



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
March 31, 2022

SAN BERNARDINO COUNTY

Client Management Team

Kenneth Schiebel, CFA

Managing Director
213 Market Street
Harrisburg, PA 17101-2141
717-232-2723
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Danny A. Nelson

Director
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Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

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

Important Disclosures

Important Disclosures

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

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

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

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

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

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

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

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

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

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

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

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

Key Terms and Definitions

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

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

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

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

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

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

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

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

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

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

NOT FDIC INSURED NO BANK GUARANTEE MAY LOSE VALUE

Consolidated Summary Statement

SAN BERNARDINO COUNTY

| Portfolio Summary | | |
|---------------------------|----------------------------------|-----------------------------|
| Portfolio Holdings | Cash Dividends and Income | Closing Market Value |
| PFMAM Managed Account | 3,235,481.81 | 10,605,224,508.94 |
| Cash Balance | 0.00 | 204,953,332.97 |
| Total | \$3,235,481.81 | \$10,810,177,841.91 |

| Investment Allocation | | |
|--|-----------------------------|----------------|
| Investment Type | Closing Market Value | Percent |
| Asset-Backed Security | 441,827,479.10 | 4.09 |
| Federal Agency Bond / Note | 2,422,203,994.88 | 22.40 |
| Corporate Note | 429,657,552.55 | 3.97 |
| Bank Note | 7,014,833.00 | 0.06 |
| Certificate of Deposit | 1,619,789,880.61 | 14.98 |
| Federal Agency Commercial Mortgage-Backed Se | 353,943,563.30 | 3.27 |
| Commercial Paper | 1,997,332,738.00 | 18.48 |
| Federally Insured Cash Account | 25,000,000.00 | 0.23 |
| Joint Powers Authority | 513,000,000.00 | 4.75 |
| Money Market Mutual Fund | 96,000,000.00 | 0.89 |
| NOW Account | 100,000,000.00 | 0.93 |
| Supra-National Agency Bond / Note | 190,977,930.00 | 1.77 |
| U.S. Treasury Bond / Note | 2,408,476,537.50 | 22.28 |
| Cash Balance | 204,953,332.97 | 1.90 |
| Total | \$10,810,177,841.91 | 100.00% |

Consolidated Summary Statement

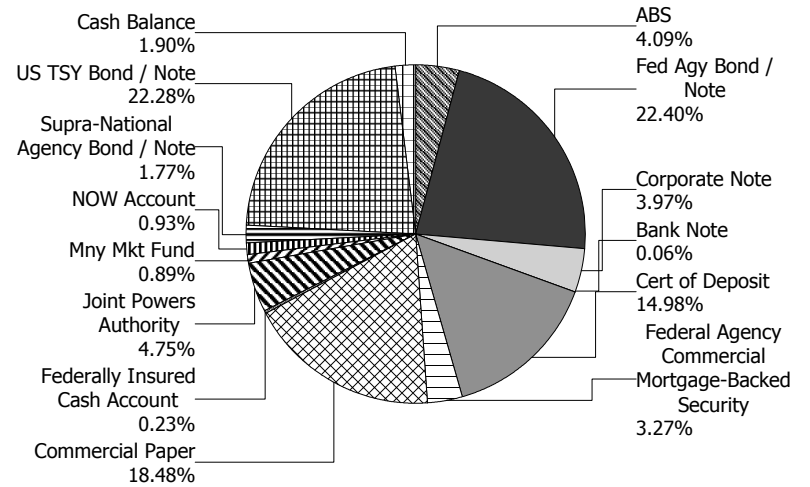
For the Month Ending **March 31, 2022**

SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Sector Allocation

| Portfolio Holdings | Closing Market Value | Percent |
|--|-----------------------------|----------------|
| Under 30 days | 1,458,872,072.97 | 13.50 |
| 31 to 60 days | 726,551,008.98 | 6.72 |
| 61 to 90 days | 469,646,702.70 | 4.34 |
| 91 to 180 days | 2,199,340,213.38 | 20.35 |
| 181 days to 1 year | 754,710,944.62 | 6.98 |
| 1 to 2 years | 1,857,979,322.73 | 17.19 |
| 2 to 3 years | 2,046,345,265.51 | 18.93 |
| 3 to 4 years | 1,152,770,179.81 | 10.66 |
| 4 to 5 years | 106,803,020.74 | 0.99 |
| Over 5 years | 37,159,110.47 | 0.34 |
| Total | \$10,810,177,841.91 | 100.00% |
| Weighted Average Days to Maturity | 460 | |



Managed Account Summary Statement

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

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

| | |
|-----------------------------|----------------------------|
| Opening Market Value | \$10,406,721,781.96 |
| Maturities/Calls | (392,516,789.15) |
| Principal Dispositions | (1,234,000,000.00) |
| Principal Acquisitions | 1,859,650,568.91 |
| Unsettled Trades | 49,628,597.22 |
| Change in Current Value | (84,259,650.00) |
| Closing Market Value | \$10,605,224,508.94 |

Cash Transactions Summary - Managed Account

| | |
|---------------------------------|--------------------|
| Maturities/Calls | 375,194,972.25 |
| Sale Proceeds | 1,234,000,000.00 |
| Coupon/Interest/Dividend Income | 4,061,134.94 |
| Principal Payments | 17,516,789.15 |
| Security Purchases | (1,933,800,478.25) |
| Net Cash Contribution | 303,027,581.91 |
| Reconciling Transactions | 0.00 |

Earnings Reconciliation (Cash Basis) - Managed Account

| | |
|---|-----------------------|
| Interest/Dividends/Coupons Received | 4,256,107.19 |
| Less Purchased Interest Related to Interest/Coupons | (1,206,549.96) |
| Plus Net Realized Gains/Losses | 185,924.58 |
| Total Cash Basis Earnings | \$3,235,481.81 |

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

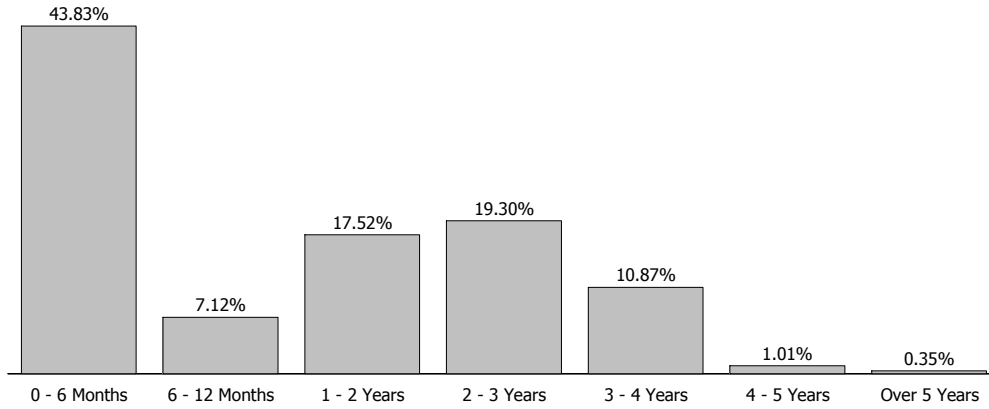
| | Total |
|--|-----------------------|
| Ending Amortized Value of Securities | 10,738,591,156.18 |
| Ending Accrued Interest | 15,908,462.86 |
| Plus Proceeds from Sales | 1,234,000,000.00 |
| Plus Proceeds of Maturities/Calls/Principal Payments | 392,711,761.40 |
| Plus Coupons/Dividends Received | 4,061,134.94 |
| Less Cost of New Purchases | (1,910,430,812.78) |
| Less Beginning Amortized Value of Securities | (10,454,992,510.64) |
| Less Beginning Accrued Interest | (12,920,768.89) |
| Total Accrual Basis Earnings | \$6,928,423.07 |

Portfolio Summary and Statistics

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

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

| | |
|-----------------------------------|-------|
| Yield to Maturity at Cost | 0.87% |
| Yield to Maturity at Market | 1.58% |
| Weighted Average Days to Maturity | 469 |

Managed Account Issuer Summary

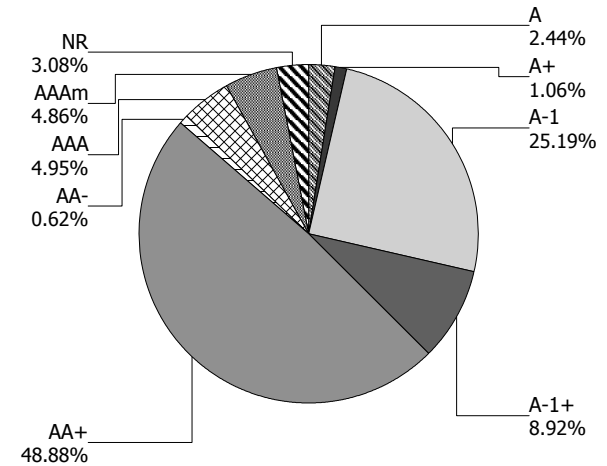
For the Month Ending **March 31, 2022**

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

| Issuer | Market Value of Holdings | Percent |
|-------------------------------------|---------------------------------|----------------|
| ATLANTIC ASSET SEC LLC | 74,976,750.00 | 0.71 |
| BANK OF MONTREAL | 249,185,717.95 | 2.35 |
| BANK OF NOVA SCOTIA | 274,411,162.50 | 2.59 |
| BANK OF THE WEST | 100,000,000.00 | 0.94 |
| BMW FINANCIAL SERVICES NA LLC | 32,424,717.40 | 0.31 |
| BNP PARIBAS | 199,363,325.03 | 1.88 |
| CAFCO LLC | 49,854,900.00 | 0.47 |
| CAMP | 503,000,000.00 | 4.74 |
| CANADIAN IMPERIAL BANK OF COMMERCE | 199,456,300.30 | 1.88 |
| CHARIOT FUNDING LLC | 49,837,725.00 | 0.47 |
| CHASE ISSURANCE | 18,007,840.60 | 0.17 |
| CHEVRON CORPORATION | 24,167,190.00 | 0.23 |
| CITIGROUP INC | 124,390,200.00 | 1.17 |
| CRC FUNDING LLC | 99,967,100.00 | 0.94 |
| CREDIT AGRICOLE SA | 49,970,500.00 | 0.47 |
| DEERE & COMPANY | 83,232,970.00 | 0.78 |
| EXXON MOBIL CORP | 3,003,843.00 | 0.03 |
| FANNIE MAE | 750,762,685.00 | 7.08 |
| FEDERAL FARM CREDIT BANKS | 511,949,893.00 | 4.83 |
| FEDERAL HOME LOAN BANKS | 471,153,235.28 | 4.44 |
| FEDERATED GOVT OBLIGATIONS FUNDS | 1,000,000.00 | 0.01 |
| FIDELITY TREASURY MF | 1,000,000.00 | 0.01 |
| FREDDIE MAC | 1,042,281,744.90 | 9.83 |
| HONDA AUTO RECEIVABLES | 73,147,306.54 | 0.69 |
| HYUNDAI AUTO RECEIVABLES | 50,709,269.69 | 0.48 |
| ING GROEP NV | 274,396,200.00 | 2.59 |
| INTER-AMERICAN DEVELOPMENT BANK | 70,161,540.00 | 0.66 |
| INTL BANK OF RECONSTRUCTION AND DEV | 120,816,390.00 | 1.14 |
| INVESTMENT TRUST OF CALIFORNIA | 10,000,000.00 | 0.09 |
| JOHN DEERE OWNER TRUST | 57,148,370.87 | 0.54 |
| JP MORGAN CHASE & CO | 249,341,200.00 | 2.35 |
| LA FAYETTE ASSET SECURITIZATION LLC | 127,761,288.00 | 1.20 |

