



Managed Account Summary Statement

For the Month Ending **September 30, 2021**

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value	\$9,182,323,100.19
Maturities/Calls	(471,597,476.21)
Principal Dispositions	(327,000,000.00)
Principal Acquisitions	985,964,945.86
Unsettled Trades	24,987,333.33
Change in Current Value	(11,382,801.13)
Closing Market Value	\$9,383,295,102.04

Cash Transactions Summary - Managed Account

Maturities/Calls	465,560,222.25
Sale Proceeds	327,000,000.00
Coupon/Interest/Dividend Income	3,374,074.80
Principal Payments	6,597,476.21
Security Purchases	(985,964,945.86)
Net Cash Contribution	183,433,172.60
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	3,934,297.05
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	743,323.27
Total Cash Basis Earnings	\$4,677,620.32

Cash Balance

Closing Cash Balance \$0.00

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	9,326,256,646.46
Ending Accrued Interest	14,869,184.19
Plus Proceeds from Sales	327,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	472,157,698.46
Plus Coupons/Dividends Received	3,374,074.80
Less Cost of New Purchases	(1,010,952,279.19)
Less Beginning Amortized Value of Securities	(9,113,969,171.05)
Less Beginning Accrued Interest	(13,344,982.36)
Total Accrual Basis Earnings	\$5,391,171.31



Portfolio Summary and Statistics

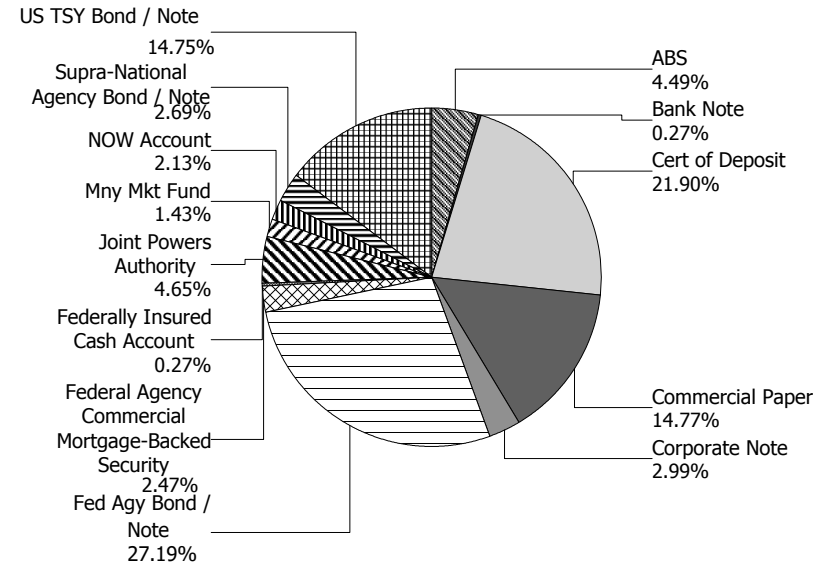
For the Month Ending **September 30, 2021**

SAN BERNARDINO COUNTY - 76990800

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,350,000,000.00	1,383,863,282.50	14.75
Supra-National Agency Bond / Note	250,000,000.00	252,388,915.00	2.69
NOW Account	200,000,000.00	200,000,000.00	2.13
Money Market Mutual Fund	134,000,000.00	134,000,000.00	1.43
Joint Powers Authority	436,000,000.00	436,000,000.00	4.65
Federally Insured Cash Account	25,000,000.00	25,000,000.00	0.27
Federal Agency Commercial Mortgage-Backed Security	221,009,234.99	232,221,070.30	2.47
Federal Agency Bond / Note	2,528,240,000.00	2,552,224,573.40	27.19
Corporate Note	280,500,000.00	280,800,319.00	2.99
Commercial Paper	1,386,000,000.00	1,385,555,172.00	14.77
Certificate of Deposit	2,055,000,000.00	2,054,636,693.75	21.90
Bank Note	25,000,000.00	25,125,969.00	0.27
Asset-Backed Security	420,659,489.34	421,479,107.09	4.49
Managed Account Sub-Total	9,311,408,724.33	9,383,295,102.04	100.00%
Accrued Interest		14,869,184.19	
Total Portfolio	9,311,408,724.33	9,398,164,286.23	

Sector Allocation



Unsettled Trades	25,000,000.00	24,982,000.00
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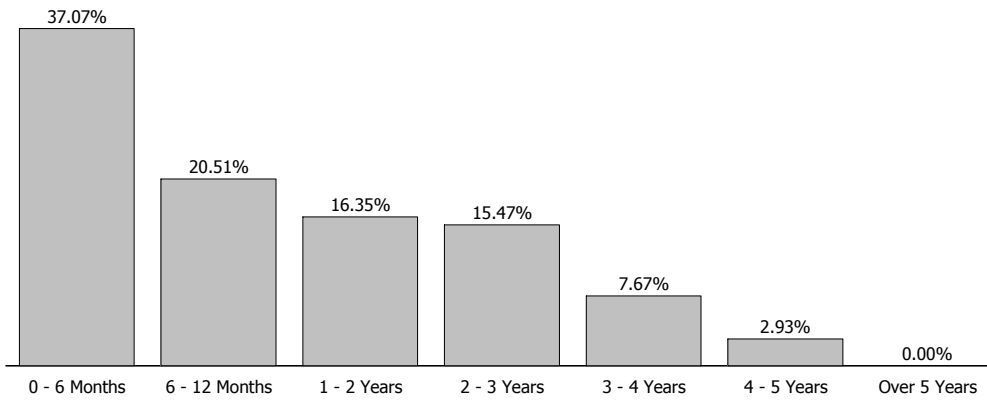


Portfolio Summary and Statistics

For the Month Ending **September 30, 2021**

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	0.71%
Yield to Maturity at Market	0.29%
Weighted Average Days to Maturity	460



Managed Account Issuer Summary

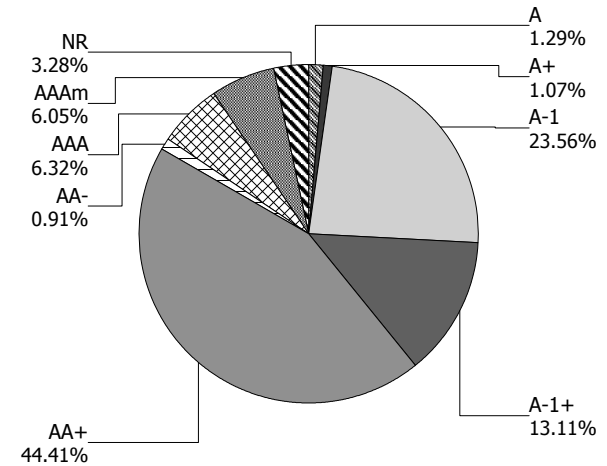
For the Month Ending **September 30, 2021**

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Issuer	Market Value of Holdings	Percent
BANK OF AMERICA CO	49,988,450.00	0.53
BANK OF MONTREAL	299,950,725.35	3.20
BANK OF NOVA SCOTIA	174,940,941.28	1.86
BANK OF THE WEST	200,000,000.00	2.13
BMW FINANCIAL SERVICES NA LLC	18,497,561.60	0.20
BNP PARIBAS	250,001,700.75	2.66
CAMP	426,000,000.00	4.54
CANADIAN IMPERIAL BANK OF COMMERCE	249,925,720.75	2.66
CHARTA LLC	29,982,510.00	0.32
CHASE ISSURANCE	18,322,423.00	0.20
CHEVRON CORPORATION	24,533,213.00	0.26
CREDIT AGRICOLE SA	275,932,952.00	2.94
DEERE & COMPANY	65,952,200.00	0.70
EXXON MOBIL CORP	103,041,475.00	1.10
FANNIE MAE	839,355,070.00	8.95
FEDERAL FARM CREDIT BANKS	477,437,817.00	5.09
FEDERAL HOME LOAN BANKS	524,392,943.50	5.59
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	1,000,000.00	0.01
FREDDIE MAC	943,259,813.20	10.05
HONDA AUTO RECEIVABLES	66,824,289.61	0.71
HYUNDAI AUTO RECEIVABLES	38,729,477.98	0.41
INTER-AMERICAN DEVELOPMENT BANK	72,110,110.00	0.77
INTL BANK OF RECONSTRUCTION AND DEV	180,278,805.00	1.92
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.11
JOHN DEERE OWNER TRUST	47,898,535.05	0.51
JP MORGAN CHASE & CO	149,950,275.00	1.60
LIBERTY STREET FUNDING LLC	29,983,410.00	0.32
MERCEDES-BENZ AUTO LEASE TRUST	49,093,913.92	0.52
MERCEDES-BENZ AUTO RECEIVABLES	47,104,688.01	0.50
MORGAN STANLEY	1,000,000.00	0.01
NATIXIS NY BRANCH	224,932,675.00	2.40

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **September 30, 2021**

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
NORDEA BANK ABP	279,963,506.49	2.98
NORTHERN TRUST	131,000,000.00	1.40
RABOBANK NEDERLAND	274,913,600.00	2.93
ROYAL BANK OF CANADA	199,924,215.30	2.13
STONECASTLE FICA	25,000,000.00	0.27
SVENSKA HANDELSBANKEN AB	249,882,937.30	2.66
SWEDBANK AB	199,970,265.05	2.13
THE BANK OF NEW YORK MELLON CORPORATION	55,023,845.00	0.59
THUNDER BAY FUNDING LLC	24,982,000.00	0.27
TORONTO-DOMINION BANK	275,008,231.48	2.93
Toyota Lease Owner Trust	10,383,400.90	0.11
TOYOTA MOTOR CORP	324,553,457.02	3.46
UNITED STATES TREASURY	1,383,863,282.50	14.75
US BANCORP	57,404,665.00	0.61
Total	\$9,383,295,102.04	100.00%



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

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 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	AA+	Aaa	12/20/16	12/21/16	24,734,375.00	2.10	157,530.74	24,991,170.36	25,074,220.00
US TREASURY NOTES DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	AA+	Aaa	02/15/17	02/16/17	48,779,296.88	2.02	126,358.70	49,917,720.56	50,242,190.00
US TREASURY NOTES DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	AA+	Aaa	11/29/17	11/30/17	24,823,242.19	2.05	40,141.57	24,982,905.43	25,187,500.00
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	100,039,062.50	0.09	31,589.68	100,023,249.45	100,031,250.00
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	31,589.68	100,027,899.34	100,031,250.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	100,000,000.00	AA+	Aaa	04/29/19	04/30/19	98,746,093.75	2.28	315,896.74	99,680,190.58	101,484,380.00
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	196,161.68	24,942,654.14	25,476,562.50
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	273,053.28	49,462,040.49	51,164,060.00
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	86,871.60	24,856,445.31	25,500,000.00
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	173,743.21	49,227,636.22	51,000,000.00
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	331,691.58	50,261,881.93	52,085,940.00
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	347,486.41	98,355,725.61	102,000,000.00
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	210,597.83	98,427,135.88	101,828,120.00
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	912828D1	100,000,000.00	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	117,748.62	98,513,111.08	102,109,380.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

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 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	472,146.74	51,169,320.20	52,703,125.00
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	472,146.74	50,962,572.42	52,703,125.00
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	252,717.39	50,511,431.23	52,101,560.00
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	252,717.39	50,599,313.48	52,101,560.00
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	252,717.39	50,551,972.66	52,101,560.00
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	221,127.72	50,104,903.50	51,765,625.00
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	179,008.15	50,868,801.20	52,312,500.00
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	127,717.39	50,377,080.64	52,296,875.00
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	401,324.73	50,739,583.33	52,562,500.00
Security Type Sub-Total		1,350,000,000.00					1,342,736,328.18	1.71	5,072,084.96	1,349,554,745.04	1,383,863,282.50
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 12/13/2017 2.126% 12/13/2021	459058GF4	20,000,000.00	AAA	Aaa	12/12/17	12/13/17	19,955,000.00	2.19	127,560.00	19,997,751.54	20,077,800.00
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 01/26/2017 2.000% 01/26/2022	459058FY4	50,000,000.00	AAA	Aaa	02/04/21	02/08/21	50,897,300.00	0.14	180,555.56	50,298,250.28	50,299,950.00



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For the Month Ending **September 30, 2021**

SAN BERNARDINO COUNTY - 76990800

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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	24,986,201.23	25,693,100.00
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	75,000,000.00	AAA	Aaa	04/13/21	04/20/21	74,844,750.00	0.23	41,927.09	74,879,628.08	74,879,550.00
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	19,996,373.33	20,081,960.00
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	25,212,207.48	26,335,050.00
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	24,961,515.98	24,952,475.00
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 0.440% 06/17/2024	45906M2B6	10,000,000.00	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	1,711.11	10,000,000.00	10,069,030.00

Security Type Sub-Total **250,000,000.00** **251,060,500.00** **0.94** **788,246.82** **250,331,927.92** **252,388,915.00**

NOW Account											
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	4,000,000.00	NR	NR	08/18/21	08/18/21	4,000,000.00	0.07	0.00	4,000,000.00	4,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	12,000,000.00	NR	NR	04/12/21	04/12/21	12,000,000.00	0.07	0.00	12,000,000.00	12,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	22,000,000.00	NR	NR	04/13/21	04/13/21	22,000,000.00	0.07	0.00	22,000,000.00	22,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	29,000,000.00	NR	NR	06/24/21	06/24/21	29,000,000.00	0.07	0.00	29,000,000.00	29,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	37,000,000.00	NR	NR	06/23/21	06/23/21	37,000,000.00	0.07	0.00	37,000,000.00	37,000,000.00
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	96,000,000.00	NR	NR	08/02/21	08/02/21	96,000,000.00	0.07	0.00	96,000,000.00	96,000,000.00

