



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

**ACCOUNT STATEMENT**  
For the Month Ending  
**August 31, 2023**

**SAN BERNARDINO COUNTY**

**Client Management Team**

**Kenneth Schiebel, CFA**

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

**Danny A. Nelson**

Director  
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Minneapolis, MN 55402  
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**Accounts included in Statement**

76990800 SAN BERNARDINO COUNTY

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

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

## Important Disclosures

### Important Disclosures

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

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

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

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

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

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

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

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

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

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

**Rating** Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed. Shares of some local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

#### Key Terms and Definitions

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

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

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

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

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

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

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

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

**NOT FDIC INSURED      NO BANK GUARANTEE      MAY LOSE VALUE**

**Consolidated Summary Statement**

SAN BERNARDINO COUNTY

**Portfolio Summary**

<b>Portfolio Holdings</b>	<b>Cash Dividends and Income</b>	<b>Closing Market Value</b>
PFMAM Managed Account	43,978,449.00	12,635,813,144.35
Cash Balance	0.00	105,178,084.60
<b>Total</b>	<b>\$43,978,449.00</b>	<b>\$12,740,991,228.95</b>

**Investment Allocation**

<b>Investment Type</b>	<b>Closing Market Value</b>	<b>Percent</b>
Asset-Backed Security	920,326,845.91	7.22
Federal Agency Discount Note	167,793,952.61	1.32
Federal Agency Bond / Note	3,235,080,229.09	25.40
Corporate Note	720,288,224.51	5.65
Bank Note	20,068,430.00	0.16
Certificate of Deposit	399,163,505.90	3.13
Federal Agency Commercial Mortgage-Backed Securities	1,465,251,909.46	11.50
Commercial Paper	737,919,221.20	5.79
Federally Insured Cash Account	22,169.05	0.00
Joint Powers Authority	614,000,000.00	4.82
Money Market Mutual Fund	432,000,000.00	3.39
Federal Agency Mortgage-Backed Security	499,402,936.62	3.92
Corporate Note	48,633,680.00	0.38
Repurchase Agreement	99,998,057.50	0.78
Supra-National Agency Bond / Note	165,853,320.00	1.30
U.S. Treasury Bill	74,330,970.00	0.58
U.S. Treasury Bond / Note	3,035,679,692.50	23.83
Cash Balance	105,178,084.60	0.83
<b>Total</b>	<b>\$12,740,991,228.95</b>	<b>100.00%</b>

**Consolidated Summary Statement**

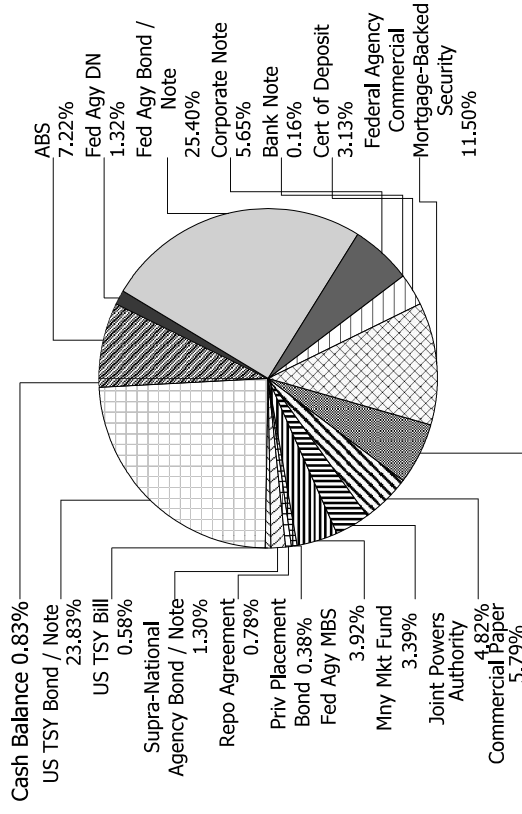
SAN BERNARDINO COUNTY

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,632,863,576.90	12.81
31 to 60 days	365,841,016.35	2.87
61 to 90 days	652,673,850.85	5.12
91 to 180 days	1,004,083,599.30	7.88
181 days to 1 year	1,696,491,546.25	13.32
1 to 2 years	3,031,641,194.43	23.79
2 to 3 years	1,798,525,602.54	14.12
3 to 4 years	1,097,751,617.82	8.62
4 to 5 years	1,169,577,510.59	9.18
Over 5 years	291,541,713.92	2.29
<b>Total</b>	<b>\$12,740,991,228.95</b>	<b>100.00%</b>

**Weighted Average Days to Maturity 619**

**Sector Allocation**





# Managed Account Summary Statement

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

## Transaction Summary - Managed Account

### Opening Market Value

Maturities/Calls	\$12,958,885,636.54
Principal Dispositions	(1,310,104,956.29)
Principal Acquisitions	(541,000,000.00)
Unsettled Trades	1,507,624,505.03
Change in Current Value	0.00
	20,407,959.07
<b>Closing Market Value</b>	<b>\$12,635,813,144.35</b>

## Cash Transactions Summary - Managed Account

Maturities/Calls	1,293,279,972.57
Sale Proceeds	541,000,000.00
Coupon/Interest/Dividend Income	26,891,767.83
Principal Payments	25,451,605.37
Security Purchases	(1,557,427,657.81)
Net Cash Contribution	(329,195,687.96)
Reconciling Transactions	0.00

## Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	35,518,389.48
Less Purchased Interest Related to Interest/Coupons	(503,375.00)
Plus Net Realized Gains/Losses	8,963,434.52
<b>Total Cash Basis Earnings</b>	<b>\$43,978,449.00</b>

## Cash Balance

**Closing Cash Balance \$0.00**

## Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	12,902,404,729.30
Ending Accrued Interest	50,512,099.43
Plus Proceeds from Sales	541,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	1,318,731,577.94
Plus Coupons/Dividends Received	26,891,767.83
Less Cost of New Purchases	(1,508,127,880.03)
Less Beginning Amortized Value of Securities	(13,235,716,243.71)
Less Beginning Accrued Interest	(57,610,208.80)
<b>Total Accrual Basis Earnings</b>	<b>\$38,085,841.96</b>

SAN BERNARDINO COUNTY - 76990800

**Account Summary**

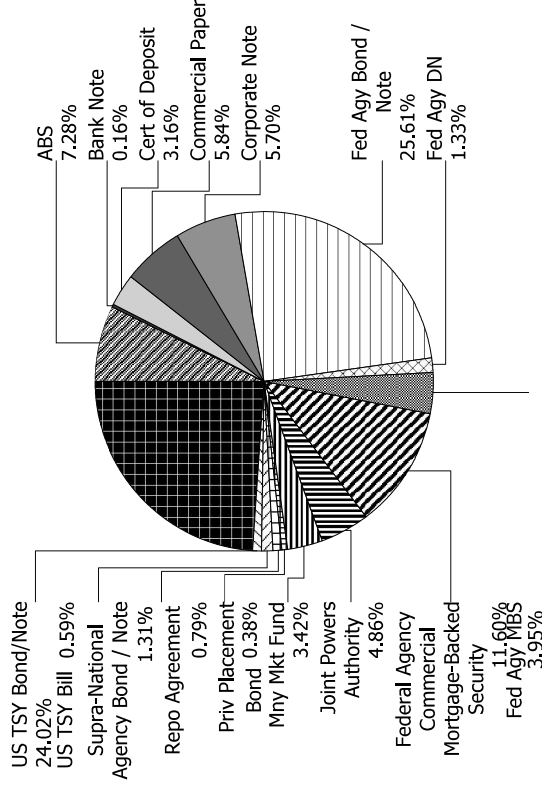
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	3,225,000,000.00	3,035,679,692.50	24.02
U.S. Treasury Bill	75,000,000.00	74,330,970.00	0.59
Supra-National Agency Bond / Note	168,000,000.00	165,853,320.00	1.31
Repurchase Agreement	100,000,000.00	99,998,057.50	0.79
Money Market Mutual Fund	432,000,000.00	432,000,000.00	3.42
Joint Powers Authority	614,000,000.00	614,000,000.00	4.86
Federally Insured Cash Account	22,169.05	22,169.05	0.00
Federal Agency Mortgage-Backed Security	512,890,000.00	499,402,936.62	3.95
Federal Agency Discount Note	169,538,000.00	167,793,952.61	1.33
Federal Agency Commercial Mortgage-Backed Security	1,535,035,173.40	1,465,251,909.46	11.60
Federal Agency Bond / Note	3,375,282,000.00	3,235,080,229.09	25.60
Corporate Note	786,957,000.00	768,921,904.51	6.09
Commercial Paper	746,650,000.00	737,919,221.20	5.84
Certificate of Deposit	400,000,000.00	399,163,505.90	3.16
Bank Note	20,000,000.00	20,068,430.00	0.16
Asset-Backed Security	930,892,565.38	920,326,845.91	7.28
<b>Managed Account Sub-Total</b>	<b>13,091,266,907.8312</b>	<b>6,355,813,144.35</b>	<b>100.00%</b>
Accrued Interest		50,512,099.43	
<b>Total Portfolio</b>	<b>13,091,266,907.8312</b>	<b>6,866,325,243.78</b>	

**Unsettled Trades**

**0.00**

**0.00**

**Sector Allocation**

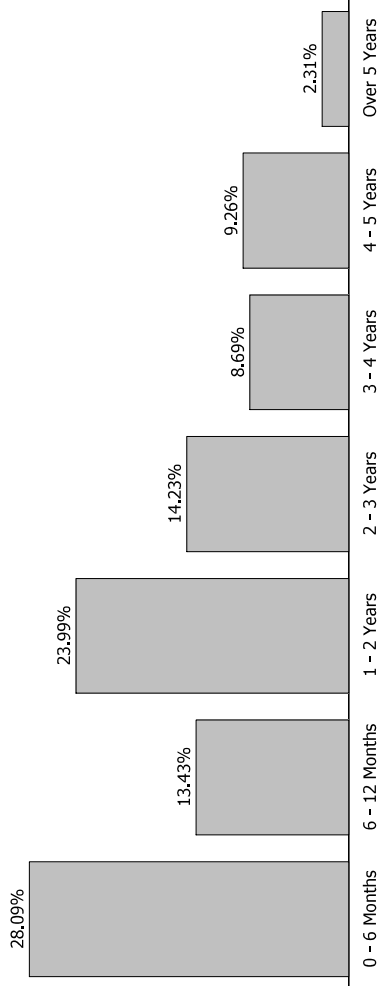


**Portfolio Summary and Statistics**

For the Month Ending **August 31, 2023**

SAN BERNARDINO COUNTY - 76990800

**Maturity Distribution**



**Characteristics**

Yield to Maturity at Cost	3.71%
Yield to Maturity at Market	5.22%
Weighted Average Days to Maturity	625

**Managed Account Issuer Summary**

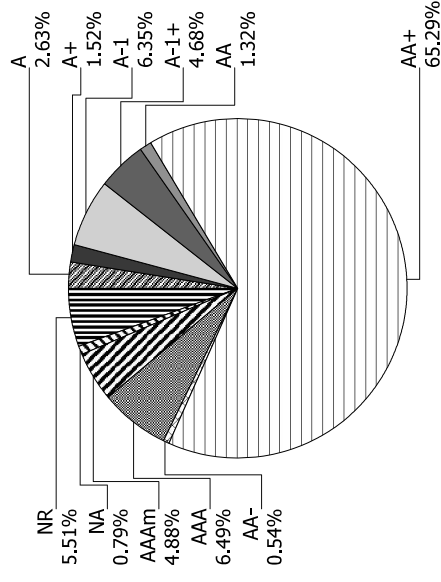
For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

**Issuer Summary**

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

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	147,125,050.00	1.16
AMERICAN EXPRESS CO	66,089,569.70	0.52
APPLE INC	29,715,120.00	0.24
BANK OF AMERICA CO	173,170,250.00	1.37
BMW FINANCIAL SERVICES NA LLC	17,818,106.95	0.14
BMW VEHICLE OWNER TRUST	22,288,990.88	0.18
CAMP	604,000,000.00	4.78
CANTOR FITZGERALD	99,998,057.50	0.79
CAPITAL ONE FINANCIAL CORP	49,095,700.00	0.39
CHARTIOT FUNDING LLC	98,949,600.00	0.78
CRC FUNDING LLC	24,969,775.00	0.20
DEERE & COMPANY	111,826,764.00	0.88
DISCOVER FINANCIAL SERVICES	68,946,991.50	0.55
FANNIE MAE	541,411,879.00	4.28
FEDERAL FARM CREDIT BANKS	600,363,037.46	4.75
FEDERAL HOME LOAN BANKS	1,843,030,752.64	14.59
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	55,000,000.00	0.44
FREDDIE MAC	2,382,723,358.68	18.86
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	7,271,945.43	0.06
HONDA AUTO RECEIVABLES	56,839,096.52	0.45
HYUNDAI AUTO RECEIVABLES	145,878,345.93	1.15
INTER-AMERICAN DEVELOPMENT BANK	98,821,790.00	0.78
INTERNATIONAL FINANCE CORPORATION	19,524,500.00	0.15
INTL BANK OF RECONSTRUCTION AND DEV	47,507,030.00	0.38
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.08
JOHN DEERE OWNER TRUST	142,605,955.89	1.13
JOHNSON & JOHNSON	49,437,100.00	0.39
JP MORGAN CHASE & CO	48,532,250.00	0.38
JUPITER SECURITIZATION COMPANY	48,969,400.00	0.39
LIBERTY STREET FUNDING LLC	158,903,335.00	1.26
MERCEDES-BENZ AUTO LEASE TRUST	46,646,577.31	0.37





### Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
MERCEDES-BENZ AUTO RECEIVABLES	53,813,679.03	0.43
METLIFE INC	119,235,801.20	0.94
MORGAN STANLEY	375,000,000.00	2.97
NESTLE SA	4,893,805.00	0.04
NORTHERN TRUST	1,000,000.00	0.01
PROCTER & GAMBLE CO	34,612,470.00	0.27
STONECASTLE FICA	22,169.05	0.00
THE BANK OF NEW YORK MELLON CORPORATION	225,829,210.51	1.79
TORONTO-DOMINION BANK	149,951,418.35	1.19
Toyota Lease Owner Trust	19,833,268.60	0.16
TOYOTA MOTOR CORP	399,519,472.17	3.16
UNITED STATES TREASURY	3,110,010,662.50	24.60
VERIZON MASTER TRUST	34,731,011.00	0.27
WAL-MART STORES INC	19,619,330.00	0.16
WELLS FARGO & COMPANY	269,280,517.55	2.13
<b>Total</b>	<b>\$12,635,813,144.35</b>	<b>100.00%</b>



