b>U.S. Treasury Bond / Note</b>  |              |                         |                           |                           |                       |                        |                          |                        |                             |                           |                         |
| US TREASURY NOTES<br>DTD 10/31/2013 1.750% 10/31/2020                   | 912828WC0    | 50,000,000.00           | AA+                       | Aaa                       | 10/25/17              | 10/26/17               | 49,996,093.75            | 1.75                   | 147,418.48                  | 49,997,000.00             | 49,064,450.00           |
| US TREASURY NOTES<br>DTD 11/30/2015 1.625% 11/30/2020                   | 912828M98    | 25,000,000.00           | AA+                       | Aaa                       | 12/20/16              | 12/21/16               | 24,755,859.38            | 1.88                   | 34,409.15                   | 24,848,370.75             | 24,439,450.00           |
| US TREASURY N/B<br>DTD 02/29/2016 1.125% 02/28/2021                     | 912828P87    | 25,000,000.00           | AA+                       | Aaa                       | 11/29/17              | 11/30/17               | 24,374,023.44            | 1.92                   | 94,004.76                   | 24,483,726.50             | 24,053,700.00           |
| US TREASURY NOTES<br>DTD 05/31/2016 1.375% 05/31/2021                   | 912828R77    | 25,000,000.00           | AA+                       | Aaa                       | 12/20/16              | 12/21/16               | 24,334,960.94            | 2.00                   | 29,115.44                   | 24,557,060.50             | 24,125,975.00           |
| US TREASURY NOTES<br>DTD 06/02/2014 2.000% 05/31/2021                   | 912828WN6    | 50,000,000.00           | AA+                       | Aaa                       | 12/02/16              | 12/05/16               | 50,447,265.63            | 1.79                   | 84,699.45                   | 50,294,709.00             | 49,134,750.00           |
| US TREASURY N/B<br>DTD 09/30/2016 1.125% 09/30/2021                     | 912828T34    | 25,000,000.00           | AA+                       | Aaa                       | 11/29/17              | 11/30/17               | 24,198,242.19            | 2.00                   | 70,696.72                   | 24,316,722.00             | 23,819,325.00           |
| US TREASURY NOTES<br>DTD 12/01/2014 1.875% 11/30/2021                   | 912828G53    | 25,000,000.00           | AA+                       | Aaa                       | 12/20/16              | 12/21/16               | 24,734,375.00            | 2.10                   | 39,702.87                   | 24,813,640.25             | 24,364,250.00           |
| US TREASURY NOTES<br>DTD 02/02/2015 1.500% 01/31/2022                   | 912828H86    | 50,000,000.00           | AA+                       | Aaa                       | 02/15/17              | 02/16/17               | 48,779,296.88            | 2.02                   | 312,845.30                  | 49,105,583.50             | 47,998,050.00           |
| US TREASURY N/B NOTES<br>DTD 02/28/2017 1.875% 02/28/2022               | 912828W55    | 25,000,000.00           | AA+                       | Aaa                       | 11/29/17              | 11/30/17               | 24,823,242.19            | 2.05                   | 156,674.59                  | 24,846,876.50             | 24,302,725.00           |
| US TREASURY N/B NOTES<br>DTD 11/02/2015 1.875% 10/31/2022               | 912828M49    | 25,000,000.00           | AA+                       | Aaa                       | 11/29/17              | 11/30/17               | 24,739,257.81            | 2.10                   | 78,974.18                   | 24,769,104.50             | 24,148,450.00           |
| <b>Security Type Sub-Total</b>  |              | <b>1,400,000,000.00</b> |                           |                           |                       |                        | <b>1,389,295,998.51</b>  | <b>1.80</b>            | <b>3,598,095.17</b>         | <b>1,391,101,385.50</b>   | <b>1,376,029,050.00</b> |
| <b>Supra-National Agency Bond / Note</b>                                |              |                         |                           |                           |                       |                        |                          |                        |                             |                           |                         |
| INTL BANK OF RECON AND DEV SN NOTES<br>DTD 04/19/2016 0.875% 07/19/2018 | 459058FE8    | 25,000,000.00           | AAA                       | Aaa                       | 05/19/16              | 05/24/16               | 24,889,806.75            | 1.08                   | 98,437.50                   | 24,997,417.25             | 24,986,725.00           |
| INTL BANK OF RECON AND DEV SN NOTES<br>DTD 04/19/2016 0.875% 07/19/2018 | 459058FE8    | 50,000,000.00           | AAA                       | Aaa                       | 04/12/16              | 04/19/16               | 49,911,500.00            | 0.95                   | 196,875.00                  | 49,998,014.00             | 49,973,450.00           |
| INTER-AMERICAN DEVELOPMENT BANK<br>DTD 08/24/2011 1.750% 08/24/2018     | 4581X0BR8    | 25,000,000.00           | AAA                       | Aaa                       | 05/31/16              | 06/03/16               | 25,370,589.25            | 1.07                   | 154,340.28                  | 25,024,757.50             | 24,985,150.00           |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description<br/>Dated Date/Coupon/Maturity</b>                | <b>CUSIP</b> | <b>Par</b>     | <b>S&amp;P<br/>Rating</b> | <b>Moody's<br/>Rating</b> | <b>Trade<br/>Date</b> | <b>Settle<br/>Date</b> | <b>Original<br/>Cost</b> | <b>YTM<br/>at Cost</b> | <b>Accrued<br/>Interest</b> | <b>Amortized<br/>Cost</b> | <b>Market<br/>Value</b> |
|--|--------------|----------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| <b>Supra-National Agency Bond / Note</b>                                       |              |                |                           |                           |                       |                        |                          |                        |                             |                           |                         |
| INTL BANK OF RECONSTRUCTION AND DEV<br>NT<br>DTD 10/07/2015 1.000% 10/05/2018  | 459058ER0    | 50,000,000.00  | AAA                       | Aaa                       | 09/30/15              | 10/07/15               | 49,915,000.00            | 1.06                   | 119,444.44                  | 49,992,489.50             | 49,853,850.00           |
| INTL BK OF REC & DEV NOTE<br>(EX-CALLABLE)<br>DTD 04/26/2016 1.250% 04/26/2019 | 459058FC2    | 25,000,000.00  | AAA                       | Aaa                       | 04/21/16              | 04/26/16               | 24,947,500.00            | 1.32                   | 56,423.61                   | 24,985,459.75             | 24,766,600.00           |
| INTER-AMERICAN DEVELOPMENT BANK<br>DTD 04/12/2016 1.000% 05/13/2019            | 458182DX7    | 25,000,000.00  | AAA                       | Aaa                       | 05/24/16              | 05/27/16               | 24,842,875.00            | 1.22                   | 33,333.33                   | 24,953,450.50             | 24,675,625.00           |
| INTER-AMERICAN DEVELOPMENT BANK<br>DTD 04/12/2016 1.000% 05/13/2019            | 458182DX7    | 100,000,000.00 | AAA                       | Aaa                       | 04/05/16              | 04/12/16               | 99,700,000.00            | 1.10                   | 133,333.33                  | 99,914,695.00             | 98,702,500.00           |
| INTL BANK OF RECON AND DEV<br>DTD 01/25/2016 1.430% 07/25/2019                 | 45905UUV4    | 50,000,000.00  | AAA                       | Aaa                       | 01/13/16              | 01/25/16               | 50,000,000.00            | 1.43                   | 309,833.33                  | 50,000,000.00             | 49,332,000.00           |
| INTL BANK OF RECON AND DEV GLOBAL<br>NOTES<br>DTD 01/28/2016 1.250% 07/26/2019 | 459058EV1    | 25,000,000.00  | AAA                       | Aaa                       | 01/21/16              | 01/28/16               | 24,879,250.00            | 1.39                   | 134,548.61                  | 24,962,427.25             | 24,678,250.00           |
| INTL BANK OF RECON AND DEV SN NOTE<br>DTD 07/13/2016 0.875% 08/15/2019         | 459058FK4    | 50,000,000.00  | AAA                       | Aaa                       | 07/08/16              | 07/13/16               | 49,907,500.00            | 0.94                   | 165,277.78                  | 49,966,064.00             | 49,102,000.00           |
| INTER-AMERICAN DEVELOPMENT BANK<br>DTD 10/15/2015 1.250% 10/15/2019            | 4581X0CR7    | 25,000,000.00  | AAA                       | Aaa                       | 12/02/15              | 12/07/15               | 24,651,000.00            | 1.62                   | 65,972.22                   | 24,880,989.75             | 24,591,375.00           |
| INTER-AMERICAN DEVELOPMENT BANK<br>DTD 10/15/2015 1.250% 10/15/2019            | 4581X0CR7    | 25,000,000.00  | AAA                       | Aaa                       | 03/16/16              | 03/21/16               | 24,746,000.00            | 1.54                   | 65,972.22                   | 24,906,659.50             | 24,591,375.00           |
| INTL BANK OF RECON AND DEV GLOBAL<br>NOTES<br>DTD 10/27/2016 1.125% 11/27/2019 | 459058FS7    | 50,000,000.00  | AAA                       | Aaa                       | 10/20/16              | 10/27/16               | 49,894,500.00            | 1.20                   | 53,125.00                   | 49,951,380.50             | 49,006,000.00           |
| INTL BANK OF RECON AND DEV GLOBAL<br>NOTES<br>DTD 03/30/2016 1.375% 03/30/2020 | 459058FA6    | 25,000,000.00  | AAA                       | Aaa                       | 03/23/16              | 03/30/16               | 24,923,500.00            | 1.45                   | 86,892.36                   | 24,966,047.25             | 24,469,750.00           |
| INTL BK RECON & DEVELOP NOTES<br>DTD 03/21/2017 1.875% 04/21/2020              | 459058FZ1    | 25,000,000.00  | AAA                       | Aaa                       | 03/14/17              | 03/21/17               | 24,978,250.00            | 1.90                   | 91,145.83                   | 24,987,022.25             | 24,664,250.00           |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Security Type/Description<br>Dated Date/Coupon/Maturity                        | CUSIP     | Par           | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost | Market<br>Value |
|--|-----------|---------------|---------------|-------------------|---------------|----------------|------------------|----------------|---------------------|-------------------|-----------------|
| <b>Supra-National Agency Bond / Note</b>                                       |           |               |               |                   |               |                |                  |                |                     |                   |                 |
| INTER-AMERICAN DEVEL BK NOTE<br>DTD 04/12/2017 1.625% 05/12/2020               | 4581X0CX4 | 25,000,000.00 | AAA           | Aaa               | 04/05/17      | 04/12/17       | 24,940,750.00    | 1.70           | 55,295.14           | 24,963,748.25     | 24,576,550.00   |
| INTL BANK OF RECON AND DEV GLOBAL<br>NOTES<br>DTD 08/29/2017 1.625% 09/04/2020 | 459058GA5 | 25,000,000.00 | AAA           | Aaa               | 08/22/17      | 08/29/17       | 24,994,750.00    | 1.63           | 132,031.25          | 24,996,170.25     | 24,448,250.00   |
| INTERNATIONAL FINANCE CORPORATION<br>NOTE<br>DTD 01/25/2018 2.250% 01/25/2021  | 45950KCM0 | 25,000,000.00 | AAA           | Aaa               | 01/18/18      | 01/25/18       | 24,926,500.00    | 2.35           | 243,750.00          | 24,936,808.75     | 24,703,425.00   |
| INTER-AMERICAN DEVELOPMENT BANK<br>NOTE<br>DTD 04/19/2018 2.625% 04/19/2021    | 4581X0DB1 | 50,000,000.00 | AAA           | Aaa               | 04/12/18      | 04/19/18       | 49,890,000.00    | 2.70           | 262,500.00          | 49,897,089.50     | 49,759,950.00   |
| INTL BANK OF RECON AND DEV GLOBAL<br>NOTES<br>DTD 12/13/2017 2.125% 12/13/2021 | 459058GF4 | 20,000,000.00 | AAA           | Aaa               | 12/12/17      | 12/13/17       | 19,955,000.00    | 2.18           | 21,250.00           | 19,960,960.80     | 19,527,240.00   |

**Security Type Sub-Total** **720,000,000.00** **718,264,271.00** **1.42** **2,479,781.23** **719,241,651.55** **711,394,315.00**

**NOW Account**

|                                    |           |               |    |    |          |          |               |      |      |               |               |
|------------------------------------|-----------|---------------|----|----|----------|----------|---------------|------|------|---------------|---------------|
| BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 2,000.00      | NR | NR | 12/11/17 | 12/11/17 | 2,000.00      | 2.00 | 0.00 | 2,000.00      | 2,000.00      |
| BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 14,998,000.00 | NR | NR | 11/21/16 | 11/21/16 | 14,998,000.00 | 2.00 | 0.00 | 14,998,000.00 | 14,998,000.00 |
| BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 20,000,000.00 | NR | NR | 09/22/17 | 09/22/17 | 20,000,000.00 | 2.00 | 0.00 | 20,000,000.00 | 20,000,000.00 |
| BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 35,000,000.00 | NR | NR | 12/08/16 | 12/08/16 | 35,000,000.00 | 2.00 | 0.00 | 35,000,000.00 | 35,000,000.00 |
| BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 50,000,000.00 | NR | NR | 11/28/16 | 11/28/16 | 50,000,000.00 | 2.00 | 0.00 | 50,000,000.00 | 50,000,000.00 |
| BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 80,000,000.00 | NR | NR | 05/30/17 | 05/30/17 | 80,000,000.00 | 2.00 | 0.00 | 80,000,000.00 | 80,000,000.00 |

**Security Type Sub-Total** **200,000,000.00** **200,000,000.00** **2.00** **0.00** **200,000,000.00** **200,000,000.00**

**Money Market Mutual Fund**

|                                 |           |              |      |     |          |          |              |      |      |              |              |
|---------------------------------|-----------|--------------|------|-----|----------|----------|--------------|------|------|--------------|--------------|
| FIDELITY GOV'T MM FUND 2642     | 31607A703 | 1,000,000.00 | AAAm | Aaa | 10/27/16 | 10/27/16 | 1,000,000.00 | 1.77 | 0.00 | 1,000,000.00 | 1,000,000.00 |
| FEDERATED GOVT OBLIGATIONS FUND | 608919718 | 1,000,000.00 | AAAm | Aaa | 04/03/18 | 04/03/18 | 1,000,000.00 | 1.75 | 0.00 | 1,000,000.00 | 1,000,000.00 |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Security Type/Description<br>Dated Date/Coupon/Maturity                   | CUSIP     | Par                   | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost      | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost     | Market<br>Value       |
|---|-----------|-----------------------|---------------|-------------------|---------------|----------------|-----------------------|----------------|---------------------|-----------------------|-----------------------|
| <b>Security Type Sub-Total</b>  |           | <b>2,000,000.00</b>   |               |                   |               |                | <b>2,000,000.00</b>   | <b>1.76</b>    | <b>0.00</b>         | <b>2,000,000.00</b>   | <b>2,000,000.00</b>   |
| <b>Joint Powers Authority</b>   |           |                       |               |                   |               |                |                       |                |                     |                       |                       |
| CALIFORNIA ASSET MANAGEMENT PROGRAM                                       | CAMPMF025 | 18,000,000.00         | AAAm          | NR                | 12/08/15      | 12/08/15       | 18,000,000.00         | 2.07           | 0.00                | 18,000,000.00         | 18,000,000.00         |
| CALIFORNIA ASSET MANAGEMENT PROGRAM                                       | CAMPMF025 | 24,000,000.00         | AAAm          | NR                | 08/12/15      | 08/12/15       | 24,000,000.00         | 2.07           | 0.00                | 24,000,000.00         | 24,000,000.00         |
| CALIFORNIA ASSET MANAGEMENT PROGRAM                                       | CAMPMF025 | 45,000,000.00         | AAAm          | NR                | 09/22/17      | 09/22/17       | 45,000,000.00         | 2.07           | 0.00                | 45,000,000.00         | 45,000,000.00         |
| CALIFORNIA ASSET MANAGEMENT PROGRAM                                       | CAMPMF025 | 50,000,000.00         | AAAm          | NR                | 08/05/15      | 08/05/15       | 50,000,000.00         | 2.07           | 0.00                | 50,000,000.00         | 50,000,000.00         |
| CALIFORNIA ASSET MANAGEMENT PROGRAM                                       | CAMPMF025 | 50,000,000.00         | AAAm          | NR                | 04/27/16      | 04/27/16       | 50,000,000.00         | 2.07           | 0.00                | 50,000,000.00         | 50,000,000.00         |
| <b>Security Type Sub-Total</b>  |           | <b>187,000,000.00</b> |               |                   |               |                | <b>187,000,000.00</b> | <b>2.07</b>    | <b>0.00</b>         | <b>187,000,000.00</b> | <b>187,000,000.00</b> |
| <b>Federally Insured Cash Account</b>                                     |           |                       |               |                   |               |                |                       |                |                     |                       |                       |
| STONECASTLE FICA  | FICAMF003 | 50,000,000.00         | NR            | NR                | 08/20/14      | 08/20/14       | 50,000,000.00         | 0.95           | 0.00                | 50,000,000.00         | 50,000,000.00         |
| <b>Security Type Sub-Total</b>  |           | <b>50,000,000.00</b>  |               |                   |               |                | <b>50,000,000.00</b>  | <b>0.95</b>    | <b>0.00</b>         | <b>50,000,000.00</b>  | <b>50,000,000.00</b>  |
| <b>Federal Agency Discount Note</b>                                       |           |                       |               |                   |               |                |                       |                |                     |                       |                       |
| FEDERAL FARM CREDIT BANKS DISC NOTE<br>-- 0.000% 08/20/2018               | 313313C63 | 15,000,000.00         | A-1+          | P-1               | 11/22/17      | 11/27/17       | 14,829,316.67         | 1.56           | 0.00                | 14,967,916.65         | 14,959,886.40         |
| <b>Security Type Sub-Total</b>  |           | <b>15,000,000.00</b>  |               |                   |               |                | <b>14,829,316.67</b>  | <b>1.56</b>    | <b>0.00</b>         | <b>14,967,916.65</b>  | <b>14,959,886.40</b>  |
| <b>Federal Agency Bond / Note</b>   |           |                       |               |                   |               |                |                       |                |                     |                       |                       |
| FNMA NOTES (EX-CALLABLE) GLOBAL NOTES<br>DTD 07/27/2016 0.875% 07/27/2018 | 3135G0M75 | 28,325,000.00         | AA+           | Aaa               | 07/27/16      | 07/28/16       | 28,265,517.50         | 0.98           | 106,022.05          | 28,322,833.42         | 28,304,690.98         |
| FHLB NOTES<br>DTD 07/08/2016 0.625% 08/07/2018                            | 3130A8PK3 | 25,000,000.00         | AA+           | Aaa               | 07/07/16      | 07/08/16       | 24,948,000.00         | 0.73           | 62,500.00           | 24,997,485.50         | 24,966,950.00         |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description<br/>Dated Date/Coupon/Maturity</b>         | <b>CUSIP</b> | <b>Par</b>    | <b>S&amp;P<br/>Rating</b> | <b>Moody's<br/>Rating</b> | <b>Trade<br/>Date</b> | <b>Settle<br/>Date</b> | <b>Original<br/>Cost</b> | <b>YTM<br/>at Cost</b> | <b>Accrued<br/>Interest</b> | <b>Amortized<br/>Cost</b> | <b>Market<br/>Value</b> |
|---|--------------|---------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| <b>Federal Agency Bond / Note</b>                                       |              |               |                           |                           |                       |                        |                          |                        |                             |                           |                         |
| FHLB NOTES<br>DTD 08/07/2015 1.125% 09/14/2018                          | 3130A6AE7    | 25,000,000.00 | AA+                       | Aaa                       | 10/05/16              | 10/07/16               | 25,072,000.00            | 0.97                   | 83,593.75                   | 25,007,597.50             | 24,952,150.00           |
| FHLMC REFERENCE NOTES<br>DTD 09/16/2016 0.875% 10/12/2018               | 3137EAED7    | 50,000,000.00 | AA+                       | Aaa                       | 09/15/16              | 09/16/16               | 49,978,500.00            | 0.90                   | 96,006.94                   | 49,997,060.50             | 49,840,300.00           |
| FNMA BENCHMARK NOTE<br>DTD 09/01/2015 1.125% 10/19/2018                 | 3135G0E58    | 12,000,000.00 | AA+                       | Aaa                       | 09/09/15              | 09/10/15               | 11,972,640.00            | 1.20                   | 27,000.00                   | 11,997,315.00             | 11,966,136.00           |
| FNMA BENCHMARK NOTE<br>DTD 09/01/2015 1.125% 10/19/2018                 | 3135G0E58    | 25,000,000.00 | AA+                       | Aaa                       | 09/09/15              | 09/10/15               | 24,943,250.00            | 1.20                   | 56,250.00                   | 24,994,431.00             | 24,929,450.00           |
| FHLMC NOTES (EX-CALLABLE)<br>DTD 04/26/2016 1.050% 10/26/2018           | 3134G8YU7    | 50,000,000.00 | AA+                       | Aaa                       | 04/19/16              | 04/26/16               | 49,965,000.00            | 1.08                   | 94,791.67                   | 49,995,479.50             | 49,823,850.00           |
| FHLB NOTES<br>DTD 12/08/2016 1.250% 01/16/2019                          | 3130AAE46    | 50,000,000.00 | AA+                       | Aaa                       | 12/07/16              | 12/08/16               | 49,998,000.00            | 1.25                   | 286,458.33                  | 49,999,438.50             | 49,739,700.00           |
| FNMA BENCHMARK NOTE<br>DTD 02/23/2016 1.000% 02/26/2019                 | 3135G0J53    | 25,000,000.00 | AA+                       | Aaa                       | 02/18/16              | 02/23/16               | 24,941,000.00            | 1.08                   | 86,805.56                   | 24,987,039.25             | 24,792,500.00           |
| FHLMC NOTES (EX-CALLABLE)<br>DTD 02/28/2017 1.375% 02/28/2019           | 3134GA6H2    | 25,000,000.00 | AA+                       | Aaa                       | 02/16/17              | 02/28/17               | 25,000,000.00            | 1.38                   | 117,447.92                  | 25,000,000.00             | 24,853,625.00           |
| FEDERAL HOME LOAN BANK NOTES<br>DTD 02/06/2012 1.500% 03/08/2019        | 3133782M2    | 25,000,000.00 | AA+                       | Aaa                       | 03/01/17              | 03/02/17               | 25,051,750.00            | 1.40                   | 117,708.33                  | 25,017,766.25             | 24,873,700.00           |
| FEDERAL HOME LOAN BANK NOTES<br>DTD 02/06/2012 1.500% 03/08/2019        | 3133782M2    | 25,000,000.00 | AA+                       | Aaa                       | 03/29/17              | 03/30/17               | 25,052,500.00            | 1.39                   | 117,708.33                  | 25,018,753.25             | 24,873,700.00           |
| FHLB NOTES<br>DTD 03/10/2017 1.375% 03/18/2019                          | 3130AAXX1    | 75,000,000.00 | AA+                       | Aaa                       | 03/09/17              | 03/10/17               | 74,826,000.00            | 1.49                   | 295,052.08                  | 74,937,986.25             | 74,520,000.00           |
| FREDDIE MAC NOTES<br>DTD 03/21/2016 1.125% 04/15/2019                   | 3137EADZ9    | 25,000,000.00 | AA+                       | Aaa                       | 03/17/16              | 03/21/16               | 24,991,750.00            | 1.14                   | 59,375.00                   | 24,997,839.25             | 24,769,525.00           |
| FFCB BONDS<br>DTD 04/17/2017 1.320% 04/17/2019                          | 3133EHFK4    | 25,000,000.00 | AA+                       | Aaa                       | 04/06/17              | 04/17/17               | 24,978,250.00            | 1.36                   | 67,833.33                   | 24,991,294.00             | 24,807,600.00           |
| FEDERAL HOME LOAN BANK AGENCY NOTES<br>DTD 05/12/2017 1.375% 05/28/2019 | 3130ABF92    | 45,000,000.00 | AA+                       | Aaa                       | 05/11/17              | 05/12/17               | 44,914,950.00            | 1.47                   | 56,718.75                   | 44,961,868.80             | 44,601,840.00           |