Security Type Sub-Total **200,000,000.00** **200,000,000.00** **0.07** **0.00** **200,000,000.00** **200,000,000.00**

Money Market Mutual Fund											
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	AAAm	NR	08/31/20	08/31/20	1,000,000.00	0.03	0.00	1,000,000.00	1,000,000.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

SAN BERNARDINO COUNTY - 76990800

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Money Market Mutual Fund												
FIDELITY GOV'T MM FUND 2642		31607A703	1,000,000.00	AAA	AAA	12/11/20	12/11/20	1,000,000.00	0.01	0.00	1,000,000.00	1,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	1,000,000.00	NR	NR	08/26/21	08/26/21	1,000,000.00	0.03	0.00	1,000,000.00	1,000,000.00
NORTHERN TRUST INST GOVT SELECT 848		665278701	131,000,000.00	AAAm	NR	09/28/21	09/28/21	131,000,000.00	0.03	0.00	131,000,000.00	131,000,000.00
Security Type Sub-Total			134,000,000.00					134,000,000.00	0.03	0.00	134,000,000.00	134,000,000.00
Joint Powers Authority												
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	10,000,000.00	AAAm	NR	08/26/21	08/26/21	10,000,000.00	0.03	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPFMF025	28,000,000.00	AAAm	NR	09/15/21	09/15/21	28,000,000.00	0.05	0.00	28,000,000.00	28,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPFMF025	29,000,000.00	AAAm	NR	09/27/21	09/27/21	29,000,000.00	0.05	0.00	29,000,000.00	29,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPFMF025	34,000,000.00	AAAm	NR	08/26/21	08/26/21	34,000,000.00	0.05	0.00	34,000,000.00	34,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPFMF025	41,000,000.00	AAAm	NR	08/24/21	08/24/21	41,000,000.00	0.05	0.00	41,000,000.00	41,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPFMF025	60,000,000.00	AAAm	NR	09/28/21	09/28/21	60,000,000.00	0.05	0.00	60,000,000.00	60,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPFMF025	234,000,000.00	AAAm	NR	09/24/21	09/24/21	234,000,000.00	0.05	0.00	234,000,000.00	234,000,000.00
Security Type Sub-Total			436,000,000.00					436,000,000.00	0.05	0.00	436,000,000.00	436,000,000.00
Federally Insured Cash Account												
STONECASTLE FICA		FICAMF003	25,000,000.00	NR	NR	08/30/19	08/30/19	25,000,000.00	0.05	0.00	25,000,000.00	25,000,000.00
Security Type Sub-Total			25,000,000.00					25,000,000.00	0.05	0.00	25,000,000.00	25,000,000.00
Federal Agency Commercial Mortgage-Backed Security												
FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023		3137B4WB8	2,800,000.00	AA+	Aaa	12/01/20	12/04/20	2,978,718.75	0.56	7,140.00	2,921,429.78	2,903,331.23



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

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 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	53,334,073.51	52,608,916.50
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	17,701,048.66	17,515,620.54
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	26,984,684.64	26,643,660.50
FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	2,357,798.55	AA+	Aaa	11/19/20	11/30/20	2,357,789.11	0.52	1,013.85	2,357,790.86	2,321,345.83
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	26,685,606.13	26,476,261.25
FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	64,871,163.96	64,176,184.80
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,494,930.85	AA+	Aaa	01/13/21	01/22/21	1,502,261.99	0.57	834.67	1,501,202.67	1,502,288.71
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,488,171.97	AA+	Aaa	01/13/21	01/22/21	3,505,277.97	0.57	1,947.56	3,502,806.23	3,505,340.32
FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	11,809,910.88	AA+	Aaa	02/17/21	02/26/21	11,809,532.96	0.44	4,330.30	11,809,580.12	11,630,525.18
FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,835,121.20	AA+	Aaa	02/10/21	02/19/21	3,853,130.93	0.57	2,141.28	3,850,860.71	3,853,098.33
FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	10,473,301.54	AA+	Aaa	07/20/21	07/29/21	10,473,175.86	0.68	5,943.60	10,473,180.41	10,332,508.53
FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,788,473.45	8,751,988.58
Security Type Sub-Total		221,009,234.99					236,849,106.32	0.93	511,459.81	234,781,901.13	232,221,070.30
Federal Agency Bond / Note											



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	50,000,000.00	AA+	Aaa	10/11/18	10/12/18	49,967,500.00	3.02	704,166.67	49,999,673.81	50,045,200.00
FEDERAL HOME LOAN BANKS NOTES DTD 11/08/2019 1.625% 11/19/2021	3130AHJY0	30,000,000.00	AA+	Aaa	11/07/19	11/08/19	29,948,700.00	1.71	178,750.00	29,996,612.26	30,062,970.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/20/2019 1.625% 12/20/2021	3130AHSR5	22,500,000.00	AA+	Aaa	12/19/19	12/20/19	22,475,700.00	1.68	102,578.13	22,497,340.63	22,577,242.50
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	60,000,000.00	AA+	Aaa	01/09/19	01/11/19	59,956,800.00	2.65	350,000.00	59,995,979.56	60,425,940.00
FEDERAL FARM CREDIT BANK NOTES DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	AA+	Aaa	01/16/19	01/18/19	49,957,500.00	2.63	263,611.11	49,995,773.27	50,376,100.00
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	74,956,680.66	75,856,425.00
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	99,962,247.95	100,085,600.00
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	25,000,000.00	AA+	Aaa	07/15/19	07/16/19	25,156,500.00	1.90	163,802.08	25,037,205.66	25,347,025.00
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	39,999,402.81	40,426,800.00
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	24,977,075.82	24,999,675.00
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	74,919,032.85	75,861,600.00
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	10,046,631.89	10,174,520.00
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	63,955,384.36	63,983,616.00
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	74,917,974.66	74,970,600.00



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Federal Agency Bond / Note											
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	10,000,000.00	AA+	Aaa	01/23/20	01/24/20	9,995,000.00	1.66	30,522.22	9,997,810.22	10,049,090.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	61,044.44	19,995,620.44	20,098,180.00
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	AA+	Aaa	01/23/20	01/24/20	19,990,000.00	1.66	61,044.44	19,995,620.44	20,098,180.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	AA+	Aaa	01/26/21	02/03/21	9,994,400.00	0.15	2,013.89	9,996,241.10	9,990,080.00
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	39,984,964.38	39,960,320.00
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	49,957,538.46	50,808,400.00
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	10,014,731.76	10,365,540.00
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	49,935,388.13	50,120,650.00
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	99,977,674.29	100,231,800.00
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	55,942,459.62	55,906,312.00
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	100,000,000.00	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	89,583.33	99,835,618.26	100,034,000.00
FFCB FLOATING NOTES DTD 06/09/2020 0.370% 06/09/2023	3133ELH72	45,000,000.00	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	10,175.02	45,000,000.00	45,227,655.00
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	22,961,176.00	23,004,278.00



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Federal Agency Bond / Note											
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	49,936,481.74	50,005,000.00
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	10,022,214.52	10,248,900.00
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	44,971,072.13	44,987,760.00
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	3,645.83	49,897,104.60	49,867,450.00
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	5,111.11	31,993,206.62	31,978,784.00
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	63,837,583.20	63,766,528.00
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	74,952,823.91	74,883,525.00
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	49,959,107.57	49,920,200.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF A2	62,000,000.00	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	50,375.00	61,955,492.49	61,873,334.00
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	99,825,121.23	104,932,800.00
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	49,916,060.86	52,489,650.00
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	25,037,450.00
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	25,004,825.00
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	24,999,525.00



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Federal Agency Bond / Note											
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	24,879,068.68	25,857,150.00
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	25,861,183.09	26,718,000.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	35,937.50	25,851,777.48	26,718,000.00
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	24,973,984.37	25,813,125.00
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	10,328,485.81	10,685,530.00
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	25,882,005.72	26,713,825.00
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	25,820,211.17	26,713,825.00
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	74,843,385.69	77,496,825.00
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	49,974,052.05	51,488,900.00
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	26,375,479.97	27,364,560.00
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	49,926,646.38	49,930,900.00
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	24,957,800.00
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	49,923,112.66	49,626,300.00
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	32,812.50	44,829,344.90	44,310,870.00



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Federal Agency Bond / Note											
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	49,817,315.79	49,253,650.00
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	19,705,198.90
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	13,966,889.50	13,757,590.00
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	19,952,044.63	19,687,840.00
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	44,867,475.12	44,341,155.00
Security Type Sub-Total		2,528,240,000.00					2,530,949,630.20	1.03	6,344,326.61	2,530,090,591.17	2,552,224,573.40
Corporate Note											
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 10/07/2019 1.800% 10/07/2021	89236TGJ8	15,000,000.00	A+	A1	10/02/19	10/07/19	14,998,200.00	1.81	130,500.00	14,999,985.23	15,000,000.00
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	4,999,610.35	5,068,770.00
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	9,998,890.60	10,125,040.00
US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.571% 05/23/2022	90331HPD9	10,000,000.00	AA-	A1	05/13/20	05/15/20	9,933,800.00	2.46	6,183.14	9,979,009.76	10,021,850.00
US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.571% 05/23/2022	90331HPD9	10,000,000.00	AA-	A1	05/14/20	05/18/20	9,932,700.00	2.47	6,183.14	9,978,573.88	10,021,850.00
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	4,998,363.43	5,061,415.00



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
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	4,999,617.81	5,011,300.00
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	14,519,053.00
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	3,045,075.00
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	11,995,840.99	12,234,996.00
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	5,033,812.55	5,096,510.00
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	2,998,597.41	3,017,991.00
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	10,014,160.00
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	2,997,653.54	3,001,284.00
BANK ON NY MELLON CORP FLT NOTES (CALLAB DTD 04/26/2021 0.310% 04/26/2024	06406RAT4	15,000,000.00	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	8,654.16	15,000,000.00	15,013,155.00
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	34,967,948.81	34,914,180.00
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	41,625.00	29,966,376.94	29,790,210.00



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Corporate Note												
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	14,983,860.08	14,922,870.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 0.310% 06/18/2024		89236TJJ5	20,000,000.00	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	1,894.44	20,000,000.00	20,018,420.00
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	14,990,436.82	15,001,230.00
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	39,981,508.76	39,900,960.00
Security Type Sub-Total			280,500,000.00					280,283,480.00	0.95	643,868.81	280,370,086.96	280,800,319.00
Commercial Paper												
JP MORGAN SECURITIES LLC COMM PAPER DTD 02/17/2021 0.000% 10/01/2021		46640PX16	50,000,000.00	A-1	P-1	02/17/21	02/18/21	49,950,000.00	0.16	0.00	50,000,000.00	49,999,900.00
EXXON MOBIL CORP COMM PAPER DTD 12/30/2020 0.000% 10/07/2021		30229AX79	50,000,000.00	A-1+	P-1	03/31/21	04/01/21	49,965,875.00	0.13	0.00	49,998,916.67	49,999,400.00
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 10/20/2021		21687AXL2	50,000,000.00	A-1	P-1	03/12/21	03/15/21	49,948,291.67	0.17	0.00	49,995,513.89	49,998,000.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 09/17/2020 0.000% 10/29/2021		09659BXV7	25,000,000.00	A-1	P-1	06/24/21	06/25/21	24,989,500.00	0.12	0.00	24,997,666.67	24,998,450.00
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 11/01/2021		21687AY15	50,000,000.00	A-1	P-1	03/25/21	03/25/21	49,947,819.44	0.17	0.00	49,992,680.55	49,996,650.00
CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 11/01/2021		22533TY18	50,000,000.00	A-1	P-1	05/06/21	05/06/21	49,965,194.44	0.14	0.00	49,993,972.22	49,995,750.00