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

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

SAN BERNARDINO COUNTY - 76990800

| Issuer | Market Value of Holdings | Percent |
|---|-------------------------------------|----------------|
| LIBERTY STREET FUNDING LLC | 24,950,150.00 | 0.24 |
| MERCEDES-BENZ AUTO LEASE TRUST | 37,811,527.69 | 0.36 |
| MERCEDES-BENZ AUTO RECEIVABLES | 41,799,452.91 | 0.39 |
| MORGAN STANLEY | 93,000,000.00 | 0.88 |
| NATIXIS NY BRANCH | 149,296,450.00 | 1.41 |
| NORDEA BANK ABP | 49,835,510.30 | 0.47 |
| NORTHERN TRUST | 1,000,000.00 | 0.01 |
| OLD LINE FUNDING LLC | 99,448,350.00 | 0.94 |
| RABOBANK NEDERLAND | 249,252,875.00 | 2.35 |
| ROYAL BANK OF CANADA | 199,584,887.00 | 1.88 |
| STARBIRD FUNDING CORP | 74,974,625.00 | 0.71 |
| STONECASTLE FICA | 25,000,000.00 | 0.24 |
| SVENSKA HANDELSBANKEN AB | 298,605,807.05 | 2.82 |
| SWEDBANK AB | 149,699,890.25 | 1.41 |
| THE BANK OF NEW YORK MELLON CORPORATION | 175,165,227.55 | 1.65 |
| TORONTO-DOMINION BANK | 223,894,755.23 | 2.11 |
| Toyota Lease Owner Trust | 7,919,809.31 | 0.07 |
| TOYOTA MOTOR CORP | 309,591,604.09 | 2.92 |
| UNITED STATES TREASURY | 2,408,476,537.50 | 22.70 |
| US BANCORP | 39,037,685.00 | 0.37 |
| Total | \$10,605,224,508.94 | 100.00% |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|----------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| U.S. Treasury Bond / Note | | | | | | | | | | | |
| US TREASURY NOTES DTD 06/30/2020 0.125% 06/30/2022 | 912828ZX1 | 100,000,000.00 | AA+ | Aaa | 03/29/21 | 03/30/21 | 100,039,062.50 | 0.09 | 31,422.65 | 100,007,692.83 | 99,890,620.00 |
| US TREASURY NOTES DTD 06/30/2020 0.125% 06/30/2022 | 912828ZX1 | 100,000,000.00 | AA+ | Aaa | 03/29/21 | 03/30/21 | 100,046,875.00 | 0.09 | 31,422.65 | 100,009,231.40 | 99,890,620.00 |
| US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022 | 9128282P4 | 100,000,000.00 | AA+ | Aaa | 04/29/19 | 04/30/19 | 98,746,093.75 | 2.28 | 310,773.48 | 99,872,287.33 | 100,359,380.00 |
| US TREASURY NOTES DTD 11/02/2015 1.875% 10/31/2022 | 912828M49 | 25,000,000.00 | AA+ | Aaa | 11/29/17 | 11/30/17 | 24,739,257.81 | 2.10 | 196,823.20 | 24,969,076.79 | 25,093,750.00 |
| US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023 | 912828R69 | 50,000,000.00 | AA+ | Aaa | 04/05/19 | 04/08/19 | 48,658,203.13 | 2.31 | 272,321.43 | 49,623,339.72 | 49,828,125.00 |
| US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023 | 912828S35 | 25,000,000.00 | AA+ | Aaa | 11/08/19 | 11/12/19 | 24,701,171.88 | 1.72 | 86,412.29 | 24,897,460.94 | 24,812,500.00 |
| US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023 | 912828S35 | 50,000,000.00 | AA+ | Aaa | 04/03/19 | 04/04/19 | 48,123,046.88 | 2.31 | 172,824.59 | 49,448,311.58 | 49,625,000.00 |
| US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023 | 9128284U1 | 50,000,000.00 | AA+ | Aaa | 04/05/19 | 04/08/19 | 50,634,765.63 | 2.31 | 329,937.85 | 50,187,058.52 | 50,406,250.00 |
| US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023 | 912828S35 | 100,000,000.00 | AA+ | Aaa | 04/15/19 | 04/16/19 | 96,035,156.25 | 2.37 | 345,649.17 | 98,825,518.29 | 99,250,000.00 |
| US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023 | 912828S92 | 100,000,000.00 | AA+ | Aaa | 03/27/19 | 03/28/19 | 96,265,625.00 | 2.15 | 207,182.32 | 98,855,670.71 | 98,937,500.00 |
| US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023 | 9128282D1 | 100,000,000.00 | AA+ | Aaa | 03/28/19 | 03/29/19 | 96,562,500.00 | 2.20 | 119,565.22 | 98,900,255.26 | 99,000,000.00 |
| US TREASURY NOTES DTD 02/28/2017 2.125% 02/29/2024 | 912828W48 | 75,000,000.00 | AA+ | Aaa | 03/09/22 | 03/10/22 | 75,653,320.31 | 1.67 | 138,586.96 | 75,633,385.43 | 74,730,465.00 |
| US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024 | 912828WJ5 | 50,000,000.00 | AA+ | Aaa | 09/30/19 | 10/01/19 | 52,062,500.00 | 1.57 | 473,066.30 | 50,946,941.65 | 50,101,560.00 |
| US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024 | 912828WJ5 | 50,000,000.00 | AA+ | Aaa | 12/23/19 | 12/26/19 | 51,611,328.13 | 1.73 | 473,066.30 | 50,779,512.67 | 50,101,560.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|---------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| U.S. Treasury Bond / Note | | | | | | | | | | | |
| US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024 | 91282CCC3 | 75,000,000.00 | AA+ | Aaa | 02/28/22 | 03/01/22 | 72,943,359.38 | 1.52 | 70,959.94 | 73,022,460.94 | 71,683,590.00 |
| US TREASURY NOTES DTD 05/31/2017 2.000% 05/31/2024 | 912828XT2 | 50,000,000.00 | AA+ | Aaa | 03/21/22 | 03/22/22 | 49,826,171.88 | 2.16 | 335,164.84 | 49,828,342.02 | 49,578,125.00 |
| US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 50,000,000.00 | AA+ | Aaa | 09/25/19 | 09/26/19 | 50,886,718.75 | 1.61 | 251,381.22 | 50,418,629.15 | 49,546,875.00 |
| US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 50,000,000.00 | AA+ | Aaa | 10/31/19 | 11/01/19 | 51,017,578.13 | 1.55 | 251,381.22 | 50,490,564.68 | 49,546,875.00 |
| US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 50,000,000.00 | AA+ | Aaa | 11/01/19 | 11/04/19 | 50,935,546.88 | 1.58 | 251,381.22 | 50,451,814.11 | 49,546,875.00 |
| US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024 | 9128286Z8 | 50,000,000.00 | AA+ | Aaa | 12/11/19 | 12/12/19 | 50,173,828.13 | 1.67 | 219,958.57 | 50,085,868.17 | 49,273,440.00 |
| US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024 | 9128286Z8 | 50,000,000.00 | AA+ | Aaa | 03/17/22 | 03/21/22 | 49,701,171.88 | 2.02 | 219,958.57 | 49,705,122.73 | 49,273,440.00 |
| US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024 | 9128282N9 | 50,000,000.00 | AA+ | Aaa | 10/10/19 | 10/11/19 | 51,474,609.38 | 1.49 | 176,104.97 | 50,715,878.74 | 49,640,625.00 |
| US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024 | 912828YE4 | 50,000,000.00 | AA+ | Aaa | 02/09/22 | 02/10/22 | 49,712,890.63 | 1.48 | 54,347.83 | 49,728,276.98 | 48,578,125.00 |
| US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024 | 912828YE4 | 50,000,000.00 | AA+ | Aaa | 02/15/22 | 02/16/22 | 49,417,968.75 | 1.72 | 54,347.83 | 49,445,594.83 | 48,578,125.00 |
| US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024 | 912828YH7 | 50,000,000.00 | AA+ | Aaa | 02/15/22 | 02/16/22 | 49,683,593.75 | 1.75 | 2,049.18 | 49,698,141.16 | 48,820,310.00 |
| US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024 | 91282CDB4 | 75,000,000.00 | AA+ | Aaa | 03/09/22 | 03/10/22 | 72,793,945.31 | 1.79 | 216,346.15 | 72,845,032.89 | 71,589,840.00 |
| US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024 | 91282CDH1 | 75,000,000.00 | AA+ | Aaa | 03/28/22 | 03/29/22 | 71,589,843.75 | 2.55 | 212,879.83 | 71,600,478.33 | 71,683,590.00 |
| US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025 | 912828Z52 | 50,000,000.00 | AA+ | Aaa | 10/27/21 | 10/28/21 | 50,845,703.13 | 0.85 | 113,950.28 | 50,735,641.01 | 48,460,940.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|-------------------------|-----------------------|-----------------------|-------------------|--------------------|-------------------------|--------------------|-------------------------|-------------------------|-------------------------|
| U.S. Treasury Bond / Note | | | | | | | | | | | |
| US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025 | 912828J27 | 50,000,000.00 | AA+ | Aaa | 12/19/19 | 12/20/19 | 50,576,171.88 | 1.77 | 124,309.39 | 50,321,420.72 | 49,296,875.00 |
| US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025 | 91282CDZ1 | 50,000,000.00 | AA+ | Aaa | 03/02/22 | 03/03/22 | 49,767,578.13 | 1.66 | 93,232.04 | 49,773,819.09 | 48,609,375.00 |
| US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025 | 912828XB1 | 50,000,000.00 | AA+ | Aaa | 12/09/19 | 12/10/19 | 51,109,375.00 | 1.70 | 402,106.35 | 50,637,764.75 | 49,382,810.00 |
| US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025 | 912828ZT0 | 50,000,000.00 | AA+ | Aaa | 11/22/21 | 11/24/21 | 48,667,968.75 | 1.02 | 41,895.60 | 48,800,756.91 | 46,546,875.00 |
| US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025 | 912828ZW3 | 50,000,000.00 | AA+ | Aaa | 11/22/21 | 11/24/21 | 48,605,468.75 | 1.04 | 31,422.65 | 48,741,313.50 | 46,453,125.00 |
| US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025 | 912828ZW3 | 50,000,000.00 | AA+ | Aaa | 01/24/22 | 01/25/22 | 48,166,015.63 | 1.35 | 31,422.65 | 48,262,695.32 | 46,453,125.00 |
| US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025 | 912828ZW3 | 75,000,000.00 | AA+ | Aaa | 01/26/22 | 01/27/22 | 72,058,593.75 | 1.43 | 47,133.98 | 72,209,193.75 | 69,679,687.50 |
| US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025 | 912828ZW3 | 75,000,000.00 | AA+ | Aaa | 01/31/22 | 02/01/22 | 71,976,562.50 | 1.47 | 47,133.98 | 72,119,841.87 | 69,679,687.50 |
| US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025 | 91282CAB7 | 50,000,000.00 | AA+ | Aaa | 11/22/21 | 11/24/21 | 48,470,703.13 | 1.10 | 20,718.23 | 48,616,242.16 | 46,351,560.00 |
| US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025 | 91282CAB7 | 50,000,000.00 | AA+ | Aaa | 11/22/21 | 11/24/21 | 48,482,421.88 | 1.09 | 20,718.23 | 48,626,845.67 | 46,351,560.00 |
| US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025 | 91282CAJ0 | 50,000,000.00 | AA+ | Aaa | 01/18/22 | 01/19/22 | 47,859,375.00 | 1.47 | 10,869.56 | 47,976,136.36 | 46,265,625.00 |
| US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025 | 91282CAJ0 | 75,000,000.00 | AA+ | Aaa | 03/10/22 | 03/11/22 | 70,769,531.25 | 1.94 | 16,304.35 | 70,839,539.01 | 69,398,437.50 |
| US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025 | 91282CAM3 | 50,000,000.00 | AA+ | Aaa | 03/14/22 | 03/15/22 | 46,951,171.88 | 2.04 | 341.53 | 46,991,195.11 | 46,179,690.00 |
| Security Type Sub-Total | | 2,475,000,000.00 | | | | | 2,438,342,773.53 | 1.64 | 6,506,874.60 | 2,445,644,353.08 | 2,408,476,537.50 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|-----------------------------------|--------------|-----------------------|-----------------------|-----------------------|-------------------|--------------------|-----------------------|--------------------|-------------------------|-----------------------|-----------------------|
| Supra-National Agency Bond / Note | | | | | | | | | | | | |
| INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 09/26/2018 3.000% 09/26/2022 | | 4581X0DD7 | 25,000,000.00 | AAA | Aaa | 09/20/18 | 09/26/18 | 24,944,000.00 | 3.06 | 10,416.67 | 24,993,177.28 | 25,228,575.00 |
| INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023 | | 459058JV6 | 75,000,000.00 | AAA | Aaa | 04/13/21 | 04/20/21 | 74,844,750.00 | 0.23 | 42,262.50 | 74,918,334.25 | 73,597,425.00 |
| INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023 | | 4581X0DM7 | 20,000,000.00 | AAA | Aaa | 04/17/20 | 04/24/20 | 19,993,200.00 | 0.51 | 35,277.78 | 19,997,473.42 | 19,658,840.00 |
| INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023 | | 4581X0CC0 | 25,000,000.00 | AAA | Aaa | 03/14/19 | 03/21/19 | 25,480,000.00 | 2.55 | 368,750.00 | 25,159,517.49 | 25,274,125.00 |
| INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023 | | 459058JM6 | 25,000,000.00 | AAA | Aaa | 11/17/20 | 11/24/20 | 24,946,250.00 | 0.32 | 22,048.61 | 24,970,449.77 | 24,183,250.00 |
| INTL BK RECON & DEVELOP NOTES DTD 03/29/2022 2.250% 03/28/2024 | | 45906M3C3 | 13,000,000.00 | AAA | Aaa | 03/22/22 | 03/29/22 | 12,989,860.00 | 2.29 | 1,625.00 | 12,989,901.67 | 12,974,325.00 |
| INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 0.670% 06/17/2024 | | 45906M2B6 | 10,000,000.00 | AAA | Aaa | 06/09/20 | 06/16/20 | 10,000,000.00 | 0.48 | 2,363.89 | 10,000,000.00 | 10,061,390.00 |
| Security Type Sub-Total | | | 193,000,000.00 | | | | | 193,198,060.00 | 1.10 | 482,744.45 | 193,028,853.88 | 190,977,930.00 |
| NOW Account | | | | | | | | | | | | |
| BANK OF THE WEST MONEY MARKET FUND | | BKOFWEST7 | 100,000,000.00 | NR | NR | 03/28/22 | 03/28/22 | 100,000,000.00 | 0.19 | 0.00 | 100,000,000.00 | 100,000,000.00 |
| Security Type Sub-Total | | | 100,000,000.00 | | | | | 100,000,000.00 | 0.19 | 0.00 | 100,000,000.00 | 100,000,000.00 |
| Money Market Mutual Fund | | | | | | | | | | | | |
| FIDELITY GOV'T MM FUND 2642 | | 31607A703 | 1,000,000.00 | AAA | AAA | 12/11/20 | 12/11/20 | 1,000,000.00 | 0.12 | 0.00 | 1,000,000.00 | 1,000,000.00 |
| FEDERATED GOVT OBLIGATIONS FUND | | 608919718 | 1,000,000.00 | AAA | NR | 12/23/21 | 12/23/21 | 1,000,000.00 | 0.14 | 0.00 | 1,000,000.00 | 1,000,000.00 |
| NORTHERN TRUST INST GOVT SELECT 848 | | 665278701 | 1,000,000.00 | AAAm | NR | 02/28/22 | 02/28/22 | 1,000,000.00 | 0.17 | 0.00 | 1,000,000.00 | 1,000,000.00 |
| MORGAN STANLEY LIQ GOVT-INST FUND | | 61747C707 | 93,000,000.00 | NR | NR | 03/29/22 | 03/29/22 | 93,000,000.00 | 0.23 | 0.00 | 93,000,000.00 | 93,000,000.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|-----------------------|-----------------------|-----------------------|-------------------|--------------------|-----------------------|--------------------|-------------------------|-----------------------|-----------------------|
| Security Type Sub-Total | | 96,000,000.00 | | | | | 96,000,000.00 | 0.23 | 0.00 | 96,000,000.00 | 96,000,000.00 |
| Joint Powers Authority | | | | | | | | | | | |
| INVESTMENT TRUST OF CALIFORNIA | CALTRUST3 | 10,000,000.00 | AAAm | NR | 08/26/21 | 08/26/21 | 10,000,000.00 | 0.18 | 0.00 | 10,000,000.00 | 10,000,000.00 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 30,000,000.00 | AAAm | NR | 03/25/22 | 03/25/22 | 30,000,000.00 | 0.39 | 0.00 | 30,000,000.00 | 30,000,000.00 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 34,000,000.00 | AAAm | NR | 12/09/21 | 12/09/21 | 34,000,000.00 | 0.39 | 0.00 | 34,000,000.00 | 34,000,000.00 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 40,000,000.00 | AAAm | NR | 12/15/21 | 12/15/21 | 40,000,000.00 | 0.39 | 0.00 | 40,000,000.00 | 40,000,000.00 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 45,000,000.00 | AAAm | NR | 03/23/22 | 03/23/22 | 45,000,000.00 | 0.39 | 0.00 | 45,000,000.00 | 45,000,000.00 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 50,000,000.00 | AAAm | NR | 03/28/22 | 03/28/22 | 50,000,000.00 | 0.39 | 0.00 | 50,000,000.00 | 50,000,000.00 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 304,000,000.00 | AAAm | NR | 03/24/22 | 03/24/22 | 304,000,000.00 | 0.39 | 0.00 | 304,000,000.00 | 304,000,000.00 |
| Security Type Sub-Total | | 513,000,000.00 | | | | | 513,000,000.00 | 0.39 | 0.00 | 513,000,000.00 | 513,000,000.00 |
| Federally Insured Cash Account | | | | | | | | | | | |
| STONECASTLE FICA | FICAMF003 | 25,000,000.00 | NR | NR | 08/30/19 | 08/30/19 | 25,000,000.00 | 0.10 | 0.00 | 25,000,000.00 | 25,000,000.00 |
| Security Type Sub-Total | | 25,000,000.00 | | | | | 25,000,000.00 | 0.10 | 0.00 | 25,000,000.00 | 25,000,000.00 |
| Federal Agency Commercial Mortgage-Backed Security | | | | | | | | | | | |
| FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023 | 3137B4WB8 | 2,800,000.00 | AA+ | Aaa | 12/01/20 | 12/04/20 | 2,978,718.75 | 0.56 | 7,140.00 | 2,886,789.94 | 2,820,622.28 |
| FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024 | 3137FATE8 | 50,000,000.00 | AA+ | Aaa | 02/24/21 | 03/01/21 | 54,023,437.50 | 0.60 | 124,250.00 | 52,747,791.98 | 50,204,427.00 |
| FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024 | 3137FCM43 | 16,500,000.00 | AA+ | Aaa | 01/27/21 | 01/29/21 | 17,969,531.25 | 0.68 | 43,120.00 | 17,501,604.45 | 16,621,176.33 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|-----------------------------------|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Federal Agency Commercial Mortgage-Backed Security | | | | | | | | | | | | |
| FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025 | | 3137BHXJ1 | 25,000,000.00 | AA+ | Aaa | 12/14/20 | 12/17/20 | 27,465,820.31 | 0.55 | 62,979.17 | 26,680,633.63 | 25,165,982.25 |
| FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025 | | 3137FG7G4 | 25,000,000.00 | AA+ | Aaa | 03/02/22 | 03/07/22 | 26,244,140.63 | 2.07 | 77,083.33 | 26,217,117.59 | 25,502,900.25 |
| FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025 | | 3137F72U8 | 1,765,289.67 | AA+ | Aaa | 11/19/20 | 11/30/20 | 1,765,282.60 | 0.52 | 759.07 | 1,765,284.69 | 1,677,163.66 |
| FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025 | | 3137FJXQ7 | 3,330,000.00 | AA+ | Aaa | 10/28/21 | 11/02/21 | 3,615,001.17 | 1.40 | 10,406.25 | 3,583,751.04 | 3,400,085.28 |
| FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025 | | 3137BLW95 | 30,000,000.00 | AA+ | Aaa | 03/17/22 | 03/21/22 | 30,856,640.63 | 2.45 | 83,350.00 | 30,848,973.38 | 30,471,911.40 |
| FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025 | | 3137BYLE8 | 25,000,000.00 | AA+ | Aaa | 04/27/21 | 04/30/21 | 26,863,281.25 | 0.98 | 56,250.00 | 26,475,626.45 | 24,822,040.50 |
| FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025 | | 3137FKSO0 | 60,000,000.00 | AA+ | Aaa | 06/10/21 | 06/15/21 | 65,231,250.00 | 1.58 | 184,150.00 | 64,264,352.29 | 61,396,985.40 |
| FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025 | | 30318CAA5 | 1,329,646.36 | AA+ | Aaa | 01/13/21 | 01/22/21 | 1,336,166.95 | 0.57 | 742.39 | 1,334,544.28 | 1,336,161.63 |
| FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025 | | 30318CAA5 | 3,102,508.18 | AA+ | Aaa | 01/13/21 | 01/22/21 | 3,117,722.88 | 0.57 | 1,732.23 | 3,113,936.65 | 3,117,710.47 |
| FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025 | | 3137F9ZD6 | 4,018,844.16 | AA+ | Aaa | 02/17/21 | 02/26/21 | 4,018,715.56 | 0.44 | 1,473.58 | 4,018,745.07 | 3,900,182.88 |
| FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026 | | 30318NAA1 | 3,803,759.04 | AA+ | Aaa | 02/10/21 | 02/19/21 | 3,821,621.49 | 0.57 | 2,123.77 | 3,817,540.37 | 3,821,636.71 |
| FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026 | | 3137H1LS3 | 8,509,618.51 | AA+ | Aaa | 07/20/21 | 07/29/21 | 8,509,516.39 | 0.68 | 4,829.21 | 8,509,530.60 | 7,910,327.61 |
| FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026 | | 3137FNWX4 | 15,000,000.00 | AA+ | Aaa | 12/08/21 | 12/13/21 | 15,558,984.38 | 1.44 | 28,525.00 | 15,522,302.08 | 14,662,684.05 |
| FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026 | | 3137FQXJ7 | 8,250,000.00 | AA+ | Aaa | 06/28/21 | 06/30/21 | 8,815,898.44 | 1.18 | 17,359.38 | 8,734,803.04 | 8,137,816.01 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|--|-----------------------------------|--------------|-----------------------|-----------------------|-----------------------|-------------------|--------------------|-----------------------|--------------------|-------------------------|-----------------------|-----------------------|
| Federal Agency Commercial Mortgage-Backed Security | | | | | | | | | | | | |
| FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026 | | 3137H4RZ5 | 2,299,573.61 | AA+ | Aaa | 12/07/21 | 12/16/21 | 2,299,564.41 | 1.30 | 2,487.37 | 2,299,564.95 | 2,168,484.81 |
| FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026 | | 3137BUX60 | 10,000,000.00 | AA+ | Aaa | 01/20/22 | 01/25/22 | 10,750,000.00 | 1.80 | 28,441.67 | 10,722,049.69 | 10,269,607.60 |
| FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026 | | 3137BUX60 | 18,867,855.00 | AA+ | Aaa | 01/20/22 | 01/25/22 | 20,306,528.94 | 1.77 | 53,663.32 | 20,252,913.76 | 19,376,546.71 |
| FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027 | | 3137F2LJ3 | 36,557,817.00 | AA+ | Aaa | 02/15/22 | 02/18/22 | 38,105,812.06 | 2.27 | 94,958.93 | 38,072,107.66 | 37,159,110.47 |
| Security Type Sub-Total | | | 351,134,911.53 | | | | | 373,653,635.59 | 1.39 | 885,824.67 | 369,369,963.59 | 353,943,563.30 |
| Federal Agency Bond / Note | | | | | | | | | | | | |
| FANNIE MAE NOTES DTD 04/12/2019 2.250% 04/12/2022 | | 3135G0V59 | 75,000,000.00 | AA+ | Aaa | 04/11/19 | 04/12/19 | 74,754,000.00 | 2.36 | 792,187.50 | 74,997,531.02 | 75,042,975.00 |
| FEDERAL FARM CREDIT BANK NOTES DTD 05/06/2020 0.250% 05/06/2022 | | 3133ELYR9 | 100,000,000.00 | AA+ | Aaa | 04/30/20 | 05/06/20 | 99,873,000.00 | 0.31 | 100,694.44 | 99,993,910.96 | 99,982,300.00 |
| FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022 | | 313379O69 | 25,000,000.00 | AA+ | Aaa | 07/15/19 | 07/16/19 | 25,156,500.00 | 1.90 | 163,802.08 | 25,010,334.91 | 25,074,650.00 |
| FFCB NOTES DTD 12/16/2019 1.630% 06/15/2022 | | 3133ELDK7 | 40,000,000.00 | AA+ | Aaa | 12/04/19 | 12/16/19 | 39,997,880.80 | 1.63 | 191,977.78 | 39,999,825.72 | 40,084,200.00 |
| FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022 | | 3137EAET2 | 25,000,000.00 | AA+ | Aaa | 07/21/20 | 07/23/20 | 24,943,500.00 | 0.24 | 5,729.17 | 24,991,123.63 | 24,952,875.00 |
| FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022 | | 3135G0W33 | 75,000,000.00 | AA+ | Aaa | 09/05/19 | 09/06/19 | 74,739,000.00 | 1.49 | 71,614.58 | 74,962,374.09 | 75,123,525.00 |
| FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022 | | 313380GJ0 | 10,000,000.00 | AA+ | Aaa | 08/28/19 | 08/29/19 | 10,150,500.00 | 1.49 | 12,222.22 | 10,021,888.44 | 10,044,090.00 |
| FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022 | | 3130AKDH6 | 64,000,000.00 | AA+ | Aaa | 10/21/20 | 10/22/20 | 63,915,520.00 | 0.19 | 35,555.56 | 63,976,475.39 | 63,627,264.00 |
| FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022 | | 3133EMGX4 | 75,000,000.00 | AA+ | Aaa | 11/16/20 | 11/23/20 | 74,856,750.00 | 0.22 | 33,333.33 | 74,953,689.04 | 74,436,300.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|----------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Federal Agency Bond / Note | | | | | | | | | | | |
| FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023 | 3133EMPH9 | 10,000,000.00 | AA+ | Aaa | 01/26/21 | 02/03/21 | 9,994,400.00 | 0.15 | 2,013.89 | 9,997,637.26 | 9,884,030.00 |
| FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023 | 3133EMPH9 | 40,000,000.00 | AA+ | Aaa | 01/26/21 | 02/03/21 | 39,977,600.00 | 0.15 | 8,055.55 | 39,990,549.04 | 39,536,120.00 |
| FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023 | 3130AJ7E3 | 50,000,000.00 | AA+ | Aaa | 02/20/20 | 02/21/20 | 49,908,000.00 | 1.44 | 84,027.78 | 49,972,871.79 | 49,901,450.00 |
| FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023 | 3130ADRG9 | 10,000,000.00 | AA+ | Aaa | 01/07/19 | 01/09/19 | 10,042,680.00 | 2.64 | 16,041.67 | 10,009,624.75 | 10,104,990.00 |
| FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023 | 3137EAEQ8 | 50,000,000.00 | AA+ | Aaa | 04/17/20 | 04/20/20 | 49,875,000.00 | 0.46 | 83,854.17 | 49,956,164.38 | 49,295,450.00 |
| FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023 | 3137EAER6 | 100,000,000.00 | AA+ | Aaa | 05/05/20 | 05/07/20 | 99,958,000.00 | 0.39 | 152,083.33 | 99,984,667.89 | 98,492,900.00 |
| FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023 | 3133EMYX4 | 56,000,000.00 | AA+ | Aaa | 05/05/21 | 05/10/21 | 55,928,320.00 | 0.19 | 27,416.67 | 55,960,330.52 | 54,974,360.00 |
| FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023 | 3135G04Q3 | 100,000,000.00 | AA+ | Aaa | 05/20/20 | 05/22/20 | 99,699,000.00 | 0.35 | 89,583.33 | 99,885,647.49 | 98,187,900.00 |
| FFCB FLOATING NOTES DTD 06/09/2020 0.620% 06/09/2023 | 3133ELH72 | 45,000,000.00 | AA+ | Aaa | 06/03/20 | 06/09/20 | 45,000,000.00 | 0.39 | 14,737.51 | 45,000,000.00 | 45,153,495.00 |
| FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023 | 3137EAES4 | 23,000,000.00 | AA+ | Aaa | 06/24/20 | 06/26/20 | 22,932,840.00 | 0.35 | 15,173.61 | 22,972,338.67 | 22,518,817.00 |
| FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023 | 3135G05G4 | 50,000,000.00 | AA+ | Aaa | 07/08/20 | 07/10/20 | 49,892,500.00 | 0.32 | 28,125.00 | 49,954,349.32 | 48,877,650.00 |
| FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023 | 3133EKZK5 | 10,000,000.00 | AA+ | Aaa | 08/28/19 | 08/29/19 | 10,047,100.00 | 1.48 | 20,888.89 | 10,016,286.31 | 9,935,120.00 |
| FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023 | 3137EAEV7 | 45,000,000.00 | AA+ | Aaa | 08/19/20 | 08/21/20 | 44,954,100.00 | 0.28 | 11,562.50 | 44,978,680.33 | 43,852,005.00 |
| FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023 | 3130ANYM6 | 50,000,000.00 | AA+ | Aaa | 09/09/21 | 09/10/21 | 49,894,000.00 | 0.23 | 5,442.42 | 49,924,011.16 | 48,628,550.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|--|--------------|----------------|---------------------------|---------------------------|-----------------------|------------------------|--------------------------|------------------------|-----------------------------|---------------------------|-------------------------|
| Federal Agency Bond / Note | | | | | | | | | | | |
| FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023 | 3137EAEW5 | 32,000,000.00 | AA+ | Aaa | 09/03/20 | 09/04/20 | 31,989,440.00 | 0.26 | 5,111.11 | 31,994,955.41 | 31,148,032.00 |
| FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023 | 3137EAEY1 | 64,000,000.00 | AA+ | Aaa | 10/14/20 | 10/16/20 | 63,761,280.00 | 0.25 | 36,666.67 | 63,877,260.86 | 61,986,048.00 |
| FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023 | 3137EAEZ8 | 75,000,000.00 | AA+ | Aaa | 11/03/20 | 11/05/20 | 74,932,500.00 | 0.28 | 75,520.83 | 74,964,032.85 | 72,679,650.00 |
| FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023 | 3130APU29 | 35,000,000.00 | AA+ | Aaa | 11/10/21 | 11/12/21 | 34,983,900.00 | 0.52 | 67,569.44 | 34,987,000.41 | 34,048,840.00 |
| FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023 | 3135G06H1 | 50,000,000.00 | AA+ | Aaa | 11/23/20 | 11/25/20 | 49,943,000.00 | 0.29 | 43,055.56 | 49,968,564.27 | 48,389,700.00 |
| FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023 | 3137EAFA2 | 62,000,000.00 | AA+ | Aaa | 12/02/20 | 12/04/20 | 61,938,620.00 | 0.28 | 50,375.00 | 61,965,694.47 | 59,970,306.00 |
| FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024 | 3135G0V34 | 100,000,000.00 | AA+ | Aaa | 02/07/19 | 02/08/19 | 99,628,000.00 | 2.58 | 388,888.89 | 99,862,260.01 | 100,335,200.00 |
| FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024 | 3130AFW94 | 50,000,000.00 | AA+ | Aaa | 02/14/19 | 02/15/19 | 49,823,000.00 | 2.58 | 166,666.67 | 49,933,722.04 | 50,169,650.00 |
| FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024 | 3130ARHG9 | 30,000,000.00 | AA+ | Aaa | 03/24/22 | 03/25/22 | 29,965,800.00 | 2.19 | 10,625.00 | 29,966,139.57 | 29,890,230.00 |
| FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024 | 3134GVPP7 | 25,000,000.00 | AA+ | Aaa | 04/27/20 | 04/29/20 | 25,000,000.00 | 0.57 | 60,166.67 | 25,000,000.00 | 24,081,800.00 |
| FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024 | 3134GVUY2 | 25,000,000.00 | AA+ | Aaa | 05/12/20 | 05/20/20 | 25,000,000.00 | 0.51 | 46,395.83 | 25,000,000.00 | 24,015,925.00 |
| FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024 | 3134GVXC7 | 25,000,000.00 | AA+ | Aaa | 05/18/20 | 05/20/20 | 25,000,000.00 | 0.50 | 45,486.11 | 25,000,000.00 | 24,010,725.00 |
| FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024 | 3135G0V75 | 25,000,000.00 | AA+ | Aaa | 07/08/19 | 07/09/19 | 24,781,000.00 | 1.94 | 108,159.72 | 24,900,968.68 | 24,639,625.00 |
| FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024 | 3130A2UW4 | 25,000,000.00 | AA+ | Aaa | 09/23/19 | 09/24/19 | 26,450,750.00 | 1.65 | 35,937.50 | 25,715,788.55 | 25,256,550.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|--|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Federal Agency Bond / Note | | | | | | | | | | | |
| FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024 | 3130A2UW4 | 25,000,000.00 | AA+ | Aaa | 09/25/19 | 09/26/19 | 26,433,325.00 | 1.67 | 35,937.50 | 25,707,970.89 | 25,256,550.00 |
| FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024 | 3135G0W66 | 25,000,000.00 | AA+ | Aaa | 10/17/19 | 10/18/19 | 24,957,250.00 | 1.66 | 187,326.39 | 24,978,250.00 | 24,494,825.00 |
| FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024 | 3133ENEJ5 | 75,000,000.00 | AA+ | Aaa | 11/15/21 | 11/18/21 | 74,913,750.00 | 0.91 | 242,447.92 | 74,924,295.16 | 71,988,300.00 |
| FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024 | 3130A3GE8 | 10,000,000.00 | AA+ | Aaa | 12/04/19 | 12/05/19 | 10,515,630.00 | 1.68 | 82,500.00 | 10,277,344.31 | 10,069,730.00 |
| FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024 | 3130A3GE8 | 25,000,000.00 | AA+ | Aaa | 12/03/19 | 12/05/19 | 26,384,500.00 | 1.60 | 206,250.00 | 25,744,687.47 | 25,174,325.00 |
| FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024 | 3130A3GE8 | 25,000,000.00 | AA+ | Aaa | 12/04/19 | 12/05/19 | 26,287,500.00 | 1.68 | 206,250.00 | 25,692,513.62 | 25,174,325.00 |
| FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025 | 3133ENKS8 | 38,000,000.00 | AA+ | Aaa | 01/06/22 | 01/11/22 | 37,914,500.00 | 1.20 | 95,000.00 | 37,920,769.48 | 36,612,088.00 |
| FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025 | 3135G0X24 | 75,000,000.00 | AA+ | Aaa | 01/08/20 | 01/10/20 | 74,760,750.00 | 1.69 | 284,375.00 | 74,867,258.22 | 73,254,075.00 |
| FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025 | 3137EAEP0 | 50,000,000.00 | AA+ | Aaa | 02/13/20 | 02/14/20 | 49,961,500.00 | 1.52 | 102,083.33 | 49,977,891.51 | 48,598,050.00 |
| FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025 | 3133ENPG9 | 30,000,000.00 | AA+ | Aaa | 02/10/22 | 02/15/22 | 29,919,900.00 | 1.84 | 67,083.33 | 29,923,191.78 | 29,363,580.00 |
| FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025 | 3130A4CH3 | 25,840,000.00 | AA+ | Aaa | 12/05/19 | 12/06/19 | 26,658,094.40 | 1.74 | 28,980.28 | 26,298,132.86 | 25,726,097.28 |
| FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | 3135G03U5 | 50,000,000.00 | AA+ | Aaa | 04/22/20 | 04/24/20 | 49,897,000.00 | 0.67 | 138,020.83 | 49,936,923.79 | 47,198,550.00 |
| FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025 | 3134GVPR3 | 25,000,000.00 | AA+ | Aaa | 04/27/20 | 05/06/20 | 25,000,000.00 | 0.70 | 70,486.11 | 25,000,000.00 | 23,636,275.00 |
| FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025 | 3135G04Z3 | 50,000,000.00 | AA+ | Aaa | 06/17/20 | 06/19/20 | 49,896,500.00 | 0.54 | 72,222.22 | 49,933,439.97 | 46,843,050.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|--|--------------|-------------------------|-----------------------|-----------------------|-------------------|--------------------|-------------------------|--------------------|-------------------------|-------------------------|-------------------------|
| Federal Agency Bond / Note | | | | | | | | | | | |
| FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025 | 3137EAEU9 | 45,000,000.00 | AA+ | Aaa | 07/21/20 | 07/23/20 | 44,775,900.00 | 0.48 | 32,812.50 | 44,851,705.76 | 41,925,195.00 |
| FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025 | 3135G05X7 | 50,000,000.00 | AA+ | Aaa | 08/25/20 | 08/27/20 | 49,766,000.00 | 0.47 | 18,750.00 | 49,840,664.47 | 46,490,150.00 |
| FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025 | 3134GWA22 | 19,900,000.00 | AA+ | Aaa | 09/02/20 | 09/03/20 | 19,900,000.00 | 0.55 | 8,816.81 | 19,900,000.00 | 18,608,768.60 |
| FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025 | 3130AK5E2 | 14,000,000.00 | AA+ | Aaa | 09/10/20 | 09/11/20 | 13,958,000.00 | 0.44 | 3,937.50 | 13,971,091.81 | 13,005,944.00 |
| FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025 | 3137EAEX3 | 20,000,000.00 | AA+ | Aaa | 09/23/20 | 09/25/20 | 19,939,800.00 | 0.44 | 1,666.67 | 19,958,051.43 | 18,565,360.00 |
| FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025 | 3135G06G3 | 45,000,000.00 | AA+ | Aaa | 11/09/20 | 11/12/20 | 44,838,900.00 | 0.57 | 90,000.00 | 44,883,576.28 | 41,885,460.00 |
| Security Type Sub-Total | | 2,473,740,000.00 | | | | | 2,476,366,280.20 | 0.91 | 5,081,694.37 | 2,475,234,458.04 | 2,422,203,994.88 |
| Corporate Note | | | | | | | | | | | |
| JOHN DEERE CAPITAL CORP DTD 03/07/2019 2.950% 04/01/2022 | 24422EUT4 | 5,000,000.00 | A | A2 | 03/04/19 | 03/07/19 | 4,997,600.00 | 2.97 | 73,750.00 | 5,000,000.00 | 4,999,905.00 |
| TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022 | 89236TFX8 | 10,000,000.00 | A+ | A1 | 04/09/19 | 04/12/19 | 9,993,700.00 | 2.67 | 124,402.78 | 9,999,936.77 | 10,003,410.00 |
| US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.904% 05/23/2022 | 90331HPD9 | 10,000,000.00 | AA- | A1 | 05/13/20 | 05/15/20 | 9,933,800.00 | 2.46 | 9,289.67 | 9,995,335.50 | 9,998,670.00 |
| US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.904% 05/23/2022 | 90331HPD9 | 10,000,000.00 | AA- | A1 | 05/14/20 | 05/18/20 | 9,932,700.00 | 2.47 | 9,289.67 | 9,995,238.64 | 9,998,670.00 |