## Managed Account Detail of Securities Held

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES	DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	AA+	Aaa	06/29/22	06/30/22	96,636,718.75	2.98	57,744.57	99,893,470.73	99,796,880.00	
US TREASURY NOTES	DTD 02/28/2017 2.125% 02/29/2024	912828W48	AA+	Aaa	03/09/22	03/10/22	75,653,320.31	1.67	4,378.43	75,164,009.68	73,781,250.00	
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	370,244.57	50,314,018.07	48,984,375.00	
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	370,244.57	50,258,496.46	48,984,375.00	
US TREASURY N/B NOTES	DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	AA+	Aaa	02/28/22	03/01/22	72,943,359.38	1.52	55,536.68	74,344,222.53	72,316,410.00	
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	AA+	Aaa	03/21/22	03/22/22	49,826,171.88	2.16	254,098.36	49,940,755.21	48,742,190.00	
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	171,195.65	50,154,500.16	48,625,000.00	
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	171,195.65	50,181,048.84	48,625,000.00	
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	171,195.65	50,166,747.47	48,625,000.00	
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	149,796.20	50,031,690.69	48,523,440.00	
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	03/17/22	03/21/22	49,701,171.88	2.02	149,796.20	49,891,171.97	48,523,440.00	
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	06/10/22	06/13/22	48,742,187.50	3.03	149,796.20	49,490,485.04	48,523,440.00	
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	AA+	Aaa	06/24/22	06/27/22	94,679,687.50	3.07	48,913.04	97,741,175.73	95,750,000.00	
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	92,391.31	50,280,637.91	48,539,060.00	



## Managed Account Detail of Securities Held

For the Month Ending **August 31, 2023**

**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 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	04/05/22	04/06/22	49,429,687.50	2.63	92,391.31	49,775,107.00	48,539,060.00
US TREASURY NOTES	DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	AA+	Aaa	06/13/22	06/14/22	48,324,218.75	3.39	76,086.96	49,280,577.20	48,367,190.00
US TREASURY NOTES	DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	AA+	Aaa	06/10/22	06/13/22	49,279,296.88	3.06	54,857.34	49,683,217.39	48,593,750.00
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/09/22	02/10/22	49,712,890.63	1.48	1,717.04	49,887,679.61	47,992,190.00
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/15/22	02/16/22	49,417,968.75	1.72	1,717.04	49,770,829.12	47,992,190.00
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	AA+	Aaa	02/15/22	02/16/22	49,683,593.75	1.75	315,573.77	49,869,403.90	47,992,190.00
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	AA+	Aaa	04/04/22	04/05/22	48,683,593.75	2.60	315,573.77	49,427,964.28	47,992,190.00
US TREASURY N/B NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	72,793,945.31	1.79	178,022.54	74,047,913.24	71,191,410.00
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	AA+	Aaa	03/28/22	03/29/22	71,589,843.75	2.55	166,610.05	73,436,716.31	71,062,500.00
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	59,782.61	50,367,820.50	47,437,500.00
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	46,195.65	50,163,004.04	47,812,500.00
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	AA+	Aaa	03/02/22	03/03/22	49,767,578.13	1.66	34,646.74	49,885,295.50	47,460,940.00
US TREASURY N/B NOTES	DTD 03/15/2022 1.750% 03/15/2025	91282CED9	100,000,000.00	AA+	Aaa	05/02/23	05/03/23	95,890,625.00	4.06	808,423.91	96,619,707.66	95,093,750.00
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	314,707.88	50,347,973.40	47,664,060.00



## Managed Account Detail of Securities Held

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**SAN BERNARDINO COUNTY - 76990800**

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>U.S. Treasury Bond / Note</b>												
US TREASURY N/B NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CE00	AA+	Aaa	06/09/22	06/10/22	49,652,343.75	3.00	407,269.02	49,797,904.50	48,171,875.00	
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	AA+	Aaa	11/22/21	11/24/21	48,667,968.75	1.02	31,762.30	49,338,134.01	46,070,310.00	
US TREASURY N/B NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	AA+	Aaa	04/17/23	04/18/23	24,354,492.19	4.14	153,176.23	24,465,758.43	24,113,280.00	
US TREASURY N/B NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	AA+	Aaa	04/18/23	04/19/23	24,353,515.63	4.14	153,176.23	24,464,271.20	24,113,280.00	
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	11/22/21	11/24/21	48,605,468.75	1.04	21,399.46	49,291,060.22	45,945,310.00	
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/24/22	01/25/22	48,166,015.63	1.35	21,399.46	49,021,484.38	45,945,310.00	
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	06/09/22	06/10/22	45,994,140.63	3.01	21,399.46	47,602,227.55	45,945,310.00	
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/26/22	01/27/22	72,058,593.75	1.43	32,099.19	73,428,112.50	68,917,965.00	
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/31/22	02/01/22	71,976,562.50	1.47	32,099.19	73,377,786.14	68,917,965.00	
US TREASURY N/B NOTES	DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	AA+	Aaa	04/10/23	04/11/23	49,005,859.38	3.93	195,652.17	49,177,968.47	48,281,250.00	
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	10,869.57	49,205,220.44	45,789,060.00	
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	10,869.57	49,211,310.70	45,789,060.00	
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	343.41	48,816,169.51	45,640,625.00	
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	06/27/22	06/28/22	45,480,468.75	3.27	343.41	47,155,812.23	45,640,625.00	



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	03/10/22	03/11/22	70,769,531.25	1.94	515.11	72,566,397.02	68,460,937.50
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	AA+	Aaa	03/14/22	03/15/22	46,951,171.88	2.04	52,595.63	48,210,726.35	45,546,875.00
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	AA+	Aaa	04/05/22	04/06/22	45,789,062.50	2.75	42,119.57	47,445,665.98	45,390,625.00
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	AA+	Aaa	09/27/22	09/28/22	44,087,890.63	4.38	42,119.57	45,857,857.83	45,390,625.00
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	AA+	Aaa	10/05/22	10/06/22	44,132,812.50	4.20	16,304.35	45,728,997.06	45,117,190.00
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	AA+	Aaa	10/11/22	10/12/22	43,957,031.25	4.34	16,304.35	45,579,170.33	45,117,190.00
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	AA+	Aaa	01/03/23	01/04/23	44,566,406.25	4.18	16,304.35	45,727,637.33	45,117,190.00
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	AA+	Aaa	10/24/22	10/25/22	43,773,437.50	4.55	686.81	45,358,102.75	45,140,625.00
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	AA+	Aaa	09/29/22	09/30/22	44,224,609.38	4.18	95,286.89	45,673,848.55	45,093,750.00
US TREASURY NOTES	DTD 05/31/2019 2.125% 05/31/2026	9128286X3	AA+	Aaa	11/01/22	11/02/22	46,298,828.13	4.38	269,979.51	47,157,522.68	46,843,750.00
US TREASURY N/B NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	AA+	Aaa	02/10/23	02/13/23	44,972,656.25	4.09	74,898.10	45,788,121.58	45,195,310.00
US TREASURY N/B NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	AA+	Aaa	02/14/23	02/15/23	44,855,468.75	4.18	74,898.10	45,682,940.06	45,195,310.00
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	AA+	Aaa	09/27/22	09/28/22	46,058,593.75	4.27	351,732.34	46,846,875.00	46,531,250.00
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	AA+	Aaa	10/27/22	10/31/22	46,332,031.25	4.16	351,732.34	47,007,185.43	46,531,250.00



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Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	AA+	Aaa	11/01/22	11/02/22	42,123,046.88	4.26	42,798.91	43,526,172.57	43,195,310.00
US TREASURY NOTES	DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	AA+	Aaa	09/26/22	09/27/22	41,859,375.00	4.12	16,304.35	43,420,275.38	42,843,750.00
US TREASURY NOTES	DTD 08/15/2017 2.250% 08/15/2027	9128282R0	AA+	Aaa	11/03/22	11/04/22	45,289,062.50	4.46	51,970.11	46,101,665.47	46,156,250.00
<b>Security Type Sub-Total</b>							<b>3,092,618,164.18</b>	<b>2.60</b>	<b>7,291,242.75</b>	<b>3,132,448,021.29</b>	<b>3,035,679,692.50</b>
<b>U.S. Treasury Bill</b>											
US TREASURY BILL	DTD 07/05/2023 0.000% 10/31/2023	912797HD2	A-1+	P-1	07/05/23	07/06/23	49,149,800.00	5.32	0.00	49,564,000.00	49,559,165.00
US TREASURY BILL	DTD 11/03/2022 0.000% 11/02/2023	912796YT0	A-1+	P-1	06/02/23	06/05/23	24,455,208.33	5.35	0.00	24,774,819.44	24,771,805.00
<b>Security Type Sub-Total</b>							<b>73,605,008.33</b>	<b>5.33</b>	<b>0.00</b>	<b>74,338,819.44</b>	<b>74,330,970.00</b>
<b>Supra-National Agency Bond / Note</b>											
INTER-AMERICAN DEVELOPMENT BANK NOTE	DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	306,250.00	25,009,553.68	24,948,575.00
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JM6	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	16,840.28	24,995,876.71	24,713,275.00
INTL BK RECON & DEVELOP NOTES	DTD 03/29/2022 2.250% 03/28/2024	45906M3C3	AAA	Aaa	03/22/22	03/29/22	12,989,860.00	2.29	124,312.50	12,997,096.90	12,771,785.00
INTL BANK OF RECON AND DEV SN (FLOATER)	DTD 06/16/2020 5.700% 06/17/2024	45906M2B6	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	112,403.16	10,000,000.00	10,021,970.00
INTER-AMERICAN DEVEL BK NOTES	DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	AAA	Aaa	06/22/22	07/01/22	59,994,000.00	3.26	325,000.00	59,997,504.79	58,944,600.00



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Supra-National Agency Bond / Note</b>										
INTL FINANCE CORP CORPORATE NOTES DTD 09/15/2022 3.625% 09/15/2025	45950KDA5	AAA	Aaa	09/07/22	09/15/22	19,992,200.00	3.64	334,305.56	19,994,697.99	19,524,500.00
INTER-AMERICAN DEVEL BK NOTES DTD 07/06/2023 4.500% 05/15/2026	4581X0EK0	AAA	Aaa	06/27/23	07/06/23	14,988,450.00	4.53	103,125.00	14,989,080.60	14,928,615.00
<b>Security Type Sub-Total</b>						<b>168,390,760.00</b>	<b>2.63</b>	<b>1,322,236.50</b>	<b>167,983,810.67</b>	<b>165,853,320.00</b>
<b>Repurchase Agreement</b>										
CANTOR FITZGERALD REPO AGRMT DTD 08/31/2023 5.270% 09/07/2023	RE1365148	NA	NA	08/31/23	08/31/23	100,000,000.00	5.27	14,638.89	100,000,000.00	99,998,057.50
<b>Security Type Sub-Total</b>						<b>100,000,000.00</b>	<b>5.27</b>	<b>14,638.89</b>	<b>100,000,000.00</b>	<b>99,998,057.50</b>
<b>Money Market Mutual Fund</b>										
NORTHERN TRUST INST GOVT SELECT 848	665278701	AAA	NR	02/28/22	02/28/22	1,000,000.00	5.22	0.00	1,000,000.00	1,000,000.00
FEDERATED GOVT OBLIGATIONS FUND	608919718	AAA	NR	02/28/23	02/28/23	1,000,000.00	5.18	0.00	1,000,000.00	1,000,000.00
FIDELITY GOV'T MM FUND 2642	31607A703	AAA	AAA	08/30/23	08/30/23	55,000,000.00	5.21	0.00	55,000,000.00	55,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	NR	NR	08/31/23	08/31/23	375,000,000.00	5.25	0.00	375,000,000.00	375,000,000.00
<b>Security Type Sub-Total</b>						<b>432,000,000.00</b>	<b>5.24</b>	<b>0.00</b>	<b>432,000,000.00</b>	<b>432,000,000.00</b>
<b>Joint Powers Authority</b>										
INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	AAA	NR	08/26/21	08/26/21	10,000,000.00	5.40	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	05/25/23	05/25/23	15,000,000.00	5.54	0.00	15,000,000.00	15,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	04/12/23	04/12/23	19,000,000.00	5.54	0.00	19,000,000.00	19,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	05/16/23	05/16/23	19,000,000.00	5.54	0.00	19,000,000.00	19,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	06/01/23	06/01/23	22,000,000.00	5.54	0.00	22,000,000.00	22,000,000.00





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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Joint Powers Authority</b>											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/27/23	06/27/23	33,000,000.00	5.54	0.00	33,000,000.00	33,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/08/22	12/08/22	37,000,000.00	5.54	0.00	37,000,000.00	37,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	02/27/23	02/27/23	39,000,000.00	5.54	0.00	39,000,000.00	39,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/27/22	12/27/22	40,000,000.00	5.54	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/27/23	06/27/23	56,000,000.00	5.54	0.00	56,000,000.00	56,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/26/23	06/26/23	75,000,000.00	5.54	0.00	75,000,000.00	75,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	02/27/23	02/27/23	99,000,000.00	5.54	0.00	99,000,000.00	99,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/30/23	06/30/23	150,000,000.00	5.54	0.00	150,000,000.00	150,000,000.00
<b>Security Type Sub-Total</b>							<b>614,000,000.00</b>	<b>5.54</b>	<b>0.00</b>	<b>614,000,000.00</b>	<b>614,000,000.00</b>
<b>Federally Insured Cash Account</b>											
STONECASTLE FICA		FICAMF003	NR	NR	08/30/19	08/30/19	22,169.05	5.33	0.00	22,169.05	22,169.05
<b>Security Type Sub-Total</b>							<b>22,169.05</b>	<b>5.33</b>	<b>0.00</b>	<b>22,169.05</b>	<b>22,169.05</b>
<b>Federal Agency Mortgage-Backed Security</b>											
FR WN1252		3132XFMA3	AA+	Aaa	06/15/23	06/21/23	9,642,268.13	4.85	37,401.29	9,648,302.35	9,501,735.10
DTD 06/01/2023 4.500% 03/01/2028											
FR WN1245		3132XFL30	AA+	Aaa	06/06/23	06/09/23	24,512,695.31	4.81	92,363.01	24,536,397.45	24,121,465.50
DTD 06/01/2023 4.350% 03/01/2028											