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
EXXON MOBIL CORP COMM PAPER DTD 12/30/2020 0.000% 11/03/2021	30229AY37	50,000,000.00	A-1+	P-1	03/31/21	04/01/21	49,958,000.00	0.14	0.00	49,993,583.33	49,997,000.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 05/06/2021 0.000% 11/05/2021	22533TY59	50,000,000.00	A-1	P-1	05/06/21	05/06/21	49,964,416.67	0.14	0.00	49,993,194.45	49,995,150.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 03/18/2021 0.000% 11/12/2021	89233GYC4	50,000,000.00	A-1+	P-1	03/26/21	03/29/21	49,939,833.33	0.19	0.00	49,988,916.67	49,993,450.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/01/2020 0.000% 11/17/2021	46640PYH0	25,000,000.00	A-1	P-1	03/01/21	03/02/21	24,967,500.00	0.18	0.00	24,994,125.00	24,996,950.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 04/06/2021 0.000% 12/01/2021	22533TZ17	126,000,000.00	A-1	P-1	05/06/21	05/06/21	125,890,275.00	0.15	0.00	125,967,975.00	125,978,202.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 12/17/2021	46640PZH9	25,000,000.00	A-1	P-1	03/25/21	03/25/21	24,962,916.67	0.20	0.00	24,989,305.56	24,994,225.00
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/03/2020 0.000% 12/17/2021	21687AZH9	50,000,000.00	A-1	P-1	06/23/21	06/24/21	49,970,666.67	0.12	0.00	49,987,166.67	49,990,300.00
BOFA SECURITIES INC COMM PAPER DTD 03/05/2021 0.000% 12/28/2021	06054NZU8	50,000,000.00	A-1	NR	06/21/21	06/22/21	49,963,250.00	0.14	0.00	49,982,888.89	49,988,450.00
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/03/2020 0.000% 12/30/2021	21687AZW6	50,000,000.00	A-1	P-1	06/23/21	06/24/21	49,968,500.00	0.12	0.00	49,985,000.00	49,988,150.00
NATIXIS NY BRANCH COMM PAPER DTD 04/08/2021 0.000% 01/03/2022	63873KA31	50,000,000.00	A-1	P-1	05/04/21	05/04/21	49,928,833.33	0.21	0.00	49,972,583.33	49,989,900.00
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 01/07/2022	63873KA72	50,000,000.00	A-1	P-1	08/26/21	08/26/21	49,981,388.89	0.10	0.00	49,986,388.89	49,989,250.00
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 01/12/2022	63873KAC1	25,000,000.00	A-1	P-1	08/26/21	08/26/21	24,990,347.22	0.10	0.00	24,992,847.22	24,994,175.00
LIBERTY STREET FDG LLC COMM PAPER DTD 09/24/2021 0.000% 02/01/2022	53127UB17	30,000,000.00	A-1	P-1	09/29/21	09/29/21	29,988,541.67	0.11	0.00	29,988,725.00	29,983,410.00



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Commercial Paper											
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 02/09/2022	63873KB97	50,000,000.00	A-1	P-1	07/07/21	07/07/21	49,960,819.44	0.13	0.00	49,976,347.22	49,982,900.00
CHARTA LLC COMM PAPER DTD 08/30/2021 0.000% 02/14/2022	16115WBE6	30,000,000.00	A-1	P-1	09/28/21	09/28/21	29,987,258.33	0.11	0.00	29,987,533.33	29,982,510.00
CANADIAN IMPERIAL HLDING COMM PAPER DTD 10/30/2020 0.000% 03/01/2022	13607FC12	50,000,000.00	A-1	P-1	08/26/21	08/27/21	49,966,416.67	0.13	0.00	49,972,736.11	49,984,650.00
THUNDER BAY FUNDING LLC COMM PAPER DTD 08/27/2021 0.000% 03/02/2022	88602UC24	25,000,000.00	A-1+	P-1	09/28/21	10/01/21	24,987,333.33	0.12	0.00	24,987,333.33	24,982,000.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 03/07/2022	89233HC77	50,000,000.00	A-1+	P-1	06/24/21	06/24/21	49,943,111.11	0.16	0.00	49,965,111.11	49,967,900.00
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 03/09/2022	63873KC96	50,000,000.00	A-1	P-1	06/23/21	06/24/21	49,942,666.67	0.16	0.00	49,964,666.67	49,976,450.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 04/01/2022	46640OD16	50,000,000.00	A-1	P-1	07/07/21	07/08/21	49,936,958.33	0.17	0.00	49,957,027.78	49,959,200.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/02/2021 0.000% 04/29/2022	22533UDV2	50,000,000.00	A-1	P-1	08/27/21	08/27/21	49,955,763.89	0.13	0.00	49,962,083.33	49,963,850.00
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	24,979,291.66	24,980,350.00
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	49,958,194.44	49,960,150.00
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	49,949,111.11	49,948,450.00
Security Type Sub-Total		1,386,000,000.00					1,384,794,436.10	0.15	0.00	1,385,460,886.10	1,385,555,172.00

Certificate of Deposit



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit												
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 03/15/2021 0.170% 10/01/2021		86959RPC8	50,000,000.00	A-1+	P-1	03/12/21	03/15/21	50,000,000.00	0.17	47,222.22	50,000,000.00	50,000,124.90
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/17/2021 0.170% 10/01/2021		89114W4P7	50,000,000.00	A-1+	P-1	03/17/21	03/17/21	50,000,000.00	0.17	46,750.00	50,000,000.00	50,000,124.85
SWEDBANK (NEW YORK) CERT DEPOS DTD 03/29/2021 0.170% 10/04/2021		87019VU96	25,000,000.00	A-1	P-1	03/29/21	03/29/21	25,000,000.00	0.17	21,958.33	25,000,000.00	25,000,194.20
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/24/2021 0.170% 10/06/2021		89114W5B7	50,000,000.00	A-1+	P-1	03/23/21	03/24/21	50,000,000.00	0.17	45,097.22	50,000,000.00	50,000,582.55
TORONTO DOMINION BANK NY CERT DEPOS DTD 02/26/2021 0.160% 11/01/2021		89114W2H7	50,000,000.00	A-1+	P-1	02/24/21	02/26/21	50,000,000.00	0.16	48,222.22	50,000,000.00	50,001,772.45
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 05/04/2021 0.150% 11/12/2021		65558UAT9	75,000,000.00	A-1+	P-1	05/04/21	05/04/21	75,000,000.00	0.15	46,875.00	75,000,000.00	75,002,680.43
SWEDBANK NY CERT DEPOS DTD 06/23/2021 0.120% 12/17/2021		87019VZ83	50,000,000.00	A-1	P-1	06/22/21	06/23/21	50,000,000.00	0.12	16,666.67	50,000,000.00	49,996,745.65
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 05/10/2021 0.150% 12/17/2021		65558UBC5	75,000,000.00	A-1+	P-1	05/10/21	05/10/21	75,000,000.00	0.15	45,000.00	75,000,000.00	74,999,985.45
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 06/08/2021 0.100% 12/17/2021		06367CG50	100,000,000.00	A-1	P-1	06/08/21	06/08/21	100,000,000.00	0.10	31,944.44	100,000,000.00	99,989,159.80
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/30/2021 0.170% 01/03/2022		89114W5K7	25,000,000.00	A-1+	P-1	03/29/21	03/30/21	25,000,000.00	0.17	21,840.28	25,000,000.00	24,999,330.28
SWEDBANK NY CERT DEPOS DTD 06/29/2021 0.120% 01/03/2022		87019V2C0	25,000,000.00	A-1	P-1	06/29/21	06/29/21	25,000,000.00	0.12	7,833.33	25,000,000.00	24,996,039.85
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/15/2021 0.190% 01/03/2022		89114W4H5	50,000,000.00	A-1+	P-1	03/15/21	03/15/21	50,000,000.00	0.19	52,777.78	50,000,000.00	50,001,293.85



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Certificate of Deposit												
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/16/2021 0.200% 02/01/2022		06367CB48	50,000,000.00	A-1	P-1	02/12/21	02/16/21	50,000,000.00	0.20	63,055.56	50,000,000.00	50,003,403.35
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/15/2021 0.210% 02/01/2022		89114W4E2	50,000,000.00	A-1+	P-1	03/12/21	03/15/21	50,000,000.00	0.21	58,333.33	50,000,000.00	50,005,127.50
BNP PARIBAS NY BRANCH CERT DEPOS DTD 05/04/2021 0.190% 02/01/2022		05586FHG5	100,000,000.00	A-1	P-1	05/04/21	05/04/21	100,000,000.00	0.19	79,166.67	100,000,000.00	100,003,393.50
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 09/02/2021 0.110% 02/02/2022		65558UFZ0	30,000,000.00	A-1+	P-1	09/02/21	09/02/21	30,000,000.00	0.11	2,658.33	30,000,000.00	29,992,711.26
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 07/06/2021 0.130% 02/07/2022		65558UDL3	50,000,000.00	A-1+	P-1	07/06/21	07/06/21	50,000,000.00	0.13	15,708.33	50,000,000.00	49,990,967.95
SWEDBANK NY CERT DEPOS DTD 08/24/2021 0.120% 02/23/2022		87019V2W6	50,000,000.00	A-1	P-1	08/23/21	08/24/21	50,000,000.00	0.12	6,333.33	50,000,000.00	49,987,837.70
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/15/2021 0.220% 03/01/2022		78012UJ55	50,000,000.00	A-1+	P-1	03/12/21	03/15/21	50,000,000.00	0.22	61,111.11	50,000,000.00	50,008,391.85
SWEDBANK NY CERT DEPOS DTD 08/26/2021 0.130% 03/01/2022		87019V2X4	50,000,000.00	A-1	P-1	08/25/21	08/26/21	50,000,000.00	0.13	6,500.00	50,000,000.00	49,989,447.65
CANADIAN IMP BK COMM NY CERT DEPOS DTD 07/07/2021 0.150% 03/23/2022		13606CUH5	50,000,000.00	A-1	P-1	07/07/21	07/07/21	50,000,000.00	0.15	17,916.67	50,000,000.00	49,992,740.85
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	110,000.00	125,000,000.00	124,999,857.25
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	31,750.00	50,000,000.00	49,986,417.70
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	32,000.00	50,000,000.00	49,986,417.35
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 07/07/2021 0.180% 06/01/2022		06417MQS7	50,000,000.00	A-1	P-1	07/06/21	07/07/21	50,000,000.00	0.18	21,500.00	50,000,000.00	49,986,432.95
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	5,194.44	50,000,000.00	49,983,073.35



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Certificate of Deposit											
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	625.00	50,000,000.00	49,976,215.55
BANK OF MONTREAL CHICAGO FLOATING CD DTD 06/29/2021 0.190% 06/29/2022	06367CHL4	50,000,000.00	A-1	P-1	08/26/21	08/27/21	50,004,256.50	0.18	527.78	50,003,769.65	49,996,250.00
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	27,777.78	50,000,000.00	49,980,956.10
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	25,861.11	50,000,000.00	49,977,161.40
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	666.67	50,000,000.00	49,965,814.15
BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/24/2021 0.200% 07/01/2022	06417MOM0	75,000,000.00	A-1	P-1	06/24/21	06/24/21	75,000,000.00	0.20	41,250.00	75,000,000.00	74,971,434.98
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	55,555.56	100,000,000.00	99,961,912.20
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	55,555.56	100,000,000.00	99,961,912.20
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	18,000.00	100,000,000.00	99,940,782.70

Security Type Sub-Total		2,055,000,000.00					2,055,004,256.50	0.17	1,169,234.72	2,055,003,769.65	2,054,636,693.75
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Bank Note											
US BANK BANK NOTE (CALLED,OMD 11/16/21) DTD 11/16/2018 3.450% 10/15/2021	90331HNX7	10,000,000.00	AA-	A1	11/13/18	11/16/18	9,986,200.00	3.50	129,375.00	9,999,818.42	10,009,750.00
US BANK NA CINCINNATI BKNT (CALLABLE) DTD 01/21/2020 1.800% 01/21/2022	90331HPJ6	8,000,000.00	AA-	A1	01/17/20	01/21/20	7,997,200.00	1.82	28,000.00	7,999,571.00	8,020,032.00
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	6,998,415.80	7,096,187.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

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		25,000,000.00					24,975,980.00	2.73	223,330.56	24,997,805.22	25,125,969.00
Asset-Backed Security											
MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769QAC5	1,328,878.91	AAA	NR	11/13/19	11/20/19	1,328,667.61	2.01	1,181.23	1,328,803.10	1,334,553.09
HAROT 2020-1 A2 DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	598,292.46	NR	Aaa	02/19/20	02/26/20	598,231.85	1.63	270.89	598,268.35	598,737.65
TAOT 2020-A A2 DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	725,647.21	AAA	Aaa	02/04/20	02/12/20	725,638.28	1.67	538.59	725,643.57	725,982.24
MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	3,741,795.90	AAA	Aaa	01/21/20	01/29/20	3,741,302.73	1.84	3,059.96	3,741,589.43	3,759,443.33
JOHN DEERE OWNER TRUST OTHER ABS DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	385,369.62	NR	Aaa	03/04/20	03/11/20	385,342.37	1.01	172.99	385,357.28	385,539.34
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,481,284.12	AAA	NR	02/19/19	02/27/19	1,481,244.42	2.83	1,513.79	1,481,269.79	1,493,430.06
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	4,364,322.52	NR	Aaa	05/21/19	05/29/19	4,364,159.73	2.52	3,055.03	4,364,253.63	4,406,127.93
JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	1,556,605.91	NR	Aaa	03/05/19	03/13/19	1,556,414.61	2.91	2,013.21	1,556,527.22	1,570,306.22
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	3,327,465.89	AAA	Aaa	02/05/19	02/13/19	3,326,859.63	2.91	4,303.52	3,327,220.83	3,361,349.14
TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	2,753,678.65	AAA	Aaa	04/30/19	05/08/19	2,753,239.44	2.57	3,145.31	2,753,486.35	2,780,051.18
HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	3,386,500.62	AAA	Aaa	08/21/19	08/27/19	3,386,472.51	1.78	2,679.10	3,386,487.37	3,411,633.87
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	3,247,827.85	AAA	Aaa	08/06/19	08/14/19	3,247,801.22	1.91	2,757.04	3,247,815.11	3,272,276.52
TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	5,874,070.50	AAA	Aaa	04/13/21	04/21/21	5,873,317.44	0.28	484.61	5,873,456.61	5,877,912.54