| JOHN DEERE CAPITAL CORP CORP NOTES DTD 09/12/2019 1.950% 06/13/2022 | 24422EVA4 | 5,000,000.00 | A | A2 | 09/10/19 | 09/12/19 | 4,993,550.00 | 2.00 | 29,250.00 | 4,999,531.49 | 5,007,650.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|-----------------------------------|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Corporate Note | | | | | | | | | | | | |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022 | | 24422EVG1 | 5,000,000.00 | A | A2 | 06/01/20 | 06/04/20 | 4,998,950.00 | 0.56 | 6,569.44 | 4,999,868.92 | 4,997,715.00 |
| CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022 | | 166756AF3 | 14,500,000.00 | AA- | Aa2 | 08/10/20 | 08/12/20 | 14,500,000.00 | 0.33 | 6,572.13 | 14,500,000.00 | 14,409,230.00 |
| EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022 | | 30231GBB7 | 3,000,000.00 | AA- | Aa2 | 08/13/19 | 08/16/19 | 3,000,000.00 | 1.90 | 7,132.50 | 3,000,000.00 | 3,003,843.00 |
| US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023 | | 90331HPF4 | 12,000,000.00 | AA- | A1 | 12/05/19 | 12/09/19 | 11,989,920.00 | 1.98 | 53,300.00 | 11,997,468.82 | 12,025,512.00 |
| BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023 | | 06406RAM9 | 5,000,000.00 | A | A1 | 04/23/20 | 04/27/20 | 5,072,350.00 | 1.31 | 16,444.44 | 5,020,376.12 | 5,008,735.00 |
| BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023 | | 06406RAM9 | 17,241,000.00 | A | A1 | 03/15/22 | 03/17/22 | 17,270,654.52 | 1.65 | 56,703.74 | 17,269,125.94 | 17,271,120.03 |
| TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 0.650% 06/13/2023 | | 89236TJS5 | 10,000,000.00 | A+ | A1 | 12/08/21 | 12/13/21 | 10,000,000.00 | 0.40 | 2,705.56 | 10,000,000.00 | 9,999,860.00 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023 | | 24422EVH9 | 3,000,000.00 | A | A2 | 06/01/20 | 06/04/20 | 2,997,540.00 | 0.73 | 5,016.67 | 2,998,995.03 | 2,941,113.00 |
| CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023 | | 166756AJ5 | 10,000,000.00 | AA- | Aa2 | 08/10/20 | 08/12/20 | 10,000,000.00 | 0.43 | 5,916.67 | 10,000,000.00 | 9,757,960.00 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023 | | 24422EVJ5 | 3,000,000.00 | A | A2 | 10/06/20 | 10/09/20 | 2,996,520.00 | 0.44 | 5,700.00 | 2,998,231.42 | 2,912,634.00 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024 | | 24422EVX4 | 3,000,000.00 | A | A2 | 01/04/22 | 01/10/22 | 2,999,520.00 | 0.91 | 6,075.00 | 2,999,573.26 | 2,918,766.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|--|-----------------------------------|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Corporate Note | | | | | | | | | | | | |
| BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024 | | 06406HCS6 | 6,957,000.00 | A | A1 | 11/18/21 | 11/22/21 | 7,363,010.52 | 0.96 | 40,205.66 | 7,294,817.54 | 7,075,832.52 |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024 | | 89236TJX4 | 20,000,000.00 | A+ | A1 | 03/18/22 | 03/22/22 | 19,987,600.00 | 2.53 | 12,500.00 | 19,987,769.63 | 19,874,260.00 |
| BANK ON NY MELLON CORP FLT NOTES (CALLAB DTD 04/26/2021 0.560% 04/26/2024 | | 06406RAT4 | 15,000,000.00 | A | A1 | 04/19/21 | 04/26/21 | 15,000,000.00 | 0.27 | 9,420.86 | 15,000,000.00 | 14,944,200.00 |
| BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024 | | 06406RAS6 | 35,000,000.00 | A | A1 | 04/19/21 | 04/26/21 | 34,962,550.00 | 0.54 | 75,347.22 | 34,974,167.70 | 33,465,740.00 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024 | | 24422EVQ9 | 30,000,000.00 | A | A2 | 06/07/21 | 06/10/21 | 29,962,500.00 | 0.49 | 42,750.00 | 29,972,621.23 | 28,699,320.00 |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024 | | 89236TJH9 | 15,000,000.00 | A+ | A1 | 06/15/21 | 06/18/21 | 14,982,150.00 | 0.54 | 21,458.33 | 14,986,824.22 | 14,307,660.00 |
| TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 0.560% 06/18/2024 | | 89236TJJ5 | 20,000,000.00 | A+ | A1 | 06/15/21 | 06/18/21 | 20,000,000.00 | 0.27 | 3,822.22 | 20,000,000.00 | 19,850,280.00 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024 | | 24422EVU0 | 15,000,000.00 | A | A2 | 09/07/21 | 09/10/21 | 14,990,250.00 | 0.65 | 5,468.75 | 14,992,055.89 | 14,269,320.00 |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024 | | 89236TJN6 | 40,000,000.00 | A+ | A1 | 09/08/21 | 09/13/21 | 39,981,200.00 | 0.64 | 12,500.00 | 39,984,630.66 | 38,030,000.00 |
| BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 10/25/2021 0.850% 10/25/2024 | | 06406RAX5 | 50,000,000.00 | A | A1 | 10/20/21 | 10/25/21 | 49,967,500.00 | 0.87 | 184,166.67 | 49,972,185.22 | 47,711,150.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|-----------------------|-----------------------|-----------------------|-------------------|--------------------|-----------------------|--------------------|-------------------------|-----------------------|-----------------------|
| Corporate Note | | | | | | | | | | | |
| BANK OF NY MELLON CORP FLT NOTES (CALLAB DTD 10/25/2021 0.500% 10/25/2024 | 06406RAY3 | 50,000,000.00 | A | A1 | 10/20/21 | 10/25/21 | 50,000,000.00 | 0.25 | 26,333.45 | 50,000,000.00 | 49,688,450.00 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025 | 24422EVY2 | 10,000,000.00 | A | A2 | 01/04/22 | 01/10/22 | 9,995,300.00 | 1.27 | 28,125.00 | 9,995,647.35 | 9,596,230.00 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025 | 24422EWB1 | 7,000,000.00 | A | A2 | 03/02/22 | 03/07/22 | 6,996,990.00 | 2.14 | 9,916.67 | 6,997,058.66 | 6,890,317.00 |
| Security Type Sub-Total | | 439,698,000.00 | | | | | 439,865,855.04 | 0.95 | 890,133.10 | 439,931,460.01 | 429,657,552.55 |
| Commercial Paper | | | | | | | | | | | |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 04/01/2022 | 46640OD16 | 50,000,000.00 | A-1 | P-1 | 07/07/21 | 07/08/21 | 49,936,958.33 | 0.17 | 0.00 | 50,000,000.00 | 49,999,350.00 |
| CRC FUNDING LLC COMM PAPER DTD 10/19/2021 0.000% 04/06/2022 | 12619UD65 | 50,000,000.00 | A-1 | P-1 | 11/30/21 | 11/30/21 | 49,968,250.00 | 0.18 | 0.00 | 49,998,750.00 | 49,996,600.00 |
| OLD LINE FUNDING LLC COMM PAPER DTD 05/19/2021 0.000% 04/20/2022 | 67983UDL4 | 25,000,000.00 | A-1+ | P-1 | 12/06/21 | 12/07/21 | 24,979,527.78 | 0.22 | 0.00 | 24,997,097.22 | 24,990,700.00 |
| ATLANTIC ASSET SEC LLC COMM PAPER DTD 09/22/2021 0.000% 04/20/2022 | 04821UDL3 | 25,000,000.00 | A-1 | P-1 | 01/24/22 | 01/26/22 | 24,983,666.67 | 0.28 | 0.00 | 24,996,305.56 | 24,992,250.00 |
| LA FAYETTE ASSET SECURIT COMM PAPER DTD 10/19/2021 0.000% 04/20/2022 | 50286MDL2 | 30,000,000.00 | A-1 | P-1 | 12/01/21 | 12/02/21 | 29,975,675.00 | 0.21 | 0.00 | 29,996,675.00 | 29,989,500.00 |
| ATLANTIC ASSET SEC LLC COMM PAPER DTD 09/22/2021 0.000% 04/20/2022 | 04821UDL3 | 50,000,000.00 | A-1 | P-1 | 11/30/21 | 12/01/21 | 49,961,111.11 | 0.20 | 0.00 | 49,994,722.22 | 49,984,500.00 |
| STARBIRD FUNDING CORP COMM PAPER DTD 07/26/2021 0.000% 04/20/2022 | 85520MDL4 | 50,000,000.00 | A-1 | P-1 | 12/02/21 | 12/03/21 | 49,955,916.67 | 0.23 | 0.00 | 49,993,930.56 | 49,987,750.00 |
| ING (US) FUNDING LLC COMM PAPER DTD 08/22/2021 0.000% 04/20/2022 | 4497W1DL7 | 100,000,000.00 | A-1 | P-1 | 12/13/21 | 12/13/21 | 99,918,222.22 | 0.23 | 0.00 | 99,987,861.11 | 99,961,300.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|--|-----------------------------------|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Commercial Paper | | | | | | | | | | | | |
| CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/02/2021 0.000% 04/29/2022 | | 22533UDV2 | 50,000,000.00 | A-1 | P-1 | 08/27/21 | 08/27/21 | 49,955,763.89 | 0.13 | 0.00 | 49,994,944.44 | 49,970,500.00 |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/02/2022 | | 21687BE23 | 25,000,000.00 | A-1 | P-1 | 09/29/21 | 09/29/21 | 24,979,097.22 | 0.14 | 0.00 | 24,996,986.11 | 24,990,825.00 |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/04/2022 | | 21687BE49 | 50,000,000.00 | A-1 | P-1 | 09/02/21 | 09/03/21 | 49,952,750.00 | 0.14 | 0.00 | 49,993,583.33 | 49,979,900.00 |
| STARBIRD FUNDING CORP COMM PAPER DTD 07/26/2021 0.000% 05/05/2022 | | 85520ME58 | 25,000,000.00 | A-1 | P-1 | 12/15/21 | 12/16/21 | 24,971,805.56 | 0.29 | 0.00 | 24,993,152.78 | 24,986,875.00 |
| CRC FUNDING LLC COMM PAPER DTD 10/19/2021 0.000% 05/05/2022 | | 12619UE56 | 50,000,000.00 | A-1 | P-1 | 01/25/22 | 01/26/22 | 49,958,750.00 | 0.30 | 0.00 | 49,985,833.33 | 49,970,500.00 |
| ROYAL BANK OF CANADA NY COMM PAPER DTD 05/26/2021 0.000% 05/18/2022 | | 78015DEJ5 | 50,000,000.00 | A-1+ | P-1 | 08/25/21 | 08/26/21 | 49,941,111.11 | 0.16 | 0.00 | 49,989,555.56 | 49,960,400.00 |
| ING (US) FUNDING LLC COMM PAPER DTD 08/22/2021 0.000% 05/19/2022 | | 4497W1EK8 | 75,000,000.00 | A-1 | P-1 | 12/13/21 | 12/13/21 | 74,914,958.33 | 0.26 | 0.00 | 74,974,000.00 | 74,915,550.00 |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 05/27/2022 | | 46640QET4 | 50,000,000.00 | A-1 | P-1 | 11/01/21 | 11/02/21 | 49,939,916.67 | 0.21 | 0.00 | 49,983,666.67 | 49,941,600.00 |
| LA FAYETTE ASSET SECURIT COMM PAPER DTD 12/27/2021 0.000% 05/27/2022 | | 50286MET4 | 50,000,000.00 | A-1 | P-1 | 03/02/22 | 03/02/22 | 49,910,416.67 | 0.75 | 0.00 | 49,941,666.67 | 49,928,700.00 |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 06/06/2022 | | 21687BF63 | 50,000,000.00 | A-1 | P-1 | 10/27/21 | 10/27/21 | 49,941,416.67 | 0.19 | 0.00 | 49,982,583.33 | 49,940,250.00 |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 06/07/2022 | | 46640OF71 | 25,000,000.00 | A-1 | P-1 | 10/01/21 | 10/01/21 | 24,974,062.50 | 0.15 | 0.00 | 24,993,020.83 | 24,962,600.00 |
| LIBERTY STREET FDG LLC COMM PAPER DTD 02/14/2022 0.000% 06/14/2022 | | 53127UFE5 | 25,000,000.00 | A-1 | P-1 | 03/02/22 | 03/02/22 | 24,953,055.56 | 0.65 | 0.00 | 24,966,597.23 | 24,950,150.00 |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 07/05/2022 | | 46640OG54 | 25,000,000.00 | A-1 | P-1 | 10/08/21 | 10/12/21 | 24,966,750.00 | 0.18 | 0.00 | 24,988,125.00 | 24,937,950.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|-----------------------------------|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Commercial Paper | | | | | | | | | | | | |
| CHARIOT FUNDING LLC COMM PAPER -- 0.000% 07/07/2022 | | 15963UG75 | 25,000,000.00 | A-1 | P-1 | 01/05/22 | 01/06/22 | 24,959,555.56 | 0.32 | 0.00 | 24,978,444.45 | 24,929,500.00 |
| LA FAYETTE ASSET SECURIT COMM PAPER DTD 01/07/2022 0.000% 07/07/2022 | | 50286MG70 | 48,000,000.00 | A-1 | P-1 | 03/29/22 | 03/30/22 | 47,858,760.00 | 1.07 | 0.00 | 47,861,613.33 | 47,843,088.00 |
| BNP PARIBAS FORTIS FUNDING SA COMM PAPER DTD 10/27/2021 0.000% 07/11/2022 | | 09659KGB0 | 25,000,000.00 | A-1 | P-1 | 10/27/21 | 10/27/21 | 24,966,090.28 | 0.19 | 0.00 | 24,986,673.61 | 24,940,225.00 |
| CAFCO LLC COMM PAPER DTD 01/31/2022 0.000% 07/12/2022 | | 1247P3GC0 | 50,000,000.00 | A-1 | P-1 | 03/29/22 | 03/29/22 | 49,852,708.33 | 1.01 | 0.00 | 49,856,916.66 | 49,854,900.00 |
| NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 07/13/2022 | | 63873KGD3 | 50,000,000.00 | A-1 | P-1 | 10/19/21 | 10/20/21 | 49,922,416.67 | 0.21 | 0.00 | 49,969,958.33 | 49,858,400.00 |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 07/14/2022 | | 21687BGE5 | 25,000,000.00 | A-1 | P-1 | 10/27/21 | 10/27/21 | 24,962,986.11 | 0.21 | 0.00 | 24,985,194.44 | 24,934,950.00 |
| CITIGROUP GLOBAL MARKETS COMM PAPER DTD 07/20/2021 0.000% 07/20/2022 | | 17327BGL3 | 25,000,000.00 | A-1 | P-1 | 01/12/22 | 01/13/22 | 24,949,083.33 | 0.39 | 0.00 | 24,970,208.33 | 24,927,550.00 |
| CHARIOT FUNDING LLC COMM PAPER -- 0.000% 07/25/2022 | | 15963UGR1 | 25,000,000.00 | A-1 | P-1 | 01/25/22 | 01/26/22 | 24,940,000.00 | 0.48 | 0.00 | 24,961,666.67 | 24,908,225.00 |
| CANADIAN IMPERIAL HLDING COMM PAPER DTD 10/30/2020 0.000% 07/25/2022 | | 13607FGR1 | 50,000,000.00 | A-1 | P-1 | 10/28/21 | 10/28/21 | 49,910,000.00 | 0.24 | 0.00 | 49,961,666.67 | 49,849,950.00 |
| ING (US) FUNDING LLC COMM PAPER DTD 07/27/2021 0.000% 07/27/2022 | | 4497W1GT7 | 50,000,000.00 | A-1 | P-1 | 01/11/22 | 01/11/22 | 49,890,555.56 | 0.40 | 0.00 | 49,935,000.00 | 49,813,750.00 |
| CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 07/29/2022 | | 17327BGV1 | 50,000,000.00 | A-1 | P-1 | 11/03/21 | 11/04/21 | 49,899,875.00 | 0.27 | 0.00 | 49,955,375.00 | 49,836,000.00 |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 08/01/2022 | | 46640QH12 | 50,000,000.00 | A-1 | P-1 | 11/30/21 | 12/01/21 | 49,898,750.00 | 0.30 | 0.00 | 49,949,166.67 | 49,818,150.00 |
| NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 08/05/2022 | | 63873KH59 | 50,000,000.00 | A-1 | P-1 | 01/05/22 | 01/05/22 | 49,885,166.67 | 0.39 | 0.00 | 49,931,750.00 | 49,805,300.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|-----------------------------------|------------------|----------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|----------------------|
| Commercial Paper | | | | | | | | | | | | |
| TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 08/08/2021 0.000% 08/08/2022 | | 89233HH80 | 25,000,000.00 | A-1+ | P-1 | 02/02/22 | 02/03/22 | 24,923,791.67 | 0.59 | 0.00 | 24,947,145.84 | 24,907,400.00 |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 08/24/2022 | | 21687BHO7 | 50,000,000.00 | A-1 | P-1 | 12/02/21 | 12/03/21 | 49,879,000.00 | 0.33 | 0.00 | 49,933,541.67 | 49,764,350.00 |
| TORONTO DOMINION HDG USA COMM PAPER DTD 10/13/2021 0.000% 08/24/2022 | | 89116FHO6 | 50,000,000.00 | A-1+ | P-1 | 12/03/21 | 12/06/21 | 49,873,125.00 | 0.35 | 0.00 | 49,929,513.89 | 49,755,100.00 |
| TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 09/01/2022 | | 89233HJ13 | 50,000,000.00 | A-1+ | P-1 | 12/06/21 | 12/07/21 | 49,873,444.44 | 0.34 | 0.00 | 49,927,750.00 | 49,759,550.00 |
| BANK OF MONTREAL CHICAGO COMM PAPER DTD 09/01/2021 0.000% 09/01/2022 | | 06366HJ16 | 50,000,000.00 | A-1 | P-1 | 12/08/21 | 12/09/21 | 49,848,527.78 | 0.41 | 0.00 | 49,912,875.00 | 49,741,800.00 |
| ING (US) FUNDING LLC COMM PAPER DTD 09/07/2021 0.000% 09/07/2022 | | 4497W1J72 | 50,000,000.00 | A-1 | P-1 | 01/10/22 | 01/10/22 | 49,843,333.33 | 0.47 | 0.00 | 49,896,208.33 | 49,705,600.00 |
| OLD LINE FUNDING LLC COMM PAPER DTD 10/13/2021 0.000% 09/14/2022 | | 67983UJE4 | 25,000,000.00 | A-1+ | P-1 | 03/08/22 | 03/10/22 | 24,840,722.22 | 1.23 | 0.00 | 24,859,361.11 | 24,847,650.00 |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/21/2022 0.000% 09/21/2022 | | 46640QJM4 | 50,000,000.00 | A-1 | P-1 | 03/21/22 | 03/22/22 | 49,656,875.00 | 1.36 | 0.00 | 49,675,625.00 | 49,681,550.00 |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 09/30/2021 0.000% 09/30/2022 | | 21687BJW2 | 50,000,000.00 | A-1 | P-1 | 03/02/22 | 03/03/22 | 49,715,736.11 | 0.98 | 0.00 | 49,754,805.55 | 49,642,600.00 |
| CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 10/03/2022 | | 17327BK38 | 50,000,000.00 | A-1 | P-1 | 01/06/22 | 01/06/22 | 49,812,500.00 | 0.50 | 0.00 | 49,871,527.78 | 49,626,650.00 |
| NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 10/03/2022 | | 63873KK30 | 50,000,000.00 | A-1 | P-1 | 01/06/22 | 01/06/22 | 49,812,500.00 | 0.50 | 0.00 | 49,871,527.78 | 49,632,750.00 |
| OLD LINE FUNDING LLC COMM PAPER DTD 01/05/2022 0.000% 10/05/2022 | | 67983UK51 | 50,000,000.00 | A-1+ | P-1 | 03/29/22 | 04/01/22 | 49,628,597.22 | 1.44 | 0.00 | 49,628,597.22 | 49,610,000.00 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | S&P | Moody's | Trade | Settle | Original | YTM | Accrued | Amortized | Market | | |
|---|-------------------------|----------------|--------------|---------------|-------------------------|----------------|-----------------|-------------------------|-------------------------|----------------|----------------|
| Dated Date/Coupon/Maturity | Par | Rating | Date | Date | Cost | at Cost | Interest | Cost | Value | | |
| CUSIP | | | | | | | | | | | |
| Security Type Sub-Total | 2,003,000,000.00 | | | | 1,998,643,282.24 | 0.42 | 0.00 | 2,000,261,170.28 | 1,997,332,738.00 | | |
| Certificate of Deposit | | | | | | | | | | | |
| BNP PARIBAS NY BRANCH CERT DEPOS DTD 05/10/2021 0.220% 05/02/2022 | 05586FJL2 | 125,000,000.00 | A-1 | P-1 | 05/10/21 | 05/10/21 | 125,000,000.00 | 0.22 | 249,027.78 | 125,000,000.00 | 124,947,657.63 |
| BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/08/2021 0.240% 05/19/2022 | 06417MTX3 | 50,000,000.00 | A-1 | P-1 | 12/06/21 | 12/08/21 | 50,000,000.00 | 0.24 | 38,000.00 | 50,000,000.00 | 49,969,368.40 |
| SWEDBANK NY CERT DEPOS DTD 12/03/2021 0.250% 05/27/2022 | 87019V5A1 | 50,000,000.00 | A-1 | P-1 | 12/02/21 | 12/03/21 | 50,000,000.00 | 0.25 | 41,319.44 | 50,000,000.00 | 49,965,159.95 |
| CANADIAN IMP BK COMM NY CERT DEPOS DTD 05/27/2021 0.180% 06/01/2022 | 13606CTM6 | 50,000,000.00 | A-1 | P-1 | 05/26/21 | 05/27/21 | 50,000,000.00 | 0.18 | 77,250.00 | 50,000,000.00 | 49,932,817.10 |
| ROYAL BANK OF CANADA NY CERT DEPOS DTD 05/26/2021 0.180% 06/01/2022 | 78012UM36 | 50,000,000.00 | A-1+ | P-1 | 05/26/21 | 05/26/21 | 50,000,000.00 | 0.18 | 77,500.00 | 50,000,000.00 | 49,932,816.65 |
| BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 07/07/2021 0.180% 06/01/2022 | 06417MOS7 | 50,000,000.00 | A-1 | P-1 | 07/06/21 | 07/07/21 | 50,000,000.00 | 0.18 | 67,000.00 | 50,000,000.00 | 49,932,834.00 |
| BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 09/09/2021 0.170% 06/01/2022 | 06417MRG2 | 50,000,000.00 | A-1 | P-1 | 09/08/21 | 09/09/21 | 50,000,000.00 | 0.17 | 48,166.67 | 50,000,000.00 | 49,932,005.40 |
| SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.150% 06/02/2022 | 86959RTK6 | 50,000,000.00 | A-1+ | P-1 | 09/27/21 | 09/28/21 | 50,000,000.00 | 0.15 | 38,541.67 | 50,000,000.00 | 49,929,179.55 |
| BANK OF MONTREAL CHICAGO FLOATING CD DTD 06/29/2021 0.440% 06/29/2022 | 06367CHL4 | 50,000,000.00 | A-1 | P-1 | 08/26/21 | 08/27/21 | 50,004,256.50 | 0.18 | 1,736.12 | 50,001,238.00 | 49,967,550.00 |
| ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022 | 78012UN92 | 50,000,000.00 | A-1+ | P-1 | 06/22/21 | 06/23/21 | 50,000,000.00 | 0.20 | 78,333.33 | 50,000,000.00 | 49,836,766.60 |
| NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/25/2021 0.190% 07/01/2022 | 65558UDE9 | 50,000,000.00 | A-1+ | P-1 | 06/24/21 | 06/25/21 | 50,000,000.00 | 0.19 | 73,888.89 | 50,000,000.00 | 49,835,510.30 |
| SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.160% 07/01/2022 | 86959RTL4 | 50,000,000.00 | A-1+ | P-1 | 09/27/21 | 09/28/21 | 50,000,000.00 | 0.16 | 41,111.11 | 50,000,000.00 | 49,831,814.75 |
| BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/24/2021 0.200% 07/01/2022 | 06417MQM0 | 75,000,000.00 | A-1 | P-1 | 06/24/21 | 06/24/21 | 75,000,000.00 | 0.20 | 117,083.33 | 75,000,000.00 | 74,755,151.40 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|-----------------------------------|--------------|----------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Certificate of Deposit | | | | | | | | | | | | |
| BANK OF MONTREAL CHICAGO CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022 | | 06367CGY7 | 100,000,000.00 | A-1 | P-1 | 06/22/21 | 06/23/21 | 100,000,000.00 | 0.20 | 156,666.67 | 100,000,000.00 | 99,673,533.20 |
| CANADIAN IMP BK COMM NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022 | | 13606CUC6 | 100,000,000.00 | A-1 | P-1 | 06/22/21 | 06/23/21 | 100,000,000.00 | 0.20 | 156,666.67 | 100,000,000.00 | 99,673,533.20 |
| BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 10/13/2021 0.180% 07/08/2022 | | 06417MRZ0 | 50,000,000.00 | A-1 | P-1 | 10/12/21 | 10/13/21 | 50,000,000.00 | 0.18 | 42,500.00 | 50,000,000.00 | 49,821,803.30 |
| SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/13/2021 0.170% 07/25/2022 | | 86959RTR1 | 50,000,000.00 | A-1+ | P-1 | 10/12/21 | 10/13/21 | 50,000,000.00 | 0.17 | 40,138.89 | 50,000,000.00 | 49,789,756.75 |
| TORONTO DOMINION BANK NY CERT DEPOS DTD 10/08/2021 0.190% 08/01/2022 | | 89114WHJ7 | 50,000,000.00 | A-1+ | P-1 | 10/07/21 | 10/08/21 | 50,000,000.00 | 0.19 | 46,180.56 | 50,000,000.00 | 49,780,502.75 |
| SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/26/2021 0.180% 08/01/2022 | | 86959RSP6 | 100,000,000.00 | A-1+ | P-1 | 08/25/21 | 08/26/21 | 100,000,000.00 | 0.18 | 109,000.00 | 100,000,000.00 | 99,557,522.10 |
| TORONTO DOMINION BANK NY CERT DEPOS DTD 02/03/2022 0.610% 08/02/2022 | | 89114WOC2 | 25,000,000.00 | A-1+ | P-1 | 02/02/22 | 02/03/22 | 25,000,000.00 | 0.61 | 24,145.83 | 25,000,000.00 | 24,925,342.98 |
| BANK OF MONTREAL CHICAGO CERT DEPOS DTD 01/12/2022 0.400% 08/10/2022 | | 06367CRL3 | 50,000,000.00 | A-1 | P-1 | 01/11/22 | 01/12/22 | 50,000,000.00 | 0.40 | 43,888.89 | 50,000,000.00 | 49,802,834.75 |
| SWEDBANK NY CERT DEPOS DTD 02/25/2022 0.840% 08/31/2022 | | 87019V7K7 | 50,000,000.00 | A-1 | P-1 | 02/23/22 | 02/25/22 | 50,000,000.00 | 0.84 | 40,833.33 | 50,000,000.00 | 49,864,602.15 |
| SWEDBANK NY CERT DEPOS DTD 03/02/2022 0.870% 09/01/2022 | | 87019WAC9 | 50,000,000.00 | A-1 | P-1 | 03/01/22 | 03/02/22 | 50,000,000.00 | 0.87 | 36,250.00 | 50,000,000.00 | 49,870,128.15 |
| TORONTO DOMINION BANK NY CERT DEPOS DTD 03/31/2022 1.400% 09/30/2022 | | 89114WTS4 | 50,000,000.00 | A-1+ | P-1 | 03/30/22 | 03/31/22 | 50,000,000.00 | 1.40 | 1,944.44 | 50,000,000.00 | 49,864,090.25 |
| TORONTO DOMINION BANK NY CERT DEPOS DTD 10/18/2021 0.260% 10/03/2022 | | 89114WJ30 | 50,000,000.00 | A-1+ | P-1 | 10/18/21 | 10/18/21 | 50,000,000.00 | 0.26 | 59,583.33 | 50,000,000.00 | 49,569,719.25 |
| SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/14/2021 0.240% 11/01/2022 | | 86959RTU4 | 50,000,000.00 | A-1+ | P-1 | 10/14/21 | 10/14/21 | 50,000,000.00 | 0.24 | 56,333.33 | 50,000,000.00 | 49,497,533.90 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|--|--------------|-------------------------|-----------------------|-----------------------|-------------------|--------------------|-------------------------|--------------------|-------------------------|-------------------------|-------------------------|
| Certificate of Deposit | | | | | | | | | | | |
| BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023 | 05586FYY7 | 50,000,000.00 | A-1 | P-1 | 02/01/22 | 02/01/22 | 50,000,000.00 | 0.96 | 78,666.67 | 50,000,000.00 | 49,475,442.40 |
| ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/18/2022 1.910% 03/20/2023 | 78012U4K8 | 50,000,000.00 | A-1+ | P-1 | 03/16/22 | 03/18/22 | 50,000,000.00 | 1.91 | 37,138.89 | 50,000,000.00 | 49,854,903.75 |
| Security Type Sub-Total | | 1,625,000,000.00 | | | | | 1,625,004,256.50 | 0.36 | 1,878,895.84 | 1,625,001,238.00 | 1,619,789,880.61 |
| Bank Note | | | | | | | | | | | |
| US BANK NA CORP NOTE (CALLABLE) DTD 05/23/2019 2.650% 05/23/2022 | 90331HPC1 | 7,000,000.00 | AA- | A1 | 05/21/19 | 05/23/19 | 6,992,580.00 | 2.69 | 65,955.56 | 6,999,647.96 | 7,014,833.00 |
| Security Type Sub-Total | | 7,000,000.00 | | | | | 6,992,580.00 | 2.69 | 65,955.56 | 6,999,647.96 | 7,014,833.00 |
| Asset-Backed Security | | | | | | | | | | | |
| MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022 | 58770FAC6 | 611,210.50 | AAA | Aaa | 01/21/20 | 01/29/20 | 611,129.94 | 1.84 | 499.83 | 611,190.72 | 611,325.29 |
| HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023 | 43814WAC9 | 435,952.16 | AAA | NR | 02/19/19 | 02/27/19 | 435,940.47 | 2.83 | 445.52 | 435,949.38 | 436,658.75 |
| HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023 | 43815MAC0 | 1,875,562.13 | NR | Aaa | 05/21/19 | 05/29/19 | 1,875,492.17 | 2.52 | 1,312.89 | 1,875,541.10 | 1,880,094.61 |
| JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023 | 47789JAD8 | 335,055.92 | NR | Aaa | 03/05/19 | 03/13/19 | 335,014.74 | 2.91 | 433.34 | 335,043.71 | 335,480.87 |
| TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023 | 89239AAD5 | 1,421,029.97 | AAA | Aaa | 02/05/19 | 02/13/19 | 1,420,771.06 | 2.91 | 1,837.87 | 1,420,954.53 | 1,424,249.88 |
| TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023 | 89239JAD6 | 1,230,325.45 | AAA | Aaa | 04/30/19 | 05/08/19 | 1,230,129.21 | 2.57 | 1,405.31 | 1,230,262.43 | 1,233,311.82 |
| HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023 | 43815NAC8 | 1,692,373.41 | AAA | Aaa | 08/21/19 | 08/27/19 | 1,692,359.36 | 1.78 | 1,338.86 | 1,692,368.55 | 1,694,044.80 |
| TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023 | 89238UAD2 | 1,559,035.70 | AAA | Aaa | 08/06/19 | 08/14/19 | 1,559,022.93 | 1.91 | 1,323.45 | 1,559,031.15 | 1,561,558.84 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Asset-Backed Security | | | | | | | | | | | |
| TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023 | 89238EAB2 | 3,520,952.22 | AAA | Aaa | 04/13/21 | 04/21/21 | 3,520,500.83 | 0.28 | 290.48 | 3,520,677.39 | 3,502,508.06 |
| HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023 | 43811JAB3 | 12,664,857.60 | AAA | Aaa | 05/18/21 | 05/26/21 | 12,664,739.82 | 0.49 | 2,758.12 | 12,664,780.25 | 12,623,068.64 |
| BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023 | 09690AAB9 | 9,418,588.30 | NR | Aaa | 09/08/21 | 09/15/21 | 9,417,989.28 | 0.19 | 298.26 | 9,418,136.98 | 9,371,144.05 |
| JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023 | 477870AC3 | 645,091.12 | NR | Aaa | 07/16/19 | 07/24/19 | 644,954.17 | 2.22 | 633.62 | 645,037.96 | 646,037.86 |
| TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024 | 89233MAD5 | 2,249,150.24 | AAA | Aaa | 11/06/19 | 11/13/19 | 2,248,987.85 | 1.92 | 1,919.27 | 2,249,080.49 | 2,249,319.60 |
| MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024 | 58769KAC8 | 21,254,964.77 | AAA | NR | 06/22/21 | 06/29/21 | 21,253,183.61 | 0.22 | 2,078.26 | 21,253,711.64 | 21,149,127.80 |
| TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024 | 89190GAB3 | 22,918,111.30 | AAA | NR | 06/08/21 | 06/14/21 | 22,917,689.61 | 0.46 | 4,685.48 | 22,917,819.33 | 22,833,172.20 |
| HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024 | 43813VAC2 | 4,589,331.48 | AAA | NR | 11/19/19 | 11/26/19 | 4,588,513.65 | 1.83 | 3,032.78 | 4,588,976.58 | 4,588,790.40 |
| HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024 | 44891JAC2 | 1,360,959.87 | AAA | NR | 10/29/19 | 11/06/19 | 1,360,897.13 | 1.94 | 1,173.45 | 1,360,932.36 | 1,361,824.49 |
| MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024 | 58769TAD7 | 2,408,664.09 | AAA | Aaa | 09/18/19 | 09/25/19 | 2,408,332.42 | 1.94 | 2,076.80 | 2,408,519.07 | 2,412,833.01 |
| TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024 | 89238EAC0 | 4,500,000.00 | AAA | Aaa | 04/13/21 | 04/21/21 | 4,499,474.85 | 0.39 | 536.25 | 4,499,640.01 | 4,417,301.25 |
| HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024 | 43813RAC1 | 6,841,497.90 | NR | Aaa | 02/19/20 | 02/26/20 | 6,840,156.98 | 1.61 | 3,059.67 | 6,840,833.19 | 6,836,257.31 |
| TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024 | 89232HAC9 | 9,955,480.50 | AAA | Aaa | 02/04/20 | 02/12/20 | 9,954,761.71 | 1.66 | 7,344.93 | 9,955,122.03 | 9,948,214.99 |
| TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024 | 89239BAB7 | 11,253,566.50 | AAA | Aaa | 09/21/21 | 09/27/21 | 11,252,715.73 | 0.20 | 1,000.32 | 11,252,880.40 | 11,178,008.93 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|---------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|---------------------|
| Asset-Backed Security | | | | | | | | | | | |
| HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024 | 44934KAB0 | 15,838,336.92 | AAA | NR | 07/20/21 | 07/28/21 | 15,836,900.38 | 0.24 | 1,689.42 | 15,837,247.57 | 15,749,282.70 |
| HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024 | 43815GAB5 | 9,500,000.00 | NR | Aaa | 11/16/21 | 11/24/21 | 9,499,751.10 | 0.39 | 1,029.17 | 9,499,786.15 | 9,400,704.10 |
| BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024 | 05601XAB5 | 7,750,000.00 | AAA | NR | 01/11/22 | 01/19/22 | 7,749,995.35 | 0.67 | 865.42 | 7,749,995.74 | 7,687,389.30 |
| JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024 | 47789QAB6 | 25,720,749.08 | NR | Aaa | 07/13/21 | 07/21/21 | 25,720,167.79 | 0.25 | 2,857.86 | 25,720,306.82 | 25,529,438.15 |
| MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024 | 58772WAB9 | 19,303,452.88 | AAA | Aaa | 09/15/21 | 09/22/21 | 19,301,536.05 | 0.21 | 1,801.66 | 19,301,892.54 | 19,186,184.40 |
| JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024 | 47789KAC7 | 3,381,957.50 | NR | Aaa | 03/04/20 | 03/11/20 | 3,381,750.86 | 1.10 | 1,653.40 | 3,381,846.77 | 3,365,263.14 |
| TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024 | 89238JAB1 | 9,250,000.00 | AAA | NR | 11/09/21 | 11/15/21 | 9,249,928.78 | 0.31 | 1,274.44 | 9,249,938.50 | 9,171,781.08 |
| CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024 | 161571FO2 | 10,000,000.00 | AAA | NR | 09/17/19 | 09/18/19 | 10,060,156.25 | 2.03 | 9,600.00 | 10,029,616.40 | 10,029,239.00 |
| TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024 | 89239KAB7 | 5,000,000.00 | NR | Aaa | 01/25/22 | 01/31/22 | 4,999,866.00 | 0.74 | 1,644.44 | 4,999,874.14 | 4,965,035.00 |
| HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024 | 44935FAB0 | 12,000,000.00 | AAA | NR | 11/09/21 | 11/17/21 | 11,999,301.60 | 0.36 | 1,920.00 | 11,999,390.30 | 11,876,142.00 |
| JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024 | 47787JAB4 | 6,500,000.00 | NR | Aaa | 03/10/22 | 03/16/22 | 6,499,644.45 | 1.90 | 5,145.83 | 6,499,650.28 | 6,476,806.05 |
| MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024 | 58769KAD6 | 16,500,000.00 | AAA | NR | 06/22/21 | 06/29/21 | 16,498,754.25 | 0.40 | 2,933.33 | 16,499,032.65 | 16,051,074.60 |
| BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024 | 09690AAC7 | 7,500,000.00 | NR | Aaa | 09/08/21 | 09/15/21 | 7,499,226.00 | 0.33 | 412.50 | 7,499,353.92 | 7,319,262.75 |
| CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025 | 161571HP2 | 8,000,000.00 | AAA | NR | 02/10/20 | 02/18/20 | 7,998,167.20 | 1.53 | 5,440.00 | 7,998,957.36 | 7,978,601.60 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|-----------------------|-----------------------|-----------------------|-------------------|--------------------|-----------------------|--------------------|-------------------------|-----------------------|-----------------------|
| Asset-Backed Security | | | | | | | | | | | |
| BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025 | 05601XAC3 | 8,250,000.00 | AAA | NR | 01/11/22 | 01/19/22 | 8,248,766.63 | 1.10 | 1,512.50 | 8,248,843.12 | 8,046,921.30 |
| HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025 | 43811JAC1 | 10,000,000.00 | AAA | Aaa | 01/31/22 | 02/02/22 | 9,878,906.25 | 0.68 | 1,466.67 | 9,884,350.78 | 9,718,273.00 |
| HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025 | 43811JAC1 | 19,000,000.00 | AAA | Aaa | 05/18/21 | 05/26/21 | 18,999,259.00 | 0.33 | 2,786.66 | 18,999,407.97 | 18,464,718.70 |
| TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025 | 89190GAC1 | 37,000,000.00 | AAA | NR | 06/08/21 | 06/14/21 | 36,996,015.10 | 0.26 | 4,275.56 | 36,996,732.23 | 35,787,173.30 |
| TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026 | 89239BAC5 | 12,000,000.00 | AAA | Aaa | 09/21/21 | 09/27/21 | 11,999,043.60 | 0.43 | 2,293.33 | 11,999,156.83 | 11,609,114.40 |
| HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026 | 44934KAC8 | 17,000,000.00 | AAA | NR | 07/20/21 | 07/28/21 | 16,996,248.10 | 0.39 | 2,871.11 | 16,996,815.94 | 16,440,137.30 |
| HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026 | 43815GAC3 | 7,750,000.00 | NR | Aaa | 11/16/21 | 11/24/21 | 7,748,366.30 | 0.89 | 1,894.44 | 7,748,503.97 | 7,504,696.23 |
| JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026 | 47789OAC4 | 13,500,000.00 | NR | Aaa | 07/13/21 | 07/21/21 | 13,498,795.80 | 0.52 | 3,120.00 | 13,498,975.83 | 12,898,353.60 |
| TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026 | 89238JAC9 | 7,000,000.00 | AAA | NR | 11/09/21 | 11/15/21 | 6,999,850.90 | 0.71 | 2,208.89 | 6,999,863.57 | 6,754,647.90 |
| HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026 | 44935FAD6 | 5,500,000.00 | AAA | NR | 11/09/21 | 11/17/21 | 5,498,772.40 | 0.75 | 1,808.89 | 5,498,873.45 | 5,281,883.20 |
| TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026 | 89239KAC5 | 4,250,000.00 | NR | Aaa | 01/25/22 | 01/31/22 | 4,249,277.50 | 1.23 | 2,323.33 | 4,249,304.66 | 4,143,596.15 |
| MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026 | 58772WAC7 | 21,000,000.00 | AAA | Aaa | 09/15/21 | 09/22/21 | 20,997,253.20 | 0.46 | 4,293.33 | 20,997,556.99 | 20,200,435.50 |
| JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026 | 47787JAC2 | 8,000,000.00 | NR | Aaa | 03/10/22 | 03/16/22 | 7,998,230.40 | 2.33 | 7,733.33 | 7,998,247.61 | 7,896,991.20 |
| Security Type Sub-Total | | 449,236,257.51 | | | | | 449,136,688.76 | 0.65 | 116,340.27 | 449,120,011.34 | 441,827,479.10 |