**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description<br/>Dated Date/Coupon/Maturity</b>                | <b>CUSIP</b> | <b>Par</b>    | <b>S&amp;P<br/>Rating</b> | <b>Moody's<br/>Rating</b> | <b>Trade<br/>Date</b> | <b>Settle<br/>Date</b> | <b>Original<br/>Cost</b> | <b>YTM<br/>at Cost</b> | <b>Accrued<br/>Interest</b> | <b>Amortized<br/>Cost</b> | <b>Market<br/>Value</b> |
|--|--------------|---------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| <b>Federal Agency Bond / Note</b>  |              |               |                           |                           |                       |                        |                          |                        |                             |                           |                         |
| FHLB GLOBAL NOTE<br>DTD 06/03/2016 1.125% 06/21/2019                           | 3130A8DB6    | 50,000,000.00 | AA+                       | Aaa                       | 06/02/16              | 06/03/16               | 49,979,000.00            | 1.14                   | 15,625.00                   | 49,993,204.00             | 49,392,950.00           |
| FFCB BONDS<br>DTD 07/24/2017 1.400% 07/24/2019                                 | 3133EHSC8    | 25,000,000.00 | AA+                       | Aaa                       | 07/17/17              | 07/24/17               | 24,981,750.00            | 1.44                   | 152,638.89                  | 24,990,228.75             | 24,729,950.00           |
| FREDDIE MAC GLOBAL NOTES<br>DTD 07/30/2012 1.250% 08/01/2019                   | 3137EADK2    | 23,347,000.00 | AA+                       | Aaa                       | 08/07/15              | 08/10/15               | 23,123,989.46            | 1.50                   | 121,598.96                  | 23,284,925.70             | 23,054,532.13           |
| FREDDIE MAC NOTES<br>DTD 07/19/2017 1.375% 08/15/2019                          | 3137EAEH8    | 10,000,000.00 | AA+                       | Aaa                       | 09/26/17              | 09/27/17               | 9,978,400.00             | 1.49                   | 51,944.44                   | 9,987,087.80              | 9,882,900.00            |
| FREDDIE MAC NOTES<br>DTD 07/19/2017 1.375% 08/15/2019                          | 3137EAEH8    | 75,000,000.00 | AA+                       | Aaa                       | 07/18/17              | 07/19/17               | 74,889,750.00            | 1.45                   | 389,583.33                  | 74,939,777.25             | 74,121,750.00           |
| FNMA NOTES<br>DTD 09/02/2016 1.000% 08/28/2019                                 | 3135G0P49    | 50,000,000.00 | AA+                       | Aaa                       | 08/31/16              | 09/02/16               | 49,922,000.00            | 1.05                   | 170,833.33                  | 49,969,482.50             | 49,182,250.00           |
| FREDDIE MAC GLOBAL NOTES<br>DTD 10/02/2012 1.250% 10/02/2019                   | 3137EADM8    | 10,000,000.00 | AA+                       | Aaa                       | 09/26/17              | 09/27/17               | 9,949,000.00             | 1.51                   | 30,902.78                   | 9,968,109.10              | 9,848,060.00            |
| FEDERAL HOME LOAN BANK NOTES<br>DTD 10/13/2017 1.500% 10/21/2019               | 3130ACM92    | 50,000,000.00 | AA+                       | Aaa                       | 10/12/17              | 10/13/17               | 49,911,500.00            | 1.59                   | 145,833.33                  | 49,942,520.00             | 49,368,700.00           |
| FANNIE MAE GLOBAL NOTES<br>DTD 10/25/2016 1.000% 10/24/2019                    | 3135G0R39    | 25,000,000.00 | AA+                       | Aaa                       | 10/21/16              | 10/25/16               | 24,933,000.00            | 1.09                   | 46,527.78                   | 24,970,366.50             | 24,524,075.00           |
| FHLB NOTES<br>DTD 11/17/2016 1.375% 11/15/2019                                 | 3130AA3R7    | 35,000,000.00 | AA+                       | Aaa                       | 11/16/16              | 11/17/16               | 34,991,950.00            | 1.38                   | 61,493.06                   | 34,996,266.55             | 34,479,130.00           |
| FEDERAL FARM CREDIT BANKS FLOATING<br>NOTE<br>DTD 03/19/2018 2.025% 11/19/2019 | 3133EJGR4    | 10,000,000.00 | AA+                       | Aaa                       | 03/09/18              | 03/19/18               | 10,000,000.00            | 1.72                   | 6,749.80                    | 10,000,000.00             | 10,001,680.00           |
| FFCB NOTES<br>DTD 12/12/2017 1.875% 12/12/2019                                 | 3133EH2S1    | 50,000,000.00 | AA+                       | Aaa                       | 12/05/17              | 12/12/17               | 49,950,685.50            | 1.93                   | 49,479.17                   | 49,964,132.50             | 49,552,700.00           |
| FHLB NOTES<br>DTD 12/30/2013 2.375% 12/13/2019                                 | 3130A0JR2    | 25,000,000.00 | AA+                       | Aaa                       | 11/16/17              | 11/17/17               | 25,295,700.00            | 1.79                   | 29,687.50                   | 25,208,142.25             | 24,952,250.00           |
| FREDDIE MAC NOTES<br>DTD 01/17/2017 1.500% 01/17/2020                          | 3137EAEES    | 25,000,000.00 | AA+                       | Aaa                       | 01/12/17              | 01/17/17               | 24,973,000.00            | 1.54                   | 170,833.33                  | 24,985,946.50             | 24,607,275.00           |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description<br/>Dated Date/Coupon/Maturity</b>   | <b>CUSIP</b> | <b>Par</b>    | <b>S&amp;P<br/>Rating</b> | <b>Moody's<br/>Rating</b> | <b>Trade<br/>Date</b> | <b>Settle<br/>Date</b> | <b>Original<br/>Cost</b> | <b>YTM<br/>at Cost</b> | <b>Accrued<br/>Interest</b> | <b>Amortized<br/>Cost</b> | <b>Market<br/>Value</b> |
|---|--------------|---------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| <b>Federal Agency Bond / Note</b>                                 |              |               |                           |                           |                       |                        |                          |                        |                             |                           |                         |
| FNMA NOTES<br>DTD 01/12/2015 1.625% 01/21/2020                    | 3135G0A78    | 25,000,000.00 | AA+                       | Aaa                       | 12/02/15              | 12/03/15               | 25,004,100.00            | 1.62                   | 180,555.56                  | 25,001,636.50             | 24,666,425.00           |
| FHLB NOTES<br>DTD 02/09/2018 2.125% 02/11/2020                    | 3130ADN32    | 75,000,000.00 | AA+                       | Aaa                       | 02/08/18              | 02/09/18               | 74,862,750.00            | 2.22                   | 628,645.83                  | 74,889,327.75             | 74,541,900.00           |
| FNMA NOTES<br>DTD 02/28/2017 1.500% 02/28/2020                    | 3135G0T29    | 40,000,000.00 | AA+                       | Aaa                       | 02/24/17              | 02/28/17               | 39,974,400.00            | 1.52                   | 205,000.00                  | 39,985,708.40             | 39,324,000.00           |
| FEDERAL HOME LOAN BANKS NOTES<br>DTD 03/16/2018 2.375% 03/30/2020 | 3130ADUJ9    | 30,000,000.00 | AA+                       | Aaa                       | 03/15/18              | 03/16/18               | 29,994,600.00            | 2.38                   | 207,812.50                  | 29,995,428.90             | 29,908,620.00           |
| FHLMC AGENCY NOTES<br>DTD 04/20/2017 1.375% 04/20/2020            | 3137EAEF2    | 25,000,000.00 | AA+                       | Aaa                       | 04/19/17              | 04/20/17               | 24,914,500.00            | 1.49                   | 67,795.14                   | 24,948,177.00             | 24,480,375.00           |
| FHLMC NOTES<br>DTD 04/19/2018 2.500% 04/23/2020                   | 3137EAEM7    | 35,000,000.00 | AA+                       | Aaa                       | 04/18/18              | 04/19/18               | 34,992,300.00            | 2.51                   | 175,000.00                  | 34,993,069.65             | 34,938,855.00           |
| FFCB BONDS<br>DTD 05/08/2017 1.550% 05/08/2020                    | 3133EHJA2    | 25,000,000.00 | AA+                       | Aaa                       | 05/02/17              | 05/08/17               | 24,986,275.00            | 1.57                   | 57,048.61                   | 24,991,449.50             | 24,539,475.00           |
| FEDERAL HOME LOAN BANKS NOTES<br>DTD 05/21/2018 2.625% 05/28/2020 | 3130AECJ7    | 50,000,000.00 | AA+                       | Aaa                       | 05/18/18              | 05/21/18               | 49,982,000.00            | 2.64                   | 145,833.33                  | 49,982,998.50             | 50,015,350.00           |
| FNMA NOTES<br>DTD 08/01/2017 1.500% 07/30/2020                    | 3135G0T60    | 75,000,000.00 | AA+                       | Aaa                       | 07/28/17              | 08/01/17               | 74,772,750.00            | 1.60                   | 471,875.00                  | 74,841,111.75             | 73,296,300.00           |
| FHLB NOTES<br>DTD 03/14/2018 2.400% 09/14/2020                    | 3130ADT93    | 10,000,000.00 | AA+                       | Aaa                       | 03/08/18              | 03/14/18               | 9,993,783.00             | 2.43                   | 71,333.33                   | 9,994,504.40              | 9,954,210.00            |
| FHLB NOTES<br>DTD 09/08/2017 1.375% 09/28/2020                    | 3130ACE26    | 40,000,000.00 | AA+                       | Aaa                       | 09/07/17              | 09/08/17               | 39,871,600.00            | 1.48                   | 142,083.33                  | 39,905,182.00             | 38,890,000.00           |
| FHLMC NOTES<br>DTD 11/15/2017 1.875% 11/17/2020                   | 3137EAEK1    | 50,000,000.00 | AA+                       | Aaa                       | 11/14/17              | 11/15/17               | 49,952,000.00            | 1.91                   | 114,583.33                  | 49,961,827.50             | 49,076,050.00           |
| FHLB CALLABLE NOTES<br>DTD 01/29/2018 2.250% 01/29/2021           | 3130ADTV9    | 25,000,000.00 | AA+                       | Aaa                       | 01/17/18              | 01/29/18               | 25,000,000.00            | 2.25                   | 237,500.00                  | 25,000,000.00             | 24,710,400.00           |
| FREDDIE MAC NOTES<br>DTD 02/16/2018 2.375% 02/16/2021             | 3137EAEL9    | 50,000,000.00 | AA+                       | Aaa                       | 02/15/18              | 02/16/18               | 49,868,000.00            | 2.47                   | 445,312.50                  | 49,883,998.50             | 49,616,900.00           |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b>  | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>              | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b>    | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b>   | <b>Market Value</b>     |
|---|-----------------------------------|--------------|-------------------------|-----------------------|-----------------------|-------------------|--------------------|-------------------------|--------------------|-------------------------|-------------------------|-------------------------|
| <b>Federal Agency Bond / Note</b>                                       |                                   |              |                         |                       |                       |                   |                    |                         |                    |                         |                         |                         |
| FEDERAL FARM CREDIT BANKS NOTES<br>DTD 04/05/2018 2.540% 04/05/2021     |                                   | 3133EJJD2    | 50,000,000.00           | AA+                   | Aaa                   | 04/03/18          | 04/05/18           | 50,012,500.00           | 2.53               | 303,388.89              | 50,011,535.50           | 49,783,650.00           |
| FANNIE MAE NOTES<br>DTD 04/13/2018 2.500% 04/13/2021                    |                                   | 3135G0U27    | 50,000,000.00           | AA+                   | Aaa                   | 04/12/18          | 04/13/18           | 49,925,500.00           | 2.55               | 270,833.33              | 49,930,711.50           | 49,735,400.00           |
| FANNIE MAE NOTES<br>DTD 06/25/2018 2.750% 06/22/2021                    |                                   | 3135G0U35    | 75,000,000.00           | AA+                   | Aaa                   | 06/22/18          | 06/25/18           | 74,982,750.00           | 2.76               | 34,375.00               | 74,982,839.25           | 75,066,600.00           |
| <b>Security Type Sub-Total</b>  |                                   |              | <b>1,728,672,000.00</b> |                       |                       |                   |                    | <b>1,726,868,640.46</b> | <b>1.68</b>        | <b>6,933,978.42</b>     | <b>1,727,723,883.97</b> | <b>1,712,858,429.11</b> |
| <b>Corporate Note</b>   |                                   |              |                         |                       |                       |                   |                    |                         |                    |                         |                         |                         |
| BERKSHIRE HATHAWAY INC GLOBAL NOTES<br>DTD 08/15/2016 1.150% 08/15/2018 |                                   | 084670BX5    | 10,000,000.00           | AA                    | Aa2                   | 08/08/16          | 08/15/16           | 9,998,800.00            | 1.16               | 43,444.44               | 9,999,926.00            | 9,986,580.00            |
| MICROSOFT CORP NOTES<br>DTD 11/03/2015 1.300% 11/03/2018                |                                   | 594918BF0    | 1,000,000.00            | AAA                   | Aaa                   | 10/30/15          | 11/04/15           | 1,001,640.00            | 1.24               | 2,094.44                | 1,000,188.33            | 996,296.00              |
| MICROSOFT CORP NOTES<br>DTD 11/03/2015 1.300% 11/03/2018                |                                   | 594918BF0    | 1,000,000.00            | AAA                   | Aaa                   | 10/30/15          | 11/04/15           | 1,001,670.00            | 1.24               | 2,094.44                | 1,000,191.77            | 996,296.00              |
| MICROSOFT CORP NOTES<br>DTD 11/03/2015 1.300% 11/03/2018                |                                   | 594918BF0    | 3,500,000.00            | AAA                   | Aaa                   | 10/30/15          | 11/04/15           | 3,505,425.00            | 1.25               | 7,330.56                | 3,500,623.00            | 3,487,036.00            |
| MICROSOFT CORP NOTES<br>DTD 11/03/2015 1.300% 11/03/2018                |                                   | 594918BF0    | 4,500,000.00            | AAA                   | Aaa                   | 10/30/15          | 11/04/15           | 4,506,750.00            | 1.25               | 9,425.00                | 4,500,775.17            | 4,483,332.00            |
| MICROSOFT CORP NOTES<br>DTD 11/03/2015 1.300% 11/03/2018                |                                   | 594918BF0    | 5,000,000.00            | AAA                   | Aaa                   | 10/30/15          | 11/04/15           | 5,007,050.00            | 1.25               | 10,472.22               | 5,000,809.65            | 4,981,480.00            |
| MICROSOFT CORP NOTES<br>DTD 11/03/2015 1.300% 11/03/2018                |                                   | 594918BF0    | 5,000,000.00            | AAA                   | Aaa                   | 10/30/15          | 11/04/15           | 5,007,750.00            | 1.25               | 10,472.22               | 5,000,890.00            | 4,981,480.00            |
| MICROSOFT CORP NOTES<br>DTD 11/03/2015 1.300% 11/03/2018                |                                   | 594918BF0    | 5,000,000.00            | AAA                   | Aaa                   | 10/30/15          | 11/04/15           | 5,008,500.00            | 1.24               | 10,472.22               | 5,000,976.05            | 4,981,480.00            |
| MICROSOFT CORP NOTES<br>DTD 08/08/2016 1.100% 08/08/2019                |                                   | 594918BN3    | 20,000,000.00           | AAA                   | Aaa                   | 08/01/16          | 08/08/16           | 19,979,400.00           | 1.14               | 87,388.89               | 19,992,347.80           | 19,686,240.00           |
| WAL-MART STORES INC CORP NOTE<br>DTD 10/20/2017 1.750% 10/09/2019       |                                   | 931142DY6    | 7,000,000.00            | AA                    | Aa2                   | 10/11/17          | 10/20/17           | 6,999,860.00            | 1.75               | 27,902.78               | 6,999,899.20            | 6,928,229.00            |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description<br/>Dated Date/Coupon/Maturity</b>              | <b>CUSIP</b> | <b>Par</b>    | <b>S&amp;P<br/>Rating</b> | <b>Moody's<br/>Rating</b> | <b>Trade<br/>Date</b> | <b>Settle<br/>Date</b> | <b>Original<br/>Cost</b> | <b>YTM<br/>at Cost</b> | <b>Accrued<br/>Interest</b> | <b>Amortized<br/>Cost</b> | <b>Market<br/>Value</b> |
|--|--------------|---------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| <b>Corporate Note</b>  |              |               |                           |                           |                       |                        |                          |                        |                             |                           |                         |
| MICROSOFT CORP NOTES<br>DTD 02/06/2017 1.850% 02/06/2020                     | 594918BV5    | 15,000,000.00 | AAA                       | Aaa                       | 01/30/17              | 02/06/17               | 14,989,950.00            | 1.87                   | 111,770.83                  | 14,994,580.65             | 14,808,330.00           |
| JPMORGAN CHASE & CO CALLABLE FLT<br>CORP<br>DTD 02/13/2018 2.605% 02/13/2020 | 48125LRM6    | 10,000,000.00 | A+                        | Aa3                       | 02/08/18              | 02/13/18               | 10,000,000.00            | 2.10                   | 34,733.33                   | 10,000,000.00             | 9,997,390.00            |
| WAL-MART STORES INC CORP NOTES<br>DTD 06/27/2018 2.850% 06/23/2020           | 931142EG4    | 10,000,000.00 | AA                        | Aa2                       | 06/20/18              | 06/27/18               | 9,996,900.00             | 2.87                   | 3,166.67                    | 9,996,916.60              | 10,026,300.00           |
| JOHNSON & JOHNSON CORP NOTE<br>DTD 11/10/2017 1.950% 11/10/2020              | 478160CH5    | 3,000,000.00  | AAA                       | Aaa                       | 11/08/17              | 11/10/17               | 2,996,790.00             | 1.99                   | 8,287.50                    | 2,997,461.19              | 2,950,689.00            |
| WAL-MART STORES INC CORP NOTES<br>DTD 06/27/2018 3.125% 06/23/2021           | 931142EJ8    | 7,000,000.00  | AA                        | Aa2                       | 06/20/18              | 06/27/18               | 6,999,650.00             | 3.13                   | 2,430.56                    | 6,999,650.91              | 7,034,727.00            |
| WAL-MART STORES INC CORP NOTES<br>DTD 06/27/2018 3.125% 06/23/2021           | 931142EJ8    | 10,000,000.00 | AA                        | Aa2                       | 06/21/18              | 06/27/18               | 10,011,800.00            | 3.08                   | 3,472.22                    | 10,011,757.30             | 10,049,610.00           |

**Security Type Sub-Total** **117,000,000.00** **117,011,935.00** **1.83** **374,958.32** **116,996,993.62** **116,375,495.00**

|   |           |               |      |     |          |          |               |      |      |               |               |
|---|-----------|---------------|------|-----|----------|----------|---------------|------|------|---------------|---------------|
| <b>Commercial Paper</b>   |           |               |      |     |          |          |               |      |      |               |               |
| DEXIA CREDIT LOCAL SA NY COMM PAPER<br>DTD 12/05/2017 0.000% 07/02/2018 | 25214PCM3 | 25,000,000.00 | A-1+ | P-1 | 12/05/17 | 12/06/17 | 24,763,111.11 | 1.66 | 0.00 | 24,998,861.00 | 24,996,000.00 |
| JP MORGAN SECURITIES LLC COMM PAPER<br>DTD 10/05/2017 0.000% 07/02/2018 | 46640OG21 | 25,000,000.00 | A-1  | P-1 | 12/19/17 | 12/19/17 | 24,746,770.83 | 1.89 | 0.00 | 24,998,701.50 | 24,995,950.00 |
| JP MORGAN SECURITIES LLC COMM PAPER<br>DTD 10/05/2017 0.000% 07/02/2018 | 46640OG21 | 25,000,000.00 | A-1  | P-1 | 02/27/18 | 02/27/18 | 24,817,708.33 | 2.12 | 0.00 | 24,998,541.75 | 24,995,950.00 |
| BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 12/04/2017 0.000% 07/02/2018    | 09659CG28 | 25,000,000.00 | A-1  | P-1 | 02/28/18 | 02/28/18 | 24,821,750.00 | 2.08 | 0.00 | 24,998,562.50 | 24,996,025.00 |
| EXXON MOBIL CORP COMM PAPER<br>DTD 04/03/2018 0.000% 07/02/2018         | 30229BG27 | 30,000,000.00 | A-1+ | P-1 | 06/18/18 | 06/19/18 | 29,978,875.00 | 1.95 | 0.00 | 29,998,374.90 | 29,995,260.00 |
| TOYOTA MOTOR CREDIT CORP CP<br>DTD 10/06/2017 0.000% 07/02/2018         | 89233HG24 | 50,000,000.00 | A-1+ | P-1 | 03/01/18 | 03/01/18 | 49,646,375.00 | 2.08 | 0.00 | 49,997,125.00 | 49,992,100.00 |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description<br/>Dated Date/Coupon/Maturity</b>            | <b>CUSIP</b> | <b>Par</b>     | <b>S&amp;P<br/>Rating</b> | <b>Moody's<br/>Rating</b> | <b>Trade<br/>Date</b> | <b>Settle<br/>Date</b> | <b>Original<br/>Cost</b> | <b>YTM<br/>at Cost</b> | <b>Accrued<br/>Interest</b> | <b>Amortized<br/>Cost</b> | <b>Market<br/>Value</b> |
|--|--------------|----------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| <b>Commercial Paper</b>  |              |                |                           |                           |                       |                        |                          |                        |                             |                           |                         |
| CREDIT AGRICOLE CIB NY COMM PAPER<br>DTD 01/02/2018 0.000% 07/02/2018      | 22533UG23    | 100,000,000.00 | A-1                       | P-1                       | 06/29/18              | 06/29/18               | 99,984,250.00            | 1.89                   | 0.00                        | 99,994,750.00             | 99,985,300.00           |
| MUFG BANK LTD/NY COMM PAPER<br>-- 0.000% 07/03/2018                        | 62479MG31    | 35,000,000.00  | A-1                       | P-1                       | 05/29/18              | 05/29/18               | 34,933,986.11            | 1.94                   | 0.00                        | 34,996,227.70             | 34,992,720.00           |
| MUFG BANK LTD/NY COMM PAPER<br>DTD 04/03/2018 0.000% 07/05/2018            | 62479MG56    | 65,000,000.00  | A-1                       | P-1                       | 06/27/18              | 06/28/18               | 64,975,354.17            | 1.95                   | 0.00                        | 64,985,916.45             | 64,979,525.00           |
| MUFG BANK LTD/NY COMM PAPER<br>DTD 04/05/2018 0.000% 07/06/2018            | 62479MG64    | 35,000,000.00  | A-1                       | P-1                       | 06/27/18              | 06/29/18               | 34,986,729.17            | 1.95                   | 0.00                        | 34,990,520.95             | 34,987,085.00           |
| CREDIT AGRICOLE CIB NY COMM PAPER<br>DTD 01/08/2018 0.000% 07/09/2018      | 22533UG98    | 50,000,000.00  | A-1                       | P-1                       | 05/09/18              | 05/09/18               | 49,833,944.44            | 1.97                   | 0.00                        | 49,978,222.00             | 49,974,850.00           |
| MUFG BANK LTD/NY COMM PAPER<br>-- 0.000% 07/10/2018                        | 62479MGA5    | 25,000,000.00  | A-1                       | P-1                       | 06/25/18              | 06/26/18               | 24,980,652.78            | 1.99                   | 0.00                        | 24,987,562.50             | 24,985,225.00           |
| MUFG BANK LTD/NY COMM PAPER<br>-- 0.000% 07/13/2018                        | 62479MGD9    | 30,000,000.00  | A-1                       | P-1                       | 06/25/18              | 06/26/18               | 29,971,525.00            | 2.01                   | 0.00                        | 29,979,900.00             | 29,977,110.00           |
| MUFG BANK LTD/NY COMM PAPER<br>DTD 04/17/2018 0.000% 07/18/2018            | 62479MGJ6    | 35,000,000.00  | A-1                       | P-1                       | 06/25/18              | 06/26/18               | 34,956,366.67            | 2.04                   | 0.00                        | 34,966,283.45             | 34,962,970.00           |
| AMERICAN HONDA FINANCE COMM PAPER<br>DTD 04/13/2018 0.000% 07/25/2018      | 02665KGR2    | 45,000,000.00  | A-1                       | P-1                       | 04/11/18              | 04/12/18               | 44,714,000.00            | 2.21                   | 0.00                        | 44,933,999.85             | 44,935,110.00           |
| TOYOTA MOTOR CREDIT CORP COMM<br>PAPER<br>DTD 04/09/2018 0.000% 07/25/2018 | 89233HGR9    | 50,000,000.00  | A-1+                      | P-1                       | 04/04/18              | 04/09/18               | 49,653,736.11            | 2.35                   | 0.00                        | 49,922,333.50             | 49,929,200.00           |
| JP MORGAN SECURITIES LLC COMM PAPER<br>DTD 03/20/2018 0.000% 08/01/2018    | 46640QH12    | 25,000,000.00  | A-1                       | P-1                       | 03/20/18              | 03/20/18               | 24,785,972.22            | 2.32                   | 0.00                        | 24,950,486.00             | 24,953,050.00           |
| CREDIT AGRICOLE CIB NY COMM PAPER<br>DTD 02/02/2018 0.000% 08/01/2018      | 22533UH14    | 25,000,000.00  | A-1                       | P-1                       | 05/16/18              | 05/17/18               | 24,891,277.78            | 2.07                   | 0.00                        | 24,955,652.75             | 24,955,350.00           |
| BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 04/02/2018 0.000% 08/01/2018       | 09659CH19    | 50,000,000.00  | A-1                       | P-1                       | 04/02/18              | 04/02/18               | 49,608,430.56            | 2.35                   | 0.00                        | 49,899,680.50             | 49,907,900.00           |
| MUFG BANK LTD/NY COMM PAPER<br>DTD 04/03/2018 0.000% 08/01/2018            | 62479MH14    | 60,000,000.00  | A-1                       | P-1                       | 06/27/18              | 06/27/18               | 59,876,916.67            | 2.11                   | 0.00                        | 59,890,983.60             | 59,884,380.00           |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b><br><b>Dated Date/Coupon/Maturity</b>          | <b>CUSIP</b> | <b>Par</b>    | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b> |
|--|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| <b>Commercial Paper</b>  |              |               |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| JP MORGAN SECURITIES LLC COMM PAPER<br>DTD 12/08/2017 0.000% 09/04/2018        | 46640QJ44    | 25,000,000.00 | A-1                   | P-1                   | 04/05/18          | 04/05/18           | 24,751,944.44        | 2.37               | 0.00                    | 24,893,923.50         | 24,898,850.00       |
| AMERICAN HONDA FINANCE COMM PAPER<br>DTD 06/07/2018 0.000% 09/10/2018          | 02665KJA6    | 50,000,000.00 | A-1                   | P-1                   | 06/14/18          | 06/15/18           | 49,741,416.67        | 2.15               | 0.00                    | 49,788,972.00         | 49,783,450.00       |
| JP MORGAN SECURITIES LLC FLT COMM<br>PAPER<br>DTD 01/29/2018 2.332% 09/28/2018 | 46640EGA0    | 25,000,000.00 | A-1                   | P-1                   | 01/29/18          | 01/29/18           | 25,000,000.00        | 1.80               | 4,858.08                | 25,000,000.00         | 25,000,000.00       |
| BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 01/03/2018 0.000% 10/01/2018           | 09659CK15    | 25,000,000.00 | A-1                   | P-1                   | 04/04/18          | 04/04/18           | 24,697,500.00        | 2.45               | 0.00                    | 24,845,389.00         | 24,851,950.00       |
| JP MORGAN SECURITIES LLC COMM PAPER<br>DTD 01/04/2018 0.000% 10/01/2018        | 46640OK18    | 25,000,000.00 | A-1                   | P-1                   | 06/05/18          | 06/05/18           | 24,811,527.78        | 2.32               | 0.00                    | 24,853,055.50         | 24,848,225.00       |
| JP MORGAN SECURITIES LLC COMM PAPER<br>DTD 01/04/2018 0.000% 10/01/2018        | 46640OK18    | 25,000,000.00 | A-1                   | P-1                   | 06/19/18          | 06/19/18           | 24,832,444.44        | 2.34               | 0.00                    | 24,851,777.75         | 24,848,225.00       |
| DEXIA CREDIT LOCAL SA NY COMM PAPER<br>-- 0.000% 10/01/2018                    | 25214PJ61    | 50,000,000.00 | A-1+                  | P-1                   | 06/19/18          | 06/19/18           | 49,686,555.56        | 2.18               | 0.00                    | 49,722,722.00         | 49,703,615.00       |
| TOYOTA MOTOR CREDIT CORP COMM<br>PAPER<br>DTD 04/05/2018 0.000% 11/01/2018     | 89233HL10    | 50,000,000.00 | A-1+                  | P-1                   | 06/27/18          | 06/29/18           | 49,597,222.22        | 2.34               | 0.00                    | 49,603,666.50         | 49,596,350.00       |