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

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											
HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	20,000,000.00	AAA	Aaa	05/18/21	05/26/21	19,999,814.00	0.49	4,355.56	19,999,840.37	19,990,330.00
BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	11,000,000.00	NR	Aaa	09/08/21	09/15/21	10,999,300.40	0.19	928.89	10,999,314.34	10,999,429.10
JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	1,427,230.93	NR	Aaa	07/16/19	07/24/19	1,426,927.93	2.22	1,401.86	1,427,078.96	1,440,979.59
TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	3,939,347.96	AAA	Aaa	11/06/19	11/13/19	3,939,063.54	1.92	3,361.58	3,939,191.86	3,976,932.49
MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	27,500,000.00	AAA	NR	06/22/21	06/29/21	27,497,695.50	0.22	2,688.89	27,497,928.18	27,500,668.25
TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	35,000,000.00	AAA	NR	06/08/21	06/14/21	34,999,356.00	0.46	7,155.56	34,999,430.20	34,988,166.50
HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	7,769,383.20	AAA	NR	11/19/19	11/26/19	7,767,998.70	1.83	5,134.27	7,768,615.96	7,844,046.20
HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	2,668,970.69	AAA	NR	10/29/19	11/06/19	2,668,847.66	1.94	2,301.25	2,668,902.40	2,689,961.88
MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	4,882,816.40	AAA	Aaa	09/18/19	09/25/19	4,882,144.04	1.94	4,210.07	4,882,447.49	4,922,584.01
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	4,499,552.88	4,505,488.36
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	10,000,000.00	NR	Aaa	02/19/20	02/26/20	9,998,040.00	1.61	4,472.22	9,998,793.25	10,104,131.00
TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	11,500,000.00	AAA	Aaa	09/21/21	09/27/21	11,499,130.60	0.20	255.56	11,499,134.22	11,500,254.15
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	15,000,000.00	AAA	Aaa	02/04/20	02/12/20	14,998,917.00	1.66	11,066.67	14,999,333.06	15,144,513.00
HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	19,000,000.00	AAA	NR	07/20/21	07/28/21	18,998,276.70	0.24	2,026.67	18,998,386.30	19,007,554.40



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	26,000,000.00	NR	Aaa	07/13/21	07/21/21	25,999,412.40	0.25	2,888.89	25,999,452.24	25,993,598.80
MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	21,200,000.00	AAA	Aaa	09/15/21	09/22/21	21,197,894.84	0.21	1,113.00	21,197,913.29	21,200,466.40
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	5,000,000.00	NR	Aaa	03/04/20	03/11/20	4,999,694.50	1.10	2,444.44	4,999,801.93	5,035,157.00
CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FQ2	10,000,000.00	AAA	NR	09/17/19	09/18/19	10,060,156.25	2.03	9,600.00	10,035,618.83	10,187,599.00
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	16,498,849.07	16,499,249.25
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	1,100.00	7,499,236.34	7,498,132.50
CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	AAA	NR	02/10/20	02/18/20	7,998,167.20	1.53	5,440.00	7,998,771.32	8,134,824.00
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	2,786.67	18,999,320.51	18,975,852.90
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	36,996,283.72	36,890,043.40
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	573.33	11,999,046.04	11,985,248.40
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	16,996,397.53	17,031,961.70
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	13,498,846.83	13,472,954.10
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	2,415.00	20,997,267.51	20,981,637.60
Security Type Sub-Total		420,659,489.34					420,683,599.00	0.69	116,631.90	420,664,933.27	421,479,107.09



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2021**

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		9,311,408,724.33					9,322,337,316.30	0.71	14,869,184.19	9,326,256,646.46	9,383,295,102.04
Securities Sub-Total		\$9,311,408,724.33					\$9,322,337,316.30	0.71%	\$14,869,184.19	\$9,326,256,646.46	\$9,383,295,102.04
Accrued Interest											\$14,869,184.19
Total Investments											\$9,398,164,286.23

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2021**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 12/01/2014 1.875% 11/30/2021	912828G53	25,000,000.00	BMO		100.30	25,074,220.00	339,845.00	83,049.64	0.17	0.09
US TREASURY NOTES	DTD 02/02/2015 1.500% 01/31/2022	912828H86	50,000,000.00	TD SEC U		100.48	50,242,190.00	1,462,893.12	324,469.44	0.33	0.05
US TREASURY NOTES	DTD 02/28/2017 1.875% 02/28/2022	912828W55	25,000,000.00	CITIGRP		100.75	25,187,500.00	364,257.81	204,594.57	0.42	0.08
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	CITIGRP		100.03	100,031,250.00	(7,812.50)	8,000.55	0.75	0.08
US TREASURY NOTES	DTD 06/30/2020 0.125% 06/30/2022	912828ZX1	100,000,000.00	RBC CAP		100.03	100,031,250.00	(15,625.00)	3,350.66	0.75	0.08
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	100,000,000.00	RBC		101.48	101,484,380.00	2,738,286.25	1,804,189.42	0.83	0.09
US TREASURY NOTES	DTD 11/02/2015 1.875% 10/31/2022	912828M49	25,000,000.00	BMO_DIR		101.91	25,476,562.50	737,304.69	533,908.36	1.07	0.12
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		102.33	51,164,060.00	2,505,856.87	1,702,019.51	1.64	0.22
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		102.00	25,500,000.00	798,828.12	643,554.69	1.73	0.23
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		102.00	51,000,000.00	2,876,953.12	1,772,363.78	1.73	0.23
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		104.17	52,085,940.00	1,451,174.37	1,824,058.07	1.71	0.23
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		102.00	102,000,000.00	5,964,843.75	3,644,274.39	1.73	0.23
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		101.83	101,828,120.00	5,562,495.00	3,400,984.12	1.82	0.25
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	MORGANST		102.11	102,109,380.00	5,546,880.00	3,596,268.92	1.90	0.27
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		105.41	52,703,125.00	640,625.00	1,533,804.80	2.54	0.43
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		105.41	52,703,125.00	1,091,796.87	1,740,552.58	2.54	0.43
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		104.20	52,101,560.00	1,214,841.25	1,590,128.77	2.68	0.46



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2021**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		104.20	52,101,560.00	1,083,981.87	1,502,246.52	2.68	0.46
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		104.20	52,101,560.00	1,166,013.12	1,549,587.34	2.68	0.46
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		103.53	51,765,625.00	1,591,796.87	1,660,721.50	2.69	0.46
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		104.63	52,312,500.00	837,890.62	1,443,698.80	2.76	0.48
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		104.59	52,296,875.00	1,720,703.12	1,919,794.36	3.28	0.62
US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		105.13	52,562,500.00	1,453,125.00	1,822,916.67	3.49	0.69

Security Type Sub-Total		1,350,000,000.00				1,383,863,282.50	41,126,954.32	34,308,537.46	1.79	0.28
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Supra-National Agency Bond / Note										
INTL BANK OF RECON AND DEV GLOBAL NOTES DTD 12/13/2017 2.126% 12/13/2021	459058GF4	20,000,000.00	DEUTSCHE		100.39	20,077,800.00	122,800.00	80,048.46	0.20	0.21
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 01/26/2017 2.000% 01/26/2022	459058FY4	50,000,000.00	CIBC		100.60	50,299,950.00	(597,350.00)	1,699.72	0.32	0.14
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 09/26/2018 3.000% 09/26/2022	4581X0DD7	25,000,000.00	JPMCHASE		102.77	25,693,100.00	749,100.00	706,898.77	0.98	0.19
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	75,000,000.00	WELLS_F		99.84	74,879,550.00	34,800.00	(78.08)	1.56	0.26
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	20,000,000.00	RBC CAP		100.41	20,081,960.00	88,760.00	85,586.67	1.64	0.25
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	25,000,000.00	BMO		105.34	26,335,050.00	855,050.00	1,122,842.52	1.94	0.33
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	TD		99.81	24,952,475.00	6,225.00	(9,040.98)	2.14	0.34



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Supra-National Agency Bond / Note										
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 0.440% 06/17/2024	45906M2B6	10,000,000.00	BMO		100.69	10,069,030.00	69,030.00	69,030.00	0.00	0.44

Security Type Sub-Total		250,000,000.00				252,388,915.00	1,328,415.00	2,056,987.08	1.19	0.25
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NOW Account

BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	4,000,000.00	DIRECT		1.00	4,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	12,000,000.00	DIRECT		1.00	12,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	22,000,000.00	DIRECT		1.00	22,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	29,000,000.00	DIRECT		1.00	29,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	37,000,000.00	DIRECT		1.00	37,000,000.00	0.00	0.00	0.00	0.07
BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	96,000,000.00	DIRECT		1.00	96,000,000.00	0.00	0.00	0.00	0.07

Security Type Sub-Total		200,000,000.00				200,000,000.00	0.00	0.00	0.00	0.07
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Money Market Mutual Fund

FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.03
FIDELITY GOV'T MM FUND 2642	31607A703	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.01
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	0.03
NORTHERN TRUST INST GOVT SELECT 848	665278701	131,000,000.00			1.00	131,000,000.00	0.00	0.00	0.00	0.03

Security Type Sub-Total		134,000,000.00				134,000,000.00	0.00	0.00	0.00	0.03
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Joint Powers Authority

INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	10,000,000.00	DIRECT		1.00	10,000,000.00	0.00	0.00	0.00	0.03
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPFM025	28,000,000.00	DIRECT		1.00	28,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPFM025	29,000,000.00	DIRECT		1.00	29,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPFM025	34,000,000.00	DIRECT		1.00	34,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPFM025	41,000,000.00	DIRECT		1.00	41,000,000.00	0.00	0.00	0.00	0.05



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Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	60,000,000.00	DIRECT		1.00	60,000,000.00	0.00	0.00	0.00	0.05
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	234,000,000.00	DIRECT		1.00	234,000,000.00	0.00	0.00	0.00	0.05
Security Type Sub-Total			436,000,000.00				436,000,000.00	0.00	0.00	0.00	0.05
Federally Insured Cash Account											
STONECASTLE FICA		FICAMF003	25,000,000.00			1.00	25,000,000.00	0.00	0.00	0.00	0.05
Security Type Sub-Total			25,000,000.00				25,000,000.00	0.00	0.00	0.00	0.05
Federal Agency Commercial Mortgage-Backed Security											
FHMS K033 A2		3137B4WB8	2,800,000.00	CANTFIT		103.69	2,903,331.23	(75,387.52)	(18,098.55)	1.71	0.94
DTD 10/01/2013 3.060% 07/01/2023											
FHMS KMP1 A2		3137FATE8	50,000,000.00	JPMCHAS		105.22	52,608,916.50	(1,414,521.00)	(725,157.01)	2.72	1.11
DTD 09/01/2017 2.982% 08/01/2024											
FHMS K729 A2		3137FCM43	16,500,000.00	CANTFIT		106.16	17,515,620.54	(453,910.71)	(185,428.12)	2.87	1.05
DTD 12/01/2017 3.136% 10/01/2024											
FHMS K045 A2		3137BHXJ1	25,000,000.00	MS		106.57	26,643,660.50	(822,159.81)	(341,024.14)	3.10	0.97
DTD 05/01/2015 3.023% 01/01/2025											
FHMS KJ32 A1		3137F72U8	2,357,798.55	JPM		98.45	2,321,345.83	(36,443.28)	(36,445.03)	2.91	0.94
DTD 11/01/2020 0.516% 06/01/2025											
FHMS K726 A1		3137BYLE8	25,000,000.00	INCAPIT		105.91	26,476,261.25	(387,020.00)	(209,344.88)	3.80	1.19
DTD 06/01/2017 2.700% 10/01/2025											
FHMS KJ23 A1		3137FKSQ0	60,000,000.00	JPMCHAS		106.96	64,176,184.80	(1,055,065.20)	(694,979.16)	3.73	1.88
DTD 01/29/2019 3.683% 10/01/2025											
FRESB 2021-SB82 A5		30318CAA5	1,494,930.85	PIPER J		100.49	1,502,288.71	26.72	1,086.04	4.03	0.55
DTD 01/01/2021 0.670% 11/01/2025											
FRESB 2021-SB82 A5		30318CAA5	3,488,171.97	WELLS_F		100.49	3,505,340.32	62.35	2,534.09	4.03	0.55
DTD 01/01/2021 0.670% 11/01/2025											
FHMS KJ33 A1		3137F9ZD6	11,809,910.88	JPMCHAS		98.48	11,630,525.18	(179,007.78)	(179,054.94)	2.80	0.81
DTD 02/01/2021 0.440% 12/01/2025											