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | S&P Rating | Moody's Rating | Trade Date | Settle Date | Original Cost | YTM at Cost | Accrued Interest | Amortized Cost | Market Value |
|---|--------------|----------------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------------|--------------------|-------------------------|----------------------------|----------------------------|
| Managed Account Sub-Total | | 10,750,809,169.04 | | | | | 10,735,203,411.86 | 0.87 | 15,908,462.86 | 10,738,591,156.18 | 10,605,224,508.94 |
| Securities Sub-Total | | \$10,750,809,169.04 | | | | | \$10,735,203,411.86 | 0.87% | \$15,908,462.86 | \$10,738,591,156.18 | \$10,605,224,508.94 |
| Accrued Interest | | | | | | | | | | | \$15,908,462.86 |
| Total Investments | | | | | | | | | | | \$10,621,132,971.80 |

Bolded items are forward settling trades.

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|---|--------------|----------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| U.S. Treasury Bond / Note | | | | | | | | | | |
| US TREASURY NOTES DTD 06/30/2020 0.125% 06/30/2022 | 912828ZX1 | 100,000,000.00 | CITIGRP | | 99.89 | 99,890,620.00 | (148,442.50) | (117,072.83) | 0.25 | 0.56 |
| US TREASURY NOTES DTD 06/30/2020 0.125% 06/30/2022 | 912828ZX1 | 100,000,000.00 | RBC CAP | | 99.89 | 99,890,620.00 | (156,255.00) | (118,611.40) | 0.25 | 0.56 |
| US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022 | 9128282P4 | 100,000,000.00 | RBC | | 100.36 | 100,359,380.00 | 1,613,286.25 | 487,092.67 | 0.34 | 0.80 |
| US TREASURY NOTES DTD 11/02/2015 1.875% 10/31/2022 | 912828M49 | 25,000,000.00 | BMO_DIR | | 100.38 | 25,093,750.00 | 354,492.19 | 124,673.21 | 0.58 | 1.23 |
| US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023 | 912828R69 | 50,000,000.00 | DEUTSCHE | | 99.66 | 49,828,125.00 | 1,169,921.87 | 204,785.28 | 1.16 | 1.92 |
| US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023 | 912828S35 | 25,000,000.00 | MIZUHO | | 99.25 | 24,812,500.00 | 111,328.12 | (84,960.94) | 1.24 | 1.98 |
| US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023 | 912828S35 | 50,000,000.00 | WELLSFAR | | 99.25 | 49,625,000.00 | 1,501,953.12 | 176,688.42 | 1.24 | 1.98 |
| US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023 | 9128284U1 | 50,000,000.00 | SOC GEN | | 100.81 | 50,406,250.00 | (228,515.63) | 219,191.48 | 1.23 | 1.96 |
| US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023 | 912828S35 | 100,000,000.00 | SOC GEN | | 99.25 | 99,250,000.00 | 3,214,843.75 | 424,481.71 | 1.24 | 1.98 |
| US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023 | 912828S92 | 100,000,000.00 | BNP | | 98.94 | 98,937,500.00 | 2,671,875.00 | 81,829.29 | 1.33 | 2.06 |
| US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023 | 912828D1 | 100,000,000.00 | MORGANST | | 99.00 | 99,000,000.00 | 2,437,500.00 | 99,744.74 | 1.41 | 2.10 |
| US TREASURY NOTES DTD 02/28/2017 2.125% 02/29/2024 | 912828W48 | 75,000,000.00 | WELLS_F | | 99.64 | 74,730,465.00 | (922,855.31) | (902,920.43) | 1.88 | 2.32 |
| US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024 | 912828WJ5 | 50,000,000.00 | BNP | | 100.20 | 50,101,560.00 | (1,960,940.00) | (845,381.65) | 2.06 | 2.40 |
| US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024 | 912828WJ5 | 50,000,000.00 | WELLSFAR | | 100.20 | 50,101,560.00 | (1,509,768.13) | (677,952.67) | 2.06 | 2.40 |
| US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024 | 91282CCC3 | 75,000,000.00 | RBC | | 95.58 | 71,683,590.00 | (1,259,769.38) | (1,338,870.94) | 2.12 | 2.40 |
| US TREASURY NOTES DTD 05/31/2017 2.000% 05/31/2024 | 912828XT2 | 50,000,000.00 | BARCLAY | | 99.16 | 49,578,125.00 | (248,046.88) | (250,217.02) | 2.12 | 2.40 |
| US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 50,000,000.00 | DAIWA | | 99.09 | 49,546,875.00 | (1,339,843.75) | (871,754.15) | 2.20 | 2.42 |

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| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|----------------------------------|-----------------------------------|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| U.S. Treasury Bond / Note | | | | | | | | | | | |
| US TREASURY NOTES | | 912828XX3 | 50,000,000.00 | MORGANST | | 99.09 | 49,546,875.00 | (1,470,703.13) | (943,689.68) | 2.20 | 2.42 |
| DTD 06/30/2017 2.000% 06/30/2024 | | | | | | | | | | | |
| US TREASURY NOTES | | 912828XX3 | 50,000,000.00 | RBC | | 99.09 | 49,546,875.00 | (1,388,671.88) | (904,939.11) | 2.20 | 2.42 |
| DTD 06/30/2017 2.000% 06/30/2024 | | | | | | | | | | | |
| US TREASURY NOTES | | 9128286Z8 | 50,000,000.00 | MORGANST | | 98.55 | 49,273,440.00 | (900,388.13) | (812,428.17) | 2.21 | 2.42 |
| DTD 06/30/2019 1.750% 06/30/2024 | | | | | | | | | | | |
| US TREASURY NOTES | | 9128286Z8 | 50,000,000.00 | BARCLAY | | 98.55 | 49,273,440.00 | (427,731.88) | (431,682.73) | 2.21 | 2.42 |
| DTD 06/30/2019 1.750% 06/30/2024 | | | | | | | | | | | |
| US TREASURY NOTES | | 9128282N9 | 50,000,000.00 | TOR DOM | | 99.28 | 49,640,625.00 | (1,833,984.38) | (1,075,253.74) | 2.28 | 2.44 |
| DTD 07/31/2017 2.125% 07/31/2024 | | | | | | | | | | | |
| US TREASURY NOTES | | 912828YE4 | 50,000,000.00 | BOFA | | 97.16 | 48,578,125.00 | (1,134,765.63) | (1,150,151.98) | 2.38 | 2.47 |
| DTD 08/31/2019 1.250% 08/31/2024 | | | | | | | | | | | |
| US TREASURY NOTES | | 912828YE4 | 50,000,000.00 | RBC | | 97.16 | 48,578,125.00 | (839,843.75) | (867,469.83) | 2.38 | 2.47 |
| DTD 08/31/2019 1.250% 08/31/2024 | | | | | | | | | | | |
| US TREASURY NOTES | | 912828YH7 | 50,000,000.00 | TOR DOM | | 97.64 | 48,820,310.00 | (863,283.75) | (877,831.16) | 2.46 | 2.48 |
| DTD 09/30/2019 1.500% 09/30/2024 | | | | | | | | | | | |
| US TREASURY N/B NOTES | | 91282CDB4 | 75,000,000.00 | MORGANS | | 95.45 | 71,589,840.00 | (1,204,105.31) | (1,255,192.89) | 2.52 | 2.48 |
| DTD 10/15/2021 0.625% 10/15/2024 | | | | | | | | | | | |
| US TREASURY N/B NOTES | | 91282CDH1 | 75,000,000.00 | DAIWA | | 95.58 | 71,683,590.00 | 93,746.25 | 83,111.67 | 2.60 | 2.50 |
| DTD 11/15/2021 0.750% 11/15/2024 | | | | | | | | | | | |
| US TREASURY NOTES | | 912828Z52 | 50,000,000.00 | BAML | | 96.92 | 48,460,940.00 | (2,384,763.13) | (2,274,701.01) | 2.79 | 2.51 |
| DTD 01/31/2020 1.375% 01/31/2025 | | | | | | | | | | | |
| US TREASURY NOTES | | 912828J27 | 50,000,000.00 | MIZUHO | | 98.59 | 49,296,875.00 | (1,279,296.88) | (1,024,545.72) | 2.80 | 2.51 |
| DTD 02/17/2015 2.000% 02/15/2025 | | | | | | | | | | | |
| US TREASURY N/B NOTES | | 91282CDZ1 | 50,000,000.00 | BARCLAY | | 97.22 | 48,609,375.00 | (1,158,203.13) | (1,164,444.09) | 2.82 | 2.51 |
| DTD 02/15/2022 1.500% 02/15/2025 | | | | | | | | | | | |
| US TREASURY NOTES | | 912828XB1 | 50,000,000.00 | BMO | | 98.77 | 49,382,810.00 | (1,726,565.00) | (1,254,954.75) | 3.01 | 2.54 |
| DTD 05/15/2015 2.125% 05/15/2025 | | | | | | | | | | | |
| US TREASURY NOTES | | 912828ZT0 | 50,000,000.00 | CITI | | 93.09 | 46,546,875.00 | (2,121,093.75) | (2,253,881.91) | 3.15 | 2.53 |
| DTD 05/31/2020 0.250% 05/31/2025 | | | | | | | | | | | |
| US TREASURY NOTES | | 912828ZW3 | 50,000,000.00 | TOR DOM | | 92.91 | 46,453,125.00 | (2,152,343.75) | (2,288,188.50) | 3.24 | 2.54 |
| DTD 06/30/2020 0.250% 06/30/2025 | | | | | | | | | | | |
| US TREASURY NOTES | | 912828ZW3 | 50,000,000.00 | BOFA | | 92.91 | 46,453,125.00 | (1,712,890.63) | (1,809,570.32) | 3.24 | 2.54 |
| DTD 06/30/2020 0.250% 06/30/2025 | | | | | | | | | | | |