|                                |  |                         |  |  |  |  |                         |             |                 |                         |                         |
|--------------------------------|--|-------------------------|--|--|--|--|-------------------------|-------------|-----------------|-------------------------|-------------------------|
| <b>Security Type Sub-Total</b> |  | <b>1,085,000,000.00</b> |  |  |  |  | <b>1,080,046,343.06</b> | <b>2.10</b> | <b>4,858.08</b> | <b>1,082,982,192.15</b> | <b>1,082,911,725.00</b> |
|--------------------------------|--|-------------------------|--|--|--|--|-------------------------|-------------|-----------------|-------------------------|-------------------------|

|   |           |               |      |     |          |          |               |      |            |               |               |
|---|-----------|---------------|------|-----|----------|----------|---------------|------|------------|---------------|---------------|
| <b>Certificate of Deposit</b>   |           |               |      |     |          |          |               |      |            |               |               |
| BANK OF MONTREAL CHICAGO CERT DEPOS<br>DTD 07/03/2017 1.400% 07/02/2018 | 06371EDH7 | 25,000,000.00 | A-1  | P-1 | 07/03/17 | 07/03/17 | 25,000,000.00 | 1.40 | 352,916.67 | 25,000,000.00 | 24,998,781.00 |
| WESTPAC BANKING CORP NY FLOATING CD<br>DTD 07/07/2017 2.398% 07/02/2018 | 96121T3P1 | 25,000,000.00 | A-1+ | P-1 | 07/06/17 | 07/07/17 | 25,000,000.00 | 1.39 | 148,209.72 | 25,000,000.00 | 25,000,875.00 |
| BANK OF NOVA SCOTIA CERT DEPOS<br>DTD 03/15/2018 2.250% 07/02/2018      | 06417GP28 | 25,000,000.00 | A-1  | P-1 | 03/14/18 | 03/15/18 | 25,000,000.00 | 2.25 | 168,750.00 | 25,000,000.00 | 25,001,110.00 |
| SVENSKA HANDELSBANKEN NY CERT DEPOS<br>DTD 03/19/2018 2.120% 07/02/2018 | 86958JA25 | 25,000,000.00 | A-1+ | P-1 | 03/15/18 | 03/19/18 | 25,000,000.00 | 2.12 | 153,111.11 | 25,000,000.00 | 25,000,577.50 |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description<br/>Dated Date/Coupon/Maturity</b>                | <b>CUSIP</b> | <b>Par</b>    | <b>S&amp;P<br/>Rating</b> | <b>Moody's<br/>Rating</b> | <b>Trade<br/>Date</b> | <b>Settle<br/>Date</b> | <b>Original<br/>Cost</b> | <b>YTM<br/>at Cost</b> | <b>Accrued<br/>Interest</b> | <b>Amortized<br/>Cost</b> | <b>Market<br/>Value</b> |
|--|--------------|---------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| <b>Certificate of Deposit</b>  |              |               |                           |                           |                       |                        |                          |                        |                             |                           |                         |
| NORDEA BK AB (PUBL)/NY CERT DEPOS<br>DTD 03/27/2018 2.210% 07/02/2018          | 65590ATY2    | 50,000,000.00 | A-1+                      | P-1                       | 03/27/18              | 03/27/18               | 50,000,000.00            | 2.21                   | 294,666.67                  | 50,000,000.00             | 50,001,915.00           |
| SWEDBANK NY CERT DEPOS<br>DTD 04/23/2018 2.150% 07/02/2018                     | 87019VGN1    | 80,000,000.00 | A-1+                      | P-1                       | 04/23/18              | 04/23/18               | 80,000,000.00            | 2.15                   | 329,666.67                  | 80,000,000.00             | 80,002,352.00           |
| SWEDBANK NY CERT DEPOS<br>DTD 06/29/2018 1.900% 07/06/2018                     | 87019VMD6    | 40,000,000.00 | A-1+                      | P-1                       | 06/28/18              | 06/29/18               | 40,000,000.00            | 1.90                   | 4,222.22                    | 40,000,000.00             | 39,998,889.20           |
| BANK OF NOVA SCOTIA HOUSTON<br>FLOATING CD<br>DTD 10/19/2017 2.255% 07/19/2018 | 06417GZQ4    | 25,000,000.00 | A-1                       | P-1                       | 10/18/17              | 10/19/17               | 25,000,000.00            | 1.41                   | 18,791.17                   | 25,000,000.00             | 24,995,250.00           |
| BANK OF MONTREAL CHICAGO CERT DEPOS<br>DTD 01/23/2018 1.900% 07/23/2018        | 06371EJ65    | 25,000,000.00 | A-1                       | P-1                       | 01/22/18              | 01/23/18               | 25,000,000.00            | 1.90                   | 209,791.67                  | 25,000,000.00             | 24,994,570.50           |
| US BANK NA CINCINNATI CERT DEPOS<br>DTD 01/23/2018 1.880% 07/23/2018           | 90333VVV9    | 50,000,000.00 | A-1+                      | P-1                       | 01/22/18              | 01/23/18               | 50,000,000.00            | 1.88                   | 415,166.67                  | 50,000,000.00             | 49,987,835.00           |
| BANK OF NOVA SCOTIA CERT DEPOS<br>DTD 03/06/2018 2.140% 08/01/2018             | 06417GM70    | 25,000,000.00 | A-1                       | P-1                       | 03/05/18              | 03/06/18               | 25,000,000.00            | 2.14                   | 173,875.00                  | 25,000,000.00             | 25,002,022.50           |
| BANK OF MONTREAL CHICAGO CERT DEPOS<br>DTD 06/08/2018 2.110% 08/01/2018        | 06370RAG4    | 25,000,000.00 | A-1                       | P-1                       | 06/07/18              | 06/08/18               | 25,000,000.00            | 2.11                   | 33,701.39                   | 25,000,000.00             | 25,001,712.50           |
| CBA AUSTRALIA NY FLOATING CERT DEPOS<br>DTD 07/25/2017 2.242% 08/01/2018       | 20271EML0    | 50,000,000.00 | A-1+                      | P-1                       | 07/21/17              | 07/25/17               | 50,000,000.00            | 1.38                   | 88,852.50                   | 50,000,000.00             | 49,983,250.00           |
| SVENSKA HANDELSBANKEN NY CERT DEPOS<br>DTD 02/28/2018 2.125% 08/01/2018        | 86958JZP7    | 50,000,000.00 | A-1+                      | P-1                       | 02/28/18              | 02/28/18               | 50,001,059.83            | 2.12                   | 363,020.83                  | 50,000,213.50             | 50,002,560.00           |
| TORONTO DOMINION BANK NY FLOATING<br>CD<br>DTD 07/07/2017 2.213% 08/06/2018    | 89113W5C6    | 50,000,000.00 | A-1+                      | P-1                       | 07/06/17              | 07/07/17               | 50,000,000.00            | 1.42                   | 76,839.24                   | 50,000,000.00             | 50,011,400.00           |
| TORONTO DOMINION BANK NY CERT<br>DEPOS<br>DTD 03/28/2018 2.310% 09/04/2018     | 89113XC69    | 50,000,000.00 | A-1+                      | P-1                       | 03/28/18              | 03/28/18               | 50,000,000.00            | 2.31                   | 304,791.67                  | 50,000,000.00             | 50,009,175.00           |
| SVENSKA HANDELSBANKEN NY CERT DEPOS<br>DTD 04/10/2018 2.310% 09/04/2018        | 86958JC56    | 50,000,000.00 | A-1+                      | P-1                       | 04/10/18              | 04/10/18               | 50,000,000.00            | 2.31                   | 263,083.33                  | 50,000,000.00             | 50,009,860.00           |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b>  | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>    | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b> |
|---|-----------------------------------|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| <b>Certificate of Deposit</b>   |                                   |              |               |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| BANK OF NOVA SCOTIA HOUSTON FLOATING CD<br>DTD 09/26/2017 2.308% 09/26/2018 |                                   | 06417GYW2    | 25,000,000.00 | A-1                   | P-1                   | 09/25/17          | 09/26/17           | 25,000,000.00        | 1.45               | 8,013.02                | 25,000,000.00         | 24,975,125.00       |
| SWEDBANK NY CERT DEPOS<br>DTD 04/04/2018 2.340% 10/01/2018                  |                                   | 87019VFD4    | 25,000,000.00 | A-1+                  | P-1                   | 04/04/18          | 04/04/18           | 25,000,000.00        | 2.34               | 143,000.00              | 25,000,000.00         | 25,003,785.00       |
| COMMONWEALTH BANK OF AUSTRALIA NY CD<br>DTD 06/19/2018 2.300% 10/24/2018    |                                   | 20271ENR6    | 35,000,000.00 | A-1+                  | P-1                   | 06/19/18          | 06/20/18           | 35,000,000.00        | 2.30               | 26,833.33               | 35,000,000.00         | 34,993,065.80       |
| ROYAL BANK OF CANADA NY FLOATING CERT D<br>DTD 04/18/2018 2.375% 11/01/2018 |                                   | 78012UDG7    | 25,000,000.00 | A-1+                  | P-1                   | 04/17/18          | 04/18/18           | 25,000,000.00        | 2.38               | 122,053.24              | 25,000,000.00         | 24,984,875.00       |
| BANK OF AMERICA NA CERT DEPOS<br>DTD 04/04/2018 2.440% 11/01/2018           |                                   | 06052TZS2    | 50,000,000.00 | A-1                   | P-1                   | 04/03/18          | 04/04/18           | 50,000,000.00        | 2.44               | 298,222.22              | 50,000,000.00         | 50,014,375.00       |
| BANK OF MONTREAL CHICAGO CERT DEPOS<br>DTD 12/18/2017 1.990% 12/18/2018     |                                   | 06371EZH3    | 25,000,000.00 | A-1                   | P-1                   | 12/18/17          | 12/18/17           | 25,000,000.00        | 1.99               | 269,479.17              | 25,000,000.00         | 24,944,934.50       |
| CBA AUSTRALIA NY FLOATING CERT DEPOS<br>DTD 12/19/2017 2.325% 12/19/2018    |                                   | 20271EMZ9    | 25,000,000.00 | A-1+                  | P-1                   | 12/18/17          | 12/19/17           | 25,000,000.00        | 1.76               | 19,374.50               | 25,000,000.00         | 24,960,625.00       |
| WESTPAC BANKING CORP NY FLOATING CD<br>DTD 12/21/2017 2.318% 12/21/2018     |                                   | 96121T5H7    | 25,000,000.00 | A-1+                  | P-1                   | 12/20/17          | 12/21/17           | 25,000,000.00        | 1.51               | 16,096.39               | 25,000,000.00         | 24,977,125.00       |
| ROYAL BANK OF CANADA NY FLT CERT DEPOS<br>DTD 01/03/2018 2.340% 01/03/2019  |                                   | 78009N5Z5    | 25,000,000.00 | A-1+                  | P-1                   | 01/03/18          | 01/04/18           | 25,000,000.00        | 1.81               | 42,200.63               | 25,000,000.00         | 25,004,450.00       |
| SVENSKA HANDELSBANKEN NY LT CD<br>DTD 01/12/2017 1.890% 01/10/2019          |                                   | 86958JHB8    | 20,700,000.00 | A-1+                  | P-1                   | 05/02/18          | 05/04/18           | 20,613,805.20        | 2.46               | 186,921.00              | 20,633,722.74         | 20,610,099.90       |
| NORDEA BK AB (PUBL)/NY CERT DEPOS<br>DTD 06/28/2018 2.450% 01/24/2019       |                                   | 65590AYN0    | 50,000,000.00 | A-1+                  | P-1                   | 06/27/18          | 06/28/18           | 50,000,000.00        | 2.45               | 10,208.33               | 50,000,000.00         | 49,987,487.50       |
| TORONTO DOMINION BANK NY CERT DEPOS<br>DTD 01/25/2018 2.150% 01/25/2019     |                                   | 89113XVC5    | 25,000,000.00 | A-1+                  | P-1                   | 01/25/18          | 01/25/18           | 25,000,000.00        | 2.15               | 234,409.72              | 25,000,000.00         | 24,949,207.75       |





**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b>   | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>    | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b> | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b> | <b>Market Value</b> |
|--|-----------------------------------|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| <b>Certificate of Deposit</b>  |                                   |              |               |                       |                       |                   |                    |                      |                    |                         |                       |                     |
| COMMONWEALTH BANK OF AUSTRALIA NY FLT C<br>DTD 02/27/2018 2.383% 02/27/2019  |                                   | 20271ENE5    | 50,000,000.00 | A-1+                  | P-1                   | 02/22/18          | 02/27/18           | 50,000,000.00        | 1.94               | 13,238.22               | 50,000,000.00         | 49,914,750.00       |
| BMO HARRIS BANK NA FLOATING CERT DEPOS<br>DTD 06/06/2018 2.412% 03/01/2019   |                                   | 05574BJT8    | 25,000,000.00 | A-1                   | P-1                   | 06/05/18          | 06/06/18           | 25,000,000.00        | 2.36               | 40,502.95               | 25,000,000.00         | 24,965,875.00       |
| WESTPAC BANKING CORP NY FLT CERT DEPOS<br>DTD 03/06/2018 2.343% 03/06/2019   |                                   | 96121T7C6    | 50,000,000.00 | A-1+                  | P-1                   | 03/02/18          | 03/06/18           | 50,000,000.00        | 2.05               | 81,353.13               | 50,000,000.00         | 50,012,750.00       |
| ROYAL BANK OF CANADA NY FLT CERT DEPOS<br>DTD 04/09/2018 2.561% 04/09/2019   |                                   | 78012UCT0    | 25,000,000.00 | A-1+                  | P-1                   | 04/05/18          | 04/09/18           | 25,000,000.00        | 2.56               | 147,591.87              | 25,000,000.00         | 25,018,950.00       |
| NORDEA BK AB (PUBL)/NY FLOATING CD<br>DTD 03/14/2018 2.484% 04/22/2019       |                                   | 65590ATJ5    | 25,000,000.00 | A-1+                  | P-1                   | 03/13/18          | 03/14/18           | 25,000,000.00        | 2.19               | 15,522.69               | 25,000,000.00         | 25,022,000.00       |
| BANK OF NOVA SCOTIA HOUSTON FLT CD<br>DTD 03/29/2018 2.608% 05/01/2019       |                                   | 06417GR34    | 25,000,000.00 | A-1                   | P-1                   | 03/28/18          | 03/29/18           | 25,000,000.00        | 2.62               | 110,479.90              | 25,000,000.00         | 25,012,125.00       |
| BANK OF MONTREAL CHICAGO FLOATING CD<br>DTD 05/11/2018 2.440% 06/03/2019     |                                   | 06371E5T0    | 25,000,000.00 | A-1                   | P-1                   | 05/10/18          | 05/11/18           | 25,000,000.00        | 2.28               | 44,075.63               | 25,000,000.00         | 24,994,000.00       |
| BANK OF MONTREAL CHICAGO FLOATING CD<br>DTD 06/05/2018 2.390% 06/03/2019     |                                   | 06371E7H4    | 25,000,000.00 | A-1                   | P-1                   | 06/04/18          | 06/05/18           | 25,000,000.00        | 2.34               | 41,612.28               | 25,000,000.00         | 24,985,250.00       |
| ROYAL BANK OF CANADA NY FLT CERT DEPOS<br>DTD 06/05/2018 2.390% 06/03/2019   |                                   | 78012UDY8    | 25,000,000.00 | A-1+                  | P-1                   | 06/04/18          | 06/05/18           | 25,000,000.00        | 2.34               | 41,612.28               | 25,000,000.00         | 24,980,125.00       |
| WESTPAC BANKING CORP NY FLOAT CERT DEPOS<br>DTD 06/06/2018 2.370% 06/03/2019 |                                   | 96121T7M4    | 25,000,000.00 | A-1+                  | P-1                   | 06/05/18          | 06/06/18           | 25,000,000.00        | 2.33               | 39,808.51               | 25,000,000.00         | 25,003,625.00       |



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b><br><b>Dated Date/Coupon/Maturity</b>        | <b>CUSIP</b> | <b>Par</b>                | <b>S&amp;P Rating</b> | <b>Moody's Rating</b> | <b>Trade Date</b> | <b>Settle Date</b> | <b>Original Cost</b>      | <b>YTM at Cost</b> | <b>Accrued Interest</b> | <b>Amortized Cost</b>     | <b>Market Value</b>       |
|--|--------------|---------------------------|-----------------------|-----------------------|-------------------|--------------------|---------------------------|--------------------|-------------------------|---------------------------|---------------------------|
| <b>Certificate of Deposit</b>  |              |                           |                       |                       |                   |                    |                           |                    |                         |                           |                           |
| TORONTO DOMINION BANK NY FLT CERT DEPOS<br>DTD 06/07/2018 2.380% 06/03/2019  | 89113X2H6    | 25,000,000.00             | A-1+                  | P-1                   | 06/06/18          | 06/07/18           | 25,000,000.00             | 2.35               | 38,409.00               | 25,000,000.00             | 24,989,000.00             |
| ROYAL BANK OF CANADA NY FLT CERT DEPOS<br>DTD 06/05/2018 2.412% 07/01/2019   | 78012UDZ5    | 25,000,000.00             | AA-                   | A1                    | 06/04/18          | 06/05/18           | 25,000,000.00             | 2.33               | 41,510.45               | 25,000,000.00             | 24,980,375.00             |
| BANK OF NOVA SCOTIA HOUSTON FLT CD<br>DTD 06/06/2018 2.412% 07/01/2019       | 06417GT99    | 25,000,000.00             | A+                    | A1                    | 06/05/18          | 06/06/18           | 25,000,000.00             | 2.36               | 40,502.95               | 25,000,000.00             | 24,947,500.00             |
| TORONTO DOMINION BANK NY FLT CERT DEPOS<br>DTD 06/07/2018 2.382% 07/01/2019  | 89113X2J2    | 25,000,000.00             | AA-                   | Aa2                   | 06/06/18          | 06/07/18           | 25,000,000.00             | 2.34               | 38,575.67               | 25,000,000.00             | 24,984,375.00             |
| SVENSKA HANDELSBANKEN NY FLOATING CD<br>DTD 06/06/2018 2.372% 07/01/2019     | 86958JH85    | 50,000,000.00             | AA-                   | Aa2                   | 06/05/18          | 06/06/18           | 50,000,000.00             | 2.32               | 79,617.02               | 50,000,000.00             | 50,050,000.00             |
| <b>Security Type Sub-Total</b>   |              | <b>1,475,700,000.00</b>   |                       |                       |                   |                    | <b>1,475,614,865.03</b>   | <b>2.09</b>        | <b>5,590,680.63</b>     | <b>1,475,633,936.24</b>   | <b>1,475,267,990.65</b>   |
| <b>Bank Note</b>   |              |                           |                       |                       |                   |                    |                           |                    |                         |                           |                           |
| US BANK NA CALLABLE BANK NOTE<br>DTD 10/24/2017 2.050% 10/23/2020            | 90331HNG4    | 40,000,000.00             | AA-                   | A1                    | 10/19/17          | 10/24/17           | 39,992,000.00             | 2.06               | 154,888.89              | 39,993,780.80             | 39,054,480.00             |
| US BANK NA CINCINNATI CALLABLE BANK NOTE<br>DTD 04/26/2018 3.150% 04/26/2021 | 90331HNP4    | 15,000,000.00             | AA-                   | A1                    | 04/24/18          | 04/26/18           | 14,999,100.00             | 3.15               | 85,312.50               | 14,999,152.05             | 15,033,630.00             |
| <b>Security Type Sub-Total</b>   |              | <b>55,000,000.00</b>      |                       |                       |                   |                    | <b>54,991,100.00</b>      | <b>2.36</b>        | <b>240,201.39</b>       | <b>54,992,932.85</b>      | <b>54,088,110.00</b>      |
| <b>Managed Account Sub-Total</b>   |              | <b>7,035,372,000.00</b>   |                       |                       |                   |                    | <b>7,015,922,469.73</b>   | <b>1.85</b>        | <b>19,222,553.24</b>    | <b>7,022,640,892.53</b>   | <b>6,982,885,001.16</b>   |
| <b>Securities Sub-Total</b>  |              | <b>\$7,035,372,000.00</b> |                       |                       |                   |                    | <b>\$7,015,922,469.73</b> | <b>1.85%</b>       | <b>\$19,222,553.24</b>  | <b>\$7,022,640,892.53</b> | <b>\$6,982,885,001.16</b> |
| <b>Accrued Interest</b>  |              |                           |                       |                       |                   |                    |                           |                    |                         |                           | <b>\$19,222,553.24</b>    |
| <b>Total Investments</b>   |              |                           |                       |                       |                   |                    |                           |                    |                         |                           | <b>\$7,002,107,554.40</b> |