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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
<b>Federal Agency Mortgage-Backed Security</b>												
FR WN1255	DTD 07/01/2023 4.670% 04/01/2028	3132XFMD7	21,000,000.00	AA+	Aaa	07/20/23	07/25/23	20,547,187.50	5.19	83,292.33	20,557,238.24	20,527,422.09
FR WN2390	DTD 07/01/2023 4.920% 04/01/2028	3132XGUQ7	51,524,000.00	AA+	Aaa	07/13/23	07/18/23	51,493,810.16	4.93	215,299.74	51,494,600.47	50,889,353.65
FR WN2389	DTD 07/01/2023 4.650% 05/01/2028	3132XGUP9	43,850,000.00	AA+	Aaa	07/18/23	07/21/23	44,062,398.44	4.54	173,177.47	44,057,289.20	43,468,044.58
FR WN1250	DTD 06/01/2023 4.400% 05/01/2028	3132XFL89	75,000,000.00	AA+	Aaa	06/15/23	06/21/23	73,848,632.81	4.75	280,273.97	73,895,309.86	72,440,156.25
FR WN2409	DTD 08/01/2023 4.900% 06/01/2028	3132XGV89	42,540,000.00	AA+	Aaa	08/03/23	08/08/23	41,659,289.06	5.39	177,036.33	41,671,305.58	41,966,995.13
FR WN2382	DTD 07/01/2023 4.340% 06/01/2028	3132XGUG9	50,000,000.00	AA+	Aaa	08/18/23	08/23/23	48,044,921.88	5.27	184,301.37	48,055,011.16	48,148,596.50
FR WN2337	DTD 04/01/2023 4.350% 01/01/2030	3132XGS31	62,975,000.00	AA+	Aaa	08/22/23	08/25/23	59,452,335.94	5.39	232,662.43	59,462,960.09	60,097,402.72
FR WN2398	DTD 07/01/2023 5.030% 02/01/2030	3132XGUY0	15,656,000.00	AA+	Aaa	07/18/23	07/21/23	15,802,775.00	4.86	66,883.29	15,800,192.45	15,518,661.81
FR WN2397	DTD 07/01/2023 5.000% 02/01/2030	3132XGUX2	33,757,000.00	AA+	Aaa	07/18/23	07/21/23	34,087,976.84	4.82	143,351.64	34,082,153.20	33,402,355.03
FR WN2405	DTD 07/01/2023 4.310% 04/01/2030	3132XGU79	26,814,000.00	AA+	Aaa	07/20/23	07/25/23	26,363,608.59	4.60	98,153.93	26,370,617.14	26,009,434.13
FR WN2392	DTD 07/01/2023 4.050% 04/01/2030	3132XGUS3	30,193,000.00	AA+	Aaa	07/13/23	07/18/23	29,460,583.87	4.47	103,855.65	29,474,041.90	28,826,802.08
FR WN2415	DTD 08/01/2023 4.640% 05/01/2030	3132XGVH6	24,795,000.00	AA+	Aaa	08/08/23	08/11/23	24,740,760.94	4.68	97,712.68	24,741,224.90	24,484,512.05
<b>Security Type Sub-Total</b>			<b>512,890,000.00</b>					<b>503,719,244.47</b>	<b>4.94</b>	<b>1,985,765.13</b>	<b>503,846,643.99</b>	<b>499,402,936.62</b>
<b>Federal Agency Discount Note</b>												
FED FARM CRD DISCOUNT NT DISC NOTES	DTD 12/29/2022 0.000% 09/01/2023	313312LD0	75,000,000.00	A-1+	P-1	12/28/22	12/29/22	72,622,000.00	4.79	0.00	75,000,000.00	74,988,855.75



## Managed Account Detail of Securities Held

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
FED HOME LN DISCOUNT NT DISC NOTES DTD 12/21/2022 0.000% 12/21/2023	50,000,000.00	313384OU6	A-1+	P-1	05/08/23	05/09/23	48,496,472.22	4.94	0.00	49,261,541.67	49,146,811.35
FED HOME LN DISCOUNT NT DISC NOTES DTD 01/09/2023 0.000% 01/08/2024	44,538,000.00	313384RN1	A-1+	P-1	06/01/23	06/01/23	43,153,158.93	5.23	0.00	43,729,653.86	43,658,285.51

**Security Type Sub-Total** **169,538,000.00** **164,271,631.15** **4.95** **0.00** **167,991,195.53** **167,793,952.61**

### Federal Agency Commercial Mortgage-Backed Security

FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	49,335,323.23	3137B7Y9	AA+	Aaa	04/27/22	05/02/22	49,901,908.59	2.78	143,483.57	49,448,826.37	48,943,284.03
FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024	25,000,000.00	3137BDCW4	AA+	Aaa	07/19/22	07/22/22	24,858,398.44	3.61	68,812.50	24,939,370.60	24,532,445.75
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	50,000,000.00	3137FATES	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	51,079,144.57	48,551,330.50
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	16,500,000.00	3137FCM43	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	16,933,955.54	16,070,467.71
FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024	65,470,000.00	3137BFXT3	AA+	Aaa	06/23/22	06/28/22	64,406,112.50	3.37	145,670.75	64,921,864.05	63,241,884.37
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	22,493,650.75	3137BHXJ1	AA+	Aaa	12/14/20	12/17/20	24,712,262.78	0.55	56,665.26	23,227,175.59	21,740,741.25
FHMS K046 A2 DTD 06/17/2015 3.205% 03/01/2025	50,000,000.00	3137BJP64	AA+	Aaa	10/11/22	10/14/22	48,373,046.88	4.65	133,541.67	48,975,899.47	48,339,377.50
FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025	25,000,000.00	3137FG7G4	AA+	Aaa	03/02/22	03/07/22	26,244,140.63	2.07	77,083.33	25,657,200.26	24,244,554.50
FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025	75,000,000.00	3137BKRJ1	AA+	Aaa	05/26/22	06/01/22	75,708,984.38	2.99	208,062.50	75,404,753.52	72,535,781.25
FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025	10,000,000.00	3137BLMZ8	AA+	Aaa	04/27/22	05/02/22	10,024,218.75	2.93	25,083.33	10,014,015.87	9,599,202.40



## Managed Account Detail of Securities Held

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FJX07	AA+	Aaa	10/28/21	11/02/21	3,598,815.59	1.40	10,359.66	3,460,271.46	3,218,195.89	
FHMS K050 A2	DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	AA+	Aaa	03/17/22	03/21/22	30,856,640.63	2.45	83,350.00	30,487,915.74	28,918,761.90	
FHMS K052 A1	DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	AA+	Aaa	05/16/22	05/19/22	50,433,593.75	3.03	137,833.33	50,263,910.93	48,202,533.00	
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	AA+	Aaa	04/27/21	04/30/21	26,863,281.25	0.98	56,250.00	25,877,991.97	23,705,933.00	
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	62,537,272.94	58,081,030.20	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	1,121,767.40	0.57	623.26	1,118,779.14	1,004,317.74	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	2,617,457.37	0.57	1,454.29	2,610,484.74	2,343,408.13	
FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	AA+	Aaa	04/04/23	04/06/23	57,504,785.16	4.20	148,002.92	57,778,694.23	56,561,753.12	
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	AA+	Aaa	02/10/21	02/19/21	3,438,230.72	0.57	1,910.71	3,429,874.44	3,096,781.26	
FHMS K055 A2	DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	AA+	Aaa	06/23/22	06/28/22	81,239,628.91	3.46	185,996.25	81,963,890.88	78,706,609.86	
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137HILS3	AA+	Aaa	07/20/21	07/29/21	2,907,395.75	0.68	1,649.97	2,907,410.82	2,701,033.70	
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,347,977.03	13,942,685.10	
FHMS KJ21 A2	DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	AA+	Aaa	12/01/22	12/06/22	9,462,508.72	4.28	29,776.25	9,500,868.74	9,345,139.91	
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,582,048.80	7,672,114.48	



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	AA+	Aaa	12/07/21	12/16/21	1,332,164.02	1.30	1,440.96	1,332,165.86	1,231,128.17	
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,502,682.10	9,518,409.60	
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	19,832,115.85	17,959,197.22	
FRESB 2022-SB97	DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	AA+	Aaa	04/13/22	04/22/22	20,770,420.44	2.66	32,080.89	21,014,406.91	19,602,977.50	
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137FIG44	AA+	Aaa	04/10/23	04/13/23	4,834,375.00	4.15	13,512.50	4,850,491.72	4,722,441.90	
FHMS KJ39 A1	DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	AA+	Aaa	04/13/22	04/21/22	37,974,411.33	2.75	87,039.05	37,976,139.39	35,995,979.57	
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137FIG44	AA+	Aaa	04/19/22	04/22/22	50,287,109.38	3.12	135,125.00	50,208,054.89	47,224,419.00	
FRESB 2022-SB103 ASF	DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	AA+	Aaa	10/19/22	10/28/22	7,561,675.51	4.60	14,630.09	7,723,069.52	7,669,690.30	
FHLMC MULTIFAMILY STRUCTURED P	DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	AA+	Aaa	02/15/22	02/18/22	38,105,812.06	2.27	94,958.93	37,656,420.03	34,284,843.14	
FHMS K068 A2	DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	AA+	Aaa	06/29/22	06/30/22	79,984,777.50	3.59	219,797.22	80,289,128.00	76,394,193.15	
FHMS K739 A2	DTD 11/01/2020 1.336% 09/01/2027	3137F64P9	AA+	Aaa	10/04/22	10/07/22	10,481,250.00	4.20	13,360.00	10,760,394.55	10,518,662.64	
FHMS K740 A2	DTD 11/01/2020 1.470% 09/01/2027	3137F72B0	AA+	Aaa	10/04/22	10/07/22	19,243,125.00	4.31	26,950.00	19,749,835.54	19,245,475.48	
FRESB 2022-SB104 ASF	DTD 11/01/2022 2.600% 09/01/2027	30329QAA1	AA+	Aaa	11/08/22	11/18/22	23,564,562.21	4.63	55,931.67	23,933,993.20	23,685,057.10	
FHMS KGX1 AFX	DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	AA+	Aaa	01/04/23	01/09/23	66,468,281.25	4.34	176,250.00	67,017,211.67	65,713,812.11	



## Managed Account Detail of Securities Held

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**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K072 A2	DTD 01/01/2018 3.444% 12/01/2027	3137FEB02	AA+	Aaa	03/28/23	03/31/23	12,499,973.67	4.22	37,089.01	12,538,160.10	12,211,499.94
FRESB 2023-SB105 A5	DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	AA+	Aaa	05/18/23	05/25/23	32,632,809.96	4.31	104,311.18	32,679,491.16	31,723,963.94
FRESB 2023-SB106 ASF	DTD 06/01/2023 3.960% 05/01/2028	35802AAE3	AA+	Aaa	06/22/23	06/29/23	13,584,380.43	4.64	46,191.57	13,599,332.99	13,584,660.38
FRESB 2023-SB107 ASF	DTD 07/01/2023 4.090% 05/01/2028	30332EAA3	AA+	Aaa	07/13/23	07/20/23	24,453,514.30	4.60	85,198.02	24,466,890.80	24,453,514.30
FHMS K079 AM	DTD 08/01/2018 3.930% 06/01/2028	3137FGZU2	AA+	Aaa	04/12/23	04/17/23	11,269,308.59	4.08	37,171.25	11,275,213.89	10,879,459.08
FRESB 2023-SB108 ASF	DTD 08/01/2023 4.250% 06/01/2028	30333AAA0	AA+	Aaa	08/09/23	08/17/23	24,461,200.00	4.75	88,541.67	24,465,818.29	24,361,282.50
FHMS K505 A2	DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	AA+	Aaa	07/13/23	07/20/23	75,749,100.00	4.59	301,187.50	75,730,983.41	74,827,132.50
FHMS K079 A2	DTD 08/01/2018 3.926% 06/01/2028	3137FGZT5	AA+	Aaa	05/24/23	05/30/23	98,417,968.75	4.28	327,166.67	98,499,275.99	96,175,092.00
FNA 2023-M5 2A2	DTD 07/01/2023 4.500% 07/01/2028	3136BQCS6	AA+	Aaa	07/18/23	07/31/23	9,976,562.50	4.55	37,500.00	9,976,979.86	9,848,846.00
FNA 2023-M6 A2	DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	AA+	Aaa	07/17/23	07/31/23	24,562,500.00	4.59	87,291.67	24,570,290.76	24,210,957.00
FHMS K747 A2	DTD 01/01/2022 2.050% 11/01/2028	3137H5DX2	AA+	Aaa	05/30/23	06/02/23	30,287,890.63	4.32	58,083.33	30,458,583.89	29,735,293.64
FHMS K752 A2	DTD 08/01/2023 4.284% 07/01/2030	3137HAGZ3	AA+	Aaa	08/16/23	08/24/23	23,996,275.00	4.98	89,250.00	23,999,483.07	24,174,554.75
<b>Security Type Sub-Total</b>			<b>1,535,035,173.40</b>				<b>1,529,428,256.24</b>	<b>3.34</b>	<b>4,165,177.10</b>	<b>1,521,576,211.14</b>	<b>1,465,251,909.46</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANKS NOTES	DTD 12/01/2022 4.860% 09/01/2023	3130AUZL7	AA+	Aaa	11/29/22	12/01/22	100,000,000.00	4.87	2,430,000.00	100,000,000.00	99,984,200.00



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023		3137EAEW5	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	38,444.44	31,999,932.74	31,966,880.00
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023		3137EAEY1	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	30,000.00	63,990,189.59	63,569,344.00
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023		3137EAEZ8	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	59,895.83	74,995,935.22	74,296,425.00
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023		3130APU29	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	54,444.44	34,998,471.94	34,670,160.00
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	32,638.89	49,995,479.49	49,377,950.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023		3137EAF2	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	37,458.33	61,994,730.85	61,163,682.00
FEDERAL HOME LOAN BANK NOTES DTD 04/17/2023 4.860% 02/01/2024		3130AVQJ4	AA+	Aaa	04/14/23	04/17/23	100,000,000.00	4.87	405,000.00	100,000,000.00	99,728,900.00
FEDERAL HOME LOAN BANK NOTES DTD 04/20/2023 4.950% 02/01/2024		3130AVR95	AA+	Aaa	04/17/23	04/20/23	100,000,000.00	4.96	412,500.00	100,000,000.00	99,765,400.00
FEDERAL HOME LOAN BANK NOTES DTD 04/18/2023 4.910% 02/01/2024		3130AVR38	AA+	Aaa	04/17/23	04/18/23	100,000,000.00	4.92	409,166.67	100,000,000.00	99,749,200.00
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024		3135GOV34	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	180,555.56	99,967,962.70	98,749,000.00
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024		3130AFW94	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	62,500.00	49,983,988.49	49,341,300.00
FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024		3130ARHG9	AA+	Aaa	03/24/22	03/25/22	29,965,800.00	2.19	5,312.50	29,991,268.09	29,518,950.00
FEDERAL HOME LOAN BANK NOTES DTD 06/05/2023 5.315% 03/01/2024		3130AWCT5	AA+	Aaa	05/31/23	06/05/23	100,000,000.00	5.33	1,269,694.44	100,000,000.00	99,968,100.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/12/2014 3.250% 03/08/2024		3130A0XES	AA+	Aaa	09/26/22	09/27/22	49,164,800.00	4.45	780,902.78	49,701,036.36	49,458,550.00





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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>										
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	48,291.67	25,000,000.00	24,233,525.00
FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	AA+	Aaa	05/10/22	05/16/22	39,946,000.00	2.69	306,250.00	39,980,941.18	39,247,600.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	35,770.83	25,000,000.00	24,156,725.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	35,069.44	25,000,000.00	24,155,000.00
FEDERAL HOME LOAN BANK NOTES DTD 11/07/2022 4.875% 06/14/2024	3130ATVC8	AA+	Aaa	11/29/22	11/30/22	50,064,000.00	4.78	521,354.17	50,032,683.27	49,804,050.00
FEDERAL HOME LOAN BANK NOTES DTD 06/10/2022 2.750% 06/28/2024	3130ASDSS	AA+	Aaa	06/09/22	06/10/22	49,884,000.00	2.87	240,625.00	49,953,383.18	48,958,150.00
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135GOV75	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	71,701.39	24,963,299.45	24,264,925.00
FEDERAL HOME LOAN BANK NOTES DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	AA+	Aaa	07/06/22	07/08/22	24,951,500.00	3.10	110,416.67	24,979,365.94	24,509,350.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	335,416.67	25,301,973.29	24,387,950.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	335,416.67	25,298,675.22	24,387,950.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 06/17/2021 0.405% 09/17/2024	3130AMVF6	AA+	Aaa	03/27/23	03/28/23	22,243,627.90	4.58	43,597.35	22,647,450.57	22,430,848.39
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 06/23/2021 0.430% 09/23/2024	3130AMV1	AA+	Aaa	03/27/23	03/28/23	39,142,272.00	4.59	33,788.44	39,850,278.05	39,470,995.20
FEDERAL FARM CREDIT BANK NOTES DTD 09/26/2022 4.250% 09/26/2024	3133ENP79	AA+	Aaa	09/22/22	09/26/22	49,996,000.00	4.25	914,930.56	49,997,860.47	49,449,000.00