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| Security Type/Description | | | | Next Call | Market | Market | Unreal G/L | Unreal G/L | Effective | YTM |
|---|--------------|-------------------------|---------------|------------------|---------------|-------------------------|------------------------|------------------------|------------------|---------------|
| Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Date | Price | Value | On Cost | Amort Cost | Duration | at Mkt |
| U.S. Treasury Bond / Note | | | | | | | | | | |
| US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025 | 912828ZW3 | 75,000,000.00 | MORGANS | | 92.91 | 69,679,687.50 | (2,378,906.25) | (2,529,506.25) | 3.24 | 2.54 |
| US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025 | 912828ZW3 | 75,000,000.00 | MIZUHO | | 92.91 | 69,679,687.50 | (2,296,875.00) | (2,440,154.37) | 3.24 | 2.54 |
| US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025 | 91282CAB7 | 50,000,000.00 | PIPER J | | 92.70 | 46,351,560.00 | (2,119,143.13) | (2,264,682.16) | 3.32 | 2.54 |
| US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025 | 91282CAB7 | 50,000,000.00 | BARCLAY | | 92.70 | 46,351,560.00 | (2,130,861.88) | (2,275,285.67) | 3.32 | 2.54 |
| US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025 | 91282CAJ0 | 50,000,000.00 | DAIWA | | 92.53 | 46,265,625.00 | (1,593,750.00) | (1,710,511.36) | 3.40 | 2.55 |
| US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025 | 91282CAJ0 | 75,000,000.00 | CITIGRP | | 92.53 | 69,398,437.50 | (1,371,093.75) | (1,441,101.51) | 3.40 | 2.55 |
| US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025 | 91282CAM3 | 50,000,000.00 | WELLS_F | | 92.36 | 46,179,690.00 | (771,481.88) | (811,505.11) | 3.49 | 2.55 |
| Security Type Sub-Total | | 2,475,000,000.00 | | | | 2,408,476,537.50 | (29,866,236.03) | (37,167,815.58) | 2.08 | 2.14 |
| Supra-National Agency Bond / Note | | | | | | | | | | |
| INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 09/26/2018 3.000% 09/26/2022 | 4581X0DD7 | 25,000,000.00 | JPMCHASE | | 100.91 | 25,228,575.00 | 284,575.00 | 235,397.72 | 0.49 | 1.12 |
| INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.126% 04/20/2023 | 459058JV6 | 75,000,000.00 | WELLS_F | | 98.13 | 73,597,425.00 | (1,247,325.00) | (1,320,909.25) | 1.06 | 1.92 |
| INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023 | 4581X0DM7 | 20,000,000.00 | RBC CAP | | 98.29 | 19,658,840.00 | (334,360.00) | (338,633.42) | 1.15 | 2.01 |
| INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023 | 4581X0CC0 | 25,000,000.00 | BMO | | 101.10 | 25,274,125.00 | (205,875.00) | 114,607.51 | 1.47 | 2.26 |
| INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023 | 459058JM6 | 25,000,000.00 | TD | | 96.73 | 24,183,250.00 | (763,000.00) | (787,199.77) | 1.65 | 2.28 |
| INTL BK RECON & DEVELOP NOTES DTD 03/29/2022 2.250% 03/28/2024 | 45906M3C3 | 13,000,000.00 | BOFA | | 99.80 | 12,974,325.00 | (15,535.00) | (15,576.67) | 1.96 | 2.35 |

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| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|--|-----------------------------------|--------------|-----------------------|---------------|-----------------------|---------------------|-----------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Supra-National Agency Bond / Note | | | | | | | | | | | |
| INTL BANK OF RECON AND DEV SN (FLOATER) | | 45906M2B6 | 10,000,000.00 | BMO | | 100.61 | 10,061,390.00 | 61,390.00 | 61,390.00 | 0.00 | 0.66 |
| DTD 06/16/2020 0.670% 06/17/2024 | | | | | | | | | | | |
| Security Type Sub-Total | | | 193,000,000.00 | | | | 190,977,930.00 | (2,220,130.00) | (2,050,923.88) | 1.13 | 1.88 |
| NOW Account | | | | | | | | | | | |
| BANK OF THE WEST MONEY MARKET FUND | | BKOFWEST7 | 100,000,000.00 | DIRECT | | 1.00 | 100,000,000.00 | 0.00 | 0.00 | 0.00 | 0.19 |
| Security Type Sub-Total | | | 100,000,000.00 | | | | 100,000,000.00 | 0.00 | 0.00 | 0.00 | 0.19 |
| Money Market Mutual Fund | | | | | | | | | | | |
| FIDELITY GOV'T MM FUND 2642 | | 31607A703 | 1,000,000.00 | | | 1.00 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.12 |
| FEDERATED GOVT OBLIGATIONS FUND | | 608919718 | 1,000,000.00 | | | 1.00 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.14 |
| NORTHERN TRUST INST GOVT SELECT 848 | | 665278701 | 1,000,000.00 | | | 1.00 | 1,000,000.00 | 0.00 | 0.00 | 0.00 | 0.17 |
| MORGAN STANLEY LIQ GOVT-INST FUND | | 61747C707 | 93,000,000.00 | | | 1.00 | 93,000,000.00 | 0.00 | 0.00 | 0.00 | 0.23 |
| Security Type Sub-Total | | | 96,000,000.00 | | | | 96,000,000.00 | 0.00 | 0.00 | 0.00 | 0.23 |
| Joint Powers Authority | | | | | | | | | | | |
| INVESTMENT TRUST OF CALIFORNIA | | CALTRUST3 | 10,000,000.00 | DIRECT | | 1.00 | 10,000,000.00 | 0.00 | 0.00 | 0.00 | 0.18 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | | CAMPMF025 | 30,000,000.00 | DIRECT | | 1.00 | 30,000,000.00 | 0.00 | 0.00 | 0.00 | 0.39 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | | CAMPMF025 | 34,000,000.00 | DIRECT | | 1.00 | 34,000,000.00 | 0.00 | 0.00 | 0.00 | 0.39 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | | CAMPMF025 | 40,000,000.00 | DIRECT | | 1.00 | 40,000,000.00 | 0.00 | 0.00 | 0.00 | 0.39 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | | CAMPMF025 | 45,000,000.00 | DIRECT | | 1.00 | 45,000,000.00 | 0.00 | 0.00 | 0.00 | 0.39 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | | CAMPMF025 | 50,000,000.00 | DIRECT | | 1.00 | 50,000,000.00 | 0.00 | 0.00 | 0.00 | 0.39 |
| CALIFORNIA ASSET MANAGEMENT PROGRAM | | CAMPMF025 | 304,000,000.00 | DIRECT | | 1.00 | 304,000,000.00 | 0.00 | 0.00 | 0.00 | 0.39 |
| Security Type Sub-Total | | | 513,000,000.00 | | | | 513,000,000.00 | 0.00 | 0.00 | 0.00 | 0.39 |

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| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|---|--------------|----------------------|---------------|-----------------------|---------------------|----------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Federally Insured Cash Account | | | | | | | | | | |
| STONECASTLE FICA | FICAMF003 | 25,000,000.00 | | | 1.00 | 25,000,000.00 | 0.00 | 0.00 | 0.00 | 0.10 |
| Security Type Sub-Total | | 25,000,000.00 | | | | 25,000,000.00 | 0.00 | 0.00 | 0.00 | 0.10 |
| Federal Agency Commercial Mortgage-Backed Security | | | | | | | | | | |
| FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023 | 3137B4WB8 | 2,800,000.00 | CANTFIT | | 100.74 | 2,820,622.28 | (158,096.47) | (66,167.66) | 1.23 | 2.46 |
| FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024 | 3137FATE8 | 50,000,000.00 | JPMCHAS | | 100.41 | 50,204,427.00 | (3,819,010.50) | (2,543,364.98) | 2.25 | 2.80 |
| FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024 | 3137FCM43 | 16,500,000.00 | CANTFIT | | 100.73 | 16,621,176.33 | (1,348,354.92) | (880,428.12) | 2.40 | 2.83 |
| FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025 | 3137BHXJ1 | 25,000,000.00 | MS | | 100.66 | 25,165,982.25 | (2,299,838.06) | (1,514,651.38) | 2.64 | 2.77 |
| FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025 | 3137FG7G4 | 25,000,000.00 | CANTFIT | | 102.01 | 25,502,900.25 | (741,240.38) | (714,217.34) | 2.91 | 3.02 |
| FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025 | 3137F72U8 | 1,765,289.67 | JPM | | 95.01 | 1,677,163.66 | (88,118.94) | (88,121.03) | 2.26 | 2.15 |
| FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025 | 3137FJXQ7 | 3,330,000.00 | MORGANS | | 102.10 | 3,400,085.28 | (214,915.89) | (183,665.76) | 3.13 | 3.09 |
| FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025 | 3137BLW95 | 30,000,000.00 | CANTFIT | | 101.57 | 30,471,911.40 | (384,729.23) | (377,061.98) | 3.15 | 2.84 |
| FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025 | 3137BYLE8 | 25,000,000.00 | INCAPIT | | 99.29 | 24,822,040.50 | (2,041,240.75) | (1,653,585.95) | 3.34 | 2.91 |
| FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025 | 3137FKS00 | 60,000,000.00 | JPMCHAS | | 102.33 | 61,396,985.40 | (3,834,264.60) | (2,867,366.89) | 3.29 | 2.98 |
| FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025 | 30318CAA5 | 1,329,646.36 | PIPER J | | 100.49 | 1,336,161.63 | (5.32) | 1,617.35 | 3.54 | 0.53 |
| FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025 | 30318CAA5 | 3,102,508.18 | WELLS_F | | 100.49 | 3,117,710.47 | (12.41) | 3,773.82 | 3.54 | 0.53 |
| FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025 | 3137F9ZD6 | 4,018,844.16 | JPMCHAS | | 97.05 | 3,900,182.88 | (118,532.68) | (118,562.19) | 1.89 | 1.26 |
| FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026 | 30318NAA1 | 3,803,759.04 | JPMCHAS | | 100.47 | 3,821,636.71 | 15.22 | 4,096.34 | 3.70 | 0.54 |

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| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|---|-----------------------------------|--------------|-----------------------|---------------|-----------------------|---------------------|-----------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Federal Agency Commercial Mortgage-Backed Security | | | | | | | | | | | |
| FHMS KJ34 A1 | | 3137H1LS3 | 8,509,618.51 | JPMCHAS | | 92.96 | 7,910,327.61 | (599,188.78) | (599,202.99) | 3.04 | 2.46 |
| DTD 07/01/2021 0.681% 06/01/2026 | | | | | | | | | | | |
| FHMS K736 A2 | | 3137FNWX4 | 15,000,000.00 | MORGANS | | 97.75 | 14,662,684.05 | (896,300.33) | (859,618.03) | 3.85 | 2.84 |
| DTD 09/01/2019 2.282% 07/01/2026 | | | | | | | | | | | |
| FHMS K729 A2 | | 3137FOXJ7 | 8,250,000.00 | CANTFIT | | 98.64 | 8,137,816.01 | (678,082.43) | (596,987.03) | 4.25 | 2.85 |
| DTD 01/01/2020 2.525% 10/01/2026 | | | | | | | | | | | |
| FHMS KJ36 A1 | | 3137H4RZ5 | 2,299,573.61 | MORGANS | | 94.30 | 2,168,484.81 | (131,079.60) | (131,080.14) | 3.52 | 2.60 |
| DTD 12/01/2021 1.298% 12/01/2026 | | | | | | | | | | | |
| FHMS K062 A2 | | 3137BUX60 | 10,000,000.00 | MORGANS | | 102.70 | 10,269,607.60 | (480,392.40) | (452,442.09) | 4.32 | 2.80 |
| DTD 02/01/2017 3.413% 12/01/2026 | | | | | | | | | | | |
| FHMS K062 A2 | | 3137BUX60 | 18,867,855.00 | TOR DOM | | 102.70 | 19,376,546.71 | (929,982.23) | (876,367.05) | 4.32 | 2.80 |
| DTD 02/01/2017 3.413% 12/01/2026 | | | | | | | | | | | |
| FHLMC MULTIFAMILY STRUCTURED P | | 3137F2LJ3 | 36,557,817.00 | TOR DOM | | 101.64 | 37,159,110.47 | (946,701.59) | (912,997.19) | 4.66 | 2.78 |
| DTD 08/01/2017 3.117% 06/01/2027 | | | | | | | | | | | |
| Security Type Sub-Total | | | 351,134,911.53 | | | | 353,943,563.30 | (19,710,072.29) | (15,426,400.29) | 3.26 | 2.78 |

| | | | | | | | | | | | |
|-----------------------------------|--|-----------|----------------|----------|--|--------|---------------|--------------|--------------|------|------|
| Federal Agency Bond / Note | | | | | | | | | | | |
| FANNIE MAE NOTES | | 3135G0V59 | 75,000,000.00 | BARCLAYS | | 100.06 | 75,042,975.00 | 288,975.00 | 45,443.98 | 0.03 | 0.53 |
| DTD 04/12/2019 2.250% 04/12/2022 | | | | | | | | | | | |
| FEDERAL FARM CREDIT BANK NOTES | | 3133ELYR9 | 100,000,000.00 | JPMCHAS | | 99.98 | 99,982,300.00 | 109,300.00 | (11,610.96) | 0.10 | 0.43 |
| DTD 05/06/2020 0.250% 05/06/2022 | | | | | | | | | | | |
| FEDERAL HOME LOAN BANK | | 313379O69 | 25,000,000.00 | WELLSFAR | | 100.30 | 25,074,650.00 | (81,850.00) | 64,315.09 | 0.19 | 0.58 |
| DTD 06/01/2012 2.125% 06/10/2022 | | | | | | | | | | | |
| FFCB NOTES | | 3133ELDK7 | 40,000,000.00 | INCAPITA | | 100.21 | 40,084,200.00 | 86,319.20 | 84,374.28 | 0.21 | 0.62 |
| DTD 12/16/2019 1.630% 06/15/2022 | | | | | | | | | | | |
| FREDDIE MAC NOTES | | 3137EAET2 | 25,000,000.00 | WELLS_F | | 99.81 | 24,952,875.00 | 9,375.00 | (38,248.63) | 0.32 | 0.72 |
| DTD 07/23/2020 0.125% 07/25/2022 | | | | | | | | | | | |
| FANNIE MAE NOTES | | 3135G0W33 | 75,000,000.00 | BARCLAYS | | 100.16 | 75,123,525.00 | 384,525.00 | 161,150.91 | 0.43 | 0.99 |
| DTD 09/06/2019 1.375% 09/06/2022 | | | | | | | | | | | |
| FEDERAL HOME LOAN BANKS NOTES | | 313380GJ0 | 10,000,000.00 | WELLSFAR | | 100.44 | 10,044,090.00 | (106,410.00) | 22,201.56 | 0.44 | 1.00 |
| DTD 08/13/2012 2.000% 09/09/2022 | | | | | | | | | | | |
| FEDERAL HOME LOAN BANK NOTES | | 3130AKDH6 | 64,000,000.00 | CITIGRP | | 99.42 | 63,627,264.00 | (288,256.00) | (349,211.39) | 0.56 | 1.17 |
| DTD 10/22/2020 0.125% 10/21/2022 | | | | | | | | | | | |

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|---|--------------|----------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Federal Agency Bond / Note | | | | | | | | | | |
| FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022 | 3133EMGX4 | 75,000,000.00 | BARCLAY | | 99.25 | 74,436,300.00 | (420,450.00) | (517,389.04) | 0.65 | 1.29 |
| FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023 | 3133EMPH9 | 10,000,000.00 | CASTLE | | 98.84 | 9,884,030.00 | (110,370.00) | (113,607.26) | 0.84 | 1.52 |
| FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023 | 3133EMPH9 | 40,000,000.00 | TOR DOM | | 98.84 | 39,536,120.00 | (441,480.00) | (454,429.04) | 0.84 | 1.52 |
| FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023 | 3130AJ7E3 | 50,000,000.00 | WELLSFAR | | 99.80 | 49,901,450.00 | (6,550.00) | (71,421.79) | 0.88 | 1.60 |
| FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023 | 3130ADRG9 | 10,000,000.00 | TOR DOM | | 101.05 | 10,104,990.00 | 62,310.00 | 95,365.25 | 0.94 | 1.62 |
| FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023 | 3137EAE08 | 50,000,000.00 | CITIGRP | | 98.59 | 49,295,450.00 | (579,550.00) | (660,714.38) | 1.05 | 1.73 |
| FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023 | 3137EAER6 | 100,000,000.00 | WELLS_F | | 98.49 | 98,492,900.00 | (1,465,100.00) | (1,491,767.89) | 1.09 | 1.77 |
| FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023 | 3133EMYX4 | 56,000,000.00 | BARCLAY | | 98.17 | 54,974,360.00 | (953,960.00) | (985,970.52) | 1.11 | 1.80 |
| FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023 | 3135G04Q3 | 100,000,000.00 | CITIGRP | | 98.19 | 98,187,900.00 | (1,511,100.00) | (1,697,747.49) | 1.14 | 1.86 |
| FFCB FLOATING NOTES DTD 06/09/2020 0.620% 06/09/2023 | 3133ELH72 | 45,000,000.00 | LOOP CA | | 100.34 | 45,153,495.00 | 153,495.00 | 153,495.00 | 0.00 | 0.59 |
| FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023 | 3137EAES4 | 23,000,000.00 | TOR DOM | | 97.91 | 22,518,817.00 | (414,023.00) | (453,521.67) | 1.24 | 1.97 |
| FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023 | 3135G05G4 | 50,000,000.00 | CITIGRP | | 97.76 | 48,877,650.00 | (1,014,850.00) | (1,076,699.32) | 1.28 | 2.04 |
| FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023 | 3133EKZK5 | 10,000,000.00 | WELLSFAR | | 99.35 | 9,935,120.00 | (111,980.00) | (81,166.31) | 1.36 | 2.08 |
| FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023 | 3137EAEV7 | 45,000,000.00 | CITIGRP | | 97.45 | 43,852,005.00 | (1,102,095.00) | (1,126,675.33) | 1.40 | 2.11 |
| FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023 | 3130ANYM6 | 50,000,000.00 | WELLS_F | | 97.26 | 48,628,550.00 | (1,265,450.00) | (1,295,461.16) | 1.41 | 2.10 |
| FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023 | 3137EAEW5 | 32,000,000.00 | WELLS_F | | 97.34 | 31,148,032.00 | (841,408.00) | (846,923.41) | 1.44 | 2.14 |
| FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023 | 3137EAey1 | 64,000,000.00 | WELLS_F | | 96.85 | 61,986,048.00 | (1,775,232.00) | (1,891,212.86) | 1.54 | 2.21 |

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|-----------------------------------|-----------------------------------|--------------|----------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Federal Agency Bond / Note | | | | | | | | | | | |
| FREDDIE MAC NOTES | DTD 11/05/2020 0.250% 11/06/2023 | 3137EAEZ8 | 75,000,000.00 | CITIGRP | | 96.91 | 72,679,650.00 | (2,252,850.00) | (2,284,382.85) | 1.60 | 2.23 |
| FEDERAL HOME LOAN BANK NOTES | DTD 11/12/2021 0.500% 11/09/2023 | 3130APU29 | 35,000,000.00 | MORGANS | | 97.28 | 34,048,840.00 | (935,060.00) | (938,160.41) | 1.60 | 2.23 |
| FANNIE MAE NOTES | DTD 11/25/2020 0.250% 11/27/2023 | 3135G06H1 | 50,000,000.00 | JPMCHAS | | 96.78 | 48,389,700.00 | (1,553,300.00) | (1,578,864.27) | 1.65 | 2.24 |
| FREDDIE MAC NOTES | DTD 12/04/2020 0.250% 12/04/2023 | 3137EAFA2 | 62,000,000.00 | CITIGRP | | 96.73 | 59,970,306.00 | (1,968,314.00) | (1,995,388.47) | 1.67 | 2.25 |
| FANNIE MAE NOTES | DTD 02/08/2019 2.500% 02/05/2024 | 3135G0V34 | 100,000,000.00 | JPM_CHAS | | 100.34 | 100,335,200.00 | 707,200.00 | 472,939.99 | 1.81 | 2.31 |
| FHLB BONDS | DTD 02/15/2019 2.500% 02/13/2024 | 3130AFW94 | 50,000,000.00 | BARCLAYS | | 100.34 | 50,169,650.00 | 346,650.00 | 235,927.96 | 1.83 | 2.31 |
| FEDERAL HOME LOAN BANK NOTES | DTD 03/25/2022 2.125% 02/28/2024 | 3130ARHG9 | 30,000,000.00 | WELLS_F | | 99.63 | 29,890,230.00 | (75,570.00) | (75,909.57) | 1.89 | 2.32 |
| FHLMC (CALLABLE) NOTES | DTD 04/29/2020 0.570% 04/29/2024 | 3134GVPP7 | 25,000,000.00 | CANTFIT | 04/29/22 | 96.33 | 24,081,800.00 | (918,200.00) | (918,200.00) | 0.10 | 2.39 |
| FHLMC (CALLABLE) NOTES | DTD 05/20/2020 0.510% 05/20/2024 | 3134GVUY2 | 25,000,000.00 | WELLS_F | 05/20/22 | 96.06 | 24,015,925.00 | (984,075.00) | (984,075.00) | 0.15 | 2.41 |
| FHLMC (CALLABLE) NOTES | DTD 05/20/2020 0.500% 05/20/2024 | 3134GVXC7 | 25,000,000.00 | INCAPIT | 05/20/22 | 96.04 | 24,010,725.00 | (989,275.00) | (989,275.00) | 0.15 | 2.41 |
| FANNIE MAE NOTES | DTD 07/08/2019 1.750% 07/02/2024 | 3135G0V75 | 25,000,000.00 | CITI | | 98.56 | 24,639,625.00 | (141,375.00) | (261,343.68) | 2.21 | 2.41 |
| FEDERAL HOME LOAN BANK NOTES | DTD 08/15/2014 2.875% 09/13/2024 | 3130A2UW4 | 25,000,000.00 | WELLSFAR | | 101.03 | 25,256,550.00 | (1,194,200.00) | (459,238.55) | 2.38 | 2.44 |
| FEDERAL HOME LOAN BANK NOTES | DTD 08/15/2014 2.875% 09/13/2024 | 3130A2UW4 | 25,000,000.00 | MORGANST | | 101.03 | 25,256,550.00 | (1,176,775.00) | (451,420.89) | 2.38 | 2.44 |
| FANNIE MAE NOTES | DTD 10/18/2019 1.625% 10/15/2024 | 3135G0W66 | 25,000,000.00 | CITI | | 97.98 | 24,494,825.00 | (462,425.00) | (483,425.00) | 2.48 | 2.45 |
| FFCB NOTES | DTD 11/18/2021 0.875% 11/18/2024 | 3133ENEJ5 | 75,000,000.00 | WELLS_F | | 95.98 | 71,988,300.00 | (2,925,450.00) | (2,935,995.16) | 2.60 | 2.46 |
| FEDERAL HOME LOAN BANK NOTES | DTD 11/06/2014 2.750% 12/13/2024 | 3130A3GE8 | 10,000,000.00 | JEFFERIE | | 100.70 | 10,069,730.00 | (445,900.00) | (207,614.31) | 2.60 | 2.48 |
| FEDERAL HOME LOAN BANK NOTES | DTD 11/06/2014 2.750% 12/13/2024 | 3130A3GE8 | 25,000,000.00 | INTL_FCS | | 100.70 | 25,174,325.00 | (1,210,175.00) | (570,362.47) | 2.60 | 2.48 |

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|-----------------------------------|-----------------------------------|--------------|-------------------------|---------------|-----------------------|---------------------|-------------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Federal Agency Bond / Note | | | | | | | | | | | |
| FEDERAL HOME LOAN BANK NOTES | DTD 11/06/2014 2.750% 12/13/2024 | 3130A3GE8 | 25,000,000.00 | WELLSFAR | | 100.70 | 25,174,325.00 | (1,113,175.00) | (518,188.62) | 2.60 | 2.48 |
| FFCB NOTES | DTD 01/11/2022 1.125% 01/06/2025 | 3133ENKS8 | 38,000,000.00 | JPMCHAS | | 96.35 | 36,612,088.00 | (1,302,412.00) | (1,308,681.48) | 2.72 | 2.50 |
| FANNIE MAE NOTES | DTD 01/10/2020 1.625% 01/07/2025 | 3135G0X24 | 75,000,000.00 | BARCLAYS | | 97.67 | 73,254,075.00 | (1,506,675.00) | (1,613,183.22) | 2.71 | 2.50 |
| FREDDIE MAC NOTES | DTD 02/14/2020 1.500% 02/12/2025 | 3137EAEP0 | 50,000,000.00 | WELLSFAR | | 97.20 | 48,598,050.00 | (1,363,450.00) | (1,379,841.51) | 2.81 | 2.52 |
| FEDERAL FARM CREDIT BANK NOTES | DTD 02/15/2022 1.750% 02/14/2025 | 3133ENPG9 | 30,000,000.00 | WELLS_F | | 97.88 | 29,363,580.00 | (556,320.00) | (559,611.78) | 2.81 | 2.52 |
| FEDERAL HOME LOAN BANKS NOTES | DTD 02/17/2015 2.375% 03/14/2025 | 3130A4CH3 | 25,840,000.00 | DAIWA | | 99.56 | 25,726,097.28 | (931,997.12) | (572,035.58) | 2.87 | 2.53 |
| FANNIE MAE NOTES | DTD 04/24/2020 0.625% 04/22/2025 | 3135G03U5 | 50,000,000.00 | CITIGRP | | 94.40 | 47,198,550.00 | (2,698,450.00) | (2,738,373.79) | 3.03 | 2.54 |
| FHLMC (CALLABLE) NOTES | DTD 05/06/2020 0.700% 05/06/2025 | 3134GVPR3 | 25,000,000.00 | PIPER J | 05/06/22 | 94.55 | 23,636,275.00 | (1,363,725.00) | (1,363,725.00) | 0.12 | 2.54 |
| FANNIE MAE NOTES | DTD 06/19/2020 0.500% 06/17/2025 | 3135G04Z3 | 50,000,000.00 | WELLS_F | | 93.69 | 46,843,050.00 | (3,053,450.00) | (3,090,389.97) | 3.19 | 2.56 |
| FREDDIE MAC NOTES | DTD 07/23/2020 0.375% 07/21/2025 | 3137EAEU9 | 45,000,000.00 | WELLS_F | | 93.17 | 41,925,195.00 | (2,850,705.00) | (2,926,510.76) | 3.29 | 2.54 |
| FANNIE MAE NOTES | DTD 08/27/2020 0.375% 08/25/2025 | 3135G05X7 | 50,000,000.00 | BARCLAY | | 92.98 | 46,490,150.00 | (3,275,850.00) | (3,350,514.47) | 3.38 | 2.54 |
| FREDDIE MAC (CALLABLE) NOTES | DTD 09/02/2020 0.550% 09/02/2025 | 3134GWA22 | 19,900,000.00 | OPCO | | 93.51 | 18,608,768.60 | (1,291,231.40) | (1,291,231.40) | 3.39 | 2.54 |
| FEDERAL HOME LOAN BANK NOTES | DTD 09/11/2020 0.375% 09/04/2025 | 3130AK5E2 | 14,000,000.00 | WELLS_F | | 92.90 | 13,005,944.00 | (952,056.00) | (965,147.81) | 3.41 | 2.55 |
| FREDDIE MAC NOTES | DTD 09/25/2020 0.375% 09/23/2025 | 3137EAEX3 | 20,000,000.00 | CITIGRP | | 92.83 | 18,565,360.00 | (1,374,440.00) | (1,392,691.43) | 3.46 | 2.54 |
| FANNIE MAE NOTES | DTD 11/12/2020 0.500% 11/07/2025 | 3135G06G3 | 45,000,000.00 | BARCLAY | | 93.08 | 41,885,460.00 | (2,953,440.00) | (2,998,116.28) | 3.57 | 2.52 |
| Security Type Sub-Total | | | 2,473,740,000.00 | | | | 2,422,203,994.88 | (54,162,285.32) | (53,030,463.16) | 1.54 | 1.91 |