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b> | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>    | <b>Broker</b> | <b>Next Call Date</b> | <b>Market Price</b> | <b>Market Value</b> | <b>Unreal G/L On Cost</b> | <b>Unreal G/L Amort Cost</b> | <b>Effective Duration</b> | <b>Duration to Worst at Mkt</b> | <b>YTM</b> |
|----------------------------------|-----------------------------------|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|---------------------------------|------------|
| <b>U.S. Treasury Bond / Note</b> |                                   |              |               |               |                       |                     |                     |                           |                              |                           |                                 |            |
| US TREASURY NOTES                | DTD 02/29/2012 1.375% 02/28/2019  | 912828SH4    | 25,000,000.00 | TOR DOM       |                       | 99.43               | 24,856,450.00       | (190,425.00)              | (153,251.00)                 | 0.66                      | 0.66                            | 2.24       |
| US TREASURY NOTES                | DTD 02/28/2014 1.500% 02/28/2019  | 912828C24    | 50,000,000.00 | BARCLAYS      |                       | 99.51               | 49,755,850.00       | (851,571.88)              | (418,379.50)                 | 0.66                      | 0.66                            | 2.24       |
| US TREASURY NOTES                | DTD 03/31/2014 1.625% 03/31/2019  | 912828C65    | 25,000,000.00 | TOR DOM       |                       | 99.52               | 24,878,900.00       | (332,037.50)              | (168,667.00)                 | 0.74                      | 0.74                            | 2.28       |
| US TREASURY NOTES                | DTD 04/15/2016 0.875% 04/15/2019  | 912828Q52    | 25,000,000.00 | BMO           |                       | 98.89               | 24,721,675.00       | (76,176.56)               | (174,815.25)                 | 0.78                      | 0.78                            | 2.30       |
| UNITED STATES TREASURY NOTES     | DTD 05/31/2017 1.250% 05/31/2019  | 912828XS4    | 25,000,000.00 | BARCLAYS      |                       | 99.02               | 24,753,900.00       | (223,639.06)              | (235,555.25)                 | 0.90                      | 0.90                            | 2.34       |
| UNITED STATES TREASURY NOTES     | DTD 05/31/2017 1.250% 05/31/2019  | 912828XS4    | 25,000,000.00 | JEFFERIE      |                       | 99.02               | 24,753,900.00       | (180,770.31)              | (210,285.75)                 | 0.90                      | 0.90                            | 2.34       |
| US TREASURY NOTES                | DTD 05/31/2012 1.125% 05/31/2019  | 912828SX9    | 50,000,000.00 | BNP           |                       | 98.90               | 49,449,200.00       | (351,581.25)              | (466,308.00)                 | 0.90                      | 0.90                            | 2.34       |
| US TREASURY NOTES                | DTD 06/15/2016 0.875% 06/15/2019  | 912828R85    | 25,000,000.00 | TD SEC U      |                       | 98.60               | 24,650,400.00       | (9,756.25)                | (217,337.00)                 | 0.95                      | 0.95                            | 2.36       |
| US TREASURY NOTES                | DTD 07/02/2012 1.000% 06/30/2019  | 912828TC4    | 50,000,000.00 | DAIWA         |                       | 98.67               | 49,335,950.00       | (294,909.38)              | (499,662.50)                 | 0.99                      | 0.99                            | 2.35       |
| US TREASURY NOTES                | DTD 06/30/2014 1.625% 06/30/2019  | 912828WS5    | 50,000,000.00 | TD            |                       | 99.27               | 49,634,750.00       | (609,390.63)              | (487,825.00)                 | 0.98                      | 0.98                            | 2.37       |
| US TREASURY NOTES                | DTD 06/30/2014 1.625% 06/30/2019  | 912828WS5    | 50,000,000.00 | BMO           |                       | 99.27               | 49,634,750.00       | (576,187.50)              | (471,905.00)                 | 0.98                      | 0.98                            | 2.37       |
| US TREASURY N/B NOTES            | DTD 06/30/2017 1.250% 06/30/2019  | 912828XV7    | 50,000,000.00 | DEUTSCHE      |                       | 98.91               | 49,453,100.00       | (117,212.50)              | (266,499.00)                 | 0.99                      | 0.99                            | 2.36       |
| US TREASURY NOTES                | DTD 09/15/2016 0.875% 09/15/2019  | 912828G4     | 25,000,000.00 | BARCLAYS      |                       | 98.16               | 24,541,025.00       | (180,654.69)              | (288,794.25)                 | 1.19                      | 1.19                            | 2.42       |
| US TREASURY NOTES                | DTD 10/31/2014 1.500% 10/31/2019  | 912828F62    | 25,000,000.00 | MERRILL       |                       | 98.76               | 24,689,450.00       | (279,300.00)              | (295,898.75)                 | 1.31                      | 1.31                            | 2.45       |
| US TREASURY NOTES                | DTD 10/31/2014 1.500% 10/31/2019  | 912828F62    | 25,000,000.00 | DAIWA         |                       | 98.76               | 24,689,450.00       | (209,964.06)              | (241,682.25)                 | 1.31                      | 1.31                            | 2.45       |
| US TREASURY NOTES                | DTD 11/30/2012 1.000% 11/30/2019  | 912828UB4    | 25,000,000.00 | BMO           |                       | 97.97               | 24,493,175.00       | (407,215.63)              | (460,100.75)                 | 1.39                      | 1.39                            | 2.46       |
| US TREASURY N/B                  | DTD 12/15/2016 1.375% 12/15/2019  | 912828U73    | 25,000,000.00 | SOC GEN       |                       | 98.43               | 24,608,400.00       | (339,842.19)              | (357,500.75)                 | 1.43                      | 1.43                            | 2.47       |



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b> | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>    | <b>Broker</b> | <b>Next Call Date</b> | <b>Market Price</b> | <b>Market Value</b> | <b>Unreal G/L On Cost</b> | <b>Unreal G/L Amort Cost</b> | <b>Effective Duration</b> | <b>Duration to Worst at Mkt</b> | <b>YTM</b> |
|----------------------------------|-----------------------------------|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|---------------------------------|------------|
| <b>U.S. Treasury Bond / Note</b> |                                   |              |               |               |                       |                     |                     |                           |                              |                           |                                 |            |
| US TREASURY N/B NOTES            | DTD 01/17/2017 1.375% 01/15/2020  | 912828V31    | 50,000,000.00 | MORGANST      |                       | 98.32               | 49,158,200.00       | (218,753.13)              | (359,667.50)                 | 1.50                      | 1.50                            | 2.49       |
| US TREASURY NOTES                | DTD 02/15/2017 1.375% 02/15/2020  | 912828W22    | 50,000,000.00 | BARCLAYS      |                       | 98.21               | 49,107,400.00       | (230,490.63)              | (373,885.00)                 | 1.59                      | 1.59                            | 2.50       |
| US TREASURY NOTES                | DTD 03/02/2015 1.375% 02/29/2020  | 912828J50    | 25,000,000.00 | BNP DIR       |                       | 98.15               | 24,538,075.00       | (320,323.44)              | (384,363.00)                 | 1.63                      | 1.63                            | 2.51       |
| US TREASURY NOTES                | DTD 04/30/2015 1.375% 04/30/2020  | 912828K58    | 50,000,000.00 | MORGANST      |                       | 97.95               | 48,976,550.00       | (699,231.25)              | (842,011.00)                 | 1.79                      | 1.79                            | 2.52       |
| US TREASURY NOTES                | DTD 04/30/2013 1.125% 04/30/2020  | 912828VA5    | 50,000,000.00 | BMO           |                       | 97.51               | 48,755,850.00       | (64,462.50)               | (277,219.50)                 | 1.79                      | 1.79                            | 2.52       |
| US TREASURY NOTES                | DTD 05/31/2013 1.375% 05/31/2020  | 912828VF4    | 50,000,000.00 | MORGAN_S      |                       | 97.84               | 48,919,900.00       | (89,865.63)               | (205,335.00)                 | 1.87                      | 1.87                            | 2.54       |
| US TREASURY NOTES                | DTD 06/01/2015 1.500% 05/31/2020  | 912828XE5    | 50,000,000.00 | BNY           |                       | 98.07               | 49,035,150.00       | 68,353.12                 | (19,216.50)                  | 1.87                      | 1.87                            | 2.54       |
| US TREASURY NOTES                | DTD 07/01/2013 1.875% 06/30/2020  | 912828VJ6    | 50,000,000.00 | JEFFERIE      |                       | 98.71               | 49,357,400.00       | (154,318.75)              | (209,805.50)                 | 1.95                      | 1.95                            | 2.54       |
| US TREASURY NOTES                | DTD 07/01/2013 1.875% 06/30/2020  | 912828VJ6    | 50,000,000.00 | JPM           |                       | 98.71               | 49,357,400.00       | 58,571.87                 | 768.50                       | 1.95                      | 1.95                            | 2.54       |
| US TREASURY NOTES                | DTD 07/31/2013 2.000% 07/31/2020  | 912828VP2    | 50,000,000.00 | BK AMER       |                       | 98.88               | 49,439,450.00       | 35,153.12                 | (12,070.00)                  | 2.01                      | 2.01                            | 2.55       |
| US TREASURY NOTES                | DTD 08/16/2010 2.625% 08/15/2020  | 912828NT3    | 25,000,000.00 | BNP DIR       |                       | 100.13              | 25,032,225.00       | (689,454.69)              | (393,395.50)                 | 2.04                      | 2.04                            | 2.56       |
| US TREASURY NOTES                | DTD 10/31/2013 1.750% 10/31/2020  | 912828WC0    | 50,000,000.00 | BARCLAYS      |                       | 98.13               | 49,064,450.00       | (931,643.75)              | (932,550.00)                 | 2.26                      | 2.26                            | 2.58       |
| US TREASURY NOTES                | DTD 11/30/2015 1.625% 11/30/2020  | 912828M98    | 25,000,000.00 | BARCLAYS      |                       | 97.76               | 24,439,450.00       | (316,409.38)              | (408,920.75)                 | 2.35                      | 2.35                            | 2.59       |
| US TREASURY N/B                  | DTD 02/29/2016 1.125% 02/28/2021  | 912828P87    | 25,000,000.00 | BARCLAYS      |                       | 96.21               | 24,053,700.00       | (320,323.44)              | (430,026.50)                 | 2.59                      | 2.59                            | 2.60       |
| US TREASURY NOTES                | DTD 05/31/2016 1.375% 05/31/2021  | 912828R77    | 25,000,000.00 | RBC CAP       |                       | 96.50               | 24,125,975.00       | (208,985.94)              | (431,085.50)                 | 2.83                      | 2.83                            | 2.63       |
| US TREASURY NOTES                | DTD 06/02/2014 2.000% 05/31/2021  | 912828WN6    | 50,000,000.00 | BARCLAYS      |                       | 98.27               | 49,134,750.00       | (1,312,515.63)            | (1,159,959.00)               | 2.81                      | 2.81                            | 2.62       |
| US TREASURY N/B                  | DTD 09/30/2016 1.125% 09/30/2021  | 912828T34    | 25,000,000.00 | MIZUHO        |                       | 95.28               | 23,819,325.00       | (378,917.19)              | (497,397.00)                 | 3.15                      | 3.15                            | 2.65       |



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b> | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>              | <b>Broker</b> | <b>Next Call Date</b> | <b>Market Price</b> | <b>Market Value</b>     | <b>Unreal G/L On Cost</b> | <b>Unreal G/L Amort Cost</b> | <b>Effective Duration</b> | <b>Duration to Worst at Mkt</b> | <b>YTM</b>  |
|----------------------------------|-----------------------------------|--------------|-------------------------|---------------|-----------------------|---------------------|-------------------------|---------------------------|------------------------------|---------------------------|---------------------------------|-------------|
| <b>U.S. Treasury Bond / Note</b> |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| US TREASURY NOTES                | DTD 12/01/2014 1.875% 11/30/2021  | 912828G53    | 25,000,000.00           | BMO           |                       | 97.46               | 24,364,250.00           | (370,125.00)              | (449,390.25)                 | 3.28                      | 3.28                            | 2.66        |
| US TREASURY NOTES                | DTD 02/02/2015 1.500% 01/31/2022  | 912828H86    | 50,000,000.00           | TD SEC U      |                       | 96.00               | 47,998,050.00           | (781,246.88)              | (1,107,533.50)               | 3.43                      | 3.43                            | 2.68        |
| US TREASURY N/B NOTES            | DTD 02/28/2017 1.875% 02/28/2022  | 912828W55    | 25,000,000.00           | CITIGRP       |                       | 97.21               | 24,302,725.00           | (520,517.19)              | (544,151.50)                 | 3.49                      | 3.49                            | 2.68        |
| US TREASURY N/B NOTES            | DTD 11/02/2015 1.875% 10/31/2022  | 912828M49    | 25,000,000.00           | BMO_DIR       |                       | 96.59               | 24,148,450.00           | (590,807.81)              | (620,654.50)                 | 4.11                      | 4.11                            | 2.71        |
| <b>Security Type Sub-Total</b>   |                                   |              | <b>1,400,000,000.00</b> |               |                       |                     | <b>1,376,029,050.00</b> | <b>(13,266,948.51)</b>    | <b>(15,072,335.50)</b>       | <b>1.74</b>               | <b>1.74</b>                     | <b>2.48</b> |

|  |                                  |           |                |          |  |       |               |              |                |      |      |      |
|--|----------------------------------|-----------|----------------|----------|--|-------|---------------|--------------|----------------|------|------|------|
| <b>Supra-National Agency Bond / Note</b> |                                  |           |                |          |  |       |               |              |                |      |      |      |
| INTL BANK OF RECON AND DEV SN NOTES      | DTD 04/19/2016 0.875% 07/19/2018 | 459058FE8 | 25,000,000.00  | BNP DIR  |  | 99.95 | 24,986,725.00 | 96,918.25    | (10,692.25)    | 0.05 | 0.05 | 1.87 |
| INTL BANK OF RECON AND DEV SN NOTES      | DTD 04/19/2016 0.875% 07/19/2018 | 459058FE8 | 50,000,000.00  | BKWEST   |  | 99.95 | 49,973,450.00 | 61,950.00    | (24,564.00)    | 0.05 | 0.05 | 1.87 |
| INTER-AMERICAN DEVELOPMENT BANK          | DTD 08/24/2011 1.750% 08/24/2018 | 4581X0BR8 | 25,000,000.00  | BKWEST   |  | 99.94 | 24,985,150.00 | (385,439.25) | (39,607.50)    | 0.15 | 0.15 | 2.13 |
| INTL BANK OF RECONSTRUCTION AND DEV NT   | DTD 10/07/2015 1.000% 10/05/2018 | 459058ER0 | 50,000,000.00  | BK AMER  |  | 99.71 | 49,853,850.00 | (61,150.00)  | (138,639.50)   | 0.26 | 0.26 | 2.11 |
| INTL BK OF REC & DEV NOTE (EX-CALLABLE)  | DTD 04/26/2016 1.250% 04/26/2019 | 459058FC2 | 25,000,000.00  | DEUTSCHE |  | 99.07 | 24,766,600.00 | (180,900.00) | (218,859.75)   | 0.81 | 0.81 | 2.40 |
| INTER-AMERICAN DEVELOPMENT BANK          | DTD 04/12/2016 1.000% 05/13/2019 | 458182DX7 | 25,000,000.00  | BNP DIR  |  | 98.70 | 24,675,625.00 | (167,250.00) | (277,825.50)   | 0.86 | 0.86 | 2.52 |
| INTER-AMERICAN DEVELOPMENT BANK          | DTD 04/12/2016 1.000% 05/13/2019 | 458182DX7 | 100,000,000.00 | BMO      |  | 98.70 | 98,702,500.00 | (997,500.00) | (1,212,195.00) | 0.86 | 0.86 | 2.52 |
| INTL BANK OF RECON AND DEV               | DTD 01/25/2016 1.430% 07/25/2019 | 45905UUV4 | 50,000,000.00  | TOR DOM  |  | 98.66 | 49,332,000.00 | (668,000.00) | (668,000.00)   | 1.04 | 1.04 | 2.71 |
| INTL BANK OF RECON AND DEV GLOBAL NOTES  | DTD 01/28/2016 1.250% 07/26/2019 | 459058EV1 | 25,000,000.00  | BARCLAYS |  | 98.71 | 24,678,250.00 | (201,000.00) | (284,177.25)   | 1.05 | 1.05 | 2.47 |



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b>   | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>            | <b>Broker</b> | <b>Next Call Date</b> | <b>Market Price</b> | <b>Market Value</b>   | <b>Unreal G/L On Cost</b> | <b>Unreal G/L Amort Cost</b> | <b>Effective Duration</b> | <b>Duration to Worst at Mkt</b> | <b>YTM</b>  |
|--|-----------------------------------|--------------|-----------------------|---------------|-----------------------|---------------------|-----------------------|---------------------------|------------------------------|---------------------------|---------------------------------|-------------|
| <b>Supra-National Agency Bond / Note</b>                                       |                                   |              |                       |               |                       |                     |                       |                           |                              |                           |                                 |             |
| INTL BANK OF RECON AND DEV SN NOTE<br>DTD 07/13/2016 0.875% 08/15/2019         |                                   | 459058FK4    | 50,000,000.00         | TOR DOM       |                       | 98.20               | 49,102,000.00         | (805,500.00)              | (864,064.00)                 | 1.10                      | 1.10                            | 2.50        |
| INTER-AMERICAN DEVELOPMENT BANK<br>DTD 10/15/2015 1.250% 10/15/2019            |                                   | 4581X0CR7    | 25,000,000.00         | DEUTSCHE      |                       | 98.37               | 24,591,375.00         | (59,625.00)               | (289,614.75)                 | 1.27                      | 1.27                            | 2.54        |
| INTER-AMERICAN DEVELOPMENT BANK<br>DTD 10/15/2015 1.250% 10/15/2019            |                                   | 4581X0CR7    | 25,000,000.00         | TOR DOM       |                       | 98.37               | 24,591,375.00         | (154,625.00)              | (315,284.50)                 | 1.27                      | 1.27                            | 2.54        |
| INTL BANK OF RECON AND DEV GLOBAL<br>NOTES<br>DTD 10/27/2016 1.125% 11/27/2019 |                                   | 459058FS7    | 50,000,000.00         | CITIGRP       |                       | 98.01               | 49,006,000.00         | (888,500.00)              | (945,380.50)                 | 1.38                      | 1.38                            | 2.57        |
| INTL BANK OF RECON AND DEV GLOBAL<br>NOTES<br>DTD 03/30/2016 1.375% 03/30/2020 |                                   | 459058FA6    | 25,000,000.00         | TOR DOM       |                       | 97.88               | 24,469,750.00         | (453,750.00)              | (496,297.25)                 | 1.71                      | 1.71                            | 2.62        |
| INTL BK RECON & DEVELOP NOTES<br>DTD 03/21/2017 1.875% 04/21/2020              |                                   | 459058FZ1    | 25,000,000.00         | BNP           |                       | 98.66               | 24,664,250.00         | (314,000.00)              | (322,772.25)                 | 1.76                      | 1.76                            | 2.64        |
| INTER-AMERICAN DEVEL BK NOTE<br>DTD 04/12/2017 1.625% 05/12/2020               |                                   | 4581X0CX4    | 25,000,000.00         | RBC           |                       | 98.31               | 24,576,550.00         | (364,200.00)              | (387,198.25)                 | 1.82                      | 1.82                            | 2.56        |
| INTL BANK OF RECON AND DEV GLOBAL<br>NOTES<br>DTD 08/29/2017 1.625% 09/04/2020 |                                   | 459058GA5    | 25,000,000.00         | JPMCHASE      |                       | 97.79               | 24,448,250.00         | (546,500.00)              | (547,920.25)                 | 2.11                      | 2.11                            | 2.67        |
| INTERNATIONAL FINANCE CORPORATION<br>NOTE<br>DTD 01/25/2018 2.250% 01/25/2021  |                                   | 45950KCM0    | 25,000,000.00         | BK AMER       |                       | 98.81               | 24,703,425.00         | (223,075.00)              | (233,383.75)                 | 2.45                      | 2.45                            | 2.73        |
| INTER-AMERICAN DEVELOPMENT BANK<br>NOTE<br>DTD 04/19/2018 2.625% 04/19/2021    |                                   | 4581X0DB1    | 50,000,000.00         | CITIGRP       |                       | 99.52               | 49,759,950.00         | (130,050.00)              | (137,139.50)                 | 2.67                      | 2.67                            | 2.80        |
| INTL BANK OF RECON AND DEV GLOBAL<br>NOTES<br>DTD 12/13/2017 2.125% 12/13/2021 |                                   | 459058GF4    | 20,000,000.00         | DEUTSCHE      |                       | 97.64               | 19,527,240.00         | (427,760.00)              | (433,720.80)                 | 3.30                      | 3.30                            | 2.85        |
| <b>Security Type Sub-Total</b>   |                                   |              | <b>720,000,000.00</b> |               |                       |                     | <b>711,394,315.00</b> | <b>(6,869,956.00)</b>     | <b>(7,847,336.55)</b>        | <b>1.19</b>               | <b>1.19</b>                     | <b>2.47</b> |

**NOW Account**

|                                    |           |               |        |  |      |               |      |      |      |      |      |
|------------------------------------|-----------|---------------|--------|--|------|---------------|------|------|------|------|------|
| BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 2,000.00      | DIRECT |  | 1.00 | 2,000.00      | 0.00 | 0.00 | 0.00 | 0.00 | 2.00 |
| BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 14,998,000.00 | DIRECT |  | 1.00 | 14,998,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 2.00 |



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b>      |              |                       |               | <b>Next Call</b> | <b>Market</b> | <b>Market</b>         | <b>Unreal G/L</b> | <b>Unreal G/L</b> | <b>Effective</b> | <b>Duration</b>        | <b>YTM</b>  |
|---------------------------------------|--------------|-----------------------|---------------|------------------|---------------|-----------------------|-------------------|-------------------|------------------|------------------------|-------------|
| <b>Dated Date/Coupon/Maturity</b>     | <b>CUSIP</b> | <b>Par</b>            | <b>Broker</b> | <b>Date</b>      | <b>Price</b>  | <b>Value</b>          | <b>On Cost</b>    | <b>Amort Cost</b> | <b>Duration</b>  | <b>to Worst at Mkt</b> |             |
| <b>NOW Account</b>                    |              |                       |               |                  |               |                       |                   |                   |                  |                        |             |
| BANK OF THE WEST MONEY MARKET FUND    | BKOFWEST7    | 20,000,000.00         | DIRECT        |                  | 1.00          | 20,000,000.00         | 0.00              | 0.00              | 0.00             | 0.00                   | 2.00        |
| BANK OF THE WEST MONEY MARKET FUND    | BKOFWEST7    | 35,000,000.00         | DIRECT        |                  | 1.00          | 35,000,000.00         | 0.00              | 0.00              | 0.00             | 0.00                   | 2.00        |
| BANK OF THE WEST MONEY MARKET FUND    | BKOFWEST7    | 50,000,000.00         | DIRECT        |                  | 1.00          | 50,000,000.00         | 0.00              | 0.00              | 0.00             | 0.00                   | 2.00        |
| BANK OF THE WEST MONEY MARKET FUND    | BKOFWEST7    | 80,000,000.00         | DIRECT        |                  | 1.00          | 80,000,000.00         | 0.00              | 0.00              | 0.00             | 0.00                   | 2.00        |
| <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>0.00</b>            | <b>2.00</b> |
| <b>Money Market Mutual Fund</b>       |              |                       |               |                  |               |                       |                   |                   |                  |                        |             |
| FIDELITY GOV'T MM FUND 2642           | 31607A703    | 1,000,000.00          |               |                  | 1.00          | 1,000,000.00          | 0.00              | 0.00              | 0.00             | 0.00                   | 1.77        |
| FEDERATED GOVT OBLIGATIONS FUND       | 608919718    | 1,000,000.00          |               |                  | 1.00          | 1,000,000.00          | 0.00              | 0.00              | 0.00             | 0.00                   | 1.75        |
| <b>Security Type Sub-Total</b>        |              | <b>2,000,000.00</b>   |               |                  |               | <b>2,000,000.00</b>   | <b>0.00</b>       | <b>0.00</b>       | <b>0.00</b>      | <b>0.00</b>            | <b>1.76</b> |
| <b>Joint Powers Authority</b>         |              |                       |               |                  |               |                       |                   |                   |                  |                        |             |
| CALIFORNIA ASSET MANAGEMENT PROGRAM   | CAMPMF025    | 18,000,000.00         | DIRECT        |                  | 1.00          | 18,000,000.00         | 0.00              | 0.00              | 0.00             | 0.00                   | 2.07        |
| CALIFORNIA ASSET MANAGEMENT PROGRAM   | CAMPMF025    | 24,000,000.00         | DIRECT        |                  | 1.00          | 24,000,000.00         | 0.00              | 0.00              | 0.00             | 0.00                   | 2.07        |
| CALIFORNIA ASSET MANAGEMENT PROGRAM   | CAMPMF025    | 45,000,000.00         | DIRECT        |                  | 1.00          | 45,000,000.00         | 0.00              | 0.00              | 0.00             | 0.00                   | 2.07        |
| CALIFORNIA ASSET MANAGEMENT PROGRAM   | CAMPMF025    | 50,000,000.00         | DIRECT        |                  | 1.00          | 50,000,000.00         | 0.00              | 0.00              | 0.00             | 0.00                   | 2.07        |
| CALIFORNIA ASSET MANAGEMENT PROGRAM   | CAMPMF025    | 50,000,000.00         | DIRECT        |                  | 1.00          | 50,000,000.00         | 0.00              | 0.00              | 0.00             | 0.00                   | 2.07        |
| <b>Security Type Sub-Total</b>        |              | <b>187,000,000.00</b> |               |                  |               | <b>187,000,000.00</b> | <b>0.00</b>       | <b>0.00</b>       | <b>0.00</b>      | <b>0.00</b>            | <b>2.07</b> |
| <b>Federally Insured Cash Account</b> |              |                       |               |                  |               |                       |                   |                   |                  |                        |             |
| STONECASTLE FICA                      | FICAMF003    | 50,000,000.00         | OTHER         |                  | 1.00          | 50,000,000.00         | 0.00              | 0.00              | 0.00             | 0.00                   | 0.95        |
| <b>Security Type Sub-Total</b>        |              | <b>50,000,000.00</b>  |               |                  |               | <b>50,000,000.00</b>  | <b>0.00</b>       | <b>0.00</b>       | <b>0.00</b>      | <b>0.00</b>            | <b>0.95</b> |
| <b>Federal Agency Discount Note</b>   |              |                       |               |                  |               |                       |                   |                   |                  |                        |             |