## Managed Account Detail of Securities Held

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES	DTD 10/28/2022 4.500% 10/03/2024	3130ATT31	AA+	Aaa	10/27/22	10/28/22	74,918,250.00	4.56	1,387,500.00	74,953,914.31	74,385,150.00
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135GOW66	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	153,472.22	24,990,390.62	24,021,525.00
FEDERAL FARM CREDIT BANK NOTES	DTD 11/18/2022 4.500% 11/18/2024	3133ENZ94	AA+	Aaa	11/16/22	11/16/22	49,947,000.00	4.56	643,750.00	49,967,896.32	49,505,150.00
FFCB NOTES	DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	AA+	Aaa	11/15/21	11/18/21	74,913,750.00	0.91	187,760.42	74,965,059.31	71,179,575.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	10,515,630.00	1.68	59,583.33	10,131,787.72	9,690,710.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/03/19	12/05/19	26,384,500.00	1.60	148,958.33	25,353,858.58	24,226,775.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	148,958.33	25,329,066.76	24,226,775.00
FEDERAL HOME LOAN BANK NOTES	DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	AA+	Aaa	07/20/22	07/21/22	23,641,500.00	3.36	49,305.56	24,267,671.57	23,678,225.00
FEDERAL HOME LOAN BANK NOTES	DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	AA+	Aaa	07/20/22	07/21/22	23,665,000.00	3.32	49,305.56	24,280,339.75	23,678,225.00
FFCB NOTES	DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	AA+	Aaa	01/06/22	01/11/22	37,914,500.00	1.20	65,312.50	37,961,364.34	35,990,484.00
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	182,812.50	74,935,203.13	71,508,150.00
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAP0	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	39,583.33	49,988,819.18	47,478,500.00
FEDERAL FARM CREDIT BANK NOTES	DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	AA+	Aaa	02/10/22	02/15/22	29,919,900.00	1.84	24,791.67	29,961,083.84	28,581,150.00
FFCB BONDS	DTD 02/21/2023 4.750% 02/21/2025	3133EPBH7	AA+	Aaa	04/12/23	04/13/23	75,747,750.00	4.18	98,958.33	75,592,701.84	74,557,275.00





## Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANKS NOTES DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	23,000,000.00	AA+	Aaa	03/02/23	03/03/23	22,969,640.00	5.07	9,583.33	22,977,230.00	22,954,046.00
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	284,688.61	26,077,991.10	24,804,410.32
FFCB BONDS DTD 03/28/2023 4.000% 03/28/2025	3133EPER2	50,000,000.00	AA+	Aaa	03/27/23	03/28/23	49,786,400.00	4.23	850,000.00	49,832,275.79	49,183,100.00
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	111,979.17	49,966,174.89	46,525,400.00
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	55,902.78	25,000,000.00	23,275,825.00
FEDERAL HOME LOAN BANKS NOTES DTD 06/09/2023 4.625% 06/06/2025	3130AWER7	41,000,000.00	AA+	Aaa	06/09/23	06/12/23	40,965,970.00	4.67	431,923.61	40,969,771.97	40,713,410.00
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	51,388.89	49,962,833.06	46,174,950.00
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	18,750.00	44,915,348.19	41,322,510.00
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	3,125.00	49,907,118.42	45,737,200.00
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWAZ2	19,900,000.00	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	54,420.97	19,900,000.00	18,260,319.60
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	25,812.50	13,983,052.23	12,804,610.00
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	32,916.67	19,975,147.70	18,249,580.00
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	71,250.00	44,929,402.64	40,964,220.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/24/2021 0.750% 02/24/2026	3130ALCV4	58,700,000.00	AA+	Aaa	01/25/23	01/26/23	53,019,014.00	4.13	8,560.42	54,119,862.84	53,035,097.80



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANK NOTES DTD 03/01/2023 4.500% 03/13/2026	3130AV6J6	AA+	Aaa	04/05/23	04/06/23	51,022,500.00	3.76	1,125,000.00	50,881,333.96	49,704,100.00
FEDERAL HOME LOAN BANKS NOTES DTD 05/10/2019 2.500% 06/12/2026	3130AGFP5	AA+	Aaa	04/10/23	04/11/23	47,420,499.46	3.95	271,754.51	47,681,616.54	46,723,641.08
FEDERAL HOME LOAN BANK (CALLABLE) NOTES	3130ANXZ8	AA+	Aaa	04/24/23	04/25/23	45,152,500.00	4.19	77,500.00	45,691,111.11	44,863,050.00
DTD 09/29/2021 0.900% 06/29/2026										
FFCB BONDS DTD 08/14/2023 4.500% 08/14/2026	3133EPSW6	AA+	Aaa	08/09/23	08/14/23	49,885,000.00	4.57	106,250.00	49,886,888.69	49,753,500.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130APAZ8	AA+	Aaa	04/26/23	04/27/23	45,375,000.00	3.94	216,013.89	45,844,149.36	44,698,400.00
DTD 09/23/2021 1.030% 09/30/2026										
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130APJ55	AA+	Aaa	02/06/23	02/07/23	31,226,937.00	4.24	150,911.46	31,764,793.28	31,238,028.63
DTD 10/26/2021 1.250% 10/26/2026										
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130APJ55	AA+	Aaa	01/23/23	01/24/23	44,101,057.50	4.12	212,413.19	44,877,547.18	43,968,625.86
DTD 10/26/2021 1.250% 10/26/2026										
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130APVJ1	AA+	Aaa	02/13/23	02/14/23	45,055,000.00	4.37	204,166.67	45,769,118.29	45,172,250.00
DTD 11/23/2021 1.500% 11/23/2026										
FANNIE MAE NOTES (CALLABLE) DTD 12/18/2020 0.875% 12/18/2026	3135G06L2	AA+	Aaa	12/08/22	12/09/22	39,102,150.00	4.18	78,956.60	40,078,903.81	39,329,456.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.250% 12/21/2026	3130AQF65	AA+	Aaa	11/30/22	12/01/22	44,534,000.00	4.21	121,527.78	45,545,265.36	44,904,750.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130AKK88	AA+	Aaa	04/03/23	04/04/23	35,003,322.85	4.11	40,468.42	35,530,593.40	34,836,380.68
DTD 12/30/2020 0.600% 12/30/2026										



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<b>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.000% 02/26/2027	3130ALDA9	AA+	Aaa	01/31/23	02/01/23	19,931,625.00	4.07	3,125.00	20,298,041.89	19,786,500.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	AA+	Aaa	01/24/23	01/25/23	22,305,500.00	4.00	3,871.53	22,700,741.46	22,075,225.00
FHLB NOTES (CALLABLE) DTD 02/26/2021 0.920% 02/26/2027	3130ALCE2	AA+	Aaa	02/03/23	02/06/23	22,095,000.00	4.06	3,194.44	22,501,033.09	21,922,075.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	AA+	Aaa	01/31/23	02/01/23	22,673,288.00	4.11	3,950.50	23,077,987.15	22,525,559.59
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 0.900% 02/26/2027	3130AL5A8	AA+	Aaa	01/05/23	01/06/23	32,493,120.00	4.40	4,675.00	33,265,499.26	32,771,862.20
FEDERAL FARM CREDIT BANK NOTES DTD 01/06/2023 4.000% 01/06/2028	3133EN5N6	AA+	Aaa	01/03/23	01/06/23	49,915,000.00	4.04	305,555.56	49,926,078.86	49,333,950.00
FEDERAL HOME LOAN BANKS NOTES DTD 07/14/2023 4.000% 06/30/2028	3130AWN63	A-1+	P-1	07/13/23	07/14/23	14,960,100.00	4.06	78,333.33	14,961,178.38	14,703,720.03
FFCB NOTES (CALLABLE) DTD 09/20/2021 1.300% 09/20/2028	3133EM5P3	AA+	Aaa	04/10/23	04/11/23	29,326,035.40	3.95	195,648.99	29,637,052.46	28,593,397.71
FANNIE MAE NOTES (CALLABLE) DTD 09/25/2020 0.810% 09/25/2028	3136G43D3	AA+	Aaa	04/03/23	04/04/23	21,244,500.00	3.88	87,750.00	21,526,021.74	20,699,300.00
<b>Security Type Sub-Total</b>						<b>3,302,750,948.51</b>	<b>3.05</b>	<b>17,782,563.64</b>	<b>3,312,265,227.46</b>	<b>3,235,080,229.09</b>
<b>Corporate Note</b>										
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	A	A2	10/06/20	10/09/20	2,996,520.00	0.44	4,700.00	2,999,876.17	2,983,179.00



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Security Type/Description	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Cost	at Cost	Interest	Cost	Value	
Corporate Note										
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	3,000,000.00	A	A2	01/04/22	01/10/22	2,999,520.00	0.91	3,825.00	2,999,913.86	2,942,673.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	6,957,000.00	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	19,044.79	7,023,094.74	6,898,025.51
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024	20,000,000.00	A+	A1	03/18/22	03/22/22	19,987,600.00	2.53	220,833.33	19,996,556.50	19,641,820.00
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 2.730% 04/13/2024	50,000,000.00	AA	A1	04/11/22	04/13/22	50,000,000.00	2.73	523,250.00	50,000,000.00	49,134,550.00
BANK ON NY MELLON CORP FLT NOTES (CALLABLE) DTD 04/26/2021 5.560% 04/26/2024	15,000,000.00	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	85,224.98	15,000,000.00	14,973,750.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	35,000,000.00	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	60,763.89	34,991,867.61	33,821,480.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	30,000,000.00	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	31,500.00	29,990,393.41	28,867,350.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024	15,000,000.00	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	15,208.33	14,995,260.63	14,406,210.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 5.560% 06/18/2024	20,000,000.00	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	219,955.54	20,000,000.00	19,974,100.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	15,000,000.00	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	44,531.25	14,996,664.01	14,276,595.00



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Security Type/Description	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Cost	at Cost	Interest	Cost	Value	
CUSIP	Par	Rating	Rating	Date	Cost	at Cost	Interest	Cost	Value	
<b>Corporate Note</b>										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024	40,000,000.00	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	116,666.67	39,993,516.06	38,045,760.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/11/2022 4.550% 10/11/2024	15,000,000.00	A	A2	10/05/22	10/11/22	14,990,400.00	4.58	265,416.67	14,994,668.13	14,866,470.00
BANK OF NY MELLON CORP (CALLABLE) CORPORATE DTD 10/25/2021 0.850% 10/25/2024	50,000,000.00	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	148,750.00	49,987,545.62	47,377,800.00
BANK OF NY MELLON CORP FLT NOTES (CALLAB) DTD 10/25/2021 5.500% 10/25/2024	50,000,000.00	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	288,291.70	50,000,000.00	49,805,000.00
AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.700% 11/29/2024	25,000,000.00	AA	A1	11/29/22	12/01/22	24,983,250.00	4.74	300,277.78	24,989,545.61	24,821,600.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	10,000,000.00	A	A2	01/04/22	01/10/22	9,995,300.00	1.27	17,708.33	9,997,868.70	9,477,750.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.800% 01/10/2025	15,000,000.00	A+	A1	01/09/23	01/12/23	14,993,550.00	4.82	102,000.00	14,995,602.67	14,900,235.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025	7,000,000.00	A	A2	03/02/22	03/07/22	6,996,990.00	2.14	71,895.83	6,998,481.27	6,682,081.00
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	50,000,000.00	AA	A1	04/11/22	04/13/22	49,920,500.00	3.06	575,000.00	49,957,203.47	48,361,150.00
BANK OF NY MELLON CORP (CALLABLE) CORPORATE DTD 04/26/2022 3.350% 04/25/2025	50,000,000.00	A	A1	04/19/22	04/26/22	49,993,000.00	3.36	586,250.00	49,996,151.60	48,334,300.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Corporate Note</b>											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWW5	5,000,000.00	A	A2	06/05/23	06/08/23	4,997,200.00	4.98	57,062.50	4,997,526.47	4,978,305.00
DTD 06/08/2023 4.950% 06/06/2025											
BANK OF NY MELLON CORP CORP NOTES (CALLA)	06406RBF3	20,000,000.00	A	A1	06/08/22	06/13/22	20,000,000.00	3.43	148,633.33	20,000,000.00	19,638,260.00
DTD 06/13/2022 3.430% 06/13/2025											
MET TOWER GLOBAL FUNDING NOTES	58989VZE3	35,000,000.00	AA-	Aa3	06/06/22	06/13/22	34,965,700.00	3.73	280,583.33	34,979,626.55	33,768,770.00
DTD 06/13/2022 3.700% 06/13/2025											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TKC8	15,000,000.00	A+	A1	06/27/22	06/30/22	14,985,750.00	3.98	100,395.83	14,991,314.78	14,672,400.00
DTD 06/30/2022 3.950% 06/30/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWJ4	7,000,000.00	A	A2	09/06/22	09/08/22	6,996,500.00	4.07	136,237.50	6,997,643.25	6,859,426.00
DTD 09/08/2022 4.050% 09/08/2025											
WALMART INC CORPORATE NOTES	93114ZEW9	5,000,000.00	AA	Aa2	09/06/22	09/09/22	4,996,500.00	3.93	93,166.67	4,997,640.05	4,890,590.00
DTD 09/09/2022 3.900% 09/09/2025											
NESTLE HOLDINGS INC CORP NOTE	641062BA1	5,000,000.00	AA-	Aa3	09/06/22	09/13/22	4,998,350.00	4.01	93,888.89	4,998,881.92	4,893,805.00
DTD 09/13/2022 4.000% 09/12/2025											
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TKK0	25,000,000.00	A+	A1	11/07/22	11/10/22	24,970,500.00	5.44	416,250.00	24,978,440.24	25,144,450.00
DTD 11/10/2022 5.400% 11/10/2025											
BANK OF NY MELLON (CALLABLE) NOTES	06405LAC5	5,000,000.00	AA-	Aa2	11/15/22	11/22/22	5,000,000.00	5.22	72,555.56	5,000,000.00	4,980,595.00
DTD 11/22/2022 5.224% 11/21/2025											
AMAZON.COM INC CORPORATE NOTES	023135CN4	25,000,000.00	AA	A1	11/29/22	12/01/22	24,998,500.00	4.60	287,500.00	24,998,875.00	24,807,750.00
DTD 12/01/2022 4.600% 12/01/2025											
MET LIFE GLOB FUNDING I NOTES	592179KD6	15,000,000.00	AA-	Aa3	01/03/23	01/06/23	15,000,000.00	5.00	114,583.33	15,000,000.00	14,864,910.00
DTD 01/06/2023 5.000% 01/06/2026											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWPO	15,000,000.00	A	A2	01/03/23	01/09/23	14,992,950.00	4.82	104,000.00	14,994,461.63	14,915,625.00
DTD 01/09/2023 4.800% 01/09/2026											