Corporate Note

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|---|--------------|---------------|---------------|---------------------------|-------------------------|-------------------------|-------------------------------|----------------------------------|-------------------------------|-----------------------|
| Corporate Note | | | | | | | | | | |
| JOHN DEERE CAPITAL CORP DTD 03/07/2019 2.950% 04/01/2022 | 24422EUT4 | 5,000,000.00 | BK AMER | | 100.00 | 4,999,905.00 | 2,305.00 | (95.00) | 0.00 | 3.58 |
| TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022 | 89236TFX8 | 10,000,000.00 | CITIGRP | | 100.03 | 10,003,410.00 | 9,710.00 | 3,473.23 | 0.03 | 1.61 |
| US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.904% 05/23/2022 | 90331HPD9 | 10,000,000.00 | JPMCHAS | 04/22/22 | 99.99 | 9,998,670.00 | 64,870.00 | 3,334.50 | 0.06 | 0.90 |
| US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.904% 05/23/2022 | 90331HPD9 | 10,000,000.00 | JPMCHAS | 04/22/22 | 99.99 | 9,998,670.00 | 65,970.00 | 3,431.36 | 0.06 | 0.90 |
| JOHN DEERE CAPITAL CORP CORP NOTES DTD 09/12/2019 1.950% 06/13/2022 | 24422EVA4 | 5,000,000.00 | CITI | | 100.15 | 5,007,650.00 | 14,100.00 | 8,118.51 | 0.20 | 1.19 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022 | 24422EVG1 | 5,000,000.00 | BARCLAY | | 99.95 | 4,997,715.00 | (1,235.00) | (2,153.92) | 0.26 | 0.72 |
| CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022 | 166756AF3 | 14,500,000.00 | CITIGRP | | 99.37 | 14,409,230.00 | (90,770.00) | (90,770.00) | 0.37 | 2.05 |
| EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022 | 30231GBB7 | 3,000,000.00 | MORGANST | | 100.13 | 3,003,843.00 | 3,843.00 | 3,843.00 | 0.38 | 1.56 |
| US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023 | 90331HPF4 | 12,000,000.00 | BARCLAYS | 12/09/22 | 100.21 | 12,025,512.00 | 35,592.00 | 28,043.18 | 0.69 | 1.67 |
| BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023 | 06406RAM9 | 5,000,000.00 | DIRECT | 01/02/23 | 100.17 | 5,008,735.00 | (63,615.00) | (11,641.12) | 0.75 | 1.63 |
| BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023 | 06406RAM9 | 17,241,000.00 | MKTX | 01/02/23 | 100.17 | 17,271,120.03 | 465.51 | 1,994.09 | 0.75 | 1.63 |
| TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA DTD 12/13/2021 0.650% 06/13/2023 | 89236TJS5 | 10,000,000.00 | JPMCHAS | | 100.00 | 9,999,860.00 | (140.00) | (140.00) | 0.00 | 0.63 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023 | 24422EVH9 | 3,000,000.00 | BARCLAY | | 98.04 | 2,941,113.00 | (56,427.00) | (57,882.03) | 1.26 | 2.28 |

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|---|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Corporate Note | | | | | | | | | | |
| CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023 | 166756AJ5 | 10,000,000.00 | BARCLAY | | 97.58 | 9,757,960.00 | (242,040.00) | (242,040.00) | 1.36 | 2.24 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023 | 24422EVJ5 | 3,000,000.00 | MITSU | | 97.09 | 2,912,634.00 | (83,886.00) | (85,597.42) | 1.52 | 2.35 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024 | 24422EVX4 | 3,000,000.00 | RBC | | 97.29 | 2,918,766.00 | (80,754.00) | (80,807.26) | 1.76 | 2.47 |
| BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024 | 06406HCS6 | 6,957,000.00 | JPMCHAS | 01/05/24 | 101.71 | 7,075,832.52 | (287,178.00) | (218,985.02) | 1.72 | 2.69 |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024 | 89236TJX4 | 20,000,000.00 | JPMCHAS | | 99.37 | 19,874,260.00 | (113,340.00) | (113,509.63) | 1.94 | 2.83 |
| BANK ON NY MELLON CORP FLT NOTES (CALLAB DTD 04/26/2021 0.560% 04/26/2024 | 06406RAT4 | 15,000,000.00 | JPM | 03/26/24 | 99.63 | 14,944,200.00 | (55,800.00) | (55,800.00) | 0.00 | 0.54 |
| BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024 | 06406RAS6 | 35,000,000.00 | JPM | 03/26/24 | 95.62 | 33,465,740.00 | (1,496,810.00) | (1,508,427.70) | 1.98 | 2.69 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024 | 24422EVO9 | 30,000,000.00 | LOOP | | 95.66 | 28,699,320.00 | (1,263,180.00) | (1,273,301.23) | 2.17 | 2.50 |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024 | 89236TJH9 | 15,000,000.00 | CITIGRP | | 95.38 | 14,307,660.00 | (674,490.00) | (679,164.22) | 2.20 | 2.66 |
| TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 0.560% 06/18/2024 | 89236TJJ5 | 20,000,000.00 | CITIGRP | | 99.25 | 19,850,280.00 | (149,720.00) | (149,720.00) | 0.00 | 0.54 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024 | 24422EVU0 | 15,000,000.00 | CITIGRP | | 95.13 | 14,269,320.00 | (720,930.00) | (722,735.89) | 2.43 | 2.70 |

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | | | | Next Call | Market | Market | Unreal G/L | Unreal G/L | Effective | YTM |
|---|--------------|-----------------------|---------------|------------------|---------------|-----------------------|------------------------|------------------------|------------------|---------------|
| Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Date | Price | Value | On Cost | Amort Cost | Duration | at Mkt |
| Corporate Note | | | | | | | | | | |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024 | 89236TJN6 | 40,000,000.00 | JPMCHAS | | 95.08 | 38,030,000.00 | (1,951,200.00) | (1,954,630.66) | 2.44 | 2.71 |
| BANK OF NY MELLON CORP (CALLABLE) CORPOR | 06406RAX5 | 50,000,000.00 | JPMCHAS | 09/25/24 | 95.42 | 47,711,150.00 | (2,256,350.00) | (2,261,035.22) | 2.46 | 2.71 |
| DTD 10/25/2021 0.850% 10/25/2024 | | | | | | | | | | |
| BANK OF NY MELLON CORP FLT NOTES (CALLAB | 06406RAY3 | 50,000,000.00 | JPMCHAS | | 99.38 | 49,688,450.00 | (311,550.00) | (311,550.00) | 0.00 | 0.48 |
| DTD 10/25/2021 0.500% 10/25/2024 | | | | | | | | | | |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES | 24422EVY2 | 10,000,000.00 | RBC | | 95.96 | 9,596,230.00 | (399,070.00) | (399,417.35) | 2.73 | 2.77 |
| DTD 01/10/2022 1.250% 01/10/2025 | | | | | | | | | | |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES | 24422EWB1 | 7,000,000.00 | MITSU | | 98.43 | 6,890,317.00 | (106,673.00) | (106,741.66) | 2.86 | 2.68 |
| DTD 03/07/2022 2.125% 03/07/2025 | | | | | | | | | | |
| Security Type Sub-Total | | 439,698,000.00 | | | | 429,657,552.55 | (10,208,302.49) | (10,273,907.46) | 1.31 | 1.94 |
| Commercial Paper | | | | | | | | | | |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 04/01/2022 | 46640OD16 | 50,000,000.00 | CHASE | | 100.00 | 49,999,350.00 | 62,391.67 | (650.00) | 0.00 | 0.47 |
| CRC FUNDING LLC COMM PAPER DTD 10/19/2021 0.000% 04/06/2022 | 12619UD65 | 50,000,000.00 | CHASE | | 99.99 | 49,996,600.00 | 28,350.00 | (2,150.00) | 0.02 | 0.41 |
| OLD LINE FUNDING LLC COMM PAPER DTD 05/19/2021 0.000% 04/20/2022 | 67983UDL4 | 25,000,000.00 | CHASE | | 99.96 | 24,990,700.00 | 11,172.22 | (6,397.22) | 0.06 | 0.67 |
| ATLANTIC ASSET SEC LLC COMM PAPER DTD 09/22/2021 0.000% 04/20/2022 | 04821UDL3 | 25,000,000.00 | CHASE | | 99.97 | 24,992,250.00 | 8,583.33 | (4,055.56) | 0.06 | 0.56 |
| LA FAYETTE ASSET SECURIT COMM PAPER DTD 10/19/2021 0.000% 04/20/2022 | 50286MDL2 | 30,000,000.00 | GREAT P | | 99.97 | 29,989,500.00 | 13,825.00 | (7,175.00) | 0.06 | 0.63 |
| ATLANTIC ASSET SEC LLC COMM PAPER DTD 09/22/2021 0.000% 04/20/2022 | 04821UDL3 | 50,000,000.00 | CHASE | | 99.97 | 49,984,500.00 | 23,388.89 | (10,222.22) | 0.06 | 0.56 |
| STARBIRD FUNDING CORP COMM PAPER DTD 07/26/2021 0.000% 04/20/2022 | 85520MDL4 | 50,000,000.00 | GREAT P | | 99.98 | 49,987,750.00 | 31,833.33 | (6,180.56) | 0.06 | 0.44 |

Managed Account Fair Market Value & Analytics

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SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|--|--------------|----------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Commercial Paper | | | | | | | | | | |
| ING (US) FUNDING LLC COMM PAPER DTD 08/22/2021 0.000% 04/20/2022 | 4497W1DL7 | 100,000,000.00 | BARCLAY | | 99.96 | 99,961,300.00 | 43,077.78 | (26,561.11) | 0.06 | 0.70 |
| CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/02/2021 0.000% 04/29/2022 | 22533UDV2 | 50,000,000.00 | CREDITA | | 99.94 | 49,970,500.00 | 14,736.11 | (24,444.44) | 0.08 | 0.73 |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/02/2022 | 21687BE23 | 25,000,000.00 | RABOBAN | | 99.96 | 24,990,825.00 | 11,727.78 | (6,161.11) | 0.09 | 0.41 |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/04/2022 | 21687BE49 | 50,000,000.00 | RABOBAN | | 99.96 | 49,979,900.00 | 27,150.00 | (13,683.33) | 0.09 | 0.43 |
| STARBIRD FUNDING CORP COMM PAPER DTD 07/26/2021 0.000% 05/05/2022 | 85520ME58 | 25,000,000.00 | CITI | | 99.95 | 24,986,875.00 | 15,069.44 | (6,277.78) | 0.10 | 0.54 |
| CRC FUNDING LLC COMM PAPER DTD 10/19/2021 0.000% 05/05/2022 | 12619UE56 | 50,000,000.00 | BOFA | | 99.94 | 49,970,500.00 | 11,750.00 | (15,333.33) | 0.10 | 0.61 |
| ROYAL BANK OF CANADA NY COMM PAPER DTD 05/26/2021 0.000% 05/18/2022 | 78015DEJ5 | 50,000,000.00 | RBC | | 99.92 | 49,960,400.00 | 19,288.89 | (29,155.56) | 0.13 | 0.59 |
| ING (US) FUNDING LLC COMM PAPER DTD 08/22/2021 0.000% 05/19/2022 | 4497W1EK8 | 75,000,000.00 | BARCLAY | | 99.89 | 74,915,550.00 | 591.67 | (58,450.00) | 0.14 | 0.83 |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 05/27/2022 | 46640OET4 | 50,000,000.00 | CHASE | | 99.88 | 49,941,600.00 | 1,683.33 | (42,066.67) | 0.16 | 0.74 |
| LA FAYETTE ASSET SECURIT COMM PAPER DTD 12/27/2021 0.000% 05/27/2022 | 50286MET4 | 50,000,000.00 | CHASE | | 99.86 | 49,928,700.00 | 18,283.33 | (12,966.67) | 0.16 | 0.90 |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 06/06/2022 | 21687BF63 | 50,000,000.00 | RABOBAN | | 99.88 | 49,940,250.00 | (1,166.67) | (42,333.33) | 0.19 | 0.64 |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 06/07/2022 | 46640OF71 | 25,000,000.00 | CHASE | | 99.85 | 24,962,600.00 | (11,462.50) | (30,420.83) | 0.19 | 0.79 |
| LIBERTY STREET FDG LLC COMM PAPER DTD 02/14/2022 0.000% 06/14/2022 | 53127UFE5 | 25,000,000.00 | BOFA | | 99.80 | 24,950,150.00 | (2,905.56) | (16,447.23) | 0.21 | 0.96 |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 07/05/2022 | 46640OG54 | 25,000,000.00 | CHASE | | 99.75 | 24,937,950.00 | (28,800.00) | (50,175.00) | 0.27 | 0.93 |
| CHARIOT FUNDING LLC COMM PAPER -- 0.000% 07/07/2022 | 15963UG75 | 25,000,000.00 | CHASE | | 99.72 | 24,929,500.00 | (30,055.56) | (48,944.45) | 0.28 | 1.04 |

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|---|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Commercial Paper | | | | | | | | | | |
| LA FAYETTE ASSET SECURIT COMM PAPER DTD 01/07/2022 0.000% 07/07/2022 | 50286MG70 | 48,000,000.00 | CHASE | | 99.67 | 47,843,088.00 | (15,672.00) | (18,525.33) | 0.27 | 1.20 |
| BNP PARIBAS FORTIS FUNDING SA COMM PAPER DTD 10/27/2021 0.000% 07/11/2022 | 09659KGB0 | 25,000,000.00 | BNP | | 99.76 | 24,940,225.00 | (25,865.28) | (46,448.61) | 0.29 | 0.85 |
| CAFCO LLC COMM PAPER DTD 01/31/2022 0.000% 07/12/2022 | 1247P3GC0 | 50,000,000.00 | CITIGRP | | 99.71 | 49,854,900.00 | 2,191.67 | (2,016.66) | 0.29 | 1.02 |
| NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 07/13/2022 | 63873KGD3 | 50,000,000.00 | NATIXIS | | 99.72 | 49,858,400.00 | (64,016.67) | (111,558.33) | 0.29 | 0.98 |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 07/14/2022 | 21687BGE5 | 25,000,000.00 | RABOBAN | | 99.74 | 24,934,950.00 | (28,036.11) | (50,244.44) | 0.29 | 0.89 |
| CITIGROUP GLOBAL MARKETS COMM PAPER DTD 07/20/2021 0.000% 07/20/2022 | 17327BGL3 | 25,000,000.00 | GREAT P | | 99.71 | 24,927,550.00 | (21,533.33) | (42,658.33) | 0.31 | 0.94 |
| CHARIOT FUNDING LLC COMM PAPER -- 0.000% 07/25/2022 | 15963UGR1 | 25,000,000.00 | CHASE | | 99.63 | 24,908,225.00 | (31,775.00) | (53,441.67) | 0.33 | 1.14 |
| CANADIAN IMPERIAL HLDING COMM PAPER DTD 10/30/2020 0.000% 07/25/2022 | 13607FGR1 | 50,000,000.00 | CIBC | | 99.70 | 49,849,950.00 | (60,050.00) | (111,716.67) | 0.32 | 0.93 |
| ING (US) FUNDING LLC COMM PAPER DTD 07/27/2021 0.000% 07/27/2022 | 4497W1GT7 | 50,000,000.00 | BARCLAY | | 99.63 | 49,813,750.00 | (76,805.56) | (121,250.00) | 0.33 | 1.14 |
| CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 07/29/2022 | 17327BGV1 | 50,000,000.00 | CITI | | 99.67 | 49,836,000.00 | (63,875.00) | (119,375.00) | 0.34 | 0.99 |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 08/01/2022 | 46640OH12 | 50,000,000.00 | CHASE | | 99.64 | 49,818,150.00 | (80,600.00) | (131,016.67) | 0.34 | 1.07 |
| NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 08/05/2022 | 63873KH59 | 50,000,000.00 | NATIXIS | | 99.61 | 49,805,300.00 | (79,866.67) | (126,450.00) | 0.35 | 1.11 |
| TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 08/08/2021 0.000% 08/08/2022 | 89233HH80 | 25,000,000.00 | TOYOTA | | 99.63 | 24,907,400.00 | (16,391.67) | (39,745.84) | 0.36 | 1.03 |

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SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|---|------------------|-------------------------|---------------|-----------------------|---------------------|-------------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Commercial Paper | | | | | | | | | | |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 08/24/2022 | 21687BHO7 | 50,000,000.00 | RABOBAN | | 99.53 | 49,764,350.00 | (114,650.00) | (169,191.67) | 0.41 | 1.17 |
| TORONTO DOMINION HDG USA COMM PAPER DTD 10/13/2021 0.000% 08/24/2022 | 89116FHO6 | 50,000,000.00 | TOR DOM | | 99.51 | 49,755,100.00 | (118,025.00) | (174,413.89) | 0.41 | 1.21 |
| TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 09/01/2022 | 89233HJ13 | 50,000,000.00 | TOYOTA | | 99.52 | 49,759,550.00 | (113,894.44) | (168,200.00) | 0.43 | 1.13 |
| BANK OF MONTREAL CHICAGO COMM PAPER DTD 09/01/2021 0.000% 09/01/2022 | 06366HJ16 | 50,000,000.00 | BMO | | 99.48 | 49,741,800.00 | (106,727.78) | (171,075.00) | 0.43 | 1.21 |
| ING (US) FUNDING LLC COMM PAPER DTD 09/07/2021 0.000% 09/07/2022 | 4497W1J72 | 50,000,000.00 | WELLS_F | | 99.41 | 49,705,600.00 | (137,733.33) | (190,608.33) | 0.45 | 1.33 |
| OLD LINE FUNDING LLC COMM PAPER DTD 10/13/2021 0.000% 09/14/2022 | 67983UJE4 | 25,000,000.00 | CHASE | | 99.39 | 24,847,650.00 | 6,927.78 | (11,711.11) | 0.47 | 1.32 |
| JP MORGAN SECURITIES LLC COMM PAPER DTD 03/21/2022 0.000% 09/21/2022 | 46640QJM4 | 50,000,000.00 | JPMCHAS | | 99.36 | 49,681,550.00 | 24,675.00 | 5,925.00 | 0.49 | 1.33 |
| COOPERATIEVE RABOBANK UA COMM PAPER DTD 09/30/2021 0.000% 09/30/2022 | 21687BJW2 | 50,000,000.00 | RABOBAN | | 99.29 | 49,642,600.00 | (73,136.11) | (112,205.55) | 0.51 | 1.42 |
| CITIGROUP GLOBAL MARKETS COMM PAPER DTD 11/02/2021 0.000% 10/03/2022 | 17327BK38 | 50,000,000.00 | CITIGRP | | 99.25 | 49,626,650.00 | (185,850.00) | (244,877.78) | 0.52 | 1.46 |
| NATIXIS NY BRANCH COMM PAPER DTD 11/09/2021 0.000% 10/03/2022 | 63873KK30 | 50,000,000.00 | NATIXIS | | 99.27 | 49,632,750.00 | (179,750.00) | (238,777.78) | 0.52 | 1.43 |
| OLD LINE FUNDING LLC COMM PAPER DTD 01/05/2022 0.000% 10/05/2022 | 67983UK51 | 50,000,000.00 | CHASE | | 99.22 | 49,610,000.00 | (18,597.22) | (18,597.22) | 0.53 | 1.51 |
| Security Type Sub-Total | | 2,003,000,000.00 | | | | 1,997,332,738.00 | (1,310,544.24) | (2,928,432.28) | 0.26 | 0.93 |

Certificate of Deposit

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| Security Type/Description | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|--|--------------|----------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Certificate of Deposit | | | | | | | | | | |
| BNP PARIBAS NY BRANCH CERT DEPOS DTD 05/10/2021 0.220% 05/02/2022 | 05586FJL2 | 125,000,000.00 | BNP | | 99.96 | 124,947,657.63 | (52,342.37) | (52,342.37) | 0.09 | 0.69 |
| BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/08/2021 0.240% 05/19/2022 | 06417MTX3 | 50,000,000.00 | SCOTIA | | 99.94 | 49,969,368.40 | (30,631.60) | (30,631.60) | 0.14 | 0.69 |
| SWEDBANK NY CERT DEPOS DTD 12/03/2021 0.250% 05/27/2022 | 87019V5A1 | 50,000,000.00 | DIRECT | | 99.93 | 49,965,159.95 | (34,840.05) | (34,840.05) | 0.16 | 0.69 |
| CANADIAN IMP BK COMM NY CERT DEPOS DTD 05/27/2021 0.180% 06/01/2022 | 13606CTM6 | 50,000,000.00 | CIBC | | 99.87 | 49,932,817.10 | (67,182.90) | (67,182.90) | 0.17 | 0.96 |
| ROYAL BANK OF CANADA NY CERT DEPOS DTD 05/26/2021 0.180% 06/01/2022 | 78012UM36 | 50,000,000.00 | RBC | | 99.87 | 49,932,816.65 | (67,183.35) | (67,183.35) | 0.17 | 0.96 |
| BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 07/07/2021 0.180% 06/01/2022 | 06417MOS7 | 50,000,000.00 | SCOTIA | | 99.87 | 49,932,834.00 | (67,166.00) | (67,166.00) | 0.17 | 0.96 |
| BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 09/09/2021 0.170% 06/01/2022 | 06417MRG2 | 50,000,000.00 | SCOTIA | | 99.86 | 49,932,005.40 | (67,994.60) | (67,994.60) | 0.17 | 0.96 |
| SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.150% 06/02/2022 | 86959RTK6 | 50,000,000.00 | DIRECT | | 99.86 | 49,929,179.55 | (70,820.45) | (70,820.45) | 0.18 | 0.96 |
| BANK OF MONTREAL CHICAGO FLOATING CD DTD 06/29/2021 0.440% 06/29/2022 | 06367CHL4 | 50,000,000.00 | CHASE | | 99.94 | 49,967,550.00 | (36,706.50) | (33,688.00) | 0.00 | 0.41 |
| ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022 | 78012UN92 | 50,000,000.00 | RBC | | 99.67 | 49,836,766.60 | (163,233.40) | (163,233.40) | 0.26 | 1.48 |
| NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/25/2021 0.190% 07/01/2022 | 65558UDE9 | 50,000,000.00 | CASTLE | | 99.67 | 49,835,510.30 | (164,489.70) | (164,489.70) | 0.26 | 1.48 |
| SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.160% 07/01/2022 | 86959RTL4 | 50,000,000.00 | DIRECT | | 99.66 | 49,831,814.75 | (168,185.25) | (168,185.25) | 0.26 | 1.48 |
| BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/24/2021 0.200% 07/01/2022 | 06417MOM0 | 75,000,000.00 | CHASE | | 99.67 | 74,755,151.40 | (244,848.60) | (244,848.60) | 0.26 | 1.48 |
| BANK OF MONTREAL CHICAGO CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022 | 06367CGY7 | 100,000,000.00 | BMO | | 99.67 | 99,673,533.20 | (326,466.80) | (326,466.80) | 0.26 | 1.48 |

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| Security Type/Description | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|---|--------------|----------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Certificate of Deposit | | | | | | | | | | |
| CANADIAN IMP BK COMM NY CERT DEPOS DTD 06/23/2021 0.200% 07/01/2022 | 13606CUC6 | 100,000,000.00 | CIBC | | 99.67 | 99,673,533.20 | (326,466.80) | (326,466.80) | 0.26 | 1.48 |
| BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 10/13/2021 0.180% 07/08/2022 | 06417MRZ0 | 50,000,000.00 | SCOTIA | | 99.64 | 49,821,803.30 | (178,196.70) | (178,196.70) | 0.28 | 1.48 |
| SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/13/2021 0.170% 07/25/2022 | 86959RTR1 | 50,000,000.00 | DIRECT | | 99.58 | 49,789,756.75 | (210,243.25) | (210,243.25) | 0.33 | 1.48 |
| TORONTO DOMINION BANK NY CERT DEPOS DTD 10/08/2021 0.190% 08/01/2022 | 89114WHJ7 | 50,000,000.00 | TOR DOM | | 99.56 | 49,780,502.75 | (219,497.25) | (219,497.25) | 0.35 | 1.48 |
| SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/26/2021 0.180% 08/01/2022 | 86959RSP6 | 100,000,000.00 | DIRECT | | 99.56 | 99,557,522.10 | (442,477.90) | (442,477.90) | 0.35 | 1.48 |
| TORONTO DOMINION BANK NY CERT DEPOS DTD 02/03/2022 0.610% 08/02/2022 | 89114WOC2 | 25,000,000.00 | TOR DOM | | 99.70 | 24,925,342.98 | (74,657.02) | (74,657.02) | 0.35 | 1.48 |
| BANK OF MONTREAL CHICAGO CERT DEPOS DTD 01/12/2022 0.400% 08/10/2022 | 06367CRL3 | 50,000,000.00 | CHASE | | 99.61 | 49,802,834.75 | (197,165.25) | (197,165.25) | 0.37 | 1.48 |
| SWEDBANK NY CERT DEPOS DTD 02/25/2022 0.840% 08/31/2022 | 87019V7K7 | 50,000,000.00 | DIRECT | | 99.73 | 49,864,602.15 | (135,397.85) | (135,397.85) | 0.43 | 1.48 |
| SWEDBANK NY CERT DEPOS DTD 03/02/2022 0.870% 09/01/2022 | 87019WAC9 | 50,000,000.00 | DIRECT | | 99.74 | 49,870,128.15 | (129,871.85) | (129,871.85) | 0.43 | 1.48 |
| TORONTO DOMINION BANK NY CERT DEPOS DTD 03/31/2022 1.400% 09/30/2022 | 89114WTS4 | 50,000,000.00 | TOR DOM | | 99.73 | 49,864,090.25 | (135,909.75) | (135,909.75) | 0.51 | 1.94 |
| TORONTO DOMINION BANK NY CERT DEPOS DTD 10/18/2021 0.260% 10/03/2022 | 89114WJ30 | 50,000,000.00 | TOR DOM | | 99.14 | 49,569,719.25 | (430,280.75) | (430,280.75) | 0.52 | 1.94 |
| SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 10/14/2021 0.240% 11/01/2022 | 86959RTU4 | 50,000,000.00 | DIRECT | | 99.00 | 49,497,533.90 | (502,466.10) | (502,466.10) | 0.60 | 1.94 |
| BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023 | 05586FYY7 | 50,000,000.00 | BNP | | 98.95 | 49,475,442.40 | (524,557.60) | (524,557.60) | 0.86 | 2.21 |