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Federal Agency Commercial Mortgage-Backed Security										
FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,835,121.20	JPMCHAS		100.47	3,853,098.33	(32.60)	2,237.62	4.19	0.56
FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	10,473,301.54	JPMCHAS		98.66	10,332,508.53	(140,667.33)	(140,671.88)	3.64	0.98
FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	CANTFIT		106.08	8,751,988.58	(63,909.86)	(36,484.87)	4.71	1.27
Security Type Sub-Total		221,009,234.99				232,221,070.30	(4,628,036.02)	(2,560,830.83)	3.34	1.27
Federal Agency Bond / Note										
FEDERAL HOME LOAN BANKS NOTES DTD 10/12/2018 3.000% 10/12/2021	3130AF5B9	50,000,000.00	BARCLAYS		100.09	50,045,200.00	77,700.00	45,526.19	0.03	0.28
FEDERAL HOME LOAN BANKS NOTES DTD 11/08/2019 1.625% 11/19/2021	3130AHJY0	30,000,000.00	WELLSFAR		100.21	30,062,970.00	114,270.00	66,357.74	0.14	0.08
FEDERAL HOME LOAN BANKS NOTES DTD 12/20/2019 1.625% 12/20/2021	3130AHSR5	22,500,000.00	BARCLAYS		100.34	22,577,242.50	101,542.50	79,901.87	0.22	0.08
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	60,000,000.00	TD		100.71	60,425,940.00	469,140.00	429,960.44	0.28	0.09
FEDERAL FARM CREDIT BANK NOTES DTD 01/18/2019 2.600% 01/18/2022	3133EJ5P0	50,000,000.00	FTN		100.75	50,376,100.00	418,600.00	380,326.73	0.30	0.09
FANNIE MAE NOTES DTD 04/12/2019 2.250% 04/12/2022	3135G0V59	75,000,000.00	BARCLAYS		101.14	75,856,425.00	1,102,425.00	899,744.34	0.53	0.11
FEDERAL FARM CREDIT BANK NOTES DTD 05/06/2020 0.250% 05/06/2022	3133ELYR9	100,000,000.00	JPMCHAS		100.09	100,085,600.00	212,600.00	123,352.05	0.60	0.11
FEDERAL HOME LOAN BANK DTD 06/01/2012 2.125% 06/10/2022	313379O69	25,000,000.00	WELLSFAR		101.39	25,347,025.00	190,525.00	309,819.34	0.69	0.12
FFCB NOTES DTD 12/16/2019 1.630% 06/15/2022	3133ELDK7	40,000,000.00	INCAPITA		101.07	40,426,800.00	428,919.20	427,397.19	0.70	0.12
FREDDIE MAC NOTES DTD 07/23/2020 0.125% 07/25/2022	3137EAET2	25,000,000.00	WELLS_F		100.00	24,999,675.00	56,175.00	22,599.18	0.82	0.13
FANNIE MAE NOTES DTD 09/06/2019 1.375% 09/06/2022	3135G0W33	75,000,000.00	BARCLAYS		101.15	75,861,600.00	1,122,600.00	942,567.15	0.93	0.14
FEDERAL HOME LOAN BANKS NOTES DTD 08/13/2012 2.000% 09/09/2022	313380GJ0	10,000,000.00	WELLSFAR		101.75	10,174,520.00	24,020.00	127,888.11	0.94	0.14



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Federal Agency Bond / Note										
FEDERAL HOME LOAN BANK NOTES DTD 10/22/2020 0.125% 10/21/2022	3130AKDH6	64,000,000.00	CITIGRP		99.97	63,983,616.00	68,096.00	28,231.64	1.06	0.15
FFCB NOTES DTD 11/23/2020 0.125% 11/23/2022	3133EMGX4	75,000,000.00	BARCLAY		99.96	74,970,600.00	113,850.00	52,625.34	1.15	0.16
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	10,000,000.00	OTHER	01/24/22	100.49	10,049,090.00	54,090.00	51,279.78	0.32	1.26
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	DAIWA	01/24/22	100.49	20,098,180.00	108,180.00	102,559.56	0.32	1.26
FEDERAL FARM CREDIT BANK NOTES(CALLABLE) DTD 01/24/2020 1.640% 01/24/2023	3133ELJN5	20,000,000.00	FCSTONE	01/24/22	100.49	20,098,180.00	108,180.00	102,559.56	0.32	1.26
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	CASTLE		99.90	9,990,080.00	(4,320.00)	(6,161.10)	1.34	0.20
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	TOR DOM		99.90	39,960,320.00	(17,280.00)	(24,644.38)	1.34	0.20
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	WELLSFAR		101.62	50,808,400.00	900,400.00	850,861.54	1.37	0.20
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	TOR DOM		103.66	10,365,540.00	322,860.00	350,808.24	1.42	0.21
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	50,000,000.00	CITIGRP		100.24	50,120,650.00	245,650.00	185,261.87	1.55	0.22
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	WELLS_F		100.23	100,231,800.00	273,800.00	254,125.71	1.59	0.23
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	BARCLAY		99.83	55,906,312.00	(22,008.00)	(36,147.62)	1.61	0.23
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	CITIGRP		100.03	100,034,000.00	335,000.00	198,381.74	1.64	0.23
FFCB FLOATING NOTES DTD 06/09/2020 0.370% 06/09/2023	3133ELH72	45,000,000.00	LOOP CA		100.51	45,227,655.00	227,655.00	227,655.00	0.00	0.37
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	TOR DOM		100.02	23,004,278.00	71,438.00	43,102.00	1.74	0.24



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Federal Agency Bond / Note											
FANNIE MAE NOTES		3135G05G4	50,000,000.00	CITIGRP		100.01	50,005,000.00	112,500.00	68,518.26	1.77	0.24
DTD 07/10/2020 0.250% 07/10/2023											
FEDERAL FARM CREDIT BANKS NOTES		3133EKZK5	10,000,000.00	WELLSFAR		102.49	10,248,900.00	201,800.00	226,685.48	1.85	0.27
DTD 08/14/2019 1.600% 08/14/2023											
FREDDIE MAC NOTES		3137EAEV7	45,000,000.00	CITIGRP		99.97	44,987,760.00	33,660.00	16,687.87	1.90	0.26
DTD 08/21/2020 0.250% 08/24/2023											
FEDERAL HOME LOAN BANK NOTES		3130ANYM6	50,000,000.00	WELLS_F		99.73	49,867,450.00	(26,550.00)	(29,654.60)	1.91	0.26
DTD 09/10/2021 0.125% 08/28/2023											
FREDDIE MAC NOTES		3137EAEW5	32,000,000.00	WELLS_F		99.93	31,978,784.00	(10,656.00)	(14,422.62)	1.93	0.28
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEY1	64,000,000.00	WELLS_F		99.64	63,766,528.00	5,248.00	(71,055.20)	2.04	0.30
DTD 10/16/2020 0.125% 10/16/2023											
FREDDIE MAC NOTES		3137EAEZ8	75,000,000.00	CITIGRP		99.84	74,883,525.00	(48,975.00)	(69,298.91)	2.09	0.32
DTD 11/05/2020 0.250% 11/06/2023											
FANNIE MAE NOTES		3135G06H1	50,000,000.00	JPMCHAS		99.84	49,920,200.00	(22,800.00)	(38,907.57)	2.15	0.32
DTD 11/25/2020 0.250% 11/27/2023											
FREDDIE MAC NOTES		3137EAF A2	62,000,000.00	CITIGRP		99.80	61,873,334.00	(65,286.00)	(82,158.49)	2.17	0.34
DTD 12/04/2020 0.250% 12/04/2023											
FANNIE MAE NOTES		3135G0V34	100,000,000.00	JPM_CHAS		104.93	104,932,800.00	5,304,800.00	5,107,678.77	2.29	0.39
DTD 02/08/2019 2.500% 02/05/2024											
FHLB BONDS		3130AFW94	50,000,000.00	BARCLAYS		104.98	52,489,650.00	2,666,650.00	2,573,589.14	2.31	0.39
DTD 02/15/2019 2.500% 02/13/2024											
FHLMC (CALLABLE) NOTES		3134GVPP7	25,000,000.00	CANTFIT	04/29/22	100.15	25,037,450.00	37,450.00	37,450.00	0.58	0.51
DTD 04/29/2020 0.570% 04/29/2024											
FHLMC (CALLABLE) NOTES		3134GVUY2	25,000,000.00	WELLS_F	05/20/22	100.02	25,004,825.00	4,825.00	4,825.00	0.64	0.50
DTD 05/20/2020 0.510% 05/20/2024											
FHLMC (CALLABLE) NOTES		3134GVXC7	25,000,000.00	INCAPIT	05/20/22	100.00	24,999,525.00	(475.00)	(475.00)	0.64	0.50
DTD 05/20/2020 0.500% 05/20/2024											
FANNIE MAE NOTES		3135G0V75	25,000,000.00	CITI		103.43	25,857,150.00	1,076,150.00	978,081.32	2.69	0.50
DTD 07/08/2019 1.750% 07/02/2024											
FEDERAL HOME LOAN BANK NOTES		3130A2UW4	25,000,000.00	WELLSFAR		106.87	26,718,000.00	267,250.00	856,816.91	2.85	0.53
DTD 08/15/2014 2.875% 09/13/2024											
FEDERAL HOME LOAN BANK NOTES		3130A2UW4	25,000,000.00	MORGANST		106.87	26,718,000.00	284,675.00	866,222.52	2.85	0.53
DTD 08/15/2014 2.875% 09/13/2024											



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Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		103.25	25,813,125.00	855,875.00	839,140.63	2.96	0.55
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		106.86	10,685,530.00	169,900.00	357,044.19	3.07	0.59
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		106.86	26,713,825.00	329,325.00	831,819.28	3.07	0.59
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		106.86	26,713,825.00	426,325.00	893,613.83	3.07	0.59
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		103.33	77,496,825.00	2,736,075.00	2,653,439.31	3.19	0.60
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	WELLSFAR		102.98	51,488,900.00	1,527,400.00	1,514,847.95	3.29	0.61
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		105.90	27,364,560.00	706,465.60	989,080.03	3.34	0.65
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		99.86	49,930,900.00	33,900.00	4,253.62	3.52	0.66
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J	05/06/22	99.83	24,957,800.00	(42,200.00)	(42,200.00)	0.60	0.75
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		99.25	49,626,300.00	(270,200.00)	(296,812.66)	3.68	0.70
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		98.47	44,310,870.00	(465,030.00)	(518,474.90)	3.78	0.78
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		98.51	49,253,650.00	(512,350.00)	(563,665.79)	3.88	0.76
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		99.02	19,705,198.90	(194,801.10)	(194,801.10)	3.88	0.80
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		98.27	13,757,590.00	(200,410.00)	(209,299.50)	3.90	0.82
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		98.44	19,687,840.00	(251,960.00)	(264,204.63)	3.95	0.77
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		98.54	44,341,155.00	(497,745.00)	(526,320.12)	4.06	0.86
Security Type Sub-Total		2,528,240,000.00				2,552,224,573.40	21,274,943.20	22,133,982.23	1.78	0.36



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Corporate Note										
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 10/07/2019 1.800% 10/07/2021	89236TGJ8	15,000,000.00	BK AMER		100.00	15,000,000.00	1,800.00	14.77	0.02	1.78
JOHN DEERE CAPITAL CORP DTD 03/07/2019 2.950% 04/01/2022	24422EUT4	5,000,000.00	BK AMER		101.38	5,068,770.00	71,170.00	69,159.65	0.50	0.21
TOYOTA MOTOR CREDIT CORP DTD 04/12/2019 2.650% 04/12/2022	89236TFX8	10,000,000.00	CITIGRP		101.25	10,125,040.00	131,340.00	126,149.40	0.53	0.30
US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.571% 05/23/2022	90331HPD9	10,000,000.00	JPMCHAS	04/22/22	100.22	10,021,850.00	88,050.00	42,840.24	0.15	0.57
US BANK NA CINCINNATI FLOAT CORP NOTE (DTD 05/23/2019 0.571% 05/23/2022	90331HPD9	10,000,000.00	JPMCHAS	04/22/22	100.22	10,021,850.00	89,150.00	43,276.12	0.15	0.57
JOHN DEERE CAPITAL CORP CORP NOTES DTD 09/12/2019 1.950% 06/13/2022	24422EVA4	5,000,000.00	CITI		101.23	5,061,415.00	67,865.00	63,051.57	0.70	0.20
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.550% 07/05/2022	24422EVG1	5,000,000.00	BARCLAY		100.23	5,011,300.00	12,350.00	11,682.19	0.76	0.25
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.333% 08/12/2022	166756AF3	14,500,000.00	CITIGRP		100.13	14,519,053.00	19,053.00	19,053.00	0.87	0.18
EXXON MOBIL CORPORATION CORPORATE NOTES DTD 08/16/2019 1.902% 08/16/2022	30231GBB7	3,000,000.00	MORGANST		101.50	3,045,075.00	45,075.00	45,075.00	0.87	0.19
US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	BARCLAYS	12/09/22	101.96	12,234,996.00	245,076.00	239,155.01	1.18	0.41
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	101.93	5,096,510.00	24,160.00	62,697.45	1.24	0.39
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	BARCLAY		100.60	3,017,991.00	20,451.00	19,393.59	1.75	0.36
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	BARCLAY		100.14	10,014,160.00	14,160.00	14,160.00	1.86	0.35



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Corporate Note										
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	MITSU		100.04	3,001,284.00	4,764.00	3,630.46	2.02	0.38
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 0.310% 04/26/2024	06406RAT4	15,000,000.00	JPM	03/26/24	100.09	15,013,155.00	13,155.00	13,155.00	0.00	0.31
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	35,000,000.00	JPM	03/26/24	99.75	34,914,180.00	(48,370.00)	(53,768.81)	2.47	0.60
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	30,000,000.00	LOOP		99.30	29,790,210.00	(172,290.00)	(176,166.94)	2.67	0.71
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	15,000,000.00	CITIGRP		99.49	14,922,870.00	(59,280.00)	(60,990.08)	2.70	0.69
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 0.310% 06/18/2024	89236TJJ5	20,000,000.00	CITIGRP		100.09	20,018,420.00	18,420.00	18,420.00	0.00	0.31
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	15,000,000.00	CITIGRP		100.01	15,001,230.00	10,980.00	10,793.18	2.92	0.62
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024	89236TJN6	40,000,000.00	JPMCHAS		99.75	39,900,960.00	(80,240.00)	(80,548.76)	2.93	0.71
Security Type Sub-Total		280,500,000.00				280,800,319.00	516,839.00	430,232.04	1.61	0.57
Commercial Paper										
JP MORGAN SECURITIES LLC COMM PAPER DTD 02/17/2021 0.000% 10/01/2021	46640PX16	50,000,000.00	CHASE		100.00	49,999,900.00	49,900.00	(100.00)	0.00	0.07
EXXON MOBIL CORP COMM PAPER DTD 12/30/2020 0.000% 10/07/2021	30229AX79	50,000,000.00	EXXON		100.00	49,999,400.00	33,525.00	483.33	0.02	0.06