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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Corporate Note</b>											
PROCTER & GAMBLE CO/THE CORPORATE NOTES	01/26/2023 4.100%	742718FY0	AA-	Aa3	01/23/23	01/26/23	9,993,300.00	4.12	39,861.11	9,994,632.66	9,851,120.00
DTD 01/26/2023 4.100% 01/26/2026											
WALMART INC CORPORATE NOTES (CALLABLE)	04/18/2023 4.000%	931142FA6	AA	Aa2	04/12/23	04/18/23	14,993,400.00	4.02	221,666.67	14,994,221.23	14,728,740.00
DTD 04/18/2023 4.000% 04/15/2026											
APPLE INC (CALLABLE) CORPORATE NOTES	05/10/2023 4.421%	037833E55	AA+	Aaa	05/08/23	05/10/23	30,000,000.00	4.42	408,942.50	30,000,000.00	29,715,120.00
DTD 05/10/2023 4.421% 05/08/2026											
TOYOTA MOTOR CREDIT CORP CORP NOTES	05/18/2023 4.450%	89236TKT1	A+	A1	05/15/23	05/18/23	24,985,500.00	4.47	318,298.61	24,986,902.37	24,642,850.00
DTD 05/18/2023 4.450% 05/18/2026											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	06/08/2023 4.750%	24422EWX3	A	A2	06/05/23	06/08/23	4,997,100.00	4.77	54,756.94	4,997,324.91	4,977,310.00
DTD 06/08/2023 4.750% 06/08/2026											
<b>Security Type Sub-Total</b>							<b>786,937,040.52</b>	<b>2.68</b>	<b>6,649,476.86</b>	<b>786,811,701.12</b>	<b>768,921,904.51</b>
<b>Commercial Paper</b>											
LIBERTY STREET FDG LLC COMM PAPER	04/13/2023 0.000%	53127UW55	A-1	P-1	04/13/23	04/14/23	24,478,000.00	5.33	0.00	24,985,500.00	24,981,225.00
DTD 04/13/2023 0.000% 09/05/2023											
LIBERTY STREET FDG LLC COMM PAPER	04/13/2023 0.000%	53127UW63	A-1	P-1	04/13/23	04/14/23	24,474,375.00	5.33	0.00	24,981,875.00	24,977,450.00
DTD 04/13/2023 0.000% 09/06/2023											
CRC FUNDING LLC COMM PAPER	05/09/2023 0.000%	12619UW80	A-1	P-1	05/09/23	05/10/23	24,559,694.44	5.33	0.00	24,974,527.78	24,969,775.00
DTD 05/09/2023 0.000% 09/08/2023											
BOFA SECURITIES INC COMM PAPER	01/18/2023 0.000%	06054PX27	A-1	NR	03/30/23	03/31/23	121,627,604.17	5.40	0.00	124,434,895.83	124,388,500.00
DTD 01/18/2023 0.000% 10/02/2023											
METLIFE SHORT TERM FUNDING COMM PAPER	04/04/2023 0.000%	59157UY12	A-1+	P-1	04/04/23	04/05/23	23,150,201.25	5.18	0.00	23,646,725.13	23,625,428.40
DTD 04/04/2023 0.000% 11/01/2023											



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<b>Commercial Paper</b>										
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 04/18/2023 0.000% 11/01/2023	89233HY16	A-1+	P-1	04/18/23	04/19/23	38,867,555.56	5.35	0.00	39,647,555.56	39,624,040.00
LIBERTY STREET FDG LLC COMM PAPER DTD 05/01/2023 0.000% 11/01/2023	53127UY12	A-1	P-1	05/01/23	05/01/23	48,645,555.56	5.45	0.00	49,550,972.22	49,520,300.00
CHARIOT FUNDING LLC COMM PAPER DTD 07/31/2023 0.000% 11/01/2023	15963UY18	A-1	P-1	07/31/23	08/01/23	49,299,777.78	5.56	0.00	49,535,722.22	49,522,300.00
LIBERTY STREET FDG LLC COMM PAPER DTD 05/01/2023 0.000% 11/01/2023	53127UY12	A-1	P-1	05/05/23	05/08/23	58,451,250.00	5.39	0.00	59,466,250.00	59,424,360.00
PROCTER & GAMBLE CO COMM PAPER DTD 05/09/2023 0.000% 11/02/2023	74271UY20	A-1+	P-1	05/09/23	05/10/23	24,377,888.89	5.22	0.00	24,780,847.22	24,761,350.00
CHARIOT FUNDING LLC COMM PAPER DTD 08/15/2023 0.000% 11/13/2023	15963UYD2	A-1	P-1	08/15/23	08/16/23	49,326,319.44	5.52	0.00	49,447,430.55	49,427,300.00
JOHNSON & JOHNSON COMM PAPER DTD 07/10/2023 0.000% 11/14/2023	47816GYE3	A-1+	P-1	07/10/23	07/11/23	49,077,750.00	5.37	0.00	49,458,361.11	49,437,100.00
METLIFE SHORT TERM FUND COMM PAPER DTD 05/01/2023 0.000% 12/21/2023	59157UZM5	A-1+	P-1	07/05/23	07/05/23	46,599,489.72	5.49	0.00	47,011,499.17	46,976,692.80
JUPITER SECURITIZATION COMPANY COMM PAPE DTD 07/12/2023 0.000% 01/10/2024	4820P2AA3	A-1	P-1	07/12/23	07/13/23	48,592,222.22	5.76	0.00	48,981,111.11	48,969,400.00
BOFA SECURITIES INC COMM PAPER (FLOAT) DTD 08/02/2023 5.820% 02/02/2024	06054NB26	A-1	NR	08/02/23	08/03/23	48,569,041.67	41.73	242,513.94	48,795,805.56	48,781,750.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 06/06/2023 0.000% 03/01/2024	46640PC19	A-1	P-1	06/06/23	06/07/23	47,993,722.22	5.62	0.00	48,637,527.78	48,532,250.00
<b>Security Type Sub-Total</b>						<b>728,090,447.92</b>	<b>7.84</b>	<b>242,513.94</b>	<b>738,336,606.24</b>	<b>737,919,221.20</b>
<b>Certificate of Deposit</b>										





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<b>Certificate of Deposit</b>											
TORONTO DOMINION BANK NY CERT DEPOS	09/26/2022 5.000% 10/02/2023	89115BWE6	A-1+	P-1	09/26/22	09/26/22	50,000,000.00	5.00	2,361,111.11	50,000,000.00	49,980,000.00
TORONTO DOMINION BANK NY CERT DEPOS	05/01/2023 5.350% 10/04/2023	89115BD80	A-1+	P-1	05/01/23	05/01/23	50,000,000.00	5.35	913,958.33	50,000,000.00	49,987,790.45
TORONTO DOMINION BANK NY CERT DEPOS	04/06/2023 5.300% 10/06/2023	89115B5L0	A-1+	P-1	04/04/23	04/06/23	50,000,000.00	5.30	1,089,444.44	50,000,000.00	49,983,627.90
WELLS FARGO BANK NA CERT DEPOS	04/20/2023 5.100% 11/14/2023	95001KKU7	A-1	P-1	04/18/23	04/20/23	50,000,000.00	5.10	949,166.67	50,000,000.00	49,942,892.45
WELLS FARGO BANK NA CERT DEPOS	04/10/2023 5.050% 01/03/2024	95001KV7	A-1	P-1	04/06/23	04/10/23	100,000,000.00	5.05	2,020,000.00	100,000,000.00	99,680,896.10
WELLS FARGO BANK NA CERT DEPOS	04/10/2023 5.000% 02/01/2024	95001KJW5	A-1	P-1	04/06/23	04/10/23	100,000,000.00	5.00	2,000,000.00	100,000,000.00	99,588,299.00
<b>Security Type Sub-Total</b>							<b>400,000,000.00</b>	<b>5.11</b>	<b>9,333,680.55</b>	<b>400,000,000.00</b>	<b>399,163,505.90</b>
<b>Bank Note</b>											
WELLS FARGO BANK NA BANK NOTES (CALLABLE)	08/09/2023 5.550% 08/01/2025	9498816B8	A+	Aa2	08/02/23	08/09/23	9,992,800.00	5.59	33,916.67	9,993,029.05	10,026,540.00
WELLS FARGO BANK NA BANK NOTES (CALLABLE)	08/09/2023 5.450% 08/07/2026	9498816D4	A+	Aa2	08/02/23	08/09/23	9,999,200.00	5.45	33,305.56	9,999,216.82	10,041,890.00
<b>Security Type Sub-Total</b>							<b>19,992,000.00</b>	<b>5.52</b>	<b>67,222.23</b>	<b>19,992,245.87</b>	<b>20,068,430.00</b>
<b>Asset-Backed Security</b>											
TAOT 2022-A A2	01/31/2022 0.740% 10/15/2024	89239KAB7	NR	Aaa	01/25/22	01/31/22	267,383.72	0.74	87.94	267,387.91	267,026.60



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<b>Asset-Backed Security</b>											
JDOT 2022-A A2	03/16/2022 1.900% 11/15/2024	47787JAB4	NR	Aaa	03/10/22	03/16/22	728,684.89	1.90	615.37	728,706.72	725,290.71
MBALT 2021-B A3	06/29/2021 0.400% 11/15/2024	58769KAD6	AAA	NR	06/22/21	06/29/21	8,048,281.77	0.40	1,430.91	8,048,672.47	7,962,857.31
BMWLT 2021-2 A3	09/15/2021 0.330% 12/26/2024	09690AAC7	NR	Aaa	09/08/21	09/15/21	2,116,904.45	0.33	116.44	2,117,035.03	2,102,319.37
BMWOT 2022-A A2A	05/18/2022 2.520% 12/26/2024	05602RAB7	AAA	Aaa	05/10/22	05/18/22	2,646,559.22	2.52	1,111.63	2,646,653.27	2,634,341.28
TAOT 2022-B A2A	04/13/2022 2.350% 01/15/2025	89238FAB9	AAA	Aaa	04/07/22	04/13/22	2,286,939.24	2.35	2,388.69	2,286,989.29	2,274,847.43
BMWLT 2023-1 A2	02/15/2023 5.270% 02/25/2025	05593AAB5	AAA	Aaa	02/07/23	02/15/23	4,432,549.65	5.27	3,893.51	4,432,628.30	4,421,695.83
BMWLT 2022-1 A3	01/19/2022 1.100% 03/25/2025	05601XAC3	AAA	NR	01/11/22	01/19/22	5,251,916.29	1.10	963.00	5,252,315.35	5,185,779.52
HART 2022-B A2A	07/20/2022 3.640% 05/15/2025	44918MAB6	AAA	NR	07/12/22	07/20/22	5,138,178.37	3.64	8,312.85	5,138,281.57	5,105,032.87
JDOT 2022-B A2	07/20/2022 3.730% 06/16/2025	47800AAB6	NR	Aaa	07/12/22	07/20/22	5,795,190.39	3.73	9,608.16	5,795,426.19	5,759,633.72
HAROT 2021-2 A3	05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	01/31/22	02/02/22	5,103,995.51	0.68	757.76	5,131,930.97	5,029,871.27
HAROT 2021-2 A3	05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	05/18/21	05/26/21	9,816,079.85	0.33	1,439.75	9,816,285.42	9,556,755.41
JDOT 2022-C A2	10/19/2022 4.980% 08/15/2025	47800BAB4	NR	Aaa	10/12/22	10/19/22	25,586,662.59	4.98	56,633.84	25,586,944.24	25,483,844.03
TLTOT 2023-A A2	04/18/2023 5.300% 08/20/2025	89239MAB3	AAA	Aaa	04/11/23	04/18/23	5,999,767.20	5.30	9,716.67	5,999,804.23	5,973,257.40
MBART 2022-1 A2	11/22/2022 5.260% 10/15/2025	58768PAB0	AAA	Aaa	11/15/22	11/22/22	8,679,516.63	5.26	20,292.08	8,679,664.99	8,664,067.83



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<b>Asset-Backed Security</b>											
HAROT 2023-1 A2	DTD 02/24/2023 5.220% 10/21/2025	43815JAB9	NR	Aaa	02/16/23	02/24/23	5,999,639.40	5.22	8,700.00	5,999,709.66	5,978,609.40
MBALT 2023-A A2	DTD 05/24/2023 5.240% 11/17/2025	58768RAB6	AAA	Aaa	05/11/23	05/24/23	18,999,777.70	5.24	44,248.89	18,999,802.18	18,929,320.00
TAOT 2021-B A3	DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	AAA	NR	06/08/21	06/14/21	21,880,898.80	0.26	2,528.73	21,882,077.94	21,250,420.32
HART 2022-C A2A	DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	AAA	NR	11/01/22	11/09/22	29,692,977.37	5.35	70,607.67	29,693,470.20	29,650,299.98
BWMLT 2023-1 A3	DTD 02/15/2023 5.160% 11/25/2025	05593AAC3	AAA	Aaa	02/07/23	02/15/23	6,149,853.63	5.16	5,289.00	6,149,882.21	6,108,312.23
HART 2023-A A2A	DTD 04/12/2023 5.190% 12/15/2025	448979AB0	AAA	NR	04/04/23	04/12/23	12,239,292.53	5.19	28,233.60	12,239,395.25	12,190,530.82
MBART 2023-1 A2	DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	AAA	NR	01/18/23	01/25/23	3,021,627.76	5.09	6,835.83	3,021,648.78	3,010,089.28
TAOT 2023-A A2	DTD 01/30/2023 5.050% 01/15/2026	891940AB4	AAA	NR	01/24/23	01/30/23	6,756,043.42	5.05	15,164.18	6,756,097.46	6,727,614.87
TAOT 2021-C A3	DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	AAA	Aaa	09/21/21	09/27/21	9,582,078.44	0.43	1,831.39	9,582,420.69	9,262,246.29
HART 2021-B A3	DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	AAA	NR	07/20/21	07/28/21	11,411,603.86	0.39	1,927.72	11,412,784.69	11,087,398.26
TAOT 2022-D A2A	DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	NR	Aaa	11/01/22	11/08/22	20,173,554.86	5.27	47,251.47	20,173,611.99	20,110,356.45
HAROT 2021-4 A3	DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	NR	Aaa	11/16/21	11/24/21	7,096,598.22	0.89	1,735.09	7,097,234.56	6,838,554.09
JDOT 2021-B A3	DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	NR	Aaa	07/13/21	07/21/21	10,489,179.16	0.52	2,424.38	10,489,604.33	10,117,398.99
JDOT 2023-A A2	DTD 03/02/2023 5.280% 03/16/2026	47800CAB2	NR	Aaa	02/22/23	03/02/23	24,999,122.50	5.28	58,666.67	24,999,267.17	24,915,130.00