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Security Type/Description<br>Dated Date/Coupon/Maturity     | CUSIP     | Par                  | Broker | Next Call<br>Date | Market<br>Price | Market<br>Value      | Unreal G/L<br>On Cost | Unreal G/L<br>Amort Cost | Effective<br>Duration | Duration<br>to Worst at Mkt | YTM         |
|---|-----------|----------------------|--------|-------------------|-----------------|----------------------|-----------------------|--------------------------|-----------------------|-----------------------------|-------------|
| <b>Federal Agency Discount Note</b>                         |           |                      |        |                   |                 |                      |                       |                          |                       |                             |             |
| FEDERAL FARM CREDIT BANKS DISC NOTE<br>-- 0.000% 08/20/2018 | 313313C63 | 15,000,000.00        | UBS    |                   | 99.73           | 14,959,886.40        | 130,569.73            | (8,030.25)               | 0.14                  | 0.14                        | 1.89        |
| <b>Security Type Sub-Total</b>                              |           | <b>15,000,000.00</b> |        |                   |                 | <b>14,959,886.40</b> | <b>130,569.73</b>     | <b>(8,030.25)</b>        | <b>0.14</b>           | <b>0.14</b>                 | <b>1.89</b> |

|   |           |               |          |  |       |               |              |              |      |      |      |
|---|-----------|---------------|----------|--|-------|---------------|--------------|--------------|------|------|------|
| <b>Federal Agency Bond / Note</b>   |           |               |          |  |       |               |              |              |      |      |      |
| FNMA NOTES (EX-CALLABLE) GLOBAL NOTES<br>DTD 07/27/2016 0.875% 07/27/2018 | 3135G0M75 | 28,325,000.00 | JPMCHASE |  | 99.93 | 28,304,690.98 | 39,173.48    | (18,142.44)  | 0.07 | 0.07 | 1.83 |
| FHLB NOTES<br>DTD 07/08/2016 0.625% 08/07/2018                            | 3130A8PK3 | 25,000,000.00 | BARCLAYS |  | 99.87 | 24,966,950.00 | 18,950.00    | (30,535.50)  | 0.10 | 0.10 | 1.91 |
| FHLB NOTES<br>DTD 08/07/2015 1.125% 09/14/2018                            | 3130A6AE7 | 25,000,000.00 | TOR DOM  |  | 99.81 | 24,952,150.00 | (119,850.00) | (55,447.50)  | 0.20 | 0.20 | 2.05 |
| FHLMC REFERENCE NOTES<br>DTD 09/16/2016 0.875% 10/12/2018                 | 3137EAED7 | 50,000,000.00 | BARCLAYS |  | 99.68 | 49,840,300.00 | (138,200.00) | (156,760.50) | 0.28 | 0.28 | 2.00 |
| FNMA BENCHMARK NOTE<br>DTD 09/01/2015 1.125% 10/19/2018                   | 3135G0E58 | 12,000,000.00 | ICAP     |  | 99.72 | 11,966,136.00 | (6,504.00)   | (31,179.00)  | 0.30 | 0.30 | 2.06 |
| FNMA BENCHMARK NOTE<br>DTD 09/01/2015 1.125% 10/19/2018                   | 3135G0E58 | 25,000,000.00 | DEUTSCHE |  | 99.72 | 24,929,450.00 | (13,800.00)  | (64,981.00)  | 0.30 | 0.30 | 2.06 |
| FHLMC NOTES (EX-CALLABLE)<br>DTD 04/26/2016 1.050% 10/26/2018             | 3134G8YU7 | 50,000,000.00 | JPMCHASE |  | 99.65 | 49,823,850.00 | (141,150.00) | (171,629.50) | 0.32 | 0.32 | 2.15 |
| FHLB NOTES<br>DTD 12/08/2016 1.250% 01/16/2019                            | 3130AAE46 | 50,000,000.00 | BK AMER  |  | 99.48 | 49,739,700.00 | (258,300.00) | (259,738.50) | 0.54 | 0.54 | 2.22 |
| FNMA BENCHMARK NOTE<br>DTD 02/23/2016 1.000% 02/26/2019                   | 3135G0J53 | 25,000,000.00 | JPMCHASE |  | 99.17 | 24,792,500.00 | (148,500.00) | (194,539.25) | 0.65 | 0.65 | 2.28 |
| FHLMC NOTES (EX-CALLABLE)<br>DTD 02/28/2017 1.375% 02/28/2019             | 3134GA6H2 | 25,000,000.00 | MORGANST |  | 99.41 | 24,853,625.00 | (146,375.00) | (146,375.00) | 0.65 | 0.65 | 2.27 |
| FEDERAL HOME LOAN BANK NOTES<br>DTD 02/06/2012 1.500% 03/08/2019          | 3133782M2 | 25,000,000.00 | DEUTSCHE |  | 99.49 | 24,873,700.00 | (178,050.00) | (144,066.25) | 0.68 | 0.68 | 2.24 |
| FEDERAL HOME LOAN BANK NOTES<br>DTD 02/06/2012 1.500% 03/08/2019          | 3133782M2 | 25,000,000.00 | MORGANST |  | 99.49 | 24,873,700.00 | (178,800.00) | (145,053.25) | 0.68 | 0.68 | 2.24 |
| FHLB NOTES<br>DTD 03/10/2017 1.375% 03/18/2019                            | 3130AAXX1 | 75,000,000.00 | CITIGRP  |  | 99.36 | 74,520,000.00 | (306,000.00) | (417,986.25) | 0.71 | 0.71 | 2.28 |





**Managed Account Fair Market Value & Analytics**

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**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b>  | <b>CUSIP</b> | <b>Par</b>    | <b>Broker</b> | <b>Next Call Date</b> | <b>Market Price</b> | <b>Market Value</b> | <b>Unreal G/L On Cost</b> | <b>Unreal G/L Amort Cost</b> | <b>Effective Duration</b> | <b>Duration to Worst at Mkt</b> | <b>YTM</b> |
|---|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|---------------------------------|------------|
| <b>Federal Agency Bond / Note</b>   |              |               |               |                       |                     |                     |                           |                              |                           |                                 |            |
| FREDDIE MAC NOTES<br>DTD 03/21/2016 1.125% 04/15/2019                             | 3137EADZ9    | 25,000,000.00 | JPMCHASE      |                       | 99.08               | 24,769,525.00       | (222,225.00)              | (228,314.25)                 | 0.78                      | 0.78                            | 2.31       |
| FFCB BONDS<br>DTD 04/17/2017 1.320% 04/17/2019                                    | 3133EHFK4    | 25,000,000.00 | MORGANST      |                       | 99.23               | 24,807,600.00       | (170,650.00)              | (183,694.00)                 | 0.78                      | 0.78                            | 2.30       |
| FEDERAL HOME LOAN BANK AGENCY<br>NOTES<br>DTD 05/12/2017 1.375% 05/28/2019        | 3130ABF92    | 45,000,000.00 | BK AMER       |                       | 99.12               | 44,601,840.00       | (313,110.00)              | (360,028.80)                 | 0.90                      | 0.90                            | 2.36       |
| FHLB GLOBAL NOTE<br>DTD 06/03/2016 1.125% 06/21/2019                              | 3130A8DB6    | 50,000,000.00 | WELLSFAR      |                       | 98.79               | 49,392,950.00       | (586,050.00)              | (600,254.00)                 | 0.96                      | 0.96                            | 2.39       |
| FFCB BONDS<br>DTD 07/24/2017 1.400% 07/24/2019                                    | 3133EHSC8    | 25,000,000.00 | OTHER         |                       | 98.92               | 24,729,950.00       | (251,800.00)              | (260,278.75)                 | 1.04                      | 1.04                            | 2.43       |
| FREDDIE MAC GLOBAL NOTES<br>DTD 07/30/2012 1.250% 08/01/2019                      | 3137EADK2    | 23,347,000.00 | MORGANST      |                       | 98.75               | 23,054,532.13       | (69,457.33)               | (230,393.57)                 | 1.06                      | 1.06                            | 2.43       |
| FREDDIE MAC NOTES<br>DTD 07/19/2017 1.375% 08/15/2019                             | 3137EAEH8    | 10,000,000.00 | BNY           |                       | 98.83               | 9,882,900.00        | (95,500.00)               | (104,187.80)                 | 1.10                      | 1.10                            | 2.44       |
| FREDDIE MAC NOTES<br>DTD 07/19/2017 1.375% 08/15/2019                             | 3137EAEH8    | 75,000,000.00 | JPM           |                       | 98.83               | 74,121,750.00       | (768,000.00)              | (818,027.25)                 | 1.10                      | 1.10                            | 2.44       |
| FNMA NOTES<br>DTD 09/02/2016 1.000% 08/28/2019                                    | 3135G0P49    | 50,000,000.00 | DEUTSCHE      |                       | 98.36               | 49,182,250.00       | (739,750.00)              | (787,232.50)                 | 1.14                      | 1.14                            | 2.44       |
| FREDDIE MAC GLOBAL NOTES<br>DTD 10/02/2012 1.250% 10/02/2019                      | 3137EADM8    | 10,000,000.00 | OTHER         |                       | 98.48               | 9,848,060.00        | (100,940.00)              | (120,049.10)                 | 1.23                      | 1.23                            | 2.49       |
| FEDERAL HOME LOAN BANK NOTES<br>DTD 10/13/2017 1.500% 10/21/2019                  | 3130ACM92    | 50,000,000.00 | CITIGRP       |                       | 98.74               | 49,368,700.00       | (542,800.00)              | (573,820.00)                 | 1.28                      | 1.28                            | 2.49       |
| FANNIE MAE GLOBAL NOTES<br>DTD 10/25/2016 1.000% 10/24/2019                       | 3135G0R39    | 25,000,000.00 | BARCLAYS      |                       | 98.10               | 24,524,075.00       | (408,925.00)              | (446,291.50)                 | 1.29                      | 1.29                            | 2.48       |
| FHLB NOTES<br>DTD 11/17/2016 1.375% 11/15/2019                                    | 3130AA3R7    | 35,000,000.00 | BK AMER       |                       | 98.51               | 34,479,130.00       | (512,820.00)              | (517,136.55)                 | 1.35                      | 1.35                            | 2.48       |
| FEDERAL FARM CREDIT BANKS<br>FLOATING<br>NOTE<br>DTD 03/19/2018 2.025% 11/19/2019 | 3133EJGR4    | 10,000,000.00 | JEFFERIE      |                       | 100.02              | 10,001,680.00       | 1,680.00                  | 1,680.00                     | 0.08                      | 1.36                            | 2.05       |
| FFCB NOTES<br>DTD 12/12/2017 1.875% 12/12/2019                                    | 3133EH2S1    | 50,000,000.00 | JEFFERIE      |                       | 99.11               | 49,552,700.00       | (397,985.50)              | (411,432.50)                 | 1.42                      | 1.42                            | 2.51       |
| FHLB NOTES<br>DTD 12/30/2013 2.375% 12/13/2019                                    | 3130A0JR2    | 25,000,000.00 | TD            |                       | 99.81               | 24,952,250.00       | (343,450.00)              | (255,892.25)                 | 1.42                      | 1.42                            | 2.51       |



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| <b>Security Type/Description</b>  | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>    | <b>Broker</b> | <b>Next Call Date</b> | <b>Market Price</b> | <b>Market Value</b> | <b>Unreal G/L On Cost</b> | <b>Unreal G/L Amort Cost</b> | <b>Effective Duration</b> | <b>Duration to Worst at Mkt</b> | <b>YTM</b> |
|-----------------------------------|-----------------------------------|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|---------------------------------|------------|
| <b>Federal Agency Bond / Note</b> |                                   |              |               |               |                       |                     |                     |                           |                              |                           |                                 |            |
| FREDDIE MAC NOTES                 | DTD 01/17/2017 1.500% 01/17/2020  | 3137EAEES    | 25,000,000.00 | CITIGRP       |                       | 98.43               | 24,607,275.00       | (365,725.00)              | (378,671.50)                 | 1.51                      | 1.51                            | 2.54       |
| FNMA NOTES                        | DTD 01/12/2015 1.625% 01/21/2020  | 3135G0A78    | 25,000,000.00 | TOR DOM       |                       | 98.67               | 24,666,425.00       | (337,675.00)              | (335,211.50)                 | 1.52                      | 1.52                            | 2.50       |
| FHLB NOTES                        | DTD 02/09/2018 2.125% 02/11/2020  | 3130ADN32    | 75,000,000.00 | BARCLAYS      |                       | 99.39               | 74,541,900.00       | (320,850.00)              | (347,427.75)                 | 1.56                      | 1.56                            | 2.51       |
| FNMA NOTES                        | DTD 02/28/2017 1.500% 02/28/2020  | 3135G0T29    | 40,000,000.00 | JPMCHASE      |                       | 98.31               | 39,324,000.00       | (650,400.00)              | (661,708.40)                 | 1.62                      | 1.62                            | 2.54       |
| FEDERAL HOME LOAN BANKS NOTES     | DTD 03/16/2018 2.375% 03/30/2020  | 3130ADUJ9    | 30,000,000.00 | CITI          |                       | 99.70               | 29,908,620.00       | (85,980.00)               | (86,808.90)                  | 1.69                      | 1.69                            | 2.55       |
| FHLMC AGENCY NOTES                | DTD 04/20/2017 1.375% 04/20/2020  | 3137EAEF2    | 25,000,000.00 | TD SEC U      |                       | 97.92               | 24,480,375.00       | (434,125.00)              | (467,802.00)                 | 1.76                      | 1.76                            | 2.56       |
| FHLMC NOTES                       | DTD 04/19/2018 2.500% 04/23/2020  | 3137EAEM7    | 35,000,000.00 | CITIGRP       |                       | 99.83               | 34,938,855.00       | (53,445.00)               | (54,214.65)                  | 1.75                      | 1.75                            | 2.60       |
| FFCB BONDS                        | DTD 05/08/2017 1.550% 05/08/2020  | 3133EHJA2    | 25,000,000.00 | JPM           |                       | 98.16               | 24,539,475.00       | (446,800.00)              | (451,974.50)                 | 1.81                      | 1.81                            | 2.57       |
| FEDERAL HOME LOAN BANKS NOTES     | DTD 05/21/2018 2.625% 05/28/2020  | 3130AECJ7    | 50,000,000.00 | BARCLAYS      |                       | 100.03              | 50,015,350.00       | 33,350.00                 | 32,351.50                    | 1.85                      | 1.85                            | 2.61       |
| FNMA NOTES                        | DTD 08/01/2017 1.500% 07/30/2020  | 3135G0T60    | 75,000,000.00 | BARCLAYS      |                       | 97.73               | 73,296,300.00       | (1,476,450.00)            | (1,544,811.75)               | 2.02                      | 2.02                            | 2.63       |
| FHLB NOTES                        | DTD 03/14/2018 2.400% 09/14/2020  | 3130ADT93    | 10,000,000.00 | JEFFERIE      |                       | 99.54               | 9,954,210.00        | (39,573.00)               | (40,294.40)                  | 2.12                      | 2.12                            | 2.61       |
| FHLB NOTES                        | DTD 09/08/2017 1.375% 09/28/2020  | 3130ACE26    | 40,000,000.00 | BARCLAYS      |                       | 97.23               | 38,890,000.00       | (981,600.00)              | (1,015,182.00)               | 2.18                      | 2.18                            | 2.66       |
| FHLMC NOTES                       | DTD 11/15/2017 1.875% 11/17/2020  | 3137EAEK1    | 50,000,000.00 | CITI          |                       | 98.15               | 49,076,050.00       | (875,950.00)              | (885,777.50)                 | 2.30                      | 2.30                            | 2.68       |
| FHLB CALLABLE NOTES               | DTD 01/29/2018 2.250% 01/29/2021  | 3130ADFV9    | 25,000,000.00 | DEUTSCHE      | 01/29/20              | 98.84               | 24,710,400.00       | (289,600.00)              | (289,600.00)                 | 2.34                      | 2.46                            | 2.72       |
| FREDDIE MAC NOTES                 | DTD 02/16/2018 2.375% 02/16/2021  | 3137EAEI9    | 50,000,000.00 | BARCLAYS      |                       | 99.23               | 49,616,900.00       | (251,100.00)              | (267,098.50)                 | 2.51                      | 2.51                            | 2.68       |
| FEDERAL FARM CREDIT BANKS NOTES   | DTD 04/05/2018 2.540% 04/05/2021  | 3133EJJD2    | 50,000,000.00 | BK AMER       |                       | 99.57               | 49,783,650.00       | (228,850.00)              | (227,885.50)                 | 2.64                      | 2.64                            | 2.70       |
| FANNIE MAE NOTES                  | DTD 04/13/2018 2.500% 04/13/2021  | 3135G0U27    | 50,000,000.00 | BARCLAYS      |                       | 99.47               | 49,735,400.00       | (190,100.00)              | (195,311.50)                 | 2.66                      | 2.66                            | 2.70       |



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|---------------------------------------|-----------------------------------|--------------|-------------------------|---------------|-----------------------|---------------------|-------------------------|---------------------------|------------------------------|---------------------------|---------------------------------|-------------|
| <b>Federal Agency Bond / Note</b>     |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| FANNIE MAE NOTES                      |                                   | 3135G0U35    | 75,000,000.00           | TD SEC U      |                       | 100.09              | 75,066,600.00           | 83,850.00                 | 83,760.75                    | 2.84                      | 2.84                            | 2.72        |
| DTD 06/25/2018 2.750% 06/22/2021      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| <b>Security Type Sub-Total</b>        |                                   |              | <b>1,728,672,000.00</b> |               |                       |                     | <b>1,712,858,429.11</b> | <b>(14,010,211.35)</b>    | <b>(14,865,454.86)</b>       | <b>1.37</b>               | <b>1.38</b>                     | <b>2.44</b> |
| <b>Corporate Note</b>                 |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| BERKSHIRE HATHAWAY INC GLOBAL NOTES   |                                   | 084670BX5    | 10,000,000.00           | WELLSFAR      |                       | 99.87               | 9,986,580.00            | (12,220.00)               | (13,346.00)                  | 0.12                      | 0.12                            | 2.22        |
| DTD 08/15/2016 1.150% 08/15/2018      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| MICROSOFT CORP NOTES                  |                                   | 594918BF0    | 1,000,000.00            | CITIGRP       |                       | 99.63               | 996,296.00              | (5,344.00)                | (3,892.33)                   | 0.34                      | 0.34                            | 2.39        |
| DTD 11/03/2015 1.300% 11/03/2018      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| MICROSOFT CORP NOTES                  |                                   | 594918BF0    | 1,000,000.00            | VINING        |                       | 99.63               | 996,296.00              | (5,374.00)                | (3,895.77)                   | 0.34                      | 0.34                            | 2.39        |
| DTD 11/03/2015 1.300% 11/03/2018      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| MICROSOFT CORP NOTES                  |                                   | 594918BF0    | 3,500,000.00            | ICAP          |                       | 99.63               | 3,487,036.00            | (18,389.00)               | (13,587.00)                  | 0.34                      | 0.34                            | 2.39        |
| DTD 11/03/2015 1.300% 11/03/2018      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| MICROSOFT CORP NOTES                  |                                   | 594918BF0    | 4,500,000.00            | MERRILL       |                       | 99.63               | 4,483,332.00            | (23,418.00)               | (17,443.17)                  | 0.34                      | 0.34                            | 2.39        |
| DTD 11/03/2015 1.300% 11/03/2018      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| MICROSOFT CORP NOTES                  |                                   | 594918BF0    | 5,000,000.00            | UBS AG        |                       | 99.63               | 4,981,480.00            | (25,570.00)               | (19,329.65)                  | 0.34                      | 0.34                            | 2.39        |
| DTD 11/03/2015 1.300% 11/03/2018      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| MICROSOFT CORP NOTES                  |                                   | 594918BF0    | 5,000,000.00            | BARCLAYS      |                       | 99.63               | 4,981,480.00            | (26,270.00)               | (19,410.00)                  | 0.34                      | 0.34                            | 2.39        |
| DTD 11/03/2015 1.300% 11/03/2018      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| MICROSOFT CORP NOTES                  |                                   | 594918BF0    | 5,000,000.00            | LOOP CAP      |                       | 99.63               | 4,981,480.00            | (27,020.00)               | (19,496.05)                  | 0.34                      | 0.34                            | 2.39        |
| DTD 11/03/2015 1.300% 11/03/2018      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| MICROSOFT CORP NOTES                  |                                   | 594918BN3    | 20,000,000.00           | MERRILL       |                       | 98.43               | 19,686,240.00           | (293,160.00)              | (306,107.80)                 | 1.08                      | 1.08                            | 2.55        |
| DTD 08/08/2016 1.100% 08/08/2019      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| WAL-MART STORES INC CORP NOTE         |                                   | 931142DY6    | 7,000,000.00            | MORGANST      |                       | 98.97               | 6,928,229.00            | (71,631.00)               | (71,670.20)                  | 1.25                      | 1.25                            | 2.57        |
| DTD 10/20/2017 1.750% 10/09/2019      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| MICROSOFT CORP NOTES                  |                                   | 594918BV5    | 15,000,000.00           | BARCLAYS      |                       | 98.72               | 14,808,330.00           | (181,620.00)              | (186,250.65)                 | 1.55                      | 1.55                            | 2.67        |
| DTD 02/06/2017 1.850% 02/06/2020      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| JPMORGAN CHASE & CO CALLABLE FLT CORP |                                   | 48125LRM6    | 10,000,000.00           | JPMCHASE      | 02/13/19              | 99.97               | 9,997,390.00            | (2,610.00)                | (2,610.00)                   | 0.25                      | 1.58                            | 2.66        |
| DTD 02/13/2018 2.605% 02/13/2020      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| WAL-MART STORES INC CORP NOTES        |                                   | 931142EG4    | 10,000,000.00           | CITIGRP       |                       | 100.26              | 10,026,300.00           | 29,400.00                 | 29,383.40                    | 1.91                      | 1.91                            | 2.71        |
| DTD 06/27/2018 2.850% 06/23/2020      |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |



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|-------------------------------------|-----------------------------------|--------------|-----------------------|---------------|-----------------------|---------------------|-----------------------|---------------------------|------------------------------|---------------------------|---------------------------------|-------------|
| <b>Corporate Note</b>               |                                   |              |                       |               |                       |                     |                       |                           |                              |                           |                                 |             |
| JOHNSON & JOHNSON CORP NOTE         | DTD 11/10/2017 1.950% 11/10/2020  | 478160CH5    | 3,000,000.00          | JPM           |                       | 98.36               | 2,950,689.00          | (46,101.00)               | (46,772.19)                  | 2.28                      | 2.28                            | 2.67        |
| WAL-MART STORES INC CORP NOTES      | DTD 06/27/2018 3.125% 06/23/2021  | 931142EJ8    | 7,000,000.00          | CITIGRP       |                       | 100.50              | 7,034,727.00          | 35,077.00                 | 35,076.09                    | 2.83                      | 2.83                            | 2.95        |
| WAL-MART STORES INC CORP NOTES      | DTD 06/27/2018 3.125% 06/23/2021  | 931142EJ8    | 10,000,000.00         | JPMCHASE      |                       | 100.50              | 10,049,610.00         | 37,810.00                 | 37,852.70                    | 2.83                      | 2.83                            | 2.95        |
| <b>Security Type Sub-Total</b>      |                                   |              | <b>117,000,000.00</b> |               |                       |                     | <b>116,375,495.00</b> | <b>(636,440.00)</b>       | <b>(621,498.62)</b>          | <b>1.20</b>               | <b>1.31</b>                     | <b>2.59</b> |
| <b>Commercial Paper</b>             |                                   |              |                       |               |                       |                     |                       |                           |                              |                           |                                 |             |
| DEXIA CREDIT LOCAL SA NY COMM PAPER | DTD 12/05/2017 0.000% 07/02/2018  | 25214PCM3    | 25,000,000.00         | DEXIA         |                       | 99.98               | 24,996,000.00         | 232,888.89                | (2,861.00)                   | 0.01                      | 0.01                            | 2.88        |
| JP MORGAN SECURITIES LLC COMM PAPER | DTD 10/05/2017 0.000% 07/02/2018  | 46640OG21    | 25,000,000.00         | JPMCHASE      |                       | 99.98               | 24,995,950.00         | 249,179.17                | (2,751.50)                   | 0.01                      | 0.01                            | 2.92        |
| JP MORGAN SECURITIES LLC COMM PAPER | DTD 10/05/2017 0.000% 07/02/2018  | 46640OG21    | 25,000,000.00         | JPMCHASE      |                       | 99.98               | 24,995,950.00         | 178,241.67                | (2,591.75)                   | 0.01                      | 0.01                            | 2.92        |
| BNP PARIBAS NY BRANCH COMM PAPER    | DTD 12/04/2017 0.000% 07/02/2018  | 09659CG28    | 25,000,000.00         | BNP DIR       |                       | 99.98               | 24,996,025.00         | 174,275.00                | (2,537.50)                   | 0.01                      | 0.01                            | 2.86        |
| EXXON MOBIL CORP COMM PAPER         | DTD 04/03/2018 0.000% 07/02/2018  | 30229BG27    | 30,000,000.00         | EXXON         |                       | 99.98               | 29,995,260.00         | 16,385.00                 | (3,114.90)                   | 0.01                      | 0.01                            | 2.84        |
| TOYOTA MOTOR CREDIT CORP CP         | DTD 10/06/2017 0.000% 07/02/2018  | 89233HG24    | 50,000,000.00         | TOYOTA        |                       | 99.98               | 49,992,100.00         | 345,725.00                | (5,025.00)                   | 0.01                      | 0.01                            | 2.84        |
| CREDIT AGRICOLE CIB NY COMM PAPER   | DTD 01/02/2018 0.000% 07/02/2018  | 22533UG23    | 100,000,000.00        | CREDITAG      |                       | 99.99               | 99,985,300.00         | 1,050.00                  | (9,450.00)                   | 0.01                      | 0.01                            | 2.65        |
| MUFG BANK LTD/NY COMM PAPER         | -- 0.000% 07/03/2018              | 62479MG31    | 35,000,000.00         | MUFG          |                       | 99.98               | 34,992,720.00         | 58,733.89                 | (3,507.70)                   | 0.01                      | 0.01                            | 2.50        |
| MUFG BANK LTD/NY COMM PAPER         | DTD 04/03/2018 0.000% 07/05/2018  | 62479MG56    | 65,000,000.00         | MUFG          |                       | 99.97               | 64,979,525.00         | 4,170.83                  | (6,391.45)                   | 0.01                      | 0.01                            | 2.27        |
| MUFG BANK LTD/NY COMM PAPER         | DTD 04/05/2018 0.000% 07/06/2018  | 62479MG64    | 35,000,000.00         | MUFG          |                       | 99.96               | 34,987,085.00         | 355.83                    | (3,435.95)                   | 0.02                      | 0.02                            | 2.21        |
| CREDIT AGRICOLE CIB NY COMM PAPER   | DTD 01/08/2018 0.000% 07/09/2018  | 22533UG98    | 50,000,000.00         | CREDITAG      |                       | 99.95               | 49,974,850.00         | 140,905.56                | (3,372.00)                   | 0.02                      | 0.02                            | 2.01        |
| MUFG BANK LTD/NY COMM PAPER         | -- 0.000% 07/10/2018              | 62479MGA5    | 25,000,000.00         | MUFG          |                       | 99.94               | 24,985,225.00         | 4,572.22                  | (2,337.50)                   | 0.03                      | 0.03                            | 2.13        |