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Commercial Paper										
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 10/20/2021	21687AXL2	50,000,000.00	RABOBAN		100.00	49,998,000.00	49,708.33	2,486.11	0.06	0.07
BNP PARIBAS NY BRANCH COMM PAPER DTD 09/17/2020 0.000% 10/29/2021	09659BXV7	25,000,000.00	BNP		99.99	24,998,450.00	8,950.00	783.33	0.08	0.08
COOPERATIEVE RABOBANK UA COMM PAPER DTD 08/26/2020 0.000% 11/01/2021	21687AY15	50,000,000.00	RABOBAN		99.99	49,996,650.00	48,830.56	3,969.45	0.09	0.08
CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 11/01/2021	22533TY18	50,000,000.00	CREDITA		99.99	49,995,750.00	30,555.56	1,777.78	0.09	0.10
EXXON MOBIL CORP COMM PAPER DTD 12/30/2020 0.000% 11/03/2021	30229AY37	50,000,000.00	EXXON		99.99	49,997,000.00	39,000.00	3,416.67	0.09	0.06
CREDIT AGRICOLE CIB NY COMM PAPER DTD 05/06/2021 0.000% 11/05/2021	22533TY59	50,000,000.00	CREDITA		99.99	49,995,150.00	30,733.33	1,955.55	0.10	0.10
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 03/18/2021 0.000% 11/12/2021	89233GYC4	50,000,000.00	TOYOTA		99.99	49,993,450.00	53,616.67	4,533.33	0.12	0.11
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/01/2020 0.000% 11/17/2021	46640PYH0	25,000,000.00	CHASE		99.99	24,996,950.00	29,450.00	2,825.00	0.13	0.09
CREDIT AGRICOLE CIB NY COMM PAPER DTD 04/06/2021 0.000% 12/01/2021	22533TZ17	126,000,000.00	CREDITA		99.98	125,978,202.00	87,927.00	10,227.00	0.17	0.10
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 12/17/2021	46640PZH9	25,000,000.00	CHASE		99.98	24,994,225.00	31,308.33	4,919.44	0.22	0.11
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/03/2020 0.000% 12/17/2021	21687AZH9	50,000,000.00	RABOBAN		99.98	49,990,300.00	19,633.33	3,133.33	0.22	0.09
BOFA SECURITIES INC COMM PAPER DTD 03/05/2021 0.000% 12/28/2021	06054NZU8	50,000,000.00	BAML		99.98	49,988,450.00	25,200.00	5,561.11	0.25	0.09
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 11/03/2020 0.000% 12/30/2021	21687AZW6	50,000,000.00	RABOBAN		99.98	49,988,150.00	19,650.00	3,150.00	0.25	0.09
NATIXIS NY BRANCH COMM PAPER DTD 04/08/2021 0.000% 01/03/2022	63873KA31	50,000,000.00	NATIXIS		99.98	49,989,900.00	61,066.67	17,316.67	0.26	0.08



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Commercial Paper											
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 01/07/2022		63873KA72	50,000,000.00	NATIXIS		99.98	49,989,250.00	7,861.11	2,861.11	0.28	0.08
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 01/12/2022		63873KAC1	25,000,000.00	NATIXIS		99.98	24,994,175.00	3,827.78	1,327.78	0.29	0.08
LIBERTY STREET FDG LLC COMM PAPER DTD 09/24/2021 0.000% 02/01/2022		53127UB17	30,000,000.00	CITIGRP		99.94	29,983,410.00	(5,131.67)	(5,315.00)	0.34	0.16
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 02/09/2022		63873KB97	50,000,000.00	NATIXIS		99.97	49,982,900.00	22,080.56	6,552.78	0.37	0.09
CHARTA LLC COMM PAPER DTD 08/30/2021 0.000% 02/14/2022		16115WBE6	30,000,000.00	CITIGRP		99.94	29,982,510.00	(4,748.33)	(5,023.33)	0.38	0.15
CANADIAN IMPERIAL HLDING COMM PAPER DTD 10/30/2020 0.000% 03/01/2022		13607FC12	50,000,000.00	CIBC		99.97	49,984,650.00	18,233.33	11,913.89	0.42	0.07
THUNDER BAY FUNDING LLC COMM PAPER DTD 08/27/2021 0.000% 03/02/2022		88602UC24	25,000,000.00	CITIGRP		99.93	24,982,000.00	(5,333.33)	(5,333.33)	0.43	0.17
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 09/01/2020 0.000% 03/07/2022		89233HC77	50,000,000.00	TOYOTA		99.94	49,967,900.00	24,788.89	2,788.89	0.44	0.15
NATIXIS NY BRANCH COMM PAPER DTD 12/21/2020 0.000% 03/09/2022		63873KC96	50,000,000.00	NATIXIS		99.95	49,976,450.00	33,783.33	11,783.33	0.44	0.11
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/22/2021 0.000% 04/01/2022		46640QD16	50,000,000.00	CHASE		99.92	49,959,200.00	22,241.67	2,172.22	0.51	0.16
CREDIT AGRICOLE CIB NY COMM PAPER DTD 08/02/2021 0.000% 04/29/2022		22533UDV2	50,000,000.00	CREDITA		99.93	49,963,850.00	8,086.11	1,766.67	0.59	0.12
COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/02/2022		21687BE23	25,000,000.00	RABOBAN		99.92	24,980,350.00	1,252.78	1,058.34	0.59	0.13
COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/04/2022		21687BE49	50,000,000.00	RABOBAN		99.92	49,960,150.00	7,400.00	1,955.56	0.60	0.13
ROYAL BANK OF CANADA NY COMM PAPER DTD 05/26/2021 0.000% 05/18/2022		78015DEJ5	50,000,000.00	RBC		99.90	49,948,450.00	7,338.89	(661.11)	0.64	0.16



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Security Type Sub-Total		1,386,000,000.00				1,385,555,172.00	760,735.90	94,285.90	0.27	0.10
Certificate of Deposit										
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 03/15/2021 0.170% 10/01/2021	86959RPC8	50,000,000.00	DIRECT		100.00	50,000,124.90	124.90	124.90	0.00	0.08
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/17/2021 0.170% 10/01/2021	89114W4P7	50,000,000.00	TOR DOM		100.00	50,000,124.85	124.85	124.85	0.00	0.08
SWEDBANK (NEW YORK) CERT DEPOS DTD 03/29/2021 0.170% 10/04/2021	87019VU96	25,000,000.00	DIRECT		100.00	25,000,194.20	194.20	194.20	0.01	0.10
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/24/2021 0.170% 10/06/2021	89114W5B7	50,000,000.00	TOR DOM		100.00	50,000,582.55	582.55	582.55	0.02	0.10
TORONTO DOMINION BANK NY CERT DEPOS DTD 02/26/2021 0.160% 11/01/2021	89114W2H7	50,000,000.00	TOR DOM		100.00	50,001,772.45	1,772.45	1,772.45	0.09	0.12
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 05/04/2021 0.150% 11/12/2021	65558UAT9	75,000,000.00	CASTLE		100.00	75,002,680.43	2,680.43	2,680.43	0.12	0.12
SWEDBANK NY CERT DEPOS DTD 06/23/2021 0.120% 12/17/2021	87019VZ83	50,000,000.00	DIRECT		99.99	49,996,745.65	(3,254.35)	(3,254.35)	0.22	0.15
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 05/10/2021 0.150% 12/17/2021	65558UBC5	75,000,000.00	CHASE		100.00	74,999,985.45	(14.55)	(14.55)	0.22	0.15
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 06/08/2021 0.100% 12/17/2021	06367CG50	100,000,000.00	BMO		99.99	99,989,159.80	(10,840.20)	(10,840.20)	0.22	0.15
TORONTO DOMINION BANK NY CERT DEPOS DTD 03/30/2021 0.170% 01/03/2022	89114W5K7	25,000,000.00	TOR DOM		100.00	24,999,330.28	(669.72)	(669.72)	0.26	0.18
SWEDBANK NY CERT DEPOS DTD 06/29/2021 0.120% 01/03/2022	87019V2C0	25,000,000.00	DIRECT		99.98	24,996,039.85	(3,960.15)	(3,960.15)	0.26	0.18



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Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS	DTD 03/15/2021 0.190% 01/03/2022	89114W4H5	50,000,000.00	TOR DOM		100.00	50,001,293.85	1,293.85	1,293.85	0.26	0.18
BANK OF MONTREAL CHICAGO CERT DEPOS	DTD 02/16/2021 0.200% 02/01/2022	06367CB48	50,000,000.00	BMO		100.01	50,003,403.35	3,403.35	3,403.35	0.34	0.18
TORONTO DOMINION BANK NY CERT DEPOS	DTD 03/15/2021 0.210% 02/01/2022	89114W4E2	50,000,000.00	TOR DOM		100.01	50,005,127.50	5,127.50	5,127.50	0.34	0.18
BNP PARIBAS NY BRANCH CERT DEPOS	DTD 05/04/2021 0.190% 02/01/2022	05586FHG5	100,000,000.00	BNP		100.00	100,003,393.50	3,393.50	3,393.50	0.34	0.18
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 09/02/2021 0.110% 02/02/2022	65558UFZ0	30,000,000.00	LOOP CA		99.98	29,992,711.26	(7,288.74)	(7,288.74)	0.35	0.18
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 07/06/2021 0.130% 02/07/2022	65558UDL3	50,000,000.00	LOOP CA		99.98	49,990,967.95	(9,032.05)	(9,032.05)	0.36	0.18
SWEDBANK NY CERT DEPOS	DTD 08/24/2021 0.120% 02/23/2022	87019V2W6	50,000,000.00	DIRECT		99.98	49,987,837.70	(12,162.30)	(12,162.30)	0.41	0.18
ROYAL BANK OF CANADA NY CERT DEPOS	DTD 03/15/2021 0.220% 03/01/2022	78012UJ55	50,000,000.00	RBC		100.02	50,008,391.85	8,391.85	8,391.85	0.42	0.18
SWEDBANK NY CERT DEPOS	DTD 08/26/2021 0.130% 03/01/2022	87019V2X4	50,000,000.00	DIRECT		99.98	49,989,447.65	(10,552.35)	(10,552.35)	0.42	0.18
CANADIAN IMP BK COMM NY CERT DEPOS	DTD 07/07/2021 0.150% 03/23/2022	13606CUH5	50,000,000.00	CIBC		99.99	49,992,740.85	(7,259.15)	(7,259.15)	0.48	0.18
BNP PARIBAS NY BRANCH CERT DEPOS	DTD 05/10/2021 0.220% 05/02/2022	05586FJL2	125,000,000.00	BNP		100.00	124,999,857.25	(142.75)	(142.75)	0.60	0.22
CANADIAN IMP BK COMM NY CERT DEPOS	DTD 05/27/2021 0.180% 06/01/2022	13606CTM6	50,000,000.00	CIBC		99.97	49,986,417.70	(13,582.30)	(13,582.30)	0.68	0.22
ROYAL BANK OF CANADA NY CERT DEPOS	DTD 05/26/2021 0.180% 06/01/2022	78012UM36	50,000,000.00	RBC		99.97	49,986,417.35	(13,582.65)	(13,582.65)	0.68	0.22
BANK OF NOVA SCOTIA HOUS CERT DEPOS	DTD 07/07/2021 0.180% 06/01/2022	06417MQS7	50,000,000.00	SCOTIA		99.97	49,986,432.95	(13,567.05)	(13,567.05)	0.68	0.22