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Asset-Backed Security</b>												
HAROT 2023-3 A2	DTD 08/22/2023 5.710% 03/18/2026	438150AB3	AAA	NR	08/15/23	08/22/23	6,999,337.10	5.71	9,992.50	6,999,344.16	6,999,860.00	
HAROT 2023-2 A2	DTD 05/30/2023 5.410% 04/15/2026	437927AB2	AAA	Aaa	05/23/23	05/30/23	5,499,670.55	5.41	13,224.44	5,499,700.02	5,482,550.15	
TAOT 2021-D A3	DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	AAA	NR	11/09/21	11/15/21	6,454,211.46	0.71	2,036.71	6,454,267.32	6,208,950.08	
TLOT 2023-A A3	DTD 04/18/2023 4.930% 04/20/2026	89239MAC1	AAA	Aaa	04/11/23	04/18/23	13,997,558.40	4.94	21,089.44	13,997,860.82	13,860,011.20	
BMWOT 2023-A A2A	DTD 07/18/2023 5.720% 04/27/2026	05592XAB6	AAA	NR	07/11/23	07/18/23	2,999,864.40	5.72	2,860.00	2,999,870.42	3,000,148.20	
HART 2023-B A2A	DTD 07/19/2023 5.770% 05/15/2026	44933XAB3	AAA	NR	07/11/23	07/19/23	4,999,901.50	5.77	12,822.22	4,999,905.70	4,998,268.00	
HART 2021-C A3	DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	AAA	NR	11/09/21	11/17/21	5,043,393.99	0.75	1,659.09	5,043,842.31	4,871,986.75	
TAOT 2023-B A2A	DTD 05/23/2023 5.280% 05/15/2026	891941AB2	NR	Aaa	05/16/23	05/23/23	6,016,861.01	5.28	14,119.89	6,016,873.91	5,993,048.13	
TAOT 2022-A A3	DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	NR	Aaa	01/25/22	01/31/22	4,249,277.50	1.23	2,323.33	4,249,539.16	4,088,057.15	
JDOT 2023-B A2	DTD 06/28/2023 5.590% 06/15/2026	477920AB8	NR	Aaa	06/21/23	06/28/23	4,999,704.50	5.59	12,422.22	4,999,722.24	4,996,373.00	
MBART 2021-1 A3	DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	AAA	Aaa	09/15/21	09/22/21	15,712,191.27	0.46	3,212.69	15,713,035.10	15,180,337.88	
TAOT 2023-C A2A	DTD 08/15/2023 5.600% 08/17/2026	89231FAB6	AAA	NR	08/08/23	08/15/23	2,999,816.70	5.60	7,466.67	2,999,819.54	2,995,004.70	
BMWOT 2022-A A3	DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	AAA	Aaa	05/10/22	05/18/22	13,999,272.00	3.21	7,490.00	13,999,491.80	13,648,531.40	
TAOT 2022-B A3	DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	AAA	Aaa	04/07/22	04/13/22	11,999,719.20	2.93	15,626.67	11,999,807.12	11,639,481.60	



## Managed Account Detail of Securities Held

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Asset-Backed Security</b>												
GMCAR 2023-3 A2A	DTD 07/19/2023 5.740% 09/16/2026	36267KAB3	2,250,000.00	AAA	Aaa	07/11/23	07/19/23	2,249,959.28	5.74	5,381.25	2,249,960.83	2,247,352.43
JDOT 2022-A A3	DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	NR	Aaa	03/10/22	03/16/22	7,998,230.40	2.33	8,248.89	7,998,804.85	7,749,638.40
HART 2022-B A3	DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	AAA	NR	07/12/22	07/20/22	10,999,995.60	3.72	18,186.67	10,999,996.74	10,735,365.30
MBALT 2023-A A3	DTD 05/24/2023 4.740% 01/15/2027	58768RAC4	20,000,000.00	AAA	Aaa	05/11/23	05/24/23	19,999,304.00	4.74	42,133.33	19,999,356.25	19,754,400.00
JDOT 2022-B A3	DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	NR	Aaa	07/12/22	07/20/22	8,599,178.70	3.74	14,295.11	8,599,379.11	8,382,205.00
HART 2023-A A3	DTD 04/12/2023 4.580% 04/15/2027	448979AD6	14,000,000.00	AAA	NR	04/04/23	04/12/23	13,998,633.60	4.58	28,497.78	13,998,766.13	13,804,536.20
HAROT 2023-1 A3	DTD 02/24/2023 5.040% 04/21/2027	43815JAC7	6,500,000.00	NR	Aaa	02/16/23	02/24/23	6,498,792.30	5.05	9,100.00	6,498,942.76	6,461,265.20
AMXCA 2022-2 A	DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	AAA	NR	05/17/22	05/24/22	19,995,576.00	3.39	30,133.33	19,996,706.93	19,351,340.00
JDOT 2022-C A3	DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	28,961,000.00	NR	Aaa	10/12/22	10/19/22	28,958,752.63	5.09	65,516.22	28,959,171.70	28,690,148.04
HART 2022-C A3	DTD 11/09/2022 5.390% 06/15/2027	44933DAD3	48,500,000.00	AAA	NR	11/01/22	11/09/22	48,499,767.20	5.39	116,184.44	48,499,808.24	48,411,269.25
MBART 2022-1 A3	DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	20,500,000.00	AAA	Aaa	11/15/22	11/22/22	20,495,945.10	5.21	47,468.89	20,496,609.18	20,417,159.50
TAOT 2023-A A3	DTD 01/30/2023 4.630% 09/15/2027	891940AC2	13,000,000.00	AAA	NR	01/24/23	01/30/23	12,999,993.50	4.63	26,751.11	12,999,994.32	12,831,702.00
TAOT 2022-D A3	DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	70,500,000.00	NR	Aaa	11/01/22	11/08/22	70,493,041.65	5.30	166,066.67	70,494,207.92	70,449,818.10
AMXCA 2022-4 A	DTD 11/03/2022 4.950% 10/15/2027	02582JJX9	33,000,000.00	AAA	NR	10/27/22	11/03/22	32,998,363.20	4.95	72,600.00	32,998,636.75	32,815,322.10



## Managed Account Detail of Securities Held

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Asset-Backed Security</b>												
HAROT 2023-2 A3	DTD 05/30/2023 4.930% 11/15/2027	437927AC0	4,000,000.00	AAA	Aaa	05/23/23	05/30/23	3,999,352.00	4.93	8,764.44	3,999,389.37	3,973,626.00
MBART 2023-1 A3	DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	AAA	NR	01/18/23	01/25/23	6,629,204.40	4.51	13,289.47	6,629,303.68	6,542,024.54
JDOT 2023-A A3	DTD 03/02/2023 5.010% 11/15/2027	47800CAC0	22,000,000.00	NR	Aaa	02/22/23	03/02/23	21,995,991.60	5.01	48,986.67	21,996,418.32	21,789,666.80
TAOT 2023-B A3	DTD 05/23/2023 4.710% 02/15/2028	891941AD8	12,500,000.00	NR	Aaa	05/16/23	05/23/23	12,499,301.25	4.71	26,166.67	12,499,342.07	12,374,026.25
HAROT 2023-3 A3	DTD 08/22/2023 5.410% 02/18/2028	43815OAC1	6,500,000.00	AAA	NR	08/15/23	08/22/23	6,498,659.70	5.42	8,791.25	6,498,667.87	6,518,005.00
BMWOT 2023-A A3	DTD 07/18/2023 5.470% 02/25/2028	05592XAD2	3,000,000.00	AAA	NR	07/11/23	07/18/23	2,999,468.40	5.47	2,735.00	2,999,482.61	3,005,970.00
JDOT 2023-B A3	DTD 06/28/2023 5.180% 03/15/2028	477920AC6	4,000,000.00	NR	Aaa	06/21/23	06/28/23	3,999,332.80	5.18	9,208.89	3,999,357.98	3,996,627.20
DCENT 2023-A1 A	DTD 04/11/2023 4.310% 03/15/2028	254683CY9	45,000,000.00	NR	Aaa	04/04/23	04/11/23	44,997,390.00	4.31	86,200.00	44,997,597.35	44,083,224.00
VZMT 2023-2 A	DTD 04/25/2023 4.890% 04/13/2028	92348KBL6	35,000,000.00	AAA	NR	04/18/23	04/25/23	34,999,450.50	4.89	52,295.83	34,999,489.56	34,731,011.00
TAOT 2023-C A3	DTD 08/15/2023 5.160% 04/17/2028	89231FAD2	2,000,000.00	AAA	NR	08/09/23	08/15/23	1,999,547.60	5.17	4,586.67	1,999,552.11	1,995,007.20
HART 2023-B A3	DTD 07/19/2023 5.480% 04/17/2028	44933XAD9	5,000,000.00	AAA	NR	07/11/23	07/19/23	4,999,783.00	5.48	12,177.78	4,999,788.51	5,023,658.50
AMXCA 2023-1 A	DTD 06/14/2023 4.870% 05/15/2028	02582JIZ4	14,000,000.00	AAA	NR	06/07/23	06/14/23	13,998,758.20	4.87	30,302.22	13,998,812.79	13,922,907.60
COMET 2023-A1 A	DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	50,000,000.00	AAA	NR	05/17/23	05/24/23	49,988,535.00	4.43	98,222.22	49,989,165.64	49,095,700.00
DCENT 2023-A2 A	DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	25,000,000.00	AAA	Aaa	06/21/23	06/28/23	24,996,622.50	4.93	54,777.78	24,996,743.52	24,863,767.50



**Managed Account Detail of Securities Held**

For the Month Ending **August 31, 2023**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Asset-Backed Security</b>											
GMCAR 2023-3 A3		36267KAD9	AAA	Aaa	07/11/23	07/19/23	4,999,807.00	5.45	11,354.17	4,999,811.73	5,024,593.00
DTD 07/19/2023 5.450% 06/16/2028											
<b>Security Type Sub-Total</b>		<b>930,892,565.38</b>					<b>930,748,374.11</b>	<b>4.28</b>	<b>1,657,581.84</b>	<b>930,792,077.50</b>	<b>920,326,845.91</b>
<b>Managed Account Sub-Total</b>		<b>13,091,266,907.83</b>					<b>12,846,574,044.48</b>	<b>3.71</b>	<b>50,512,099.43</b>	<b>12,902,404,729.30</b>	<b>12,635,813,144.35</b>
<b>Securities Sub-Total</b>		<b>\$13,091,266,907.83</b>					<b>\$12,846,574,044.48</b>	<b>3.71%</b>	<b>\$50,512,099.43</b>	<b>\$12,902,404,729.30</b>	<b>\$12,635,813,144.35</b>
<b>Accrued Interest</b>											<b>\$50,512,099.43</b>
<b>Total Investments</b>											<b>\$12,686,325,243.78</b>





## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	100,000,000.00	WELLS_F		99.80	99,796,880.00	3,160,161.25	(96,590.73)	0.04	5.12
US TREASURY NOTES	DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	WELLS_F		98.38	73,781,250.00	(1,872,070.31)	(1,382,759.68)	0.50	5.46
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		97.97	48,984,375.00	(3,078,125.00)	(1,329,643.07)	0.70	5.46
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		97.97	48,984,375.00	(2,626,953.13)	(1,274,121.46)	0.70	5.46
US TREASURY N/B NOTES	DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	RBC		96.42	72,316,410.00	(626,949.38)	(2,027,812.53)	0.71	5.48
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	BARCLAY		97.48	48,742,190.00	(1,083,981.88)	(1,198,565.21)	0.74	5.47
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		97.25	48,625,000.00	(2,261,718.75)	(1,529,500.16)	0.83	5.42
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		97.25	48,625,000.00	(2,392,578.13)	(1,556,048.84)	0.83	5.42
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	912828XX3	50,000,000.00	RBC		97.25	48,625,000.00	(2,310,546.88)	(1,541,747.47)	0.83	5.42
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		97.05	48,523,440.00	(1,650,388.13)	(1,508,250.69)	0.83	5.43
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	BARCLAY		97.05	48,523,440.00	(1,177,731.88)	(1,367,731.97)	0.83	5.43
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	STIFEL		97.05	48,523,440.00	(218,747.50)	(967,045.04)	0.83	5.43
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	PIPER S		95.75	95,750,000.00	1,070,312.50	(1,991,175.73)	0.87	5.43
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		97.08	48,539,060.00	(2,935,549.38)	(1,741,577.91)	0.91	5.44
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	PIPER S		97.08	48,539,060.00	(890,627.50)	(1,236,047.00)	0.91	5.44
US TREASURY NOTES	DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	DAIWA		96.73	48,367,190.00	42,971.25	(913,387.20)	0.91	5.45
US TREASURY NOTES	DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	BNP		97.19	48,593,750.00	(685,546.88)	(1,089,467.39)	0.95	5.43





## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		95.98	47,992,190.00	(1,720,700.63)	(1,895,489.61)	1.00	5.43
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		95.98	47,992,190.00	(1,425,778.75)	(1,778,639.12)	1.00	5.43
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		95.98	47,992,190.00	(1,691,403.75)	(1,877,213.90)	1.07	5.37
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	BNP		95.98	47,992,190.00	(691,403.75)	(1,435,774.28)	1.07	5.37
US TREASURY N/B NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	MORGANS		94.92	71,191,410.00	(1,602,535.31)	(2,856,503.24)	1.12	5.34
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	DAIWA		94.75	71,062,500.00	(527,343.75)	(2,374,216.31)	1.20	5.30
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		94.88	47,437,500.00	(3,408,203.13)	(2,930,320.50)	1.41	5.17
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		95.63	47,812,500.00	(2,763,671.88)	(2,350,504.04)	1.44	5.16
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	BARCLAY		94.92	47,460,940.00	(2,306,638.13)	(2,424,355.50)	1.45	5.16
US TREASURY N/B NOTES	DTD 03/15/2022 1.750% 03/15/2025	91282CED9	100,000,000.00	BARCLAY		95.09	95,093,750.00	(796,875.00)	(1,525,957.66)	1.51	5.10
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		95.33	47,664,060.00	(3,445,315.00)	(2,683,913.40)	1.67	5.01
US TREASURY N/B NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	BOFA		96.34	48,171,875.00	(1,480,468.75)	(1,626,029.50)	1.66	5.01
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		92.14	46,070,310.00	(2,597,658.75)	(3,267,824.01)	1.74	5.00
US TREASURY N/B NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MS		96.45	24,113,280.00	(241,212.19)	(352,478.43)	1.75	4.97
US TREASURY N/B NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MUFG		96.45	24,113,280.00	(240,235.63)	(350,991.20)	1.75	4.97
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		91.89	45,945,310.00	(2,660,158.75)	(3,345,750.22)	1.83	4.93
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		91.89	45,945,310.00	(2,220,705.63)	(3,076,174.38)	1.83	4.93



## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	RBC		91.89	45,945,310.00	(48,830.63)	(1,656,917.55)	1.83	4.93
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		91.89	68,917,965.00	(3,140,628.75)	(4,510,147.50)	1.83	4.93
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		91.89	68,917,965.00	(3,058,597.50)	(4,459,821.14)	1.83	4.93
US TREASURY N/B NOTES	DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	50,000,000.00	BNP DIR		96.56	48,281,250.00	(724,609.38)	(896,718.47)	1.83	4.94
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		91.58	45,789,060.00	(2,681,643.13)	(3,416,160.44)	1.91	4.91
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		91.58	45,789,060.00	(2,693,361.88)	(3,422,250.70)	1.91	4.91
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAJ0	50,000,000.00	DAIWA		91.28	45,640,625.00	(2,218,750.00)	(3,175,544.51)	2.00	4.88
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	CITIGRP		91.28	45,640,625.00	160,156.25	(1,515,187.23)	2.00	4.88
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	CITIGRP		91.28	68,460,937.50	(2,308,593.75)	(4,105,459.52)	2.00	4.88
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		91.09	45,546,875.00	(1,404,296.88)	(2,663,851.35)	2.08	4.80
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		90.78	45,390,625.00	(398,437.50)	(2,055,040.98)	2.16	4.78
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	BK AMER		90.78	45,390,625.00	1,302,734.37	(467,232.83)	2.16	4.78
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	RBC		90.23	45,117,190.00	984,377.50	(611,807.06)	2.41	4.70
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	BNP DIR		90.23	45,117,190.00	1,160,158.75	(461,980.33)	2.41	4.70
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	JPMCHAS		90.23	45,117,190.00	550,783.75	(610,447.33)	2.41	4.70
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	50,000,000.00	BNP DIR		90.28	45,140,625.00	1,367,187.50	(217,477.75)	2.49	4.66
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	STIFEL		90.19	45,093,750.00	869,140.62	(580,098.55)	2.72	4.59



## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	9128286X3	50,000,000.00	BARCLAY			93.69	46,843,750.00	544,921.87	(313,772.68)	2.67	4.59
DTD 05/31/2019 2.125% 05/31/2026											
US TREASURY N/B NOTES	91282CCJ8	50,000,000.00	BAML			90.39	45,195,310.00	222,653.75	(592,811.58)	2.80	4.53
DTD 06/30/2021 0.875% 06/30/2026											
US TREASURY N/B NOTES	91282CCJ8	50,000,000.00	DAIWA			90.39	45,195,310.00	339,841.25	(487,630.06)	2.80	4.53
DTD 06/30/2021 0.875% 06/30/2026											
US TREASURY NOTES	912828X88	50,000,000.00	CITIGRP			93.06	46,531,250.00	472,656.25	(315,625.00)	3.54	4.42
DTD 05/15/2017 2.375% 05/15/2027											
US TREASURY NOTES	912828X88	50,000,000.00	BARCLAY			93.06	46,531,250.00	199,218.75	(475,935.43)	3.54	4.42
DTD 05/15/2017 2.375% 05/15/2027											
US TREASURY NOTES	912828ZV5	50,000,000.00	BAML			86.39	43,195,310.00	1,072,263.12	(330,862.57)	3.79	4.40
DTD 06/30/2020 0.500% 06/30/2027											
US TREASURY NOTES	91282CAD3	50,000,000.00	TD SEC			85.69	42,843,750.00	984,375.00	(576,525.38)	3.89	4.39
DTD 07/31/2020 0.375% 07/31/2027											
US TREASURY NOTES	9128282R0	50,000,000.00	JEFFERI			92.31	46,156,250.00	867,187.50	54,584.53	3.80	4.39
DTD 08/15/2017 2.250% 08/15/2027											
<b>Security Type Sub-Total</b>							<b>3,035,679,692.50</b>	<b>(56,938,471.68)</b>	<b>(96,768,328.79)</b>	<b>1.61</b>	<b>5.07</b>

### U.S. Treasury Bill

US TREASURY BILL	912797HD2	50,000,000.00	BMO			99.12	49,559,165.00	409,365.00	(4,835.00)	0.18	5.25
DTD 07/05/2023 0.000% 10/31/2023											
US TREASURY BILL	912796YT0	25,000,000.00	JPMCHAS			99.09	24,771,805.00	316,596.67	(3,014.44)	0.18	5.26
DTD 11/03/2022 0.000% 11/02/2023											

**Security Type Sub-Total**

**75,000,000.00**

**74,330,970.00**

**725,961.67**

**(7,849.44)**

**0.18**

**5.25**

### Supra-National Agency Bond / Note

INTER-AMERICAN DEVELOPMENT BANK NOTE	4581X0CC0	25,000,000.00	BMO			99.79	24,948,575.00	(531,425.00)	(60,978.68)	0.10	5.13
DTD 10/04/2013 3.000% 10/04/2023											
INTL BK RECON & DEVELOP NOTES	459058JMG6	25,000,000.00	TD			98.85	24,713,275.00	(232,975.00)	(282,601.71)	0.24	5.22
DTD 11/24/2020 0.250% 11/24/2023											



## Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2023**

**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEVELOP NOTES	45906M3C3	13,000,000.00	BOFA		98.24	12,771,785.00	(218,075.00)	(225,311.90)	0.57	5.37	
INTL BANK OF RECON AND DEV SN (FLOATER)	45906M2B6	10,000,000.00	BMO		100.22	10,021,970.00	21,970.00	21,970.00	0.00	5.68	
INTER-AMERICAN DEVEL BK NOTES	4581X0EE4	60,000,000.00	BMO		98.24	58,944,600.00	(1,049,400.00)	(1,052,904.79)	0.83	5.42	
INTL FINANCE CORP CORPORATE NOTES	45950KDA5	20,000,000.00	TOR DOM		97.62	19,524,500.00	(467,700.00)	(470,197.99)	1.95	4.86	
INTER-AMERICAN DEVEL BK NOTES	4581X0EKO	15,000,000.00	WELLSFA		99.52	14,928,615.00	(59,835.00)	(60,465.60)	2.56	4.69	
<b>Security Type Sub-Total</b>		<b>168,000,000.00</b>				<b>165,853,320.00</b>	<b>(2,537,440.00)</b>	<b>(2,130,490.67)</b>	<b>0.85</b>	<b>5.23</b>	

### Repurchase Agreement

CANTOR FITZGERALD REPO AGRMT	RE1365148	100,000,000.00	CANTFIT		100.00	99,998,057.50	(1,942.50)	(1,942.50)	0.02	5.37
<b>Security Type Sub-Total</b>		<b>100,000,000.00</b>				<b>99,998,057.50</b>	<b>(1,942.50)</b>	<b>(1,942.50)</b>	<b>0.02</b>	<b>5.37</b>

### Money Market Mutual Fund

NORTHERN TRUST INST GOVT SELECT 848	665278701	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	5.22
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	5.18
FIDELITY GOV'T MM FUND 2642	31607A703	55,000,000.00			1.00	55,000,000.00	0.00	0.00	0.00	5.21
MORGAN STANLEY LIQ GOV'T-INST FUND	61747C707	375,000,000.00			1.00	375,000,000.00	0.00	0.00	0.00	5.25
<b>Security Type Sub-Total</b>		<b>432,000,000.00</b>				<b>432,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>5.24</b>

### 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	5.40
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	15,000,000.00	DIRECT		1.00	15,000,000.00	0.00	0.00	0.00	5.54
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	5.54



## Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2023**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Joint Powers Authority</b>											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	5.54
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	22,000,000.00	DIRECT		1.00	22,000,000.00	0.00	0.00	0.00	5.54
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	33,000,000.00	DIRECT		1.00	33,000,000.00	0.00	0.00	0.00	5.54
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	37,000,000.00	DIRECT		1.00	37,000,000.00	0.00	0.00	0.00	5.54
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	39,000,000.00	DIRECT		1.00	39,000,000.00	0.00	0.00	0.00	5.54
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	5.54
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	56,000,000.00	DIRECT		1.00	56,000,000.00	0.00	0.00	0.00	5.54
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	75,000,000.00	DIRECT		1.00	75,000,000.00	0.00	0.00	0.00	5.54
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	99,000,000.00	DIRECT		1.00	99,000,000.00	0.00	0.00	0.00	5.54
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	150,000,000.00	DIRECT		1.00	150,000,000.00	0.00	0.00	0.00	5.54
<b>Security Type Sub-Total</b>			<b>614,000,000.00</b>				<b>614,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>5.54</b>
<b>Federally Insured Cash Account</b>											
STONECASTLE FICA		FICAMF003	22,169.05			1.00	22,169.05	0.00	0.00	0.00	5.33
<b>Security Type Sub-Total</b>			<b>22,169.05</b>				<b>22,169.05</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>5.33</b>
<b>Federal Agency Mortgage-Backed Security</b>											
FR WN1252		3132XFMA3	9,786,000.00	JPMCHAS		97.10	9,501,735.10	(140,533.03)	(146,567.25)	4.06	5.23
DTD 06/01/2023 4.500% 03/01/2028											
FR WN1245		3132XFL30	25,000,000.00	JPMCHAS		96.49	24,121,465.50	(391,229.81)	(414,931.95)	4.07	5.23
DTD 06/01/2023 4.350% 03/01/2028											



## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Mortgage-Backed Security</b>											
FR WN1255	DTD 07/01/2023 4.670% 04/01/2028	3132XFMD7	21,000,000.00	JPMCHAS		97.75	20,527,422.09	(19,765.41)	(29,816.15)	4.11	5.22
FR WN2390	DTD 07/01/2023 4.920% 04/01/2028	3132XGUQ7	51,524,000.00	CASTLE		98.77	50,889,353.65	(604,456.51)	(605,246.82)	4.10	5.22
FR WN2389	DTD 07/01/2023 4.650% 05/01/2028	3132XGUP9	43,850,000.00	TOR DOM		99.13	43,468,044.58	(594,353.86)	(589,244.62)	4.19	4.86
FR WN1250	DTD 06/01/2023 4.400% 05/01/2028	3132XFL89	75,000,000.00	BMO		96.59	72,440,156.25	(1,408,476.56)	(1,455,153.61)	4.20	5.23
FR WN2409	DTD 08/01/2023 4.900% 06/01/2028	3132XGVB9	42,540,000.00	TOR DOM		98.65	41,966,995.13	307,706.07	295,689.55	4.23	5.22
FR WN2382	DTD 07/01/2023 4.340% 06/01/2028	3132XGUG9	50,000,000.00	BMO		96.30	48,148,596.50	103,674.62	93,585.34	4.28	5.22
FR WN2337	DTD 04/01/2023 4.350% 01/01/2030	3132XGS31	62,975,000.00	CITIGRP		95.43	60,097,402.72	645,066.78	634,442.63	5.51	5.20
FR WN2398	DTD 07/01/2023 5.030% 02/01/2030	3132XGUY0	15,656,000.00	MS		99.12	15,518,661.81	(284,113.19)	(281,530.64)	5.47	5.19
FR WN2397	DTD 07/01/2023 5.000% 02/01/2030	3132XGUX2	33,757,000.00	JPM		98.95	33,402,355.03	(685,621.81)	(679,798.17)	5.48	5.19
FR WN2405	DTD 07/01/2023 4.310% 04/01/2030	3132XGU79	26,814,000.00	MIZUHO		97.00	26,009,434.13	(354,174.46)	(361,183.01)	5.71	4.84
FR WN2392	DTD 07/01/2023 4.050% 04/01/2030	3132XGUS3	30,193,000.00	JPMCHAS		95.48	28,826,802.08	(633,781.79)	(647,239.82)	5.75	4.85
FR WN2415	DTD 08/01/2023 4.640% 05/01/2030	3132XGVH6	24,795,000.00	RAYMOND		98.75	24,484,512.05	(256,248.89)	(256,712.85)	5.72	4.86
<b>Security Type Sub-Total</b>			<b>512,890,000.00</b>				<b>499,402,936.62</b>	<b>(4,316,307.85)</b>	<b>(4,443,707.37)</b>	<b>4.71</b>	<b>5.13</b>
<b>Federal Agency Discount Note</b>											
FED FARM CRD DISCOUNT NT DISC NOTES	DTD 12/29/2022 0.000% 09/01/2023	313312LD0	75,000,000.00	LOOP CA		99.99	74,988,855.75	2,366,855.75	(11,144.25)	0.00	5.35
FED HOME LN DISCOUNT NT DISC NOTES	DTD 12/21/2022 0.000% 12/21/2023	313384QU6	50,000,000.00	RAYMOND		98.29	49,146,811.35	650,339.13	(114,730.32)	0.32	5.58
FED HOME LN DISCOUNT NT DISC NOTES	DTD 01/09/2023 0.000% 01/08/2024	313384RN1	44,538,000.00	PIPER S		98.02	43,658,285.51	505,126.58	(71,368.35)	0.37	5.58





## Managed Account Fair Market Value & Analytics

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**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Security Type Sub-Total</b>											
											<b>5.48</b>
											<b>0.19</b>
											<b>(197,242.92)</b>
											<b>3,522,321.46</b>
											<b>167,793,952.61</b>
											<b>169,538,000.00</b>

**Federal Agency Commercial Mortgage-Backed Security**

FHLMC SERIES K037 A2	3137B7Y9	49,335,323.23	JPMCHAS		99.21	48,943,284.03	(958,624.56)	(505,542.34)	0.33	5.88
DTD 03/01/2014 3.490% 01/01/2024										
FHMS K039 A2	3137BDCW4	25,000,000.00	LOOP		98.13	24,532,445.75	(325,952.69)	(406,924.85)	0.71	5.60
DTD 09/01/2014 3.303% 07/01/2024										
FHMS KMP1 A2	3137FATE8	50,000,000.00	JPMCHAS		97.10	48,551,330.50	(5,472,107.00)	(2,527,814.07)	0.91	6.23
DTD 09/01/2017 2.982% 08/01/2024										
FHMS K729 A2	3137FCM43	16,500,000.00	CANTFIT		97.40	16,070,467.71	(1,899,063.54)	(863,487.83)	0.97	5.61
DTD 12/01/2017 3.136% 10/01/2024										
FHMS K042 A2	3137BEXT3	65,470,000.00	JPMCHAS		96.60	63,241,884.37	(1,164,228.13)	(1,679,979.68)	1.23	5.49
DTD 01/28/2015 2.670% 12/01/2024										
FHMS K045 A2	3137BHXJ1	22,493,650.75	MS		96.65	21,740,741.25	(2,971,521.53)	(1,486,434.34)	1.30	5.63
DTD 05/01/2015 3.023% 01/01/2025										
FHMS K046 A2	3137BJP64	50,000,000.00	MS		96.68	48,339,377.50	(33,669.38)	(636,521.97)	1.43	5.51
DTD 06/17/2015 3.205% 03/01/2025										
FHMS K732 AM	3137FG7G4	25,000,000.00	CANTFIT		96.98	24,244,554.50	(1,999,586.13)	(1,412,645.76)	1.62	5.60
DTD 06/28/2018 3.700% 05/01/2025										
FHMS K047 A2	3137BKRJ1	75,000,000.00	MORGANS		96.71	72,535,781.25	(3,173,203.13)	(2,868,972.27)	1.54	5.39
DTD 07/30/2015 3.329% 05/01/2025										
FHLMC SERIES K049 A2	3137BLMZ8	10,000,000.00	FHN		95.99	9,599,202.40	(425,016.35)	(414,813.47)	1.69	5.31
DTD 10/01/2015 3.010% 07/01/2025										
FHMS K733 A2	3137FJXQ7	3,315,090.48	MORGANS		97.08	3,218,195.89	(380,619.70)	(242,075.57)	1.77	5.36
DTD 11/09/2018 3.750% 08/01/2025										
FHMS K050 A2	3137BLW95	30,000,000.00	CANTFIT		96.40	28,918,761.90	(1,937,878.73)	(1,569,153.84)	1.86	5.31
DTD 11/01/2015 3.334% 08/01/2025										
FHMS K052 A1	3137BM7C4	50,000,000.00	JPMCHAS		96.41	48,202,533.00	(2,231,060.75)	(2,061,377.93)	1.83	5.20
DTD 12/01/2015 3.308% 09/01/2025										
FHMS K726 A1	3137BYLE8	25,000,000.00	INCAPIT		94.82	23,705,933.00	(3,157,348.25)	(2,172,058.97)	2.02	5.33
DTD 06/01/2017 2.700% 10/01/2025										
FHMS KJ23 A1	3137FKSQ0	60,000,000.00	JPMCHAS		96.80	58,081,030.20	(7,150,219.80)	(4,456,242.74)	2.00	5.31
DTD 01/29/2019 3.683% 10/01/2025										
FRESB 2021-SB82 A5	30318CAA5	1,116,293.10	PIPER J		89.97	1,004,317.74	(117,449.66)	(114,461.40)	2.15	5.59
DTD 01/01/2021 0.670% 11/01/2025										