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|--|-----------------------------------|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|---------------------------------|------------|
| <b>Commercial Paper</b>  |                                   |              |               |               |                       |                     |                     |                           |                              |                           |                                 |            |
| MUFG BANK LTD/NY COMM PAPER<br>-- 0.000% 07/13/2018                            |                                   | 62479MGD9    | 30,000,000.00 | MUFG          |                       | 99.92               | 29,977,110.00       | 5,585.00                  | (2,790.00)                   | 0.04                      | 0.04                            | 2.11       |
| MUFG BANK LTD/NY COMM PAPER<br>DTD 04/17/2018 0.000% 07/18/2018                |                                   | 62479MGJ6    | 35,000,000.00 | MUFG          |                       | 99.89               | 34,962,970.00       | 6,603.33                  | (3,313.45)                   | 0.05                      | 0.05                            | 2.12       |
| AMERICAN HONDA FINANCE COMM PAPER<br>DTD 04/13/2018 0.000% 07/25/2018          |                                   | 02665KGR2    | 45,000,000.00 | MIZUHO        |                       | 99.86               | 44,935,110.00       | 221,110.00                | 1,110.15                     | 0.07                      | 0.07                            | 2.08       |
| TOYOTA MOTOR CREDIT CORP COMM<br>PAPER<br>DTD 04/09/2018 0.000% 07/25/2018     |                                   | 89233HGR9    | 50,000,000.00 | TOYOTA        |                       | 99.86               | 49,929,200.00       | 275,463.89                | 6,866.50                     | 0.07                      | 0.07                            | 2.04       |
| JP MORGAN SECURITIES LLC COMM PAPER<br>DTD 03/20/2018 0.000% 08/01/2018        |                                   | 46640OH12    | 25,000,000.00 | JPMCHASE      |                       | 99.81               | 24,953,050.00       | 167,077.78                | 2,564.00                     | 0.09                      | 0.09                            | 2.12       |
| CREDIT AGRICOLE CIB NY COMM PAPER<br>DTD 02/02/2018 0.000% 08/01/2018          |                                   | 22533UH14    | 25,000,000.00 | CREDITAG      |                       | 99.82               | 24,955,350.00       | 64,072.22                 | (302.75)                     | 0.09                      | 0.09                            | 2.01       |
| BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 04/02/2018 0.000% 08/01/2018           |                                   | 09659CH19    | 50,000,000.00 | BNP DIR       |                       | 99.82               | 49,907,900.00       | 299,469.44                | 8,219.50                     | 0.09                      | 0.09                            | 2.08       |
| MUFG BANK LTD/NY COMM PAPER<br>DTD 04/03/2018 0.000% 08/01/2018                |                                   | 62479MH14    | 60,000,000.00 | MUFG          |                       | 99.81               | 59,884,380.00       | 7,463.33                  | (6,603.60)                   | 0.09                      | 0.09                            | 2.17       |
| JP MORGAN SECURITIES LLC COMM PAPER<br>DTD 12/08/2017 0.000% 09/04/2018        |                                   | 46640QJ44    | 25,000,000.00 | JPMCHASE      |                       | 99.60               | 24,898,850.00       | 146,905.56                | 4,926.50                     | 0.18                      | 0.18                            | 2.22       |
| AMERICAN HONDA FINANCE COMM PAPER<br>DTD 06/07/2018 0.000% 09/10/2018          |                                   | 02665KJA6    | 50,000,000.00 | MIZUHO        |                       | 99.57               | 49,783,450.00       | 42,033.33                 | (5,522.00)                   | 0.20                      | 0.20                            | 2.17       |
| JP MORGAN SECURITIES LLC FLT COMM<br>PAPER<br>DTD 01/29/2018 2.332% 09/28/2018 |                                   | 46640EGA0    | 25,000,000.00 | JPMCHASE      |                       | 100.00              | 25,000,000.00       | 0.00                      | 0.00                         | 0.08                      | 0.24                            | 2.11       |
| BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 01/03/2018 0.000% 10/01/2018           |                                   | 09659CK15    | 25,000,000.00 | BNP DIR       |                       | 99.41               | 24,851,950.00       | 154,450.00                | 6,561.00                     | 0.25                      | 0.25                            | 2.31       |
| JP MORGAN SECURITIES LLC COMM PAPER<br>DTD 01/04/2018 0.000% 10/01/2018        |                                   | 46640QK18    | 25,000,000.00 | JPMCHASE      |                       | 99.39               | 24,848,225.00       | 36,697.22                 | (4,830.50)                   | 0.25                      | 0.25                            | 2.36       |
| JP MORGAN SECURITIES LLC COMM PAPER<br>DTD 01/04/2018 0.000% 10/01/2018        |                                   | 46640OK18    | 25,000,000.00 | JPMCHASE      |                       | 99.39               | 24,848,225.00       | 15,780.56                 | (3,552.75)                   | 0.25                      | 0.25                            | 2.36       |
| DEXIA CREDIT LOCAL SA NY COMM PAPER<br>-- 0.000% 10/01/2018                    |                                   | 25214PJ61    | 50,000,000.00 | DEXIA         |                       | 99.41               | 49,703,615.00       | 17,059.44                 | (19,107.00)                  | 0.25                      | 0.25                            | 2.31       |



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| <b>Security Type/Description</b><br><b>Dated Date/Coupon/Maturity</b>       | <b>CUSIP</b> | <b>Par</b>              | <b>Broker</b> | <b>Next Call Date</b> | <b>Market Price</b> | <b>Market Value</b>     | <b>Unreal G/L On Cost</b> | <b>Unreal G/L Amort Cost</b> | <b>Effective Duration</b> | <b>Duration to Worst at Mkt</b> | <b>YTM</b>  |
|---|--------------|-------------------------|---------------|-----------------------|---------------------|-------------------------|---------------------------|------------------------------|---------------------------|---------------------------------|-------------|
| <b>Commercial Paper</b>   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| TOYOTA MOTOR CREDIT CORP COMM PAPER<br>DTD 04/05/2018 0.000% 11/01/2018     | 89233HL10    | 50,000,000.00           | TOYOTA        |                       | 99.19               | 49,596,350.00           | (872.22)                  | (7,316.50)                   | 0.34                      | 0.34                            | 2.36        |
| <b>Security Type Sub-Total</b>  |              | <b>1,085,000,000.00</b> |               |                       |                     | <b>1,082,911,725.00</b> | <b>2,865,381.94</b>       | <b>(70,467.15)</b>           | <b>0.09</b>               | <b>0.09</b>                     | <b>2.35</b> |
| <b>Certificate of Deposit</b>   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| BANK OF MONTREAL CHICAGO CERT DEPOS<br>DTD 07/03/2017 1.400% 07/02/2018     | 06371EDH7    | 25,000,000.00           | BMO_DIR       |                       | 100.00              | 24,998,781.00           | (1,219.00)                | (1,219.00)                   | 0.01                      | 0.01                            | 2.25        |
| WESTPAC BANKING CORP NY FLOATING CD<br>DTD 07/07/2017 2.398% 07/02/2018     | 96121T3P1    | 25,000,000.00           | ICAP          |                       | 100.00              | 25,000,875.00           | 875.00                    | 875.00                       | 0.25                      | 0.01                            | 1.10        |
| BANK OF NOVA SCOTIA CERT DEPOS<br>DTD 03/15/2018 2.250% 07/02/2018          | 06417GP28    | 25,000,000.00           | BNS           |                       | 100.00              | 25,001,110.00           | 1,110.00                  | 1,110.00                     | 0.01                      | 0.01                            | 1.83        |
| SVENSKA HANDELSBANKEN NY CERT DEPOS<br>DTD 03/19/2018 2.120% 07/02/2018     | 86958JA25    | 25,000,000.00           | SVENSKA       |                       | 100.00              | 25,000,577.50           | 577.50                    | 577.50                       | 0.01                      | 0.01                            | 1.89        |
| NORDEA BK AB (PUBL)/NY CERT DEPOS<br>DTD 03/27/2018 2.210% 07/02/2018       | 65590ATY2    | 50,000,000.00           | FTN           |                       | 100.00              | 50,001,915.00           | 1,915.00                  | 1,915.00                     | 0.01                      | 0.01                            | 1.84        |
| SWEDBANK NY CERT DEPOS<br>DTD 04/23/2018 2.150% 07/02/2018                  | 87019VGN1    | 80,000,000.00           | OTHER         |                       | 100.00              | 80,002,352.00           | 2,352.00                  | 2,352.00                     | 0.01                      | 0.01                            | 1.87        |
| SWEDBANK NY CERT DEPOS<br>DTD 06/29/2018 1.900% 07/06/2018                  | 87019VMD6    | 40,000,000.00           | FTN           |                       | 100.00              | 39,998,889.20           | (1,110.80)                | (1,110.80)                   | 0.02                      | 0.02                            | 1.98        |
| BANK OF NOVA SCOTIA HOUSTON FLOATING CD<br>DTD 10/19/2017 2.255% 07/19/2018 | 06417GZO4    | 25,000,000.00           | BNS           |                       | 99.98               | 24,995,250.00           | (4,750.00)                | (4,750.00)                   | 0.08                      | 0.05                            | 2.15        |
| BANK OF MONTREAL CHICAGO CERT DEPOS<br>DTD 01/23/2018 1.900% 07/23/2018     | 06371EJ65    | 25,000,000.00           | BMO_DIR       |                       | 99.98               | 24,994,570.50           | (5,429.50)                | (5,429.50)                   | 0.06                      | 0.06                            | 2.04        |
| US BANK NA CINCINNATI CERT DEPOS<br>DTD 01/23/2018 1.880% 07/23/2018        | 90333VVV9    | 50,000,000.00           | BONY          |                       | 99.98               | 49,987,835.00           | (12,165.00)               | (12,165.00)                  | 0.06                      | 0.06                            | 2.04        |
| BANK OF NOVA SCOTIA CERT DEPOS<br>DTD 03/06/2018 2.140% 08/01/2018          | 06417GM70    | 25,000,000.00           | BNS           |                       | 100.01              | 25,002,022.50           | 2,022.50                  | 2,022.50                     | 0.09                      | 0.09                            | 2.07        |



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| <b>Security Type/Description</b>        | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>    | <b>Broker</b> | <b>Next Call Date</b> | <b>Market Price</b> | <b>Market Value</b> | <b>Unreal G/L On Cost</b> | <b>Unreal G/L Amort Cost</b> | <b>Effective Duration</b> | <b>Duration to Worst at Mkt</b> | <b>YTM</b> |
|---|-----------------------------------|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|---------------------------------|------------|
| <b>Certificate of Deposit</b>           |                                   |              |               |               |                       |                     |                     |                           |                              |                           |                                 |            |
| BANK OF MONTREAL CHICAGO CERT DEPOS     | 06/08/2018 2.110% 08/01/2018      | 06370RAG4    | 25,000,000.00 | BMO_DIR       |                       | 100.01              | 25,001,712.50       | 1,712.50                  | 1,712.50                     | 0.09                      | 0.09                            | 2.07       |
| CBA AUSTRALIA NY FLOATING CERT DEPOS    | 07/25/2017 2.242% 08/01/2018      | 20271EML0    | 50,000,000.00 | ICAP          |                       | 99.97               | 49,983,250.00       | (16,750.00)               | (16,750.00)                  | 0.08                      | 0.09                            | 2.61       |
| SVENSKA HANDELSBANKEN NY CERT DEPOS     | 02/28/2018 2.125% 08/01/2018      | 86958JZP7    | 50,000,000.00 | RBC           |                       | 100.01              | 50,002,560.00       | 1,500.17                  | 2,346.50                     | 0.09                      | 0.09                            | 2.07       |
| TORONTO DOMINION BANK NY FLOATING CD    | 07/07/2017 2.213% 08/06/2018      | 89113W5C6    | 50,000,000.00 | TD SEC U      |                       | 100.02              | 50,011,400.00       | 11,400.00                 | 11,400.00                    | 0.08                      | 0.10                            | 2.05       |
| TORONTO DOMINION BANK NY CERT DEPOS     | 03/28/2018 2.310% 09/04/2018      | 89113XC69    | 50,000,000.00 | TD            |                       | 100.02              | 50,009,175.00       | 9,175.00                  | 9,175.00                     | 0.18                      | 0.18                            | 2.23       |
| SVENSKA HANDELSBANKEN NY CERT DEPOS     | 04/10/2018 2.310% 09/04/2018      | 86958JC56    | 50,000,000.00 | SVENSKA       |                       | 100.02              | 50,009,860.00       | 9,860.00                  | 9,860.00                     | 0.18                      | 0.18                            | 2.23       |
| BANK OF NOVA SCOTIA HOUSTON FLOATING CD | 09/26/2017 2.308% 09/26/2018      | 06417GYW2    | 25,000,000.00 | JEFFERIE      |                       | 99.90               | 24,975,125.00       | (24,875.00)               | (24,875.00)                  | 0.08                      | 0.24                            | 2.30       |
| SWEDBANK NY CERT DEPOS                  | 04/04/2018 2.340% 10/01/2018      | 87019VFD4    | 25,000,000.00 | OTHER         |                       | 100.02              | 25,003,785.00       | 3,785.00                  | 3,785.00                     | 0.25                      | 0.25                            | 2.28       |
| COMMONWEALTH BANK OF AUSTRALIA NY CD    | 06/19/2018 2.300% 10/24/2018      | 20271ENR6    | 35,000,000.00 | ICAP          |                       | 99.98               | 34,993,065.80       | (6,934.20)                | (6,934.20)                   | 0.31                      | 0.31                            | 2.33       |
| ROYAL BANK OF CANADA NY FLOATING CERT D | 04/18/2018 2.375% 11/01/2018      | 78012UDG7    | 25,000,000.00 | ROYAL         |                       | 99.94               | 24,984,875.00       | (15,125.00)               | (15,125.00)                  | 0.25                      | 0.34                            | 2.18       |
| BANK OF AMERICA NA CERT DEPOS           | 04/04/2018 2.440% 11/01/2018      | 06052TZS2    | 50,000,000.00 | BK AMER       |                       | 100.03              | 50,014,375.00       | 14,375.00                 | 14,375.00                    | 0.33                      | 0.33                            | 2.34       |
| BANK OF MONTREAL CHICAGO CERT DEPOS     | 12/18/2017 1.990% 12/18/2018      | 06371EZH3    | 25,000,000.00 | BMO_DIR       |                       | 99.78               | 24,944,934.50       | (55,065.50)               | (55,065.50)                  | 0.46                      | 0.46                            | 2.43       |



**Managed Account Fair Market Value & Analytics**

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**SAN BERNARDINO COUNTY - 76990800**

| <b>Security Type/Description</b>        | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>    | <b>Broker</b> | <b>Next Call Date</b> | <b>Market Price</b> | <b>Market Value</b> | <b>Unreal G/L On Cost</b> | <b>Unreal G/L Amort Cost</b> | <b>Effective Duration</b> | <b>Duration to Worst at Mkt</b> | <b>YTM</b> |
|---|-----------------------------------|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|---------------------------------|------------|
| <b>Certificate of Deposit</b>           |                                   |              |               |               |                       |                     |                     |                           |                              |                           |                                 |            |
| CBA AUSTRALIA NY FLOATING CERT DEPOS    | DTD 12/19/2017 2.325% 12/19/2018  | 20271EMZ9    | 25,000,000.00 | ICAP          |                       | 99.84               | 24,960,625.00       | (39,375.00)               | (39,375.00)                  | 0.08                      | 0.46                            | 2.44       |
| WESTPAC BANKING CORP NY FLOATING CD     | DTD 12/21/2017 2.318% 12/21/2018  | 96121T5H7    | 25,000,000.00 | JEFFERIE      |                       | 99.91               | 24,977,125.00       | (22,875.00)               | (22,875.00)                  | 0.08                      | 0.47                            | 2.30       |
| ROYAL BANK OF CANADA NY FLT CERT DEPOS  | DTD 01/03/2018 2.340% 01/03/2019  | 78009N5Z5    | 25,000,000.00 | ROYAL         |                       | 100.02              | 25,004,450.00       | 4,450.00                  | 4,450.00                     | 0.08                      | 0.50                            | 2.12       |
| SVENSKA HANDELSBANKEN NY LT CD          | DTD 01/12/2017 1.890% 01/10/2019  | 86958JHB8    | 20,700,000.00 | CASTLE        |                       | 99.57               | 20,610,099.90       | (3,705.30)                | (23,622.84)                  | 0.52                      | 0.52                            | 2.66       |
| NORDEA BK AB (PUBL)/NY CERT DEPOS       | DTD 06/28/2018 2.450% 01/24/2019  | 65590AYN0    | 50,000,000.00 | RBC CAP       |                       | 99.98               | 49,987,487.50       | (12,512.50)               | (12,512.50)                  | 0.56                      | 0.56                            | 2.49       |
| TORONTO DOMINION BANK NY CERT DEPOS     | DTD 01/25/2018 2.150% 01/25/2019  | 89113XVC5    | 25,000,000.00 | TOR DOM       |                       | 99.80               | 24,949,207.75       | (50,792.25)               | (50,792.25)                  | 0.57                      | 0.57                            | 2.50       |
| COMMONWEALTH BANK OF AUSTRALIA NY FLT C | DTD 02/27/2018 2.383% 02/27/2019  | 20271ENES    | 50,000,000.00 | ICAP          |                       | 99.83               | 49,914,750.00       | (85,250.00)               | (85,250.00)                  | 0.08                      | 0.65                            | 2.54       |
| BMO HARRIS BANK NA FLOATING CERT DEPOS  | DTD 06/06/2018 2.412% 03/01/2019  | 05574BJT8    | 25,000,000.00 | BMOHAR        |                       | 99.86               | 24,965,875.00       | (34,125.00)               | (34,125.00)                  | 0.08                      | 0.66                            | 2.65       |
| WESTPAC BANKING CORP NY FLT CERT DEPOS  | DTD 03/06/2018 2.343% 03/06/2019  | 96121T7C6    | 50,000,000.00 | ICAP          |                       | 100.03              | 50,012,750.00       | 12,750.00                 | 12,750.00                    | 0.08                      | 0.68                            | 2.33       |
| ROYAL BANK OF CANADA NY FLT CERT DEPOS  | DTD 04/09/2018 2.561% 04/09/2019  | 78012UCT0    | 25,000,000.00 | ROYAL         |                       | 100.08              | 25,018,950.00       | 18,950.00                 | 18,950.00                    | 0.25                      | 0.76                            | 2.46       |
| NORDEA BK AB (PUBL)/NY FLOATING CD      | DTD 03/14/2018 2.484% 04/22/2019  | 65590ATJ5    | 25,000,000.00 | ICAP          |                       | 100.09              | 25,022,000.00       | 22,000.00                 | 22,000.00                    | 0.08                      | 0.81                            | 2.40       |
| BANK OF NOVA SCOTIA HOUSTON FLT CD      | DTD 03/29/2018 2.608% 05/01/2019  | 06417GR34    | 25,000,000.00 | BNS           |                       | 100.05              | 25,012,125.00       | 12,125.00                 | 12,125.00                    | 0.25                      | 0.82                            | 2.57       |





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| <b>Security Type/Description</b>         | <b>Dated Date/Coupon/Maturity</b> | <b>CUSIP</b> | <b>Par</b>              | <b>Broker</b> | <b>Next Call Date</b> | <b>Market Price</b> | <b>Market Value</b>     | <b>Unreal G/L On Cost</b> | <b>Unreal G/L Amort Cost</b> | <b>Effective Duration</b> | <b>Duration to Worst at Mkt</b> | <b>YTM</b>  |
|--|-----------------------------------|--------------|-------------------------|---------------|-----------------------|---------------------|-------------------------|---------------------------|------------------------------|---------------------------|---------------------------------|-------------|
| <b>Certificate of Deposit</b>            |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| BANK OF MONTREAL CHICAGO FLOATING CD     | 05/11/2018 2.440% 06/03/2019      | 06371E5T0    | 25,000,000.00           | BMO_DIR       |                       | 99.98               | 24,994,000.00           | (6,000.00)                | (6,000.00)                   | 0.08                      | 0.91                            | 2.50        |
| BANK OF MONTREAL CHICAGO FLOATING CD     | 06/05/2018 2.390% 06/03/2019      | 06371E7H4    | 25,000,000.00           | BMO_DIR       |                       | 99.94               | 24,985,250.00           | (14,750.00)               | (14,750.00)                  | 0.08                      | 0.91                            | 2.49        |
| ROYAL BANK OF CANADA NY FLT CERT DEPOS   | 06/05/2018 2.390% 06/03/2019      | 78012UDY8    | 25,000,000.00           | ROYAL         |                       | 99.92               | 24,980,125.00           | (19,875.00)               | (19,875.00)                  | 0.08                      | 0.91                            | 2.51        |
| WESTPAC BANKING CORP NY FLOAT CERT DEPOS | 06/06/2018 2.370% 06/03/2019      | 96121T7M4    | 25,000,000.00           | ICAP          |                       | 100.01              | 25,003,625.00           | 3,625.00                  | 3,625.00                     | 0.08                      | 0.91                            | 2.39        |
| TORONTO DOMINION BANK NY FLT CERT DEPOS  | 06/07/2018 2.380% 06/03/2019      | 89113X2H6    | 25,000,000.00           | TOR DOM       |                       | 99.96               | 24,989,000.00           | (11,000.00)               | (11,000.00)                  | 0.08                      | 0.91                            | 2.46        |
| ROYAL BANK OF CANADA NY FLT CERT DEPOS   | 06/05/2018 2.412% 07/01/2019      | 78012UDZ5    | 25,000,000.00           | ROYAL         |                       | 99.92               | 24,980,375.00           | (19,625.00)               | (19,625.00)                  | 0.08                      | 0.99                            | 2.52        |
| BANK OF NOVA SCOTIA HOUSTON FLT CD       | 06/06/2018 2.412% 07/01/2019      | 06417GT99    | 25,000,000.00           | BNS           |                       | 99.79               | 24,947,500.00           | (52,500.00)               | (52,500.00)                  | 0.08                      | 0.99                            | 2.66        |
| TORONTO DOMINION BANK NY FLT CERT DEPOS  | 06/07/2018 2.382% 07/01/2019      | 89113X2J2    | 25,000,000.00           | TOR DOM       |                       | 99.94               | 24,984,375.00           | (15,625.00)               | (15,625.00)                  | 0.08                      | 0.99                            | 2.48        |
| SVENSKA HANDELSBANKEN NY FLOATING CD     | 06/06/2018 2.372% 07/01/2019      | 86958JH85    | 50,000,000.00           | ICAP          |                       | 100.10              | 50,050,000.00           | 50,000.00                 | 50,000.00                    | 0.08                      | 0.99                            | 2.30        |
| <b>Security Type Sub-Total</b>           |                                   |              | <b>1,475,700,000.00</b> |               |                       |                     | <b>1,475,267,990.65</b> | <b>(346,874.38)</b>       | <b>(365,945.59)</b>          | <b>0.14</b>               | <b>0.39</b>                     | <b>2.25</b> |
| <b>Bank Note</b>                         |                                   |              |                         |               |                       |                     |                         |                           |                              |                           |                                 |             |
| US BANK NA CALLABLE BANK NOTE            | 10/24/2017 2.050% 10/23/2020      | 90331HNG4    | 40,000,000.00           | MORGANST      | 09/23/20              | 97.64               | 39,054,480.00           | (937,520.00)              | (939,300.80)                 | 2.22                      | 2.23                            | 3.12        |