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| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|--|-----------------------------------|--------------|-------------------------|---------------|-----------------------|---------------------|-------------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Certificate of Deposit | | | | | | | | | | | |
| ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/18/2022 1.910% 03/20/2023 | | 78012U4K8 | 50,000,000.00 | RBC | | 99.71 | 49,854,903.75 | (145,096.25) | (145,096.25) | 0.98 | 2.21 |
| Security Type Sub-Total | | | 1,625,000,000.00 | | | | 1,619,789,880.61 | (5,214,375.89) | (5,211,357.39) | 0.31 | 1.34 |
| Bank Note | | | | | | | | | | | |
| US BANK NA CORP NOTE (CALLABLE) DTD 05/23/2019 2.650% 05/23/2022 | | 90331HPC1 | 7,000,000.00 | BARCLAYS | 04/22/22 | 100.21 | 7,014,833.00 | 22,253.00 | 15,185.04 | 0.06 | 1.20 |
| Security Type Sub-Total | | | 7,000,000.00 | | | | 7,014,833.00 | 22,253.00 | 15,185.04 | 0.06 | 1.20 |
| Asset-Backed Security | | | | | | | | | | | |
| MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022 | | 58770FAC6 | 611,210.50 | MUFG | | 100.02 | 611,325.29 | 195.35 | 134.57 | 0.04 | 1.81 |
| HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023 | | 43814WAC9 | 435,952.16 | BK AMER | | 100.16 | 436,658.75 | 718.28 | 709.37 | 0.13 | 2.66 |
| HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023 | | 43815MAC0 | 1,875,562.13 | JPMCHASE | | 100.24 | 1,880,094.61 | 4,602.44 | 4,553.51 | 0.24 | 2.32 |
| JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023 | | 47789JAD8 | 335,055.92 | CITI | | 100.13 | 335,480.87 | 466.13 | 437.16 | 0.09 | 2.81 |
| TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023 | | 89239AAD5 | 1,421,029.97 | SOC GEN | | 100.23 | 1,424,249.88 | 3,478.82 | 3,295.35 | 0.22 | 2.73 |
| TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023 | | 89239JAD6 | 1,230,325.45 | BAML | | 100.24 | 1,233,311.82 | 3,182.61 | 3,049.39 | 0.23 | 2.39 |
| HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023 | | 43815NAC8 | 1,692,373.41 | SOCGEN | | 100.10 | 1,694,044.80 | 1,685.44 | 1,676.25 | 0.30 | 1.71 |
| TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023 | | 89238UAD2 | 1,559,035.70 | JPM | | 100.16 | 1,561,558.84 | 2,535.91 | 2,527.69 | 0.27 | 1.80 |
| TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023 | | 89238EAB2 | 3,520,952.22 | JPMCHAS | | 99.48 | 3,502,508.06 | (17,992.77) | (18,169.33) | 0.35 | 0.63 |
| HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023 | | 43811JAB3 | 12,664,857.60 | CITIGRP | | 99.67 | 12,623,068.64 | (41,671.18) | (41,711.61) | 1.62 | 0.69 |
| BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023 | | 09690AAB9 | 9,418,588.30 | WELLS_F | | 99.50 | 9,371,144.05 | (46,845.23) | (46,992.93) | 0.36 | 0.50 |

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|--|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Asset-Backed Security | | | | | | | | | | |
| JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023 | 477870AC3 | 645,091.12 | RBC | | 100.15 | 646,037.86 | 1,083.69 | 999.90 | 0.28 | 2.12 |
| TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024 | 89233MAD5 | 2,249,150.24 | BARCLAYS | | 100.01 | 2,249,319.60 | 331.75 | 239.11 | 0.38 | 1.92 |
| MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024 | 58769KAC8 | 21,254,964.77 | JPMCHAS | | 99.50 | 21,149,127.80 | (104,055.81) | (104,583.84) | 0.44 | 0.50 |
| TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024 | 89190GAB3 | 22,918,111.30 | CITIGRP | | 99.63 | 22,833,172.20 | (84,517.41) | (84,647.13) | 1.79 | 0.67 |
| HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024 | 43813VAC2 | 4,589,331.48 | CITI | | 99.99 | 4,588,790.40 | 276.75 | (186.18) | 0.44 | 1.84 |
| HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024 | 44891JAC2 | 1,360,959.87 | RBC CAP | | 100.06 | 1,361,824.49 | 927.36 | 892.13 | 0.31 | 1.91 |
| MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024 | 58769TAD7 | 2,408,664.09 | MIZUHO | | 100.17 | 2,412,833.01 | 4,500.59 | 4,313.94 | 0.30 | 1.85 |
| TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024 | 89238EAC0 | 4,500,000.00 | JPMCHAS | | 98.16 | 4,417,301.25 | (82,173.60) | (82,338.76) | 0.97 | 1.29 |
| HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024 | 43813RAC1 | 6,841,497.90 | JPM_CHAS | | 99.92 | 6,836,257.31 | (3,899.67) | (4,575.88) | 0.56 | 1.65 |
| TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024 | 89232HAC9 | 9,955,480.50 | MUFG | | 99.93 | 9,948,214.99 | (6,546.72) | (6,907.04) | 0.47 | 1.69 |
| TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024 | 89239BAB7 | 11,253,566.50 | BARC | | 99.33 | 11,178,008.93 | (74,706.80) | (74,871.47) | 0.58 | 0.52 |
| HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024 | 44934KAB0 | 15,838,336.92 | CITIGRP | | 99.44 | 15,749,282.70 | (87,617.68) | (87,964.87) | 0.43 | 0.51 |
| HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024 | 43815GAB5 | 9,500,000.00 | BK AMER | | 98.95 | 9,400,704.10 | (99,047.00) | (99,082.05) | 0.68 | 0.88 |
| BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024 | 05601XAB5 | 7,750,000.00 | MITSU | | 99.19 | 7,687,389.30 | (62,606.05) | (62,606.44) | 2.15 | 1.05 |
| JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024 | 47789OAB6 | 25,720,749.08 | MITSU | | 99.26 | 25,529,438.15 | (190,729.64) | (190,868.67) | 0.50 | 0.59 |
| MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024 | 58772WAB9 | 19,303,452.88 | MIZUHO | | 99.39 | 19,186,184.40 | (115,351.65) | (115,708.14) | 0.39 | 0.48 |
| JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024 | 47789KAC7 | 3,381,957.50 | BOFA | | 99.51 | 3,365,263.14 | (16,487.72) | (16,583.63) | 0.52 | 1.31 |

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|----------------------------------|-----------------------------------|--------------|---------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Asset-Backed Security | | | | | | | | | | | |
| TAOT 2021-D A2 | | 89238JAB1 | 9,250,000.00 | RBC | | 99.15 | 9,171,781.08 | (78,147.70) | (78,157.42) | 2.37 | 0.67 |
| DTD 11/15/2021 0.310% 08/15/2024 | | | | | | | | | | | |
| CHAIT 2012-A7 A7 | | 161571FQ2 | 10,000,000.00 | JPMCHASE | | 100.29 | 10,029,239.00 | (30,917.25) | (377.40) | 2.39 | 2.04 |
| DTD 10/09/2012 2.160% 09/15/2024 | | | | | | | | | | | |
| TAOT 2022-A A2 | | 89239KAB7 | 5,000,000.00 | MIZUHO | | 99.30 | 4,965,035.00 | (34,831.00) | (34,839.14) | 0.82 | 1.02 |
| DTD 01/31/2022 0.740% 10/15/2024 | | | | | | | | | | | |
| HART 2021-C A2A | | 44935FAB0 | 12,000,000.00 | SMBC | | 98.97 | 11,876,142.00 | (123,159.60) | (123,248.30) | 0.67 | 0.77 |
| DTD 11/17/2021 0.360% 10/15/2024 | | | | | | | | | | | |
| JDOT 2022-A A2 | | 47787JAB4 | 6,500,000.00 | BOFA | | 99.64 | 6,476,806.05 | (22,838.40) | (22,844.23) | 0.96 | 2.04 |
| DTD 03/16/2022 1.900% 11/15/2024 | | | | | | | | | | | |
| MBALT 2021-B A3 | | 58769KAD6 | 16,500,000.00 | JPMCHAS | | 97.28 | 16,051,074.60 | (447,679.65) | (447,958.05) | 1.41 | 1.46 |
| DTD 06/29/2021 0.400% 11/15/2024 | | | | | | | | | | | |
| BMWLT 2021-2 A3 | | 09690AAC7 | 7,500,000.00 | WELLS_F | | 97.59 | 7,319,262.75 | (179,963.25) | (180,091.17) | 1.19 | 1.23 |
| DTD 09/15/2021 0.330% 12/26/2024 | | | | | | | | | | | |
| CHAIT 2020-A1 A1 | | 161571HP2 | 8,000,000.00 | JPMCHASE | | 99.73 | 7,978,601.60 | (19,565.60) | (20,355.76) | 2.73 | 1.63 |
| DTD 02/18/2020 1.530% 01/15/2025 | | | | | | | | | | | |
| BMWLT 2022-1 A3 | | 05601XAC3 | 8,250,000.00 | MITSU | | 97.54 | 8,046,921.30 | (201,845.33) | (201,921.82) | 2.94 | 1.95 |
| DTD 01/19/2022 1.100% 03/25/2025 | | | | | | | | | | | |
| HAROT 2021-2 A3 | | 43811JAC1 | 10,000,000.00 | WELLS_F | | 97.18 | 9,718,273.00 | (160,633.25) | (166,077.78) | 1.31 | 1.18 |
| DTD 05/26/2021 0.330% 08/15/2025 | | | | | | | | | | | |
| HAROT 2021-2 A3 | | 43811JAC1 | 19,000,000.00 | CITIGRP | | 97.18 | 18,464,718.70 | (534,540.30) | (534,689.27) | 1.31 | 1.18 |
| DTD 05/26/2021 0.330% 08/15/2025 | | | | | | | | | | | |
| TAOT 2021-B A3 | | 89190GAC1 | 37,000,000.00 | CITIGRP | | 96.72 | 35,787,173.30 | (1,208,841.80) | (1,209,558.93) | 1.40 | 1.18 |
| DTD 06/14/2021 0.260% 11/17/2025 | | | | | | | | | | | |
| TAOT 2021-C A3 | | 89239BAC5 | 12,000,000.00 | BARC | | 96.74 | 11,609,114.40 | (389,929.20) | (390,042.43) | 1.81 | 1.31 |
| DTD 09/27/2021 0.430% 01/15/2026 | | | | | | | | | | | |
| HART 2021-B A3 | | 44934KAC8 | 17,000,000.00 | CITIGRP | | 96.71 | 16,440,137.30 | (556,110.80) | (556,678.64) | 1.54 | 1.27 |
| DTD 07/28/2021 0.380% 01/15/2026 | | | | | | | | | | | |
| HAROT 2021-4 A3 | | 43815GAC3 | 7,750,000.00 | BK AMER | | 96.83 | 7,504,696.23 | (243,670.07) | (243,807.74) | 1.92 | 1.74 |
| DTD 11/24/2021 0.880% 01/21/2026 | | | | | | | | | | | |
| JDOT 2021-B A3 | | 47789OAC4 | 13,500,000.00 | MITSU | | 95.54 | 12,898,353.60 | (600,442.20) | (600,622.23) | 1.85 | 1.68 |
| DTD 07/21/2021 0.520% 03/16/2026 | | | | | | | | | | | |
| TAOT 2021-D A3 | | 89238JAC9 | 7,000,000.00 | RBC | | 96.50 | 6,754,647.90 | (245,203.00) | (245,215.67) | 1.91 | 1.61 |
| DTD 11/15/2021 0.710% 04/15/2026 | | | | | | | | | | | |

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

| Security Type/Description Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|---|--------------|----------------------------|---------------|-----------------------|---------------------|----------------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Asset-Backed Security | | | | | | | | | | |
| HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026 | 44935FAD6 | 5,500,000.00 | SMBC | | 96.03 | 5,281,883.20 | (216,889.20) | (216,990.25) | 1.92 | 1.74 |
| TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026 | 89239KAC5 | 4,250,000.00 | MIZUHO | | 97.50 | 4,143,596.15 | (105,681.35) | (105,708.51) | 2.04 | 1.85 |
| MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026 | 58772WAC7 | 21,000,000.00 | MIZUHO | | 96.19 | 20,200,435.50 | (796,817.70) | (797,121.49) | 1.38 | 1.39 |
| JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026 | 47787JAC2 | 8,000,000.00 | BOFA | | 98.71 | 7,896,991.20 | (101,239.20) | (101,256.41) | 2.22 | 2.62 |
| Security Type Sub-Total | | 449,236,257.51 | | | | 441,827,479.10 | (7,309,209.66) | (7,292,532.24) | 1.23 | 1.16 |
| Managed Account Sub-Total | | 10,750,809,169.04 | | | | 10,605,224,508.94 | (129,978,902.92) | (133,366,647.24) | 1.15 | 1.58 |
| Securities Sub-Total | | \$10,750,809,169.04 | | | | \$10,605,224,508.94 | (\$129,978,902.92) | (\$133,366,647.24) | 1.15 | 1.58% |
| Accrued Interest | | | | | | \$15,908,462.86 | | | | |
| Total Investments | | | | | | \$10,621,132,971.80 | | | | |

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|--|-----------|---------------|--------------------|------------------|-----------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| BUY | | | | | | | | | | |
| 02/28/22 | 03/01/22 | US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024 | 91282CCC3 | 75,000,000.00 | (72,943,359.38) | (54,903.31) | (72,998,262.69) | | | |
| 03/01/22 | 03/02/22 | SWEDBANK NY CERT DEPOS DTD 03/02/2022 0.870% 09/01/2022 | 87019WAC9 | 50,000,000.00 | (50,000,000.00) | 0.00 | (50,000,000.00) | | | |
| 03/02/22 | 03/02/22 | LA FAYETTE ASSET SECURIT COMM PAPER DTD 12/27/2021 0.000% 05/27/2022 | 50286MET4 | 50,000,000.00 | (49,910,416.67) | 0.00 | (49,910,416.67) | | | |
| 03/02/22 | 03/02/22 | LIBERTY STREET FDG LLC COMM PAPER DTD 02/14/2022 0.000% 06/14/2022 | 53127UFES | 25,000,000.00 | (24,953,055.56) | 0.00 | (24,953,055.56) | | | |
| 03/02/22 | 03/03/22 | US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025 | 91282CDZ1 | 50,000,000.00 | (49,767,578.13) | (33,149.17) | (49,800,727.30) | | | |
| 03/02/22 | 03/03/22 | COOPERATIEVE RABOBANK UA COMM PAPER DTD 09/30/2021 0.000% 09/30/2022 | 21687BJW2 | 50,000,000.00 | (49,715,736.11) | 0.00 | (49,715,736.11) | | | |
| 03/02/22 | 03/07/22 | JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025 | 24422EWB1 | 7,000,000.00 | (6,996,990.00) | 0.00 | (6,996,990.00) | | | |
| 03/02/22 | 03/07/22 | FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025 | 3137FG7G4 | 25,000,000.00 | (26,244,140.63) | (15,416.67) | (26,259,557.30) | | | |
| 03/08/22 | 03/10/22 | OLD LINE FUNDING LLC COMM PAPER DTD 10/13/2021 0.000% 09/14/2022 | 67983UJE4 | 25,000,000.00 | (24,840,722.22) | 0.00 | (24,840,722.22) | | | |
| 03/09/22 | 03/10/22 | US TREASURY NOTES DTD 02/28/2017 2.125% 02/29/2024 | 912828W48 | 75,000,000.00 | (75,653,320.31) | (43,308.42) | (75,696,628.73) | | | |
| 03/09/22 | 03/10/22 | US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024 | 91282CDB4 | 75,000,000.00 | (72,793,945.31) | (188,015.11) | (72,981,960.42) | | | |
| 03/10/22 | 03/11/22 | US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025 | 91282CAJ0 | 75,000,000.00 | (70,769,531.25) | (5,604.62) | (70,775,135.87) | | | |
| 03/10/22 | 03/16/22 | JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026 | 47787JAC2 | 8,000,000.00 | (7,998,230.40) | 0.00 | (7,998,230.40) | | | |
| 03/10/22 | 03/16/22 | JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024 | 47787JAB4 | 6,500,000.00 | (6,499,644.45) | 0.00 | (6,499,644.45) | | | |
| 03/14/22 | 03/15/22 | US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025 | 91282CAM3 | 50,000,000.00 | (46,951,171.88) | (57,005.49) | (47,008,177.37) | | | |

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|--|-----------|----------------|--------------------|------------------|------------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| BUY | | | | | | | | | | |
| 03/15/22 | 03/17/22 | BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023 | 06406RAM9 | 17,241,000.00 | (17,270,654.52) | (44,299.79) | (17,314,954.31) | | | |
| 03/16/22 | 03/18/22 | ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/18/2022 1.910% 03/20/2023 | 78012U4K8 | 50,000,000.00 | (50,000,000.00) | 0.00 | (50,000,000.00) | | | |
| 03/17/22 | 03/21/22 | FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025 | 3137BLW95 | 30,000,000.00 | (30,856,640.63) | (55,566.67) | (30,912,207.30) | | | |
| 03/17/22 | 03/21/22 | US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024 | 9128286Z8 | 50,000,000.00 | (49,701,171.88) | (193,370.17) | (49,894,542.05) | | | |
| 03/18/22 | 03/22/22 | TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024 | 89236TJX4 | 20,000,000.00 | (19,987,600.00) | 0.00 | (19,987,600.00) | | | |
| 03/21/22 | 03/22/22 | US TREASURY NOTES DTD 05/31/2017 2.000% 05/31/2024 | 912828XT2 | 50,000,000.00 | (49,826,171.88) | (307,692.31) | (50,133,864.19) | | | |
| 03/21/22 | 03/22/22 | JP MORGAN SECURITIES LLC COMM PAPER DTD 03/21/2022 0.000% 09/21/2022 | 46640QJM4 | 50,000,000.00 | (49,656,875.00) | 0.00 | (49,656,875.00) | | | |
| 03/22/22 | 03/29/22 | INTL BK RECON & DEVELOP NOTES DTD 03/29/2022 2.250% 03/28/2024 | 45906M3C3 | 13,000,000.00 | (12,989,860.00) | 0.00 | (12,989,860.00) | | | |
| 03/23/22 | 03/23/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 45,000,000.00 | (45,000,000.00) | 0.00 | (45,000,000.00) | | | |
| 03/24/22 | 03/24/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 304,000,000.00 | (304,000,000.00) | 0.00 | (304,000,000.00) | | | |
| 03/24/22 | 03/25/22 | FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024 | 3130ARHG9 | 30,000,000.00 | (29,965,800.00) | 0.00 | (29,965,800.00) | | | |
| 03/25/22 | 03/25/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 30,000,000.00 | (30,000,000.00) | 0.00 | (30,000,000.00) | | | |
| 03/28/22 | 03/28/22 | MORGAN STANLEY LIQ GOVT-INST FUND | 61747C707 | 197,000,000.00 | (197,000,000.00) | 0.00 | (197,000,000.00) | | | |
| 03/28/22 | 03/28/22 | BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 100,000,000.00 | (100,000,000.00) | 0.00 | (100,000,000.00) | | | |
| 03/28/22 | 03/28/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 50,000,000.00 | (50,000,000.00) | 0.00 | (50,000,000.00) | | | |

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|-----------------|---|------------------|----------------------|------------------------|------------------|------------------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| BUY | | | | | | | | | | |
| 03/28/22 | 03/29/22 | US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024 | 91282CDH1 | 75,000,000.00 | (71,589,843.75) | (208,218.23) | (71,798,061.98) | | | |
| 03/29/22 | 03/29/22 | CAFCO LLC COMM PAPER DTD 01/31/2022 0.000% 07/12/2022 | 1247P3GC0 | 50,000,000.00 | (49,852,708.33) | 0.00 | (49,852,708.33) | | | |
| 03/29/22 | 03/29/22 | MORGAN STANLEY LIQ GOVT-INST FUND | 61747C707 | 41,000,000.00 | (41,000,000.00) | 0.00 | (41,000,000.00) | | | |
| 03/29/22 | 03/30/22 | LA FAYETTE ASSET SECURIT COMM PAPER DTD 01/07/2022 0.000% 07/07/2022 | 50286MG70 | 48,000,000.00 | (47,858,760.00) | 0.00 | (47,858,760.00) | | | |
| 03/29/22 | 04/01/22 | OLD LINE FUNDING LLC COMM PAPER DTD 01/05/2022 0.000% 10/05/2022 | 67983UK51 | 50,000,000.00 | (49,628,597.22) | 0.00 | (49,628,597.22) | | | |
| 03/30/22 | 03/31/22 | TORONTO DOMINION BANK NY CERT DEPOS DTD 03/31/2022 1.400% 09/30/2022 | 89114WTS4 | 50,000,000.00 | (50,000,000.00) | 0.00 | (50,000,000.00) | | | |

Transaction Type Sub-Total **1,996,741,000.00 (1,982,222,525.51) (1,206,549.96) (1,983,429,075.47)**

| | | | | | | | | | | |
|-----------------|----------|--|-----------|---------------|------|------------|------------|--|--|--|
| INTEREST | | | | | | | | | | |
| 03/01/22 | 03/25/22 | FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023 | 3137B4WB8 | 2,800,000.00 | 0.00 | 7,140.00 | 7,140.00 | | | |
| 03/01/22 | 03/25/22 | FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025 | 3137BYLE8 | 25,000,000.00 | 0.00 | 56,250.00 | 56,250.00 | | | |
| 03/01/22 | 03/25/22 | FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025 | 3137BHXJ1 | 25,000,000.00 | 0.00 | 62,979.15 | 62,979.15 | | | |
| 03/01/22 | 03/25/22 | FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025 | 30318CAA5 | 1,347,250.77 | 0.00 | 2,478.69 | 2,478.69 | | | |
| 03/01/22 | 03/25/22 | FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026 | 3137FNWX4 | 15,000,000.00 | 0.00 | 28,525.01 | 28,525.01 | | | |
| 03/01/22 | 03/25/22 | FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026 | 3137FOXJ7 | 8,250,000.00 | 0.00 | 17,359.38 | 17,359.38 | | | |
| 03/01/22 | 03/25/22 | FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024 | 3137FATE8 | 50,000,000.00 | 0.00 | 124,250.00 | 124,250.00 | | | |

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|--|-----------|---------------|--------------------|------------------|------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| INTEREST | | | | | | | | | | |
| 03/01/22 | 03/25/22 | FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026 | 3137BUX60 | 28,867,855.00 | 0.00 | 82,105.00 | 82,105.00 | | | |
| 03/01/22 | 03/25/22 | FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026 | 3137H1LS3 | 8,458,263.22 | 0.00 | 4,837.83 | 4,837.83 | | | |
| 03/01/22 | 03/25/22 | FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025 | 3137FJX07 | 3,330,000.00 | 0.00 | 10,406.25 | 10,406.25 | | | |
| 03/01/22 | 03/25/22 | FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025 | 3137F72U8 | 1,775,611.83 | 0.00 | 763.51 | 763.51 | | | |
| 03/01/22 | 03/25/22 | FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027 | 3137F2LJ3 | 36,557,817.00 | 0.00 | 94,958.93 | 94,958.93 | | | |
| 03/01/22 | 03/25/22 | FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026 | 3137H4RZ5 | 2,147,175.17 | 0.00 | 2,495.12 | 2,495.12 | | | |
| 03/01/22 | 03/25/22 | FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026 | 30318NAA1 | 3,681,865.43 | 0.00 | 2,000.66 | 2,000.66 | | | |
| 03/01/22 | 03/25/22 | FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024 | 3137FCM43 | 16,500,000.00 | 0.00 | 43,119.99 | 43,119.99 | | | |
| 03/01/22 | 03/25/22 | FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025 | 3137F9ZD6 | 2,854,685.81 | 0.00 | 1,485.00 | 1,485.00 | | | |
| 03/01/22 | 03/25/22 | FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025 | 3137FKS00 | 60,000,000.00 | 0.00 | 184,150.02 | 184,150.02 | | | |
| 03/02/22 | 03/02/22 | FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025 | 3134GWA22 | 19,900,000.00 | 0.00 | 54,725.00 | 54,725.00 | | | |
| 03/04/22 | 03/04/22 | FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025 | 3130AK5E2 | 14,000,000.00 | 0.00 | 26,250.00 | 26,250.00 | | | |
| 03/06/22 | 03/06/22 | FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022 | 3135G0W33 | 75,000,000.00 | 0.00 | 515,625.00 | 515,625.00 | | | |
| 03/08/22 | 03/08/22 | FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023 | 3137EAEW5 | 32,000,000.00 | 0.00 | 40,000.00 | 40,000.00 | | | |
| 03/09/22 | 03/09/22 | FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022 | 313380GJ0 | 10,000,000.00 | 0.00 | 100,000.00 | 100,000.00 | | | |
| 03/09/22 | 03/09/22 | FFCB FLOATING NOTES DTD 06/09/2020 0.620% 06/09/2023 | 3133ELH72 | 45,000,000.00 | 0.00 | 41,549.99 | 41,549.99 | | | |