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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											
BANK OF NOVA SCOTIA HOUS CERT DEPOS	09/09/2021 0.170% 06/01/2022	06417MRG2	50,000,000.00	SCOTIA		99.97	49,983,073.35	(16,926.65)	(16,926.65)	0.68	0.22
SVENSKA HANDELSBANKEN NY CERT DEPOS	09/28/2021 0.150% 06/02/2022	86959RTK6	50,000,000.00	DIRECT		99.95	49,976,215.55	(23,784.45)	(23,784.45)	0.68	0.22
BANK OF MONTREAL CHICAGO FLOATING CD	06/29/2021 0.190% 06/29/2022	06367CHL4	50,000,000.00	CHASE		99.99	49,996,250.00	(8,006.50)	(7,519.65)	0.00	0.19
ROYAL BANK OF CANADA NY CERT DEPOS	06/23/2021 0.200% 07/01/2022	78012UN92	50,000,000.00	RBC		99.96	49,980,956.10	(19,043.90)	(19,043.90)	0.76	0.25
NORDEA BANK ABP NEW YORK CERT DEPOS	06/25/2021 0.190% 07/01/2022	65558UDE9	50,000,000.00	CASTLE		99.95	49,977,161.40	(22,838.60)	(22,838.60)	0.76	0.25
SVENSKA HANDELSBANKEN NY CERT DEPOS	09/28/2021 0.160% 07/01/2022	86959RTL4	50,000,000.00	DIRECT		99.93	49,965,814.15	(34,185.85)	(34,185.85)	0.76	0.25
BANK OF NOVA SCOTIA HOUS CERT DEPOS	06/24/2021 0.200% 07/01/2022	06417MQM0	75,000,000.00	CHASE		99.96	74,971,434.98	(28,565.02)	(28,565.02)	0.76	0.25
BANK OF MONTREAL CHICAGO CERT DEPOS	06/23/2021 0.200% 07/01/2022	06367CGY7	100,000,000.00	BMO		99.96	99,961,912.20	(38,087.80)	(38,087.80)	0.76	0.25
CANADIAN IMP BK COMM NY CERT DEPOS	06/23/2021 0.200% 07/01/2022	13606CUC6	100,000,000.00	CIBC		99.96	99,961,912.20	(38,087.80)	(38,087.80)	0.76	0.25
SVENSKA HANDELSBANKEN NY CERT DEPOS	08/26/2021 0.180% 08/01/2022	86959RSP6	100,000,000.00	DIRECT		99.94	99,940,782.70	(59,217.30)	(59,217.30)	0.85	0.25
Security Type Sub-Total			2,055,000,000.00				2,054,636,693.75	(367,562.75)	(367,075.90)	0.45	0.19
Bank Note											
US BANK BANK NOTE (CALLED,OMD 11/16/21)	11/16/2018 3.450% 10/15/2021	90331HNX7	10,000,000.00	MORGANST	10/15/21	100.10	10,009,750.00	23,550.00	9,931.58	0.04	1.09



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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
Bank Note										
US BANK NA CINCINNATI BKNT (CALLABLE) DTD 01/21/2020 1.800% 01/21/2022	90331HPJ6	8,000,000.00	MORGANST	12/21/21	100.25	8,020,032.00	22,832.00	20,461.00	0.23	0.98
US BANK NA CORP NOTE (CALLABLE) DTD 05/23/2019 2.650% 05/23/2022	90331HPC1	7,000,000.00	BARCLAYS	04/22/22	101.37	7,096,187.00	103,607.00	97,771.20	0.56	0.52
Security Type Sub-Total		25,000,000.00				25,125,969.00	149,989.00	128,163.78	0.25	0.89
Asset-Backed Security										
MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769OAC5	1,328,878.91	WELLSFAR		100.43	1,334,553.09	5,885.48	5,749.99	0.24	1.59
HAROT 2020-1 A2 DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	598,292.46	JPM_CHAS		100.07	598,737.65	505.80	469.30	0.07	1.56
TAOT 2020-A A2 DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	725,647.21	MUFG		100.05	725,982.24	343.96	338.67	0.05	1.63
MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	3,741,795.90	MUFG		100.47	3,759,443.33	18,140.60	17,853.90	0.32	1.45
JOHN DEERE OWNER TRUST OTHER ABS DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	385,369.62	BOFA		100.04	385,539.34	196.97	182.06	1.28	0.98
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,481,284.12	BK AMER		100.82	1,493,430.06	12,185.64	12,160.27	0.32	2.26
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	4,364,322.52	JPMCHASE		100.96	4,406,127.93	41,968.20	41,874.30	0.44	1.95
JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	1,556,605.91	CITI		100.88	1,570,306.22	13,891.61	13,779.00	0.32	2.41
TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	3,327,465.89	SOC GEN		101.02	3,361,349.14	34,489.51	34,128.31	0.39	2.33
TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	2,753,678.65	BAML		100.96	2,780,051.18	26,811.74	26,564.83	0.42	2.05
HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	3,386,500.62	SOCGEN		100.74	3,411,633.87	25,161.36	25,146.50	0.47	1.38
TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	3,247,827.85	JPM		100.75	3,272,276.52	24,475.30	24,461.41	0.42	1.52
TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	5,874,070.50	JPMCHAS		100.07	5,877,912.54	4,595.10	4,455.93	0.77	0.24



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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
Asset-Backed Security										
HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	20,000,000.00	CITIGRP		99.95	19,990,330.00	(9,484.00)	(9,510.37)	2.11	0.51
BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	11,000,000.00	WELLS_F		99.99	10,999,429.10	128.70	114.76	0.88	0.19
JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	1,427,230.93	RBC		100.96	1,440,979.59	14,051.66	13,900.63	0.50	1.76
TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	3,939,347.96	BARCLAYS		100.95	3,976,932.49	37,868.95	37,740.63	0.55	1.50
MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	27,500,000.00	JPMCHAS		100.00	27,500,668.25	2,972.75	2,740.07	0.81	0.22
TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	35,000,000.00	CITIGRP		99.97	34,988,166.50	(11,189.50)	(11,263.70)	2.28	0.47
HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	7,769,383.20	CITI		100.96	7,844,046.20	76,047.50	75,430.24	0.58	1.41
HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	2,668,970.69	RBC CAP		100.79	2,689,961.88	21,114.22	21,059.48	0.48	1.60
MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	4,882,816.40	MIZUHO		100.81	4,922,584.01	40,439.97	40,136.52	0.47	1.60
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	4,500,000.00	JPMCHAS		100.12	4,505,488.36	6,013.51	5,935.48	1.59	0.34
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	10,000,000.00	JPM_CHAS		101.04	10,104,131.00	106,091.00	105,337.75	0.74	1.20
TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	11,500,000.00	BARC		100.00	11,500,254.15	1,123.55	1,119.93	0.96	0.20
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	15,000,000.00	MUFG		100.96	15,144,513.00	145,596.00	145,179.94	0.68	1.29
HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	19,000,000.00	CITIGRP		100.04	19,007,554.40	9,277.70	9,168.10	0.89	0.22
JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	26,000,000.00	MITSU		99.98	25,993,598.80	(5,813.60)	(5,853.44)	1.03	0.26
MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	21,200,000.00	MIZUHO		100.00	21,200,466.40	2,571.56	2,553.11	0.99	0.21
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	5,000,000.00	BOFA		100.70	5,035,157.00	35,462.50	35,355.07	0.78	0.85



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2021**

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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
Asset-Backed Security										
CHAIT 2012-A7 A7 DTD 10/09/2012 2.160% 09/15/2024	161571FO2	10,000,000.00	JPMCHASE		101.88	10,187,599.00	127,442.75	151,980.17	2.87	1.51
MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	JPMCHAS		100.00	16,499,249.25	495.00	400.18	1.81	0.40
BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	7,500,000.00	WELLS_F		99.98	7,498,132.50	(1,093.50)	(1,103.84)	1.75	0.34
CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	JPMCHASE		101.69	8,134,824.00	136,656.80	136,052.68	3.21	1.01
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	19,000,000.00	CITIGRP		99.87	18,975,852.90	(23,406.10)	(23,467.61)	1.89	0.36
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	CITIGRP		99.70	36,890,043.40	(105,971.70)	(106,240.32)	1.98	0.33
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	BARC		99.88	11,985,248.40	(13,795.20)	(13,797.64)	2.21	0.46
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	CITIGRP		100.19	17,031,961.70	35,713.60	35,564.17	2.15	0.34
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	13,500,000.00	MITSU		99.80	13,472,954.10	(25,841.70)	(25,892.73)	2.42	0.57
MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	MIZUHO		99.91	20,981,637.60	(15,615.60)	(15,629.91)	2.34	0.48
Security Type Sub-Total		420,659,489.34				421,479,107.09	795,508.09	814,173.82	1.51	0.60
Managed Account Sub-Total		9,311,408,724.33				9,383,295,102.04	60,957,785.74	57,038,455.58	1.12	0.29
Securities Sub-Total		\$9,311,408,724.33				\$9,383,295,102.04	\$60,957,785.74	\$57,038,455.58	1.12	0.29%
Accrued Interest						\$14,869,184.19				
Total Investments						\$9,398,164,286.23				

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2021**

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										
09/02/21	09/02/21	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 09/02/2021 0.110% 02/02/2022	65558UFZ0	30,000,000.00	(30,000,000.00)	0.00	(30,000,000.00)			
09/02/21	09/03/21	COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/04/2022	21687BE49	50,000,000.00	(49,952,750.00)	0.00	(49,952,750.00)			
09/07/21	09/10/21	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	15,000,000.00	(14,990,250.00)	0.00	(14,990,250.00)			
09/08/21	09/08/21	NORTHERN TRUST INST GOVT SELECT 848	665278701	1,000,000.00	(1,000,000.00)	0.00	(1,000,000.00)			
09/08/21	09/09/21	BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 09/09/2021 0.170% 06/01/2022	06417MRG2	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
09/08/21	09/13/21	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024	89236TJN6	40,000,000.00	(39,981,200.00)	0.00	(39,981,200.00)			
09/08/21	09/15/21	BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	7,500,000.00	(7,499,226.00)	0.00	(7,499,226.00)			
09/08/21	09/15/21	BMWLT 2021-2 A2 DTD 09/15/2021 0.190% 11/27/2023	09690AAB9	11,000,000.00	(10,999,300.40)	0.00	(10,999,300.40)			
09/09/21	09/10/21	FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	(49,894,000.00)	0.00	(49,894,000.00)			
09/15/21	09/15/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	28,000,000.00	(28,000,000.00)	0.00	(28,000,000.00)			
09/15/21	09/22/21	MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	(20,997,253.20)	0.00	(20,997,253.20)			
09/15/21	09/22/21	MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	21,200,000.00	(21,197,894.84)	0.00	(21,197,894.84)			
09/21/21	09/27/21	TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	11,500,000.00	(11,499,130.60)	0.00	(11,499,130.60)			
09/21/21	09/27/21	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	(11,999,043.60)	0.00	(11,999,043.60)			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2021**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	09/24/21	09/24/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	234,000,000.00	(234,000,000.00)	0.00	(234,000,000.00)			
	09/27/21	09/27/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	29,000,000.00	(29,000,000.00)	0.00	(29,000,000.00)			
	09/27/21	09/28/21	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.150% 06/02/2022	86959RTK6	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	09/27/21	09/28/21	SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 09/28/2021 0.160% 07/01/2022	86959RTL4	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	09/28/21	09/28/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	60,000,000.00	(60,000,000.00)	0.00	(60,000,000.00)			
	09/28/21	09/28/21	NORTHERN TRUST INST GOVT SELECT 848	665278701	130,000,000.00	(130,000,000.00)	0.00	(130,000,000.00)			
	09/28/21	09/28/21	CHARTA LLC COMM PAPER DTD 08/30/2021 0.000% 02/14/2022	16115WBE6	30,000,000.00	(29,987,258.33)	0.00	(29,987,258.33)			
	09/28/21	10/01/21	THUNDER BAY FUNDING LLC COMM PAPER DTD 08/27/2021 0.000% 03/02/2022	88602UC24	25,000,000.00	(24,987,333.33)	0.00	(24,987,333.33)			
	09/29/21	09/29/21	COOPERATIEVE RABOBANK UA COMM PAPER DTD 07/01/2021 0.000% 05/02/2022	21687BE23	25,000,000.00	(24,979,097.22)	0.00	(24,979,097.22)			
	09/29/21	09/29/21	LIBERTY STREET FDG LLC COMM PAPER DTD 09/24/2021 0.000% 02/01/2022	53127UB17	30,000,000.00	(29,988,541.67)	0.00	(29,988,541.67)			

Transaction Type Sub-Total **1,011,200,000.00 (1,010,952,279.19)** **0.00 (1,010,952,279.19)**