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|---|--------------|---------------------------|---------------|-----------------------|---------------------|---------------------------|---------------------------|------------------------------|---------------------------|---------------------------------|--------------|
| <b>Bank Note</b>  |              |                           |               |                       |                     |                           |                           |                              |                           |                                 |              |
| US BANK NA CINCINNATI CALLABLE BANK<br>NOTE<br>DTD 04/26/2018 3.150% 04/26/2021 | 90331HNP4    | 15,000,000.00             | US BANK       | 03/26/21              | 100.22              | 15,033,630.00             | 34,530.00                 | 34,477.95                    | 2.64                      | 2.59                            | 3.07         |
| <b>Security Type Sub-Total</b>  |              | <b>55,000,000.00</b>      |               |                       |                     | <b>54,088,110.00</b>      | <b>(902,990.00)</b>       | <b>(904,822.85)</b>          | <b>2.34</b>               | <b>2.33</b>                     | <b>3.10</b>  |
| <b>Managed Account Sub-Total</b>  |              | <b>7,035,372,000.00</b>   |               |                       |                     | <b>6,982,885,001.16</b>   | <b>(33,037,468.57)</b>    | <b>(39,755,891.37)</b>       | <b>0.88</b>               | <b>0.94</b>                     | <b>2.37</b>  |
| <b>Securities Sub-Total</b>   |              | <b>\$7,035,372,000.00</b> |               |                       |                     | <b>\$6,982,885,001.16</b> | <b>(\$33,037,468.57)</b>  | <b>(\$39,755,891.37)</b>     | <b>0.88</b>               | <b>0.94</b>                     | <b>2.37%</b> |
| <b>Accrued Interest</b>   |              |                           |               |                       |                     | <b>\$19,222,553.24</b>    |                           |                              |                           |                                 |              |
| <b>Total Investments</b>  |              |                           |               |                       |                     | <b>\$7,002,107,554.40</b> |                           |                              |                           |                                 |              |



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Transaction Type |          | Security Description  | CUSIP     | Par            | Principal Proceeds | Accrued Interest | Total            | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|---|-----------|----------------|--------------------|------------------|------------------|-------------------|-------------------------|-------------|
| Trade            | Settle   |   |           |                |                    |                  |                  |                   |                         |             |
| <b>BUY</b>       |          |   |           |                |                    |                  |                  |                   |                         |             |
| 06/01/18         | 06/01/18 | CREDIT AGRICOLE CIB NY<br>DTD 12/05/2017 0.000% 06/04/2018                    | 22533UF40 | 180,000,000.00 | (179,974,650.00)   | 0.00             | (179,974,650.00) |                   |                         |             |
| 06/01/18         | 06/01/18 | NATIXIS NY BRANCH COMM PAPER<br>-- 0.000% 06/04/2018                          | 63873KF44 | 175,000,000.00 | (174,975,354.17)   | 0.00             | (174,975,354.17) |                   |                         |             |
| 06/04/18         | 06/04/18 | CREDIT AGRICOLE CIB NY COMM<br>PAPER<br>DTD 10/04/2017 0.000% 06/05/2018      | 22533UF57 | 150,000,000.00 | (149,992,958.33)   | 0.00             | (149,992,958.33) |                   |                         |             |
| 06/04/18         | 06/04/18 | COOPERATIEVE RABOBANK UA<br>DTD 05/29/2018 0.000% 06/05/2018                  | 21687BF55 | 200,000,000.00 | (199,990,611.11)   | 0.00             | (199,990,611.11) |                   |                         |             |
| 06/04/18         | 06/04/18 | NATIXIS NY BRANCH COMM PAPER<br>DTD 05/29/2018 0.000% 06/05/2018              | 63873KF51 | 108,000,000.00 | (107,994,930.00)   | 0.00             | (107,994,930.00) |                   |                         |             |
| 06/04/18         | 06/05/18 | ROYAL BANK OF CANADA NY FLT CERT<br>DEPOS<br>DTD 06/05/2018 2.390% 06/03/2019 | 78012UDY8 | 25,000,000.00  | (25,000,000.00)    | 0.00             | (25,000,000.00)  |                   |                         |             |
| 06/04/18         | 06/05/18 | ROYAL BANK OF CANADA NY FLT CERT<br>DEPOS<br>DTD 06/05/2018 2.412% 07/01/2019 | 78012UDZ5 | 25,000,000.00  | (25,000,000.00)    | 0.00             | (25,000,000.00)  |                   |                         |             |
| 06/04/18         | 06/05/18 | BANK OF MONTREAL CHICAGO<br>FLOATING CD<br>DTD 06/05/2018 2.390% 06/03/2019   | 06371E7H4 | 25,000,000.00  | (25,000,000.00)    | 0.00             | (25,000,000.00)  |                   |                         |             |
| 06/05/18         | 06/05/18 | COOPERATIEVE RABOBANK UA<br>DTD 06/05/2018 0.000% 06/06/2018                  | 21687BF63 | 200,000,000.00 | (199,990,611.11)   | 0.00             | (199,990,611.11) |                   |                         |             |
| 06/05/18         | 06/05/18 | CREDIT AGRICOLE CIB NY COMM<br>PAPER<br>-- 0.000% 06/06/2018                  | 22533UF65 | 186,000,000.00 | (185,991,268.33)   | 0.00             | (185,991,268.33) |                   |                         |             |
| 06/05/18         | 06/05/18 | JP MORGAN SECURITIES LLC COMM<br>PAPER<br>DTD 01/04/2018 0.000% 10/01/2018    | 46640QK18 | 25,000,000.00  | (24,811,527.78)    | 0.00             | (24,811,527.78)  |                   |                         |             |
| 06/05/18         | 06/06/18 | BANK OF NOVA SCOTIA HOUSTON FLT<br>CD<br>DTD 06/06/2018 2.412% 07/01/2019     | 06417GT99 | 25,000,000.00  | (25,000,000.00)    | 0.00             | (25,000,000.00)  |                   |                         |             |
| 06/05/18         | 06/06/18 | BMO HARRIS BANK NA FLOATING CERT<br>DEPOS<br>DTD 06/06/2018 2.412% 03/01/2019 | 05574BJT8 | 25,000,000.00  | (25,000,000.00)    | 0.00             | (25,000,000.00)  |                   |                         |             |



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Transaction Type |          | Security Description  | CUSIP     | Par            | Principal Proceeds | Accrued Interest | Total            | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|---|-----------|----------------|--------------------|------------------|------------------|-------------------|-------------------------|-------------|
| Trade            | Settle   |   |           |                |                    |                  |                  |                   |                         |             |
| <b>BUY</b>       |          |   |           |                |                    |                  |                  |                   |                         |             |
| 06/05/18         | 06/06/18 | SVENSKA HANDELSBANKEN NY<br>FLOATING CD<br>DTD 06/06/2018 2.372% 07/01/2019     | 86958JH85 | 50,000,000.00  | (50,000,000.00)    | 0.00             | (50,000,000.00)  |                   |                         |             |
| 06/05/18         | 06/06/18 | WESTPAC BANKING CORP NY FLOAT<br>CERT DEPOS<br>DTD 06/06/2018 2.370% 06/03/2019 | 96121T7M4 | 25,000,000.00  | (25,000,000.00)    | 0.00             | (25,000,000.00)  |                   |                         |             |
| 06/06/18         | 06/06/18 | COOPERATIEVE RABOBANK UA<br>DTD 06/06/2018 0.000% 06/07/2018                    | 21687BF71 | 253,000,000.00 | (252,988,123.06)   | 0.00             | (252,988,123.06) |                   |                         |             |
| 06/06/18         | 06/07/18 | TORONTO DOMINION BANK NY FLT<br>CERT DEPOS<br>DTD 06/07/2018 2.380% 06/03/2019  | 89113X2H6 | 25,000,000.00  | (25,000,000.00)    | 0.00             | (25,000,000.00)  |                   |                         |             |
| 06/06/18         | 06/07/18 | TORONTO DOMINION BANK NY FLT<br>CERT DEPOS<br>DTD 06/07/2018 2.382% 07/01/2019  | 89113X2J2 | 25,000,000.00  | (25,000,000.00)    | 0.00             | (25,000,000.00)  |                   |                         |             |
| 06/07/18         | 06/07/18 | COOPERATIEVE RABOBANK UA<br>DTD 06/05/2018 0.000% 06/08/2018                    | 21687BF89 | 200,000,000.00 | (199,990,611.11)   | 0.00             | (199,990,611.11) |                   |                         |             |
| 06/07/18         | 06/08/18 | BANK OF MONTREAL CHICAGO CERT<br>DEPOS<br>DTD 06/08/2018 2.110% 08/01/2018      | 06370RAG4 | 25,000,000.00  | (25,000,000.00)    | 0.00             | (25,000,000.00)  |                   |                         |             |
| 06/08/18         | 06/08/18 | COOPERATIEVE RABOBANK U.A. COMM<br>PAPER<br>-- 0.000% 06/11/2018                | 21687BFB2 | 180,000,000.00 | (179,974,650.00)   | 0.00             | (179,974,650.00) |                   |                         |             |
| 06/11/18         | 06/11/18 | CREDIT AGRICOLE CIB NY COMM<br>PAPER<br>DTD 12/14/2017 0.000% 06/12/2018        | 22533UFC2 | 165,000,000.00 | (164,992,254.17)   | 0.00             | (164,992,254.17) |                   |                         |             |
| 06/12/18         | 06/12/18 | COOPERATIEVE RABOBANK U.A. COMM<br>PAPER<br>-- 0.000% 06/13/2018                | 21687BFD8 | 190,000,000.00 | (189,991,080.56)   | 0.00             | (189,991,080.56) |                   |                         |             |
| 06/12/18         | 06/13/18 | NATIXIS NY BRANCH COMM PAPER<br>-- 0.000% 06/18/2018                            | 63873KFJ1 | 50,000,000.00  | (49,987,152.78)    | 0.00             | (49,987,152.78)  |                   |                         |             |
| 06/13/18         | 06/13/18 | COOPERATIEVE RABOBANK UA<br>DTD 06/04/2018 0.000% 06/14/2018                    | 21687BFE6 | 130,000,000.00 | (129,993,897.22)   | 0.00             | (129,993,897.22) |                   |                         |             |
| 06/14/18         | 06/14/18 | COOPERATIEVE RABOBANK UA<br>DTD 10/27/2017 0.000% 06/15/2018                    | 21687BFF3 | 120,000,000.00 | (119,993,700.00)   | 0.00             | (119,993,700.00) |                   |                         |             |



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Transaction Type |          | Security Description   | CUSIP     | Par            | Principal Proceeds | Accrued Interest | Total            | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|--|-----------|----------------|--------------------|------------------|------------------|-------------------|-------------------------|-------------|
| Trade            | Settle   |  |           |                |                    |                  |                  |                   |                         |             |
| <b>BUY</b>       |          |  |           |                |                    |                  |                  |                   |                         |             |
| 06/14/18         | 06/15/18 | AMERICAN HONDA FINANCE COMM PAPER<br>DTD 06/07/2018 0.000% 09/10/2018    | 02665KJA6 | 50,000,000.00  | (49,741,416.67)    | 0.00             | (49,741,416.67)  |                   |                         |             |
| 06/15/18         | 06/15/18 | COOPERATIEVE RABOBANK UA<br>DTD 12/15/2017 0.000% 06/18/2018             | 21687BFJ5 | 214,000,000.00 | (213,966,295.00)   | 0.00             | (213,966,295.00) |                   |                         |             |
| 06/18/18         | 06/18/18 | CREDIT AGRICOLE CIB NY COMM PAPER<br>DTD 12/21/2017 0.000% 06/19/2018    | 22533UFK4 | 213,000,000.00 | (212,988,758.33)   | 0.00             | (212,988,758.33) |                   |                         |             |
| 06/18/18         | 06/19/18 | EXXON MOBIL CORP COMM PAPER<br>DTD 04/03/2018 0.000% 07/02/2018          | 30229BG27 | 30,000,000.00  | (29,978,875.00)    | 0.00             | (29,978,875.00)  |                   |                         |             |
| 06/19/18         | 06/19/18 | DEXIA CREDIT LOCAL SA NY COMM PAPER<br>-- 0.000% 10/01/2018              | 25214PJ61 | 50,000,000.00  | (49,686,555.56)    | 0.00             | (49,686,555.56)  |                   |                         |             |
| 06/19/18         | 06/19/18 | JP MORGAN SECURITIES LLC COMM PAPER<br>DTD 01/04/2018 0.000% 10/01/2018  | 46640OK18 | 25,000,000.00  | (24,832,444.44)    | 0.00             | (24,832,444.44)  |                   |                         |             |
| 06/19/18         | 06/19/18 | CREDIT AGRICOLE CIB NY COMM PAPER<br>-- 0.000% 06/20/2018                | 22533UFL2 | 98,000,000.00  | (97,994,827.78)    | 0.00             | (97,994,827.78)  |                   |                         |             |
| 06/19/18         | 06/20/18 | COMMONWEALTH BANK OF AUSTRALIA NY CD<br>DTD 06/19/2018 2.300% 10/24/2018 | 20271ENR6 | 35,000,000.00  | (35,000,000.00)    | 0.00             | (35,000,000.00)  |                   |                         |             |
| 06/20/18         | 06/20/18 | CREDIT AGRICOLE CIB NY COMM PAPER<br>-- 0.000% 06/21/2018                | 22533UFM0 | 64,000,000.00  | (63,996,622.22)    | 0.00             | (63,996,622.22)  |                   |                         |             |
| 06/20/18         | 06/27/18 | WAL-MART STORES INC CORP NOTES<br>DTD 06/27/2018 2.850% 06/23/2020       | 931142EG4 | 10,000,000.00  | (9,996,900.00)     | 0.00             | (9,996,900.00)   |                   |                         |             |
| 06/20/18         | 06/27/18 | WAL-MART STORES INC CORP NOTES<br>DTD 06/27/2018 3.125% 06/23/2021       | 931142EJ8 | 7,000,000.00   | (6,999,650.00)     | 0.00             | (6,999,650.00)   |                   |                         |             |
| 06/21/18         | 06/21/18 | CREDIT AGRICOLE CIB NY COMM PAPER<br>DTD 12/26/2017 0.000% 06/22/2018    | 22533UFN8 | 50,000,000.00  | (49,997,361.11)    | 0.00             | (49,997,361.11)  |                   |                         |             |
| 06/21/18         | 06/27/18 | WAL-MART STORES INC CORP NOTES<br>DTD 06/27/2018 3.125% 06/23/2021       | 931142EJ8 | 10,000,000.00  | (10,011,800.00)    | 0.00             | (10,011,800.00)  |                   |                         |             |



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Transaction Type |          | Security Description  | CUSIP     | Par            | Principal Proceeds | Accrued Interest | Total            | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|---|-----------|----------------|--------------------|------------------|------------------|-------------------|-------------------------|-------------|
| Trade            | Settle   |   |           |                |                    |                  |                  |                   |                         |             |
| <b>BUY</b>       |          |   |           |                |                    |                  |                  |                   |                         |             |
| 06/22/18         | 06/22/18 | CREDIT AGRICOLE CIB NY COMM PAPER<br>-- 0.000% 06/25/2018               | 22533UFR9 | 221,000,000.00 | (220,965,008.33)   | 0.00             | (220,965,008.33) |                   |                         |             |
| 06/22/18         | 06/22/18 | BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 01/22/2018 0.000% 06/25/2018    | 09659CFR4 | 90,000,000.00  | (89,985,750.00)    | 0.00             | (89,985,750.00)  |                   |                         |             |
| 06/22/18         | 06/25/18 | FANNIE MAE NOTES<br>DTD 06/25/2018 2.750% 06/22/2021                    | 3135G0U35 | 75,000,000.00  | (74,982,750.00)    | 0.00             | (74,982,750.00)  |                   |                         |             |
| 06/25/18         | 06/25/18 | BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 12/27/2017 0.000% 06/26/2018    | 09659CFS2 | 208,000,000.00 | (207,989,022.22)   | 0.00             | (207,989,022.22) |                   |                         |             |
| 06/25/18         | 06/26/18 | MUFG BANK LTD/NY COMM PAPER<br>-- 0.000% 07/13/2018                     | 62479MGD9 | 30,000,000.00  | (29,971,525.00)    | 0.00             | (29,971,525.00)  |                   |                         |             |
| 06/25/18         | 06/26/18 | MUFG BANK LTD/NY COMM PAPER<br>-- 0.000% 07/10/2018                     | 62479MGA5 | 25,000,000.00  | (24,980,652.78)    | 0.00             | (24,980,652.78)  |                   |                         |             |
| 06/25/18         | 06/26/18 | MUFG BANK LTD/NY COMM PAPER<br>DTD 04/17/2018 0.000% 07/18/2018         | 62479MGJ6 | 35,000,000.00  | (34,956,366.67)    | 0.00             | (34,956,366.67)  |                   |                         |             |
| 06/26/18         | 06/26/18 | CREDIT AGRICOLE CIB NY COMM PAPER<br>DTD 12/29/2017 0.000% 06/27/2018   | 22533UFT5 | 114,000,000.00 | (113,993,983.33)   | 0.00             | (113,993,983.33) |                   |                         |             |
| 06/27/18         | 06/27/18 | MUFG BANK LTD/NY COMM PAPER<br>DTD 04/03/2018 0.000% 08/01/2018         | 62479MH14 | 60,000,000.00  | (59,876,916.67)    | 0.00             | (59,876,916.67)  |                   |                         |             |
| 06/27/18         | 06/27/18 | BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 02/28/2018 0.000% 06/28/2018    | 09659CFU7 | 40,000,000.00  | (39,997,888.89)    | 0.00             | (39,997,888.89)  |                   |                         |             |
| 06/27/18         | 06/28/18 | NORDEA BK AB (PUBL)/NY CERT DEPOS<br>DTD 06/28/2018 2.450% 01/24/2019   | 65590AYN0 | 50,000,000.00  | (50,000,000.00)    | 0.00             | (50,000,000.00)  |                   |                         |             |
| 06/27/18         | 06/28/18 | MUFG BANK LTD/NY COMM PAPER<br>DTD 04/03/2018 0.000% 07/05/2018         | 62479MG56 | 65,000,000.00  | (64,975,354.17)    | 0.00             | (64,975,354.17)  |                   |                         |             |
| 06/27/18         | 06/29/18 | MUFG BANK LTD/NY COMM PAPER<br>DTD 04/05/2018 0.000% 07/06/2018         | 62479MG64 | 35,000,000.00  | (34,986,729.17)    | 0.00             | (34,986,729.17)  |                   |                         |             |
| 06/27/18         | 06/29/18 | TOYOTA MOTOR CREDIT CORP COMM PAPER<br>DTD 04/05/2018 0.000% 11/01/2018 | 89233HL10 | 50,000,000.00  | (49,597,222.22)    | 0.00             | (49,597,222.22)  |                   |                         |             |
| 06/28/18         | 06/28/18 | BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 10/10/2017 0.000% 06/29/2018    | 09659CFV5 | 20,000,000.00  | (19,998,944.44)    | 0.00             | (19,998,944.44)  |                   |                         |             |



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Transaction Type | Trade    | Settle   | Security Description   | CUSIP     | Par            | Principal Proceeds | Accrued Interest | Total           | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|----------|--|-----------|----------------|--------------------|------------------|-----------------|-------------------|-------------------------|-------------|
| <b>BUY</b>       |          |          |  |           |                |                    |                  |                 |                   |                         |             |
|                  | 06/28/18 | 06/29/18 | SWEDBANK NY CERT DEPOS<br>DTD 06/29/2018 1.900% 07/06/2018               | 87019VMD6 | 40,000,000.00  | (40,000,000.00)    | 0.00             | (40,000,000.00) |                   |                         |             |
|                  | 06/29/18 | 06/29/18 | CREDIT AGRICOLE CIB NY COMM<br>PAPER<br>DTD 01/02/2018 0.000% 07/02/2018 | 22533UG23 | 100,000,000.00 | (99,984,250.00)    | 0.00             | (99,984,250.00) |                   |                         |             |

**Transaction Type Sub-Total** **4,901,000,000.00 (4,899,067,249.73) 0.00 (4,899,067,249.73)**

|                 |          |          |  |           |               |      |            |            |  |  |  |
|-----------------|----------|----------|--|-----------|---------------|------|------------|------------|--|--|--|
| <b>INTEREST</b> |          |          |  |           |               |      |            |            |  |  |  |
|                 | 06/01/18 | 06/01/18 | SVENSKA HANDELSBANKEN NY<br>FLOATING CD<br>DTD 12/04/2017 2.027% 06/01/2018    | 86958JWE5 | 50,000,000.00 | 0.00 | 87,274.04  | 87,274.04  |  |  |  |
|                 | 06/01/18 | 06/01/18 | CBA AUSTRALIA NY FLOATING CERT<br>DEPOS<br>DTD 07/25/2017 2.242% 08/01/2018    | 20271EML0 | 50,000,000.00 | 0.00 | 88,565.70  | 88,565.70  |  |  |  |
|                 | 06/01/18 | 06/01/18 | BANK OF MONTREAL CHICAGO<br>FLOATING CD<br>DTD 12/11/2017 2.047% 06/01/2018    | 06371EXS1 | 25,000,000.00 | 0.00 | 44,067.58  | 44,067.58  |  |  |  |
|                 | 06/01/18 | 06/01/18 | COOPERATIEVE RABOBANK U.A. CERT<br>DEPOS<br>DTD 05/05/2017 1.480% 06/01/2018   | 21684B2C7 | 25,000,000.00 | 0.00 | 402,888.90 | 402,888.90 |  |  |  |
|                 | 06/01/18 | 06/01/18 | WESTPAC BANKING CORP NY<br>FLOATING CD<br>DTD 06/02/2017 2.116% 06/01/2018     | 96121T3M8 | 50,000,000.00 | 0.00 | 270,409.72 | 270,409.72 |  |  |  |
|                 | 06/01/18 | 06/01/18 | BANK OF NOVA SCOTIA HOUSTON<br>FLOATING CD<br>DTD 12/08/2017 2.037% 06/01/2018 | 06417GC71 | 50,000,000.00 | 0.00 | 87,704.60  | 87,704.60  |  |  |  |
|                 | 06/04/18 | 06/04/18 | BANK OF MONTREAL CHICAGO<br>FLOATING CD<br>DTD 05/11/2018 2.440% 06/03/2019    | 06371E5T0 | 25,000,000.00 | 0.00 | 37,976.07  | 37,976.07  |  |  |  |
|                 | 06/04/18 | 06/04/18 | ROYAL BANK OF CANADA NY FLT CERT<br>DEPOS<br>DTD 01/03/2018 2.340% 01/03/2019  | 78009N5Z5 | 25,000,000.00 | 0.00 | 47,972.23  | 47,972.23  |  |  |  |



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Transaction Type |          | Security Description  | CUSIP     | Par           | Principal Proceeds | Accrued Interest | Total      | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|---|-----------|---------------|--------------------|------------------|------------|-------------------|-------------------------|-------------|
| Trade            | Settle   |   |           |               |                    |                  |            |                   |                         |             |
| <b>INTEREST</b>  |          |   |           |               |                    |                  |            |                   |                         |             |
| 06/06/18         | 06/06/18 | TORONTO DOMINION BANK NY<br>FLOATING CD<br>DTD 07/07/2017 2.213% 08/06/2018     | 89113W5C6 | 50,000,000.00 | 0.00               | 85,497.65        | 85,497.65  |                   |                         |             |
| 06/06/18         | 06/06/18 | WESTPAC BANKING CORP NY FLT<br>CERT DEPOS<br>DTD 03/06/2018 2.343% 03/06/2019   | 96121T7C6 | 50,000,000.00 | 0.00               | 90,733.75        | 90,733.75  |                   |                         |             |
| 06/08/18         | 06/08/18 | FHLB NOTES<br>DTD 05/04/2012 1.250% 06/08/2018                                  | 313379DT3 | 25,000,000.00 | 0.00               | 156,250.00       | 156,250.00 |                   |                         |             |
| 06/12/18         | 06/12/18 | FFCB NOTES<br>DTD 12/12/2017 1.875% 12/12/2019                                  | 3133EH2S1 | 50,000,000.00 | 0.00               | 468,750.00       | 468,750.00 |                   |                         |             |
| 06/12/18         | 06/12/18 | ROYAL BANK OF CANADA NY FLOAT<br>CERT DEPOS<br>DTD 06/12/2017 2.201% 06/12/2018 | 78009NU46 | 25,000,000.00 | 0.00               | 140,645.00       | 140,645.00 |                   |                         |             |
| 06/13/18         | 06/13/18 | FHLB NOTES<br>DTD 12/30/2013 2.375% 12/13/2019                                  | 3130A0JR2 | 25,000,000.00 | 0.00               | 296,875.00       | 296,875.00 |                   |                         |             |
| 06/13/18         | 06/13/18 | INTL BANK OF RECON AND DEV<br>GLOBAL NOTES<br>DTD 12/13/2017 2.125% 12/13/2021  | 459058GF4 | 20,000,000.00 | 0.00               | 212,600.00       | 212,600.00 |                   |                         |             |
| 06/15/18         | 06/15/18 | US TREASURY N/B<br>DTD 12/15/2016 1.375% 12/15/2019                             | 912828U73 | 25,000,000.00 | 0.00               | 171,875.00       | 171,875.00 |                   |                         |             |
| 06/15/18         | 06/15/18 | INTL BANK OF RECON AND DEV<br>GLOBAL NOTES<br>DTD 04/30/2015 1.000% 06/15/2018  | 459058EJ8 | 40,000,000.00 | 0.00               | 200,000.00       | 200,000.00 |                   |                         |             |
| 06/15/18         | 06/15/18 | INTL BANK OF RECON AND DEV<br>GLOBAL NOTES<br>DTD 04/30/2015 1.000% 06/15/2018  | 459058EJ8 | 25,000,000.00 | 0.00               | 125,000.00       | 125,000.00 |                   |                         |             |
| 06/15/18         | 06/15/18 | INTL BANK OF RECON AND DEV<br>GLOBAL NOTES<br>DTD 04/30/2015 1.000% 06/15/2018  | 459058EJ8 | 50,000,000.00 | 0.00               | 250,000.00       | 250,000.00 |                   |                         |             |
| 06/15/18         | 06/15/18 | INTL BANK OF RECON AND DEV<br>GLOBAL NOTES<br>DTD 04/30/2015 1.000% 06/15/2018  | 459058EJ8 | 25,000,000.00 | 0.00               | 125,000.00       | 125,000.00 |                   |                         |             |
| 06/15/18         | 06/15/18 | US TREASURY NOTES<br>DTD 06/15/2016 0.875% 06/15/2019                           | 912828R85 | 25,000,000.00 | 0.00               | 109,375.00       | 109,375.00 |                   |                         |             |