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|--|-----------|---------------|--------------------|------------------|------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| INTEREST | | | | | | | | | | |
| 03/10/22 | 03/10/22 | JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024 | 24422EVU0 | 15,000,000.00 | 0.00 | 46,875.00 | 46,875.00 | | | |
| 03/10/22 | 03/10/22 | FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023 | 3130ADRG9 | 10,000,000.00 | 0.00 | 137,500.00 | 137,500.00 | | | |
| 03/13/22 | 03/13/22 | TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024 | 89236TJN6 | 40,000,000.00 | 0.00 | 125,000.00 | 125,000.00 | | | |
| 03/13/22 | 03/13/22 | FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024 | 3130A2UW4 | 50,000,000.00 | 0.00 | 718,750.00 | 718,750.00 | | | |
| 03/14/22 | 03/14/22 | FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025 | 3130A4CH3 | 25,840,000.00 | 0.00 | 306,850.00 | 306,850.00 | | | |
| 03/14/22 | 03/14/22 | TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA DTD 12/13/2021 0.650% 06/13/2023 | 89236TJS5 | 10,000,000.00 | 0.00 | 3,111.11 | 3,111.11 | | | |
| 03/15/22 | 03/15/22 | MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024 | 58772WAB9 | 21,200,000.00 | 0.00 | 3,710.00 | 3,710.00 | | | |
| 03/15/22 | 03/15/22 | MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024 | 58769KAD6 | 16,500,000.00 | 0.00 | 5,499.99 | 5,499.99 | | | |
| 03/15/22 | 03/15/22 | TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023 | 89239AAD5 | 1,693,125.97 | 0.00 | 4,105.83 | 4,105.83 | | | |
| 03/15/22 | 03/15/22 | HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024 | 44934KAB0 | 17,463,564.24 | 0.00 | 3,492.71 | 3,492.71 | | | |
| 03/15/22 | 03/15/22 | TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024 | 89190GAB3 | 25,543,779.45 | 0.00 | 2,980.12 | 2,980.12 | | | |
| 03/15/22 | 03/15/22 | TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026 | 89239BAC5 | 12,000,000.00 | 0.00 | 4,300.00 | 4,300.00 | | | |
| 03/15/22 | 03/15/22 | JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023 | 477870AC3 | 768,669.57 | 0.00 | 1,415.63 | 1,415.63 | | | |
| 03/15/22 | 03/15/22 | TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024 | 89238JAB1 | 9,250,000.00 | 0.00 | 2,389.58 | 2,389.58 | | | |
| 03/15/22 | 03/15/22 | HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026 | 44934KAC8 | 17,000,000.00 | 0.00 | 5,383.34 | 5,383.34 | | | |

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|--|-----------|---------------|--------------------|------------------|-----------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| INTEREST | | | | | | | | | | |
| 03/15/22 | 03/15/22 | HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024 | 44891JAC2 | 1,549,112.45 | 0.00 | 2,504.40 | 2,504.40 | | | |
| 03/15/22 | 03/15/22 | TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026 | 89239KAC5 | 4,250,000.00 | 0.00 | 4,356.25 | 4,356.25 | | | |
| 03/15/22 | 03/15/22 | CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025 | 161571HP2 | 8,000,000.00 | 0.00 | 10,200.00 | 10,200.00 | | | |
| 03/15/22 | 03/15/22 | JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024 | 47789QAB6 | 26,000,000.00 | 0.00 | 5,416.66 | 5,416.66 | | | |
| 03/15/22 | 03/15/22 | TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025 | 89190GAC1 | 37,000,000.00 | 0.00 | 8,016.68 | 8,016.68 | | | |
| 03/15/22 | 03/15/22 | TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023 | 89238UAD2 | 1,801,305.85 | 0.00 | 2,867.08 | 2,867.08 | | | |
| 03/15/22 | 03/15/22 | HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026 | 44935FAD6 | 5,500,000.00 | 0.00 | 3,391.67 | 3,391.67 | | | |
| 03/15/22 | 03/15/22 | HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023 | 43815NAC8 | 1,941,582.02 | 0.00 | 2,880.01 | 2,880.01 | | | |
| 03/15/22 | 03/15/22 | JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023 | 47789JAD8 | 469,658.80 | 0.00 | 1,138.92 | 1,138.92 | | | |
| 03/15/22 | 03/15/22 | TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024 | 89233MAD5 | 2,496,281.96 | 0.00 | 3,994.05 | 3,994.05 | | | |
| 03/15/22 | 03/15/22 | CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024 | 161571FQ2 | 10,000,000.00 | 0.00 | 18,000.00 | 18,000.00 | | | |
| 03/15/22 | 03/15/22 | MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022 | 58769OAC5 | 130,853.60 | 0.00 | 218.09 | 218.09 | | | |
| 03/15/22 | 03/15/22 | TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024 | 89232HAC9 | 10,838,728.20 | 0.00 | 14,993.57 | 14,993.57 | | | |
| 03/15/22 | 03/15/22 | TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026 | 89238JAC9 | 7,000,000.00 | 0.00 | 4,141.67 | 4,141.67 | | | |
| 03/15/22 | 03/15/22 | TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023 | 89239JAD6 | 1,446,523.55 | 0.00 | 3,097.97 | 3,097.97 | | | |
| 03/15/22 | 03/15/22 | TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024 | 89239BAB7 | 11,500,000.00 | 0.00 | 1,916.67 | 1,916.67 | | | |
| 03/15/22 | 03/15/22 | HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023 | 43811JAB3 | 14,377,796.40 | 0.00 | 2,036.86 | 2,036.86 | | | |

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|--|-----------|---------------|--------------------|------------------|-----------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| INTEREST | | | | | | | | | | |
| 03/15/22 | 03/15/22 | TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024 | 89239KAB7 | 5,000,000.00 | 0.00 | 3,083.34 | 3,083.34 | | | |
| 03/15/22 | 03/15/22 | JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026 | 47789OAC4 | 13,500,000.00 | 0.00 | 5,850.00 | 5,850.00 | | | |
| 03/15/22 | 03/15/22 | MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022 | 58770FAC6 | 1,205,598.40 | 0.00 | 1,848.59 | 1,848.59 | | | |
| 03/15/22 | 03/15/22 | HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024 | 44935FAB0 | 12,000,000.00 | 0.00 | 3,600.00 | 3,600.00 | | | |
| 03/15/22 | 03/15/22 | MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024 | 58769KAC8 | 23,537,030.27 | 0.00 | 4,315.14 | 4,315.14 | | | |
| 03/15/22 | 03/15/22 | JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024 | 47789KAC7 | 3,644,396.00 | 0.00 | 3,340.70 | 3,340.70 | | | |
| 03/15/22 | 03/15/22 | HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025 | 43811JAC1 | 29,000,000.00 | 0.00 | 7,975.00 | 7,975.00 | | | |
| 03/15/22 | 03/15/22 | MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024 | 58769TAD7 | 2,758,720.30 | 0.00 | 4,459.93 | 4,459.93 | | | |
| 03/15/22 | 03/15/22 | MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026 | 58772WAC7 | 21,000,000.00 | 0.00 | 8,049.99 | 8,049.99 | | | |
| 03/17/22 | 03/17/22 | INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 0.670% 06/17/2024 | 45906M2B6 | 10,000,000.00 | 0.00 | 11,000.00 | 11,000.00 | | | |
| 03/18/22 | 03/18/22 | HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023 | 43814WAC9 | 592,826.80 | 0.00 | 1,398.08 | 1,398.08 | | | |
| 03/18/22 | 03/18/22 | TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 0.560% 06/18/2024 | 89236TJJ5 | 20,000,000.00 | 0.00 | 15,123.28 | 15,123.28 | | | |
| 03/18/22 | 03/18/22 | HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024 | 43813VAC2 | 5,060,774.16 | 0.00 | 7,717.68 | 7,717.68 | | | |
| 03/20/22 | 03/20/22 | TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023 | 89238EAB2 | 3,918,397.14 | 0.00 | 881.64 | 881.64 | | | |
| 03/20/22 | 03/20/22 | TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024 | 89238EAC0 | 4,500,000.00 | 0.00 | 1,462.50 | 1,462.50 | | | |
| 03/21/22 | 03/21/22 | HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024 | 43815GAB5 | 9,500,000.00 | 0.00 | 3,087.50 | 3,087.50 | | | |

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|---|-----------|---------------|--------------------|------------------|------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| INTEREST | | | | | | | | | | |
| 03/21/22 | 03/21/22 | HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024 | 43813RAC1 | 7,426,884.90 | 0.00 | 9,964.40 | 9,964.40 | | | |
| 03/21/22 | 03/21/22 | HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023 | 43815MAC0 | 2,246,590.87 | 0.00 | 4,717.84 | 4,717.84 | | | |
| 03/21/22 | 03/21/22 | HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026 | 43815GAC3 | 7,750,000.00 | 0.00 | 5,683.33 | 5,683.33 | | | |
| 03/23/22 | 03/23/22 | FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025 | 3137EAEX3 | 20,000,000.00 | 0.00 | 37,500.00 | 37,500.00 | | | |
| 03/25/22 | 03/25/22 | BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024 | 09690AAC7 | 7,500,000.00 | 0.00 | 2,062.50 | 2,062.50 | | | |
| 03/25/22 | 03/25/22 | BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023 | 09690AAB9 | 10,312,729.68 | 0.00 | 1,632.86 | 1,632.86 | | | |
| 03/25/22 | 03/25/22 | BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025 | 05601XAC3 | 8,250,000.00 | 0.00 | 7,562.50 | 7,562.50 | | | |
| 03/25/22 | 03/25/22 | BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024 | 05601XAB5 | 7,750,000.00 | 0.00 | 4,327.08 | 4,327.08 | | | |
| 03/26/22 | 03/26/22 | INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 09/26/2018 3.000% 09/26/2022 | 4581X0DD7 | 25,000,000.00 | 0.00 | 375,000.00 | 375,000.00 | | | |
| 03/29/22 | 03/29/22 | BANK OF MONTREAL CHICAGO FLOATING CD DTD 06/29/2021 0.440% 06/29/2022 | 06367CHL4 | 50,000,000.00 | 0.00 | 27,208.35 | 27,208.35 | | | |
| 03/31/22 | 03/31/22 | NORTHERN TRUST INST GOVT SELECT 848 | 665278701 | 0.00 | 0.00 | 809.60 | 809.60 | | | |
| 03/31/22 | 03/31/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 0.00 | 0.00 | 75,942.42 | 75,942.42 | | | |
| 03/31/22 | 03/31/22 | FEDERATED GOVT OBLIGATIONS FUND | 608919718 | 0.00 | 0.00 | 79.31 | 79.31 | | | |
| 03/31/22 | 03/31/22 | US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024 | 912828YH7 | 50,000,000.00 | 0.00 | 375,000.00 | 375,000.00 | | | |
| 03/31/22 | 03/31/22 | STONECASTLE FICA | FICAMF003 | 0.00 | 0.00 | 1,671.24 | 1,671.24 | | | |
| 03/31/22 | 03/31/22 | US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025 | 91282CAM3 | 50,000,000.00 | 0.00 | 62,500.00 | 62,500.00 | | | |
| 03/31/22 | 03/31/22 | FIDELITY GOV'T MM FUND 2642 | 31607A703 | 0.00 | 0.00 | 67.75 | 67.75 | | | |
| 03/31/22 | 03/31/22 | INVESTMENT TRUST OF CALIFORNIA | CALTRUST3 | 0.00 | 0.00 | 774.85 | 774.85 | | | |

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|-----------------------------------|----------|------------------------------------|-----------|-------------------------|--------------------|---------------------|---------------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| INTEREST | | | | | | | | | | |
| 03/31/22 | 03/31/22 | MORGAN STANLEY LIQ GOVT-INST FUND | 61747C707 | 0.00 | 0.00 | 5,038.19 | 5,038.19 | | | |
| 03/31/22 | 03/31/22 | BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 0.00 | 0.00 | 16,410.96 | 16,410.96 | | | |
| Transaction Type Sub-Total | | | | 1,315,485,454.81 | 0.00 | 4,061,134.94 | 4,061,134.94 | | | |

| | | | | | | | | | | |
|-----------------------------------|----------|---|-----------|-----------------------|-----------------------|-------------------|-----------------------|-------------------|-------------|--|
| MATURITY | | | | | | | | | | |
| 03/01/22 | 03/01/22 | CANADIAN IMPERIAL HLDING COMM PAPER DTD 10/30/2020 0.000% 03/01/2022 | 13607FC12 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 33,583.33 | 0.00 | |
| 03/01/22 | 03/01/22 | ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/15/2021 0.220% 03/01/2022 | 78012UJ55 | 50,000,000.00 | 50,000,000.00 | 107,250.00 | 50,107,250.00 | 0.00 | 0.00 | |
| 03/01/22 | 03/01/22 | SWEDBANK NY CERT DEPOS DTD 08/26/2021 0.130% 03/01/2022 | 87019V2X4 | 50,000,000.00 | 50,000,000.00 | 33,763.90 | 50,033,763.90 | 0.00 | 0.00 | |
| 03/02/22 | 03/02/22 | THUNDER BAY FUNDING LLC COMM PAPER DTD 08/27/2021 0.000% 03/02/2022 | 88602UC24 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 12,666.67 | 0.00 | |
| 03/04/22 | 03/04/22 | THUNDER BAY FUNDING LLC COMM PAPER DTD 08/27/2021 0.000% 03/04/2022 | 88602UC40 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 24,194.44 | 0.00 | |
| 03/07/22 | 03/07/22 | TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 03/07/2022 | 89233HC77 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 56,888.89 | 0.00 | |
| 03/09/22 | 03/09/22 | NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 03/09/2022 | 63873KC96 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 57,333.33 | 0.00 | |
| 03/23/22 | 03/23/22 | CANADIAN IMP BK COMM NY CERT DEPOS DTD 07/07/2021 0.150% 03/23/2022 | 13606CUH5 | 50,000,000.00 | 50,000,000.00 | 53,958.35 | 50,053,958.35 | 0.00 | 0.00 | |
| Transaction Type Sub-Total | | | | 375,000,000.00 | 375,000,000.00 | 194,972.25 | 375,194,972.25 | 184,666.66 | 0.00 | |

PAYDOWNS

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|--|-----------|--------------|--------------------|------------------|--------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| PAYDOWNS | | | | | | | | | | |
| 03/01/22 | 03/25/22 | FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025 | 3137F9ZD6 | 31,141.44 | 31,141.44 | 0.00 | 31,141.44 | 1.00 | 0.00 | |
| 03/01/22 | 03/25/22 | FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026 | 3137H1LS3 | 15,191.93 | 15,191.93 | 0.00 | 15,191.93 | 0.18 | 0.00 | |
| 03/01/22 | 03/25/22 | FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025 | 30318CAA5 | 5,102.23 | 5,102.23 | 0.00 | 5,102.23 | (25.02) | 0.00 | |
| 03/01/22 | 03/25/22 | FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025 | 3137F72U8 | 10,322.16 | 10,322.16 | 0.00 | 10,322.16 | 0.04 | 0.00 | |
| 03/01/22 | 03/25/22 | FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026 | 3137H4RZ5 | 7,158.65 | 7,158.65 | 0.00 | 7,158.65 | 0.03 | 0.00 | |
| 03/01/22 | 03/25/22 | FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025 | 30318CAA5 | 2,186.67 | 2,186.67 | 0.00 | 2,186.67 | (10.72) | 0.00 | |
| 03/01/22 | 03/25/22 | FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026 | 30318NAA1 | 7,013.00 | 7,013.00 | 0.00 | 7,013.00 | (32.93) | 0.00 | |
| 03/15/22 | 03/15/22 | JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024 | 47789OAB6 | 279,250.92 | 279,250.92 | 0.00 | 279,250.92 | 6.31 | 0.00 | |
| 03/15/22 | 03/15/22 | HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024 | 44891JAC2 | 188,152.58 | 188,152.58 | 0.00 | 188,152.58 | 8.67 | 0.00 | |
| 03/15/22 | 03/15/22 | TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023 | 89238UAD2 | 242,270.15 | 242,270.15 | 0.00 | 242,270.15 | 1.99 | 0.00 | |
| 03/15/22 | 03/15/22 | TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024 | 89190GAB3 | 2,625,668.15 | 2,625,668.15 | 0.00 | 2,625,668.15 | 48.31 | 0.00 | |
| 03/15/22 | 03/15/22 | MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024 | 58772WAB9 | 1,896,547.12 | 1,896,547.12 | 0.00 | 1,896,547.12 | 188.33 | 0.00 | |
| 03/15/22 | 03/15/22 | TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023 | 89239JAD6 | 216,198.10 | 216,198.10 | 0.00 | 216,198.10 | 34.48 | 0.00 | |
| 03/15/22 | 03/15/22 | HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023 | 43811JAB3 | 1,712,938.80 | 1,712,938.80 | 0.00 | 1,712,938.80 | 15.93 | 0.00 | |
| 03/15/22 | 03/15/22 | HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024 | 44934KAB0 | 1,625,227.32 | 1,625,227.32 | 0.00 | 1,625,227.32 | 147.41 | 0.00 | |
| 03/15/22 | 03/15/22 | TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023 | 89239AAD5 | 272,096.00 | 272,096.00 | 0.00 | 272,096.00 | 49.58 | 0.00 | |
| 03/15/22 | 03/15/22 | JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024 | 47789KAC7 | 262,438.50 | 262,438.50 | 0.00 | 262,438.50 | 16.04 | 0.00 | |

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|-----------------------------------|----------|---|-----------|----------------------|----------------------|------------------|----------------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| PAYDOWNS | | | | | | | | | | |
| 03/15/22 | 03/15/22 | HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023 | 43815NAC8 | 249,208.61 | 249,208.61 | 0.00 | 249,208.61 | 2.07 | 0.00 | |
| 03/15/22 | 03/15/22 | MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024 | 58769KAC8 | 2,282,065.50 | 2,282,065.50 | 0.00 | 2,282,065.50 | 191.24 | 0.00 | |
| 03/15/22 | 03/15/22 | MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024 | 58769TAD7 | 350,056.21 | 350,056.21 | 0.00 | 350,056.21 | 48.20 | 0.00 | |
| 03/15/22 | 03/15/22 | MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022 | 58770FAC6 | 594,387.90 | 594,387.90 | 0.00 | 594,387.90 | 78.34 | 0.00 | |
| 03/15/22 | 03/15/22 | JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023 | 47789JAD8 | 134,602.88 | 134,602.88 | 0.00 | 134,602.88 | 16.54 | 0.00 | |
| 03/15/22 | 03/15/22 | JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023 | 477870AC3 | 123,578.45 | 123,578.45 | 0.00 | 123,578.45 | 26.24 | 0.00 | |
| 03/15/22 | 03/15/22 | TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024 | 89239BAB7 | 246,433.50 | 246,433.50 | 0.00 | 246,433.50 | 18.63 | 0.00 | |
| 03/15/22 | 03/15/22 | TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024 | 89233MAD5 | 247,131.72 | 247,131.72 | 0.00 | 247,131.72 | 17.84 | 0.00 | |
| 03/15/22 | 03/15/22 | TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024 | 89232HAC9 | 883,247.70 | 883,247.70 | 0.00 | 883,247.70 | 63.77 | 0.00 | |
| 03/15/22 | 03/15/22 | MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022 | 58769OAC5 | 130,853.60 | 130,853.60 | 0.00 | 130,853.60 | 20.81 | 0.00 | |
| 03/18/22 | 03/18/22 | HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024 | 43813VAC2 | 471,442.68 | 471,442.68 | 0.00 | 471,442.68 | 84.01 | 0.00 | |
| 03/18/22 | 03/18/22 | HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023 | 43814WAC9 | 156,874.64 | 156,874.64 | 0.00 | 156,874.64 | 4.20 | 0.00 | |
| 03/20/22 | 03/20/22 | TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023 | 89238EAB2 | 397,444.92 | 397,444.92 | 0.00 | 397,444.92 | 50.95 | 0.00 | |
| 03/21/22 | 03/21/22 | HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024 | 43813RAC1 | 585,387.00 | 585,387.00 | 0.00 | 585,387.00 | 114.74 | 0.00 | |
| 03/21/22 | 03/21/22 | HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023 | 43815MAC0 | 371,028.74 | 371,028.74 | 0.00 | 371,028.74 | 13.84 | 0.00 | |
| 03/25/22 | 03/25/22 | BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023 | 09690AAB9 | 894,141.38 | 894,141.38 | 0.00 | 894,141.38 | 56.87 | 0.00 | |
| Transaction Type Sub-Total | | | | 17,516,789.15 | 17,516,789.15 | 0.00 | 17,516,789.15 | 1,257.92 | 0.00 | |

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------|----------|-------------------------------------|-----------|----------------|--------------------|------------------|----------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| SELL | | | | | | | | | | |
| 03/01/22 | 03/01/22 | MORGAN STANLEY LIQ GOVT-INST FUND | 61747C707 | 114,000,000.00 | 114,000,000.00 | 0.00 | 114,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/01/22 | 03/01/22 | MORGAN STANLEY LIQ GOVT-INST FUND | 61747C707 | 1,000,000.00 | 1,000,000.00 | 0.00 | 1,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/02/22 | 03/02/22 | NORTHERN TRUST INST GOVT SELECT 848 | 665278701 | 1,000,000.00 | 1,000,000.00 | 0.00 | 1,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/02/22 | 03/02/22 | NORTHERN TRUST INST GOVT SELECT 848 | 665278701 | 134,000,000.00 | 134,000,000.00 | 0.00 | 134,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/03/22 | 03/03/22 | NORTHERN TRUST INST GOVT SELECT 848 | 665278701 | 39,000,000.00 | 39,000,000.00 | 0.00 | 39,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/03/22 | 03/03/22 | MORGAN STANLEY LIQ GOVT-INST FUND | 61747C707 | 85,000,000.00 | 85,000,000.00 | 0.00 | 85,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/10/22 | 03/10/22 | NORTHERN TRUST INST GOVT SELECT 848 | 665278701 | 39,000,000.00 | 39,000,000.00 | 0.00 | 39,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/10/22 | 03/10/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 84,000,000.00 | 84,000,000.00 | 0.00 | 84,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/10/22 | 03/10/22 | NORTHERN TRUST INST GOVT SELECT 848 | 665278701 | 37,000,000.00 | 37,000,000.00 | 0.00 | 37,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/10/22 | 03/10/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 40,000,000.00 | 40,000,000.00 | 0.00 | 40,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/11/22 | 03/11/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/11/22 | 03/11/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 17,000,000.00 | 17,000,000.00 | 0.00 | 17,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/11/22 | 03/11/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 16,000,000.00 | 16,000,000.00 | 0.00 | 16,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/14/22 | 03/14/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 36,000,000.00 | 36,000,000.00 | 0.00 | 36,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/15/22 | 03/15/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 31,000,000.00 | 31,000,000.00 | 0.00 | 31,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/15/22 | 03/15/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 22,000,000.00 | 22,000,000.00 | 0.00 | 22,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/21/22 | 03/21/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 92,000,000.00 | 92,000,000.00 | 0.00 | 92,000,000.00 | 0.00 | 0.00 | FIFO |

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|------------------------------------|----------|-------------------------------------|-----------|-------------------------|-------------------------|-----------------------|-------------------------|---------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| SELL | | | | | | | | | | |
| 03/22/22 | 03/22/22 | BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 29,000,000.00 | 29,000,000.00 | 0.00 | 29,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/22/22 | 03/22/22 | CALIFORNIA ASSET MANAGEMENT PROGRAM | CAMPMF025 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/22/22 | 03/22/22 | BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 22,000,000.00 | 22,000,000.00 | 0.00 | 22,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/22/22 | 03/22/22 | BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 12,000,000.00 | 12,000,000.00 | 0.00 | 12,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/22/22 | 03/22/22 | BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 37,000,000.00 | 37,000,000.00 | 0.00 | 37,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/29/22 | 03/29/22 | BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 96,000,000.00 | 96,000,000.00 | 0.00 | 96,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/29/22 | 03/29/22 | BANK OF THE WEST MONEY MARKET FUND | BKOFWEST7 | 4,000,000.00 | 4,000,000.00 | 0.00 | 4,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/31/22 | 03/31/22 | MORGAN STANLEY LIQ GOVT-INST FUND | 61747C707 | 1,000,000.00 | 1,000,000.00 | 0.00 | 1,000,000.00 | 0.00 | 0.00 | FIFO |
| 03/31/22 | 03/31/22 | MORGAN STANLEY LIQ GOVT-INST FUND | 61747C707 | 145,000,000.00 | 145,000,000.00 | 0.00 | 145,000,000.00 | 0.00 | 0.00 | FIFO |
| Transaction Type Sub-Total | | | | 1,234,000,000.00 | 1,234,000,000.00 | 0.00 | 1,234,000,000.00 | 0.00 | 0.00 | |
| Managed Account Sub-Total | | | | | (355,705,736.36) | 3,049,557.23 | (352,656,179.13) | 185,924.58 | 0.00 | |
| Total Security Transactions | | | | | (355,705,736.36) | \$3,049,557.23 | (352,656,179.13) | \$185,924.58 | \$0.00 | |

Bolded items are forward settling trades.