INTEREST											
	09/01/21	09/25/21	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	25,000,000.00	0.00	62,979.18	62,979.18			
	09/01/21	09/25/21	FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	11,836,422.36	0.00	4,340.42	4,340.42			
	09/01/21	09/25/21	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	10,486,675.29	0.00	5,951.19	5,951.19			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/01/21	09/25/21	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			
09/01/21	09/25/21	FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSO0	60,000,000.00	0.00	184,152.00	184,152.00			
09/01/21	09/25/21	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			
09/01/21	09/25/21	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	4,986,074.42	0.00	2,783.89	2,783.89			
09/01/21	09/25/21	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,838,983.72	0.00	2,015.47	2,015.47			
09/01/21	09/25/21	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			
09/01/21	09/25/21	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	2,366,213.52	0.00	1,017.47	1,017.47			
09/01/21	09/25/21	FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	0.00	43,119.45	43,119.45			
09/01/21	09/25/21	FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FQXJ7	8,250,000.00	0.00	17,359.65	17,359.65			
09/02/21	09/02/21	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			
09/04/21	09/04/21	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			
09/06/21	09/06/21	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			
09/08/21	09/08/21	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			
09/09/21	09/09/21	FFCB FLOATING NOTES DTD 06/09/2020 0.370% 06/09/2023	3133ELH72	45,000,000.00	0.00	42,100.02	42,100.02			
09/09/21	09/09/21	WELLS FARGO BANK NOTE (CALLED, OMD 9/9/2 DTD 09/11/2019 2.082% 09/09/2021	94988J6A0	20,000,000.00	0.00	208,200.00	208,200.00			
09/09/21	09/09/21	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			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/10/21	09/10/21	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			
09/13/21	09/13/21	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			
09/14/21	09/14/21	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			
09/15/21	09/15/21	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	2,930,917.64	0.00	4,738.31	4,738.31			
09/15/21	09/15/21	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	3,720,025.81	0.00	5,518.04	5,518.04			
09/15/21	09/15/21	JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	13,500,000.00	0.00	10,530.00	10,530.00			
09/15/21	09/15/21	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	3,578,586.10	0.00	5,695.91	5,695.91			
09/15/21	09/15/21	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			
09/15/21	09/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	3,719,680.21	0.00	9,020.22	9,020.22			
09/15/21	09/15/21	JOHN DEERE OWNER TRUST OTHER ABS DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	656,357.10	0.00	552.43	552.43			
09/15/21	09/15/21	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	3,051,928.60	0.00	6,536.21	6,536.21			
09/15/21	09/15/21	MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	5,382,665.82	0.00	8,701.97	8,701.97			
09/15/21	09/15/21	JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	26,000,000.00	0.00	9,750.00	9,750.00			
09/15/21	09/15/21	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	5,000,000.00	0.00	4,583.34	4,583.34			
09/15/21	09/15/21	HAROT 2021-2 A3 DTD 05/26/2021 0.490% 11/15/2023	43811JAB3	20,000,000.00	0.00	2,833.34	2,833.34			
09/15/21	09/15/21	MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	27,500,000.00	0.00	5,041.66	5,041.66			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/15/21	09/15/21	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			
09/15/21	09/15/21	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			
09/15/21	09/15/21	JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	1,733,567.24	0.00	4,203.90	4,203.90			
09/15/21	09/15/21	TAOT 2020-A A2 DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	1,511,382.61	0.00	2,103.34	2,103.34			
09/15/21	09/15/21	HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	19,000,000.00	0.00	3,800.00	3,800.00			
09/15/21	09/15/21	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			
09/15/21	09/15/21	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	4,275,741.37	0.00	6,841.19	6,841.19			
09/15/21	09/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	15,000,000.00	0.00	20,750.00	20,750.00			
09/15/21	09/15/21	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			
09/15/21	09/15/21	MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769OAC5	1,568,499.01	0.00	2,614.17	2,614.17			
09/15/21	09/15/21	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	19,000,000.00	0.00	5,225.00	5,225.00			
09/15/21	09/15/21	MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	4,227,976.95	0.00	6,482.90	6,482.90			
09/15/21	09/15/21	TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	35,000,000.00	0.00	4,083.35	4,083.35			
09/15/21	09/15/21	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	1,526,700.46	0.00	2,811.67	2,811.67			
09/17/21	09/17/21	INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 0.440% 06/17/2024	45906M2B6	0.00	0.00	11,200.00	11,200.00			
09/18/21	09/18/21	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	8,389,457.37	0.00	12,793.92	12,793.92			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/18/21	09/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,689,268.20	0.00	3,983.86	3,983.86			
09/20/21	09/20/21	TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 0.310% 06/18/2024	89236TJJ5	20,000,000.00	0.00	16,166.44	16,166.44			
09/20/21	09/20/21	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			
09/20/21	09/20/21	TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	6,000,000.00	0.00	1,350.00	1,350.00			
09/21/21	09/21/21	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	10,000,000.00	0.00	13,416.67	13,416.67			
09/21/21	09/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	4,849,183.43	0.00	10,183.29	10,183.29			
09/21/21	09/21/21	HAROT 2020-1 A2 DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	1,189,893.31	0.00	1,616.28	1,616.28			
09/23/21	09/23/21	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			
09/26/21	09/26/21	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			
09/29/21	09/29/21	BANK OF MONTREAL CHICAGO FLOATING CD DTD 06/29/2021 0.190% 06/29/2022	06367CHL4	50,000,000.00	0.00	24,277.80	24,277.80			
09/30/21	09/30/21	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	11,506.85	11,506.85			
09/30/21	09/30/21	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	337.44	337.44			
09/30/21	09/30/21	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	21.34	21.34			
09/30/21	09/30/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	11,079.60	11,079.60			
09/30/21	09/30/21	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	20.70	20.70			
09/30/21	09/30/21	STONECASTLE FICA	FICAMF003	0.00	0.00	1,027.40	1,027.40			
09/30/21	09/30/21	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	8.22	8.22			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/30/21	09/30/21	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	246.79	246.79			
Transaction Type Sub-Total				980,806,200.54	0.00	3,374,074.80	3,374,074.80			
MATURITY										
09/01/21	09/01/21	ROYAL BANK OF CANADA NY CERT DEPOS DTD 01/28/2021 0.150% 09/01/2021	78012UE35	50,000,000.00	50,000,000.00	45,000.00	50,045,000.00	0.00	0.00	
09/01/21	09/01/21	BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 12/08/2020 0.250% 09/01/2021	06417MMK8	50,000,000.00	50,000,000.00	92,708.35	50,092,708.35	0.00	0.00	
09/01/21	09/01/21	EXXON MOBIL CORP COMM PAPER DTD 12/18/2020 0.000% 09/01/2021	30229AW13	50,000,000.00	50,000,000.00	0.00	50,000,000.00	80,819.44	0.00	
09/02/21	09/02/21	SWEDBANK NY CERT DEPOS DTD 02/26/2021 0.170% 09/02/2021	87019VT23	50,000,000.00	50,000,000.00	44,388.90	50,044,388.90	0.00	0.00	
09/08/21	09/08/21	NATIXIS NY BRANCH COMM PAPER DTD 01/27/2020 0.000% 09/08/2021	63873JW89	50,000,000.00	50,000,000.00	0.00	50,000,000.00	47,500.00	0.00	
09/08/21	09/08/21	BOFA SECURITIES INC COMM PAPER -- 0.000% 09/08/2021	06054NW80	25,000,000.00	25,000,000.00	0.00	25,000,000.00	22,500.00	0.00	
09/09/21	09/09/21	BOFA SECURITIES INC COMM PAPER -- 0.000% 09/09/2021	06054NW98	25,000,000.00	25,000,000.00	0.00	25,000,000.00	22,625.00	0.00	
09/09/21	09/09/21	WELLS FARGO BANK NOTE (CALLED, OMD 9/9/2 DTD 09/11/2019 2.082% 09/09/2021	94988J6A0	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00	0.00	
09/10/21	09/10/21	FHLB NOTES DTD 03/05/2012 2.375% 09/10/2021	313378JP7	20,000,000.00	20,000,000.00	237,500.00	20,237,500.00	(321,600.00)	0.00	
09/14/21	09/14/21	BOFA SECURITIES INC COMM PAPER -- 0.000% 09/14/2021	06054NWE7	25,000,000.00	25,000,000.00	0.00	25,000,000.00	23,250.00	0.00	
09/22/21	09/22/21	CHEVRON CORP COMM PAPER DTD 12/09/2020 0.000% 09/22/2021	16677JWN2	50,000,000.00	50,000,000.00	0.00	50,000,000.00	40,638.89	0.00	
09/30/21	09/30/21	US TREASURY NOTES DTD 09/30/2016 1.125% 09/30/2021	912828T34	25,000,000.00	25,000,000.00	140,625.00	25,140,625.00	801,757.81	0.00	
09/30/21	09/30/21	BOFA SECURITIES INC COMM PAPER -- 0.000% 09/30/2021	06054NWW7	25,000,000.00	25,000,000.00	0.00	25,000,000.00	25,250.00	0.00	



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Transaction Type Sub-Total					465,000,000.00	465,000,000.00	560,222.25	465,560,222.25	742,741.14	0.00	

PAYDOWNS

09/01/21	09/25/21	FHMS KJ33 A1 DTD 02/01/2021 0.440% 12/01/2025	3137F9ZD6	26,511.48	26,511.48	0.00	26,511.48	0.85	0.00	
09/01/21	09/25/21	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	8,414.97	8,414.97	0.00	8,414.97	0.03	0.00	
09/01/21	09/25/21	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,862.52	3,862.52	0.00	3,862.52	(18.14)	0.00	
09/01/21	09/25/21	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	13,373.75	13,373.75	0.00	13,373.75	0.16	0.00	
09/01/21	09/25/21	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	2,080.12	2,080.12	0.00	2,080.12	(10.20)	0.00	
09/01/21	09/25/21	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	891.48	891.48	0.00	891.48	(4.37)	0.00	
09/15/21	09/15/21	TAOT 2019-C A3 DTD 08/14/2019 1.910% 09/15/2023	89238UAD2	330,758.25	330,758.25	0.00	330,758.25	2.71	0.00	
09/15/21	09/15/21	MBART 2019-1 A3 DTD 09/25/2019 1.940% 03/15/2024	58769TAD7	499,849.42	499,849.42	0.00	499,849.42	68.83	0.00	
09/15/21	09/15/21	HART 2019-B A3 DTD 11/06/2019 1.940% 02/15/2024	44891JAC2	261,946.95	261,946.95	0.00	261,946.95	12.08	0.00	
09/15/21	09/15/21	JOHN DEERE OWNER TRUST OTHER ABS DTD 03/11/2020 1.010% 01/15/2023	47789KAB9	270,987.48	270,987.48	0.00	270,987.48	19.16	0.00	
09/15/21	09/15/21	JDOT 2019-B A3 DTD 07/24/2019 2.210% 12/15/2023	477870AC3	99,469.53	99,469.53	0.00	99,469.53	21.12	0.00	
09/15/21	09/15/21	TAOT 2020-A A2 DTD 02/12/2020 1.670% 11/15/2022	89232HAB1	785,735.40	785,735.40	0.00	785,735.40	9.66	0.00	
09/15/21	09/15/21	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	336,393.41	336,393.41	0.00	336,393.41	24.29	0.00	
09/15/21	09/15/21	TAOT 2019-B A3 DTD 05/08/2019 2.570% 08/15/2023	89239JAD6	298,249.95	298,249.95	0.00	298,249.95	47.57	0.00	
09/15/21	09/15/21	MBALT 2020-A A3 DTD 01/29/2020 1.840% 12/15/2022	58770FAC6	486,181.05	486,181.05	0.00	486,181.05	64.08	0.00	
09/15/21	09/15/21	HAROT 2019-3 A3 DTD 08/27/2019 1.780% 08/15/2023	43815NAC8	333,525.19	333,525.19	0.00	333,525.19	2.77	0.00	



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
09/15/21	09/15/21	MBALT 2019-B A3 DTD 11/20/2019 2.000% 10/17/2022	58769QAC5	239,620.10	239,620.10	0.00	239,620.10	38.10	0.00	
09/15/21	09/15/21	TAOT 2019-A A3 DTD 02/13/2019 2.910% 07/15/2023	89239AAD5	392,214.32	392,214.32	0.00	392,214.32	71.46	0.00	
09/15/21	09/15/21	JDOT 2019-A A3 DTD 03/13/2019 2.910% 07/15/2023	47789JAD8	176,961.33	176,961.33	0.00	176,961.33	21.75	0.00	
09/18/21	09/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	207,984.08	207,984.08	0.00	207,984.08	5.57	0.00	
09/18/21	09/18/21	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	620,074.17	620,074.17	0.00	620,074.17	110.50	0.00	
09/20/21	09/20/21	TLOT 2021-A A2 DTD 04/21/2021 0.270% 09/20/2023	89238EAB2	125,929.50	125,929.50	0.00	125,929.50	16.14	0.00	
09/21/21	09/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	484,860.91	484,860.91	0.00	484,860.91	18.08	0.00	
09/21/21	09/21/21	HAROT 2020-1 A2 DTD 02/26/2020 1.630% 10/21/2022	43813RAB3	591,600.85	591,600.85	0.00	591,600.85	59.93	0.00	

Transaction Type Sub-Total				6,597,476.21	6,597,476.21	0.00	6,597,476.21	582.13	0.00	
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SELL										
09/07/21	09/07/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	22,000,000.00	22,000,000.00	0.00	22,000,000.00	0.00	0.00	FIFO
09/07/21	09/07/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	67,000,000.00	67,000,000.00	0.00	67,000,000.00	0.00	0.00	FIFO
09/07/21	09/07/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	24,000,000.00	24,000,000.00	0.00	24,000,000.00	0.00	0.00	FIFO
09/09/21	09/09/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	35,000,000.00	35,000,000.00	0.00	35,000,000.00	0.00	0.00	FIFO
09/10/21	09/10/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	18,000,000.00	18,000,000.00	0.00	18,000,000.00	0.00	0.00	FIFO
09/10/21	09/10/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	42,000,000.00	42,000,000.00	0.00	42,000,000.00	0.00	0.00	FIFO
09/13/21	09/13/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	29,000,000.00	29,000,000.00	0.00	29,000,000.00	0.00	0.00	FIFO



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For the Month Ending **September 30, 2021**

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										
09/13/21	09/13/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	31,000,000.00	31,000,000.00	0.00	31,000,000.00	0.00	0.00	FIFO
09/20/21	09/20/21	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	59,000,000.00	59,000,000.00	0.00	59,000,000.00	0.00	0.00	FIFO
Transaction Type Sub-Total				327,000,000.00	327,000,000.00	0.00	327,000,000.00	0.00	0.00	
Managed Account Sub-Total					(212,354,802.98)	3,934,297.05	(208,420,505.93)	743,323.27	0.00	
Total Security Transactions					(212,354,802.98)	\$3,934,297.05	(\$208,420,505.93)	\$743,323.27	\$0.00	

Bolded items are forward settling trades.