**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Transaction Type |          | Security Description   | CUSIP     | Par           | Principal Proceeds | Accrued Interest | Total      | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|--|-----------|---------------|--------------------|------------------|------------|-------------------|-------------------------|-------------|
| Trade            | Settle   |  |           |               |                    |                  |            |                   |                         |             |
| <b>INTEREST</b>  |          |  |           |               |                    |                  |            |                   |                         |             |
| 06/19/18         | 06/19/18 | BANK OF NOVA SCOTIA HOUSTON FLOATING CD<br>DTD 10/19/2017 2.255% 07/19/2018  | 06417GZQ4 | 25,000,000.00 | 0.00               | 42,649.13        | 42,649.13  |                   |                         |             |
| 06/19/18         | 06/19/18 | CBA AUSTRALIA NY FLOATING CERT DEPOS<br>DTD 12/19/2017 2.325% 12/19/2018     | 20271EMZ9 | 25,000,000.00 | 0.00               | 44,058.85        | 44,058.85  |                   |                         |             |
| 06/19/18         | 06/19/18 | FEDERAL FARM CREDIT BANKS FLOATING NOTE<br>DTD 03/19/2018 2.025% 11/19/2019  | 3133EJGR4 | 10,000,000.00 | 0.00               | 16,255.63        | 16,255.63  |                   |                         |             |
| 06/21/18         | 06/21/18 | FHLB GLOBAL NOTE<br>DTD 06/03/2016 1.125% 06/21/2019                         | 3130A8DB6 | 50,000,000.00 | 0.00               | 281,250.00       | 281,250.00 |                   |                         |             |
| 06/21/18         | 06/21/18 | WESTPAC BANKING CORP NY FLOATING CD<br>DTD 12/21/2017 2.318% 12/21/2018      | 96121T5H7 | 25,000,000.00 | 0.00               | 46,882.13        | 46,882.13  |                   |                         |             |
| 06/22/18         | 06/22/18 | NORDEA BK AB (PUBL)/NY FLOATING CD<br>DTD 03/14/2018 2.484% 04/22/2019       | 65590ATJ5 | 25,000,000.00 | 0.00               | 50,649.48        | 50,649.48  |                   |                         |             |
| 06/26/18         | 06/26/18 | BANK OF NOVA SCOTIA HOUSTON FLOATING CD<br>DTD 09/26/2017 2.308% 09/26/2018  | 06417GYW2 | 25,000,000.00 | 0.00               | 42,355.25        | 42,355.25  |                   |                         |             |
| 06/27/18         | 06/27/18 | COMMONWEALTH BANK OF AUSTRALIA NY FLT C<br>DTD 02/27/2018 2.383% 02/27/2019  | 20271ENE5 | 50,000,000.00 | 0.00               | 90,555.30        | 90,555.30  |                   |                         |             |
| 06/28/18         | 06/28/18 | ROYAL BANK OF CANADA NY FLOAT CERT DEPOS<br>DTD 06/28/2017 2.425% 06/28/2018 | 78009NV60 | 50,000,000.00 | 0.00               | 309,856.00       | 309,856.00 |                   |                         |             |
| 06/28/18         | 06/28/18 | JP MORGAN SECURITIES LLC FLT COMM PAPER<br>DTD 01/29/2018 2.332% 09/28/2018  | 46640EGA0 | 25,000,000.00 | 0.00               | 45,797.29        | 45,797.29  |                   |                         |             |
| 06/29/18         | 06/29/18 | CALIFORNIA ASSET MANAGEMENT PROGRAM  | CAMPMF025 | 0.00          | 0.00               | 314,432.37       | 314,432.37 |                   |                         |             |
| 06/29/18         | 06/29/18 | FEDERATED GOVT OBLIGATIONS FUND  | 608919718 | 0.00          | 0.00               | 1,407.44         | 1,407.44   |                   |                         |             |
| 06/29/18         | 06/29/18 | FHLB NOTES<br>DTD 05/27/2016 0.875% 06/29/2018                               | 3130A8BD4 | 35,000,000.00 | 0.00               | 153,125.00       | 153,125.00 |                   |                         |             |



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Transaction Type                  |          | Security Description                                      | CUSIP     | Par                     | Principal Proceeds | Accrued Interest    | Total               | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|-----------------------------------|----------|---|-----------|-------------------------|--------------------|---------------------|---------------------|-------------------|-------------------------|-------------|
| Trade                             | Settle   |   |           |                         |                    |                     |                     |                   |                         |             |
| <b>INTEREST</b>                   |          |   |           |                         |                    |                     |                     |                   |                         |             |
| 06/29/18                          | 06/29/18 | BANK OF THE WEST MONEY MARKET FUND                        | BKOFWEST7 | 0.00                    | 0.00               | 336,219.18          | 336,219.18          |                   |                         |             |
| 06/29/18                          | 06/29/18 | FIDELITY GOV'T MM FUND 2642                               | 31607A703 | 0.00                    | 0.00               | 1,440.76            | 1,440.76            |                   |                         |             |
| 06/29/18                          | 06/29/18 | STONECASTLE FICA  | FICAMF003 | 0.00                    | 0.00               | 70,410.97           | 70,410.97           |                   |                         |             |
| 06/30/18                          | 06/30/18 | US TREASURY N/B NOTES<br>DTD 06/30/2017 1.250% 06/30/2019 | 912828XV7 | 50,000,000.00           | 0.00               | 312,500.00          | 312,500.00          |                   |                         |             |
| 06/30/18                          | 06/30/18 | US TREASURY NOTES<br>DTD 07/02/2012 1.000% 06/30/2019     | 912828TC4 | 50,000,000.00           | 0.00               | 250,000.00          | 250,000.00          |                   |                         |             |
| 06/30/18                          | 06/30/18 | US TREASURY NOTES<br>DTD 07/01/2013 1.875% 06/30/2020     | 912828VJ6 | 50,000,000.00           | 0.00               | 468,750.00          | 468,750.00          |                   |                         |             |
| 06/30/18                          | 06/30/18 | US TREASURY NOTES<br>DTD 07/01/2013 1.875% 06/30/2020     | 912828VJ6 | 50,000,000.00           | 0.00               | 468,750.00          | 468,750.00          |                   |                         |             |
| 06/30/18                          | 06/30/18 | US TREASURY NOTES<br>DTD 06/30/2014 1.625% 06/30/2019     | 912828WS5 | 50,000,000.00           | 0.00               | 406,250.00          | 406,250.00          |                   |                         |             |
| 06/30/18                          | 06/30/18 | US TREASURY NOTES<br>DTD 06/30/2014 1.625% 06/30/2019     | 912828WS5 | 50,000,000.00           | 0.00               | 406,250.00          | 406,250.00          |                   |                         |             |
| <b>Transaction Type Sub-Total</b> |          |   |           | <b>1,380,000,000.00</b> | <b>0.00</b>        | <b>7,659,305.02</b> | <b>7,659,305.02</b> |                   |                         |             |

|                 |          |   |           |                |                |      |                |            |      |  |
|-----------------|----------|---|-----------|----------------|----------------|------|----------------|------------|------|--|
| <b>MATURITY</b> |          |   |           |                |                |      |                |            |      |  |
| 06/01/18        | 06/01/18 | SVENSKA HANDELSBANKEN NY<br>FLOATING CD<br>DTD 12/04/2017 2.027% 06/01/2018 | 86958JWE5 | 50,000,000.00  | 50,000,000.00  | 0.00 | 50,000,000.00  | 0.00       | 0.00 |  |
| 06/01/18        | 06/01/18 | WESTPAC BANKING CORP NY<br>FLOATING CD<br>DTD 06/02/2017 2.116% 06/01/2018  | 96121T3M8 | 50,000,000.00  | 50,000,000.00  | 0.00 | 50,000,000.00  | 0.00       | 0.00 |  |
| 06/01/18        | 06/01/18 | JP MORGAN SECURITIES LLC<br>DTD 09/05/2017 0.000% 06/01/2018                | 46640OF14 | 25,000,000.00  | 25,000,000.00  | 0.00 | 25,000,000.00  | 212,645.83 | 0.00 |  |
| 06/01/18        | 06/01/18 | NATIXIS NY BRANCH COMM PAPER<br>-- 0.000% 06/01/2018                        | 63873KF10 | 150,000,000.00 | 150,000,000.00 | 0.00 | 150,000,000.00 | 14,083.33  | 0.00 |  |
| 06/01/18        | 06/01/18 | COOPERATIVE RABOBANK U.A. COMM<br>PAPER<br>-- 0.000% 06/01/2018             | 21687BF14 | 25,000,000.00  | 25,000,000.00  | 0.00 | 25,000,000.00  | 193,645.83 | 0.00 |  |



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Transaction Type |          | Security Description  | CUSIP     | Par            | Principal Proceeds | Accrued Interest | Total          | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|---|-----------|----------------|--------------------|------------------|----------------|-------------------|-------------------------|-------------|
| Trade            | Settle   |   |           |                |                    |                  |                |                   |                         |             |
| <b>MATURITY</b>  |          |   |           |                |                    |                  |                |                   |                         |             |
| 06/01/18         | 06/01/18 | BANK OF NOVA SCOTIA HOUSTON FLOATING CD<br>DTD 12/08/2017 2.037% 06/01/2018 | 06417GC71 | 50,000,000.00  | 50,000,000.00      | 0.00             | 50,000,000.00  | 0.00              | 0.00                    |             |
| 06/01/18         | 06/01/18 | CREDIT AGRICOLE CIB NY COMM PAPER<br>DTD 12/01/2017 0.000% 06/01/2018       | 22533UF16 | 150,000,000.00 | 150,000,000.00     | 0.00             | 150,000,000.00 | 14,083.33         | 0.00                    |             |
| 06/01/18         | 06/01/18 | COOPERATIEVE RABOBANK U.A. CERT DEPOS<br>DTD 05/05/2017 1.480% 06/01/2018   | 21684B2C7 | 25,000,000.00  | 25,000,000.00      | 0.00             | 25,000,000.00  | 0.00              | 0.00                    |             |
| 06/01/18         | 06/01/18 | BANK OF MONTREAL CHICAGO FLOATING CD<br>DTD 12/11/2017 2.047% 06/01/2018    | 06371EXS1 | 25,000,000.00  | 25,000,000.00      | 0.00             | 25,000,000.00  | 0.00              | 0.00                    |             |
| 06/04/18         | 06/04/18 | CREDIT AGRICOLE CIB NY<br>DTD 12/05/2017 0.000% 06/04/2018                  | 22533UF40 | 180,000,000.00 | 180,000,000.00     | 0.00             | 180,000,000.00 | 25,350.00         | 0.00                    |             |
| 06/04/18         | 06/04/18 | NATIXIS NY BRANCH COMM PAPER<br>-- 0.000% 06/04/2018                        | 63873KF44 | 175,000,000.00 | 175,000,000.00     | 0.00             | 175,000,000.00 | 24,645.83         | 0.00                    |             |
| 06/05/18         | 06/05/18 | NATIXIS NY BRANCH COMM PAPER<br>DTD 05/29/2018 0.000% 06/05/2018            | 63873KF51 | 108,000,000.00 | 108,000,000.00     | 0.00             | 108,000,000.00 | 5,070.00          | 0.00                    |             |
| 06/05/18         | 06/05/18 | CREDIT AGRICOLE CIB NY COMM PAPER<br>DTD 10/04/2017 0.000% 06/05/2018       | 22533UF57 | 150,000,000.00 | 150,000,000.00     | 0.00             | 150,000,000.00 | 7,041.67          | 0.00                    |             |
| 06/05/18         | 06/05/18 | COOPERATIEVE RABOBANK UA<br>DTD 05/29/2018 0.000% 06/05/2018                | 21687BF55 | 200,000,000.00 | 200,000,000.00     | 0.00             | 200,000,000.00 | 9,388.89          | 0.00                    |             |
| 06/06/18         | 06/06/18 | EXXON MOBIL CORP COMM PAPER<br>DTD 04/26/2018 0.000% 06/06/2018             | 30229BF69 | 35,000,000.00  | 35,000,000.00      | 0.00             | 35,000,000.00  | 71,750.00         | 0.00                    |             |
| 06/06/18         | 06/06/18 | CREDIT AGRICOLE CIB NY COMM PAPER<br>-- 0.000% 06/06/2018                   | 22533UF65 | 186,000,000.00 | 186,000,000.00     | 0.00             | 186,000,000.00 | 8,731.67          | 0.00                    |             |
| 06/06/18         | 06/06/18 | COOPERATIEVE RABOBANK UA<br>DTD 06/05/2018 0.000% 06/06/2018                | 21687BF63 | 200,000,000.00 | 200,000,000.00     | 0.00             | 200,000,000.00 | 9,388.89          | 0.00                    |             |
| 06/07/18         | 06/07/18 | EXXON MOBIL CORP COMM PAPER<br>DTD 04/30/2018 0.000% 06/07/2018             | 30229BF77 | 45,000,000.00  | 45,000,000.00      | 0.00             | 45,000,000.00  | 85,975.00         | 0.00                    |             |
| 06/07/18         | 06/07/18 | COOPERATIEVE RABOBANK UA<br>DTD 06/06/2018 0.000% 06/07/2018                | 21687BF71 | 253,000,000.00 | 253,000,000.00     | 0.00             | 253,000,000.00 | 11,876.94         | 0.00                    |             |



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Transaction Type |          | Security Description  | CUSIP     | Par            | Principal Proceeds | Accrued Interest | Total          | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|---|-----------|----------------|--------------------|------------------|----------------|-------------------|-------------------------|-------------|
| Trade            | Settle   |   |           |                |                    |                  |                |                   |                         |             |
| <b>MATURITY</b>  |          |   |           |                |                    |                  |                |                   |                         |             |
| 06/08/18         | 06/08/18 | COOPERATIEVE RABOBANK UA<br>DTD 06/05/2018 0.000% 06/08/2018                    | 21687BF89 | 200,000,000.00 | 200,000,000.00     | 0.00             | 200,000,000.00 | 9,388.89          | 0.00                    |             |
| 06/08/18         | 06/08/18 | FHLB NOTES<br>DTD 05/04/2012 1.250% 06/08/2018                                  | 313379DT3 | 25,000,000.00  | 25,000,000.00      | 0.00             | 25,000,000.00  | (225,000.00)      | 0.00                    |             |
| 06/11/18         | 06/11/18 | COOPERATIEVE RABOBANK U.A. COMM<br>PAPER<br>-- 0.000% 06/11/2018                | 21687BFB2 | 180,000,000.00 | 180,000,000.00     | 0.00             | 180,000,000.00 | 25,350.00         | 0.00                    |             |
| 06/12/18         | 06/12/18 | CREDIT AGRICOLE CIB NY COMM<br>PAPER<br>DTD 12/14/2017 0.000% 06/12/2018        | 22533UFC2 | 165,000,000.00 | 165,000,000.00     | 0.00             | 165,000,000.00 | 7,745.83          | 0.00                    |             |
| 06/12/18         | 06/12/18 | ROYAL BANK OF CANADA NY FLOAT<br>CERT DEPOS<br>DTD 06/12/2017 2.201% 06/12/2018 | 78009NU46 | 25,000,000.00  | 25,000,000.00      | 0.00             | 25,000,000.00  | 0.00              | 0.00                    |             |
| 06/13/18         | 06/13/18 | COOPERATIEVE RABOBANK U.A. COMM<br>PAPER<br>-- 0.000% 06/13/2018                | 21687BFD8 | 190,000,000.00 | 190,000,000.00     | 0.00             | 190,000,000.00 | 8,919.44          | 0.00                    |             |
| 06/14/18         | 06/14/18 | COOPERATIEVE RABOBANK UA<br>DTD 06/04/2018 0.000% 06/14/2018                    | 21687BFE6 | 130,000,000.00 | 130,000,000.00     | 0.00             | 130,000,000.00 | 6,102.78          | 0.00                    |             |
| 06/15/18         | 06/15/18 | COOPERATIEVE RABOBANK UA<br>DTD 10/27/2017 0.000% 06/15/2018                    | 21687BFF3 | 120,000,000.00 | 120,000,000.00     | 0.00             | 120,000,000.00 | 6,300.00          | 0.00                    |             |
| 06/15/18         | 06/15/18 | INTL BANK OF RECON AND DEV<br>GLOBAL NOTES<br>DTD 04/30/2015 1.000% 06/15/2018  | 459058EJ8 | 50,000,000.00  | 50,000,000.00      | 0.00             | 50,000,000.00  | 85,500.00         | 0.00                    |             |
| 06/15/18         | 06/15/18 | INTL BANK OF RECON AND DEV<br>GLOBAL NOTES<br>DTD 04/30/2015 1.000% 06/15/2018  | 459058EJ8 | 25,000,000.00  | 25,000,000.00      | 0.00             | 25,000,000.00  | 201,550.00        | 0.00                    |             |
| 06/15/18         | 06/15/18 | INTL BANK OF RECON AND DEV<br>GLOBAL NOTES<br>DTD 04/30/2015 1.000% 06/15/2018  | 459058EJ8 | 40,000,000.00  | 40,000,000.00      | 0.00             | 40,000,000.00  | (8,400.00)        | 0.00                    |             |
| 06/15/18         | 06/15/18 | INTL BANK OF RECON AND DEV<br>GLOBAL NOTES<br>DTD 04/30/2015 1.000% 06/15/2018  | 459058EJ8 | 25,000,000.00  | 25,000,000.00      | 0.00             | 25,000,000.00  | 201,500.00        | 0.00                    |             |
| 06/18/18         | 06/18/18 | NATIXIS NY BRANCH COMM PAPER<br>-- 0.000% 06/18/2018                            | 63873KFJ1 | 50,000,000.00  | 50,000,000.00      | 0.00             | 50,000,000.00  | 12,847.22         | 0.00                    |             |



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

**SAN BERNARDINO COUNTY - 76990800**

| Transaction Type |          | Security Description  | CUSIP     | Par            | Principal Proceeds | Accrued Interest | Total          | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|---|-----------|----------------|--------------------|------------------|----------------|-------------------|-------------------------|-------------|
| Trade            | Settle   |   |           |                |                    |                  |                |                   |                         |             |
| <b>MATURITY</b>  |          |   |           |                |                    |                  |                |                   |                         |             |
| 06/18/18         | 06/18/18 | COOPERATIEVE RABOBANK UA<br>DTD 12/15/2017 0.000% 06/18/2018                    | 21687BFJ5 | 214,000,000.00 | 214,000,000.00     | 0.00             | 214,000,000.00 | 33,705.00         | 0.00                    |             |
| 06/19/18         | 06/19/18 | CREDIT AGRICOLE CIB NY COMM<br>PAPER<br>DTD 12/21/2017 0.000% 06/19/2018        | 22533UFK4 | 213,000,000.00 | 213,000,000.00     | 0.00             | 213,000,000.00 | 11,241.67         | 0.00                    |             |
| 06/20/18         | 06/20/18 | MUFG BANK LTD/NY COMM PAPER<br>-- 0.000% 06/20/2018                             | 62479MFL2 | 35,000,000.00  | 35,000,000.00      | 0.00             | 35,000,000.00  | 39,355.56         | 0.00                    |             |
| 06/20/18         | 06/20/18 | CREDIT AGRICOLE CIB NY COMM<br>PAPER<br>-- 0.000% 06/20/2018                    | 22533UFL2 | 98,000,000.00  | 98,000,000.00      | 0.00             | 98,000,000.00  | 5,172.22          | 0.00                    |             |
| 06/21/18         | 06/21/18 | CREDIT AGRICOLE CIB NY COMM<br>PAPER<br>-- 0.000% 06/21/2018                    | 22533UFM0 | 64,000,000.00  | 64,000,000.00      | 0.00             | 64,000,000.00  | 3,377.78          | 0.00                    |             |
| 06/22/18         | 06/22/18 | CREDIT AGRICOLE CIB NY COMM<br>PAPER<br>DTD 12/26/2017 0.000% 06/22/2018        | 22533UFN8 | 50,000,000.00  | 50,000,000.00      | 0.00             | 50,000,000.00  | 2,638.89          | 0.00                    |             |
| 06/25/18         | 06/25/18 | BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 01/22/2018 0.000% 06/25/2018            | 09659CFR4 | 90,000,000.00  | 90,000,000.00      | 0.00             | 90,000,000.00  | 14,250.00         | 0.00                    |             |
| 06/25/18         | 06/25/18 | CREDIT AGRICOLE CIB NY COMM<br>PAPER<br>-- 0.000% 06/25/2018                    | 22533UFR9 | 221,000,000.00 | 221,000,000.00     | 0.00             | 221,000,000.00 | 34,991.67         | 0.00                    |             |
| 06/26/18         | 06/26/18 | BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 12/27/2017 0.000% 06/26/2018            | 09659CFS2 | 208,000,000.00 | 208,000,000.00     | 0.00             | 208,000,000.00 | 10,977.78         | 0.00                    |             |
| 06/27/18         | 06/27/18 | CREDIT AGRICOLE CIB NY COMM<br>PAPER<br>DTD 12/29/2017 0.000% 06/27/2018        | 22533UFT5 | 114,000,000.00 | 114,000,000.00     | 0.00             | 114,000,000.00 | 6,016.67          | 0.00                    |             |
| 06/28/18         | 06/28/18 | BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 02/28/2018 0.000% 06/28/2018            | 09659CFU7 | 40,000,000.00  | 40,000,000.00      | 0.00             | 40,000,000.00  | 2,111.11          | 0.00                    |             |
| 06/28/18         | 06/28/18 | ROYAL BANK OF CANADA NY FLOAT<br>CERT DEPOS<br>DTD 06/28/2017 2.425% 06/28/2018 | 78009NV60 | 50,000,000.00  | 50,000,000.00      | 0.00             | 50,000,000.00  | 0.00              | 0.00                    |             |
| 06/29/18         | 06/29/18 | BNP PARIBAS NY BRANCH COMM PAPER<br>DTD 10/10/2017 0.000% 06/29/2018            | 09659CFV5 | 20,000,000.00  | 20,000,000.00      | 0.00             | 20,000,000.00  | 1,055.56          | 0.00                    |             |



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2018**

SAN BERNARDINO COUNTY - 76990800

| Transaction Type                   |          | Security Description                           | CUSIP     | Par                     | Principal Proceeds      | Accrued Interest      | Total                   | Realized G/L Cost     | Realized G/L Amort Cost | Sale Method |
|------------------------------------|----------|--|-----------|-------------------------|-------------------------|-----------------------|-------------------------|-----------------------|-------------------------|-------------|
| Trade                              | Settle   |  |           |                         |                         |                       |                         |                       |                         |             |
| <b>MATURITY</b>                    |          |  |           |                         |                         |                       |                         |                       |                         |             |
| 06/29/18                           | 06/29/18 | FHLB NOTES<br>DTD 05/27/2016 0.875% 06/29/2018 | 3130A8BD4 | 35,000,000.00           | 35,000,000.00           | 0.00                  | 35,000,000.00           | 84,350.00             | 0.00                    |             |
| <b>Transaction Type Sub-Total</b>  |          |  |           | <b>4,759,000,000.00</b> | <b>4,759,000,000.00</b> | <b>0.00</b>           | <b>4,759,000,000.00</b> | <b>1,274,725.28</b>   | <b>0.00</b>             |             |
| <b>Managed Account Sub-Total</b>   |          |  |           |                         | <b>(140,067,249.73)</b> | <b>7,659,305.02</b>   | <b>(132,407,944.71)</b> | <b>1,274,725.28</b>   | <b>0.00</b>             |             |
| <b>Total Security Transactions</b> |          |  |           |                         | <b>(140,067,249.73)</b> | <b>\$7,659,305.02</b> | <b>(132,407,944.71)</b> | <b>\$1,274,725.28</b> | <b>\$0.00</b>           |             |