## Managed Account Fair Market Value & Analytics

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SAN BERNARDINO COUNTY - 76990800

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<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FRESB 2021-SB82 A5		30318CAA5	2,604,683.98	WELLS_F		89.97	2,343,408.13	(274,049.24)	(267,076.61)	2.15	5.59
DTD 01/01/2021 0.670% 11/01/2025											
FHMS K053 A2		3137BN6G4	59,300,000.00	PIPER J		95.38	56,561,753.12	(943,032.04)	(1,216,941.11)	2.04	5.17
DTD 03/29/2016 2.995% 12/01/2025											
FRESB 2021-SB83		30318NAA1	3,422,160.26	JPMCHAS		90.49	3,096,781.26	(341,449.46)	(333,093.18)	2.32	4.99
DTD 02/01/2021 0.670% 01/01/2026											
FHMS K055 A2		3137BPW21	83,500,000.00	MORGANS		94.26	78,706,609.86	(2,533,019.05)	(3,257,281.02)	2.42	5.12
DTD 06/22/2016 2.673% 03/01/2026											
FHMS KJ34 A1		3137HILS3	2,907,430.63	JPMCHAS		92.90	2,701,033.70	(206,362.05)	(206,377.12)	1.55	3.39
DTD 07/01/2021 0.681% 06/01/2026											
FHMS K736 A2		3137FNWX4	15,000,000.00	MORGANS		92.95	13,942,685.10	(1,616,299.28)	(1,405,291.93)	2.52	4.95
DTD 09/01/2019 2.282% 07/01/2026											
FHMS KJ21 A2		3137FHGE7	9,657,160.85	CANTFIT		96.77	9,345,139.91	(117,368.81)	(155,728.83)	2.09	4.86
DTD 09/01/2018 3.700% 09/01/2026											
FHMS K729 A2		3137FQXJ7	8,250,000.00	CANTFIT		93.00	7,672,114.48	(1,143,783.96)	(909,934.32)	2.96	4.98
DTD 01/01/2020 2.525% 10/01/2026											
FHMS KJ36 A1		3137H4RZ5	1,332,169.35	MORGANS		92.42	1,231,128.17	(101,035.85)	(101,037.69)	2.01	3.78
DTD 12/01/2021 1.298% 12/01/2026											
FHMS K062 A2		3137BUX60	10,000,000.00	MORGANS		95.18	9,518,409.60	(1,231,590.40)	(984,272.50)	3.01	5.02
DTD 02/01/2017 3.413% 12/01/2026											
FHMS K062 A2		3137BUX60	18,867,855.00	TOR DOM		95.18	17,959,197.22	(2,347,331.72)	(1,872,918.63)	3.01	5.02
DTD 02/01/2017 3.413% 12/01/2026											
FRESB 2022-SB97		30311SAA7	21,627,564.05	WELLS_F		90.64	19,602,977.50	(1,167,442.94)	(1,411,429.41)	3.31	4.75
DTD 04/01/2022 1.780% 02/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137FIG44	5,000,000.00	JPMCHAS		94.45	4,722,441.90	(111,933.10)	(128,049.82)	3.28	4.94
DTD 07/01/2017 3.243% 04/01/2027											
FHMS KJ39 A1		3137H73W1	37,980,678.14	MORGANS		94.77	35,995,979.57	(1,978,431.76)	(1,980,159.82)	3.41	4.33
DTD 04/01/2022 2.750% 04/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137FIG44	50,000,000.00	JPMCHAS		94.45	47,224,419.00	(3,062,690.38)	(2,983,635.89)	3.28	4.94
DTD 07/01/2017 3.243% 04/01/2027											
FRESB 2022-SB103 ASF		30329MAA0	8,440,434.48	WELLSFA		90.87	7,669,690.30	108,014.79	(53,379.22)	3.60	4.74
DTD 10/01/2022 2.080% 06/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F2LJ3	36,557,817.00	TOR DOM		93.78	34,284,843.14	(3,820,968.92)	(3,371,576.89)	3.39	4.94
DTD 08/01/2017 3.117% 06/01/2027											



## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K068 A2	DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	CANTFIT		93.96	76,394,193.15	(3,590,584.35)	(3,894,934.85)	3.67	4.94
FHMS K739 A2	DTD 11/01/2020 1.336% 09/01/2027	3137F64P9	12,000,000.00	JPMCHAS		87.66	10,518,662.64	37,412.64	(241,731.91)	3.89	4.73
FHMS K740 A2	DTD 11/01/2020 1.470% 09/01/2027	3137F72B0	22,000,000.00	JPMCHAS		87.48	19,245,475.48	2,350.48	(504,360.06)	3.80	4.92
FRESB 2022-SB104 ASF	DTD 11/01/2022 2.600% 09/01/2027	303290AA1	25,814,615.76	JPMCHAS		91.75	23,685,057.10	120,494.89	(248,936.10)	3.79	4.87
FHMS KGX1 AFX	DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	70,500,000.00	JPMCHAS		93.21	65,713,812.11	(754,469.14)	(1,303,399.56)	3.83	4.83
FHMS K072 A2	DTD 01/01/2018 3.444% 12/01/2027	3137FEBQ2	12,923,000.00	TOR DOM		94.49	12,211,499.94	(288,473.73)	(326,660.16)	3.94	4.88
FRESB 2023-SB105 A5	DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	33,468,827.81	WELLS_F		94.79	31,723,963.94	(908,846.02)	(955,527.22)	4.19	5.01
FRESB 2023-SB106 ASF	DTD 06/01/2023 3.960% 05/01/2028	35802AAE3	13,997,445.03	JPMCHAS		97.05	13,584,660.38	279.95	(14,672.61)	4.25	4.66
FRESB 2023-SB107 ASF	DTD 07/01/2023 4.090% 05/01/2028	30332EAA3	24,996,973.50	WELLSFA		97.83	24,453,514.30	0.00	(13,376.50)	4.24	4.61
FHMS K079 AM	DTD 08/01/2018 3.930% 06/01/2028	3137FGZU2	11,350,000.00	PIPER J		95.85	10,879,459.08	(389,849.51)	(395,754.81)	4.32	4.91
FRESB 2023-SB108 ASF	DTD 08/01/2023 4.250% 06/01/2028	30333AAA0	25,000,000.00	JPMCHAS		97.45	24,361,282.50	(99,917.50)	(104,535.79)	4.29	4.85
FHMS K505 A2	DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	75,000,000.00	JPMCHAS		99.77	74,827,132.50	(921,967.50)	(903,850.91)	4.12	4.87
FHMS K079 A2	DTD 08/01/2018 3.926% 06/01/2028	3137FGZT5	100,000,000.00	TOR DOM		96.18	96,175,092.00	(2,242,876.75)	(2,324,183.99)	4.32	4.83
FNA 2023-M5 2A2	DTD 07/01/2023 4.500% 07/01/2028	3136B0CS6	10,000,000.00	WELLS_F		98.49	9,848,846.00	(127,716.50)	(128,133.86)	4.33	4.85
FNA 2023-M6 A2	DTD 07/01/2023 4.190% 07/01/2028	3136B0DE6	25,000,000.00	JPMCHAS		96.84	24,210,957.00	(351,543.00)	(359,333.76)	4.28	4.92
FHMS K747 A2	DTD 01/01/2022 2.050% 11/01/2028	3137H5DX2	34,000,000.00	CANTFIT		87.46	29,735,293.64	(552,596.99)	(723,290.25)	4.88	4.79
FHMS K752 A2	DTD 08/01/2023 4.284% 07/01/2030	3137HAGZ3	25,000,000.00	MS		96.70	24,174,554.75	178,279.75	175,071.68	5.90	4.85



## Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2023**

**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Security Type Sub-Total</b>			<b>1,535,035,173.40</b>			<b>1,465,251,909.46</b>	<b>(64,176,346.78)</b>	<b>(56,324,301.68)</b>	<b>2.81</b>	<b>5.12</b>	

**Federal Agency Bond / Note**

FEDERAL HOME LOAN BANKS NOTES	DTD 12/01/2022 4.860% 09/01/2023	3130AUZL7	100,000,000.00	GREAT P		99.98	99,984,200.00	(15,800.00)	(15,800.00)	0.00	10.30
FREDDIE MAC NOTES	DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	WELLS_F		99.90	31,966,880.00	(22,560.00)	(33,052.74)	0.02	4.90
FREDDIE MAC NOTES	DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	WELLS_F		99.33	63,569,344.00	(191,936.00)	(420,845.59)	0.13	5.42
FREDDIE MAC NOTES	DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	CITIGRP		99.06	74,296,425.00	(636,075.00)	(699,510.22)	0.19	5.41
FEDERAL HOME LOAN BANK NOTES	DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	MORGANS		99.06	34,670,160.00	(313,740.00)	(328,311.94)	0.20	5.46
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	JPMCHAS		98.76	49,377,950.00	(565,050.00)	(617,529.49)	0.25	5.46
FREDDIE MAC NOTES	DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	62,000,000.00	CITIGRP		98.65	61,163,682.00	(774,938.00)	(831,048.85)	0.26	5.49
FEDERAL HOME LOAN BANK NOTES	DTD 04/17/2023 4.860% 02/01/2024	3130AVQJ4	100,000,000.00	LOOP		99.73	99,728,900.00	(271,100.00)	(271,100.00)	0.42	5.50
FEDERAL HOME LOAN BANK NOTES	DTD 04/20/2023 4.950% 02/01/2024	3130AVR95	100,000,000.00	GREAT P		99.77	99,765,400.00	(234,600.00)	(234,600.00)	0.42	5.50
FEDERAL HOME LOAN BANK NOTES	DTD 04/18/2023 4.910% 02/01/2024	3130AVR38	100,000,000.00	LOOP		99.75	99,749,200.00	(250,800.00)	(250,800.00)	0.42	5.50
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		98.75	98,749,000.00	(879,000.00)	(1,218,962.70)	0.43	5.46
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		98.68	49,341,300.00	(481,700.00)	(642,688.49)	0.45	5.48
FEDERAL HOME LOAN BANK NOTES	DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	WELLS_F		98.40	29,518,950.00	(446,850.00)	(472,318.09)	0.49	5.45
FEDERAL HOME LOAN BANK NOTES	DTD 06/05/2023 5.315% 03/01/2024	3130AWCT5	100,000,000.00	GREAT P		99.97	99,968,100.00	(31,900.00)	(31,900.00)	0.50	5.38
FEDERAL HOME LOAN BANKS NOTES	DTD 02/12/2014 3.250% 03/08/2024	3130A0XE5	50,000,000.00	CANTFIT		98.92	49,458,550.00	293,750.00	(242,486.36)	0.51	5.38
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT		96.93	24,233,525.00	(766,475.00)	(766,475.00)	0.66	5.33



## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Bond / Note</b>											
FEDERAL FARM CREDIT BANK NOTES	DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	CITIGRP		98.12	39,247,600.00	(698,400.00)	(733,341.18)	0.70	5.35
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F		96.63	24,156,725.00	(843,275.00)	(843,275.00)	0.72	5.33
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT		96.62	24,155,000.00	(845,000.00)	(845,000.00)	0.72	5.33
FEDERAL HOME LOAN BANK NOTES	DTD 11/07/2022 4.875% 06/14/2024	3130ATVC8	50,000,000.00	MS		99.61	49,804,050.00	(259,950.00)	(228,633.27)	0.78	5.38
FEDERAL HOME LOAN BANK NOTES	DTD 06/10/2022 2.750% 06/28/2024	3130ASD55	50,000,000.00	FHN		97.92	48,958,150.00	(925,850.00)	(995,233.18)	0.82	5.35
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135GOV75	25,000,000.00	CITI		97.06	24,264,925.00	(516,075.00)	(698,374.45)	0.83	5.38
FEDERAL HOME LOAN BANK NOTES	DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	CITIGRP		98.04	24,509,350.00	(442,150.00)	(470,015.94)	0.85	5.37
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		97.55	24,387,950.00	(2,062,800.00)	(914,023.29)	1.01	5.33
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		97.55	24,387,950.00	(2,045,375.00)	(910,725.22)	1.01	5.33
FEDERAL HOME LOAN BANK NOTES	(CALLABLE)	3130AMWF6	23,630,000.00	TOR DOM	09/17/23	94.93	22,430,848.39	187,220.49	(216,602.18)	0.07	5.46
FEDERAL HOME LOAN BANK NOTES	DTD 06/17/2021 0.405% 09/17/2024	3130AMWV1	41,600,000.00	TOR DOM	09/23/23	94.88	39,470,995.20	328,723.20	(379,282.85)	0.09	5.45
FEDERAL FARM CREDIT BANK NOTES	DTD 06/23/2021 0.430% 09/23/2024	3133ENP79	50,000,000.00	MORGAN_		98.90	49,449,000.00	(547,000.00)	(548,860.47)	1.04	5.32
FEDERAL HOME LOAN BANK NOTES	DTD 10/28/2022 4.500% 10/03/2024	3130ATT31	75,000,000.00	WELLS_F		99.18	74,385,150.00	(533,100.00)	(568,764.31)	1.06	5.28
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135GOW66	25,000,000.00	CITI		96.09	24,021,525.00	(935,725.00)	(968,865.62)	1.11	5.25
FEDERAL FARM CREDIT BANK NOTES	DTD 11/18/2022 4.500% 11/18/2024	3133ENZ94	50,000,000.00	DAIWA		99.01	49,505,150.00	(441,850.00)	(462,746.32)	1.18	5.34
FFCB NOTES	DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	WELLS_F		94.91	71,179,575.00	(3,734,175.00)	(3,785,484.31)	1.21	5.25



## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		96.91	9,690,710.00	(824,920.00)	(441,077.72)	1.27	5.27
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		96.91	24,226,775.00	(2,157,725.00)	(1,127,083.58)	1.27	5.27
FEDERAL HOME LOAN BANK NOTES	DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		96.91	24,226,775.00	(2,060,725.00)	(1,102,291.76)	1.27	5.27
FEDERAL HOME LOAN BANK NOTES	DTD 12/22/2021 1.000% 12/20/2024	3130AOF40	25,000,000.00	WELLS_F		94.71	23,678,225.00	36,725.00	(589,446.57)	1.30	5.24
FEDERAL HOME LOAN BANK NOTES	DTD 12/22/2021 1.000% 12/20/2024	3130AOF40	25,000,000.00	BARCLAY		94.71	23,678,225.00	13,225.00	(602,114.75)	1.30	5.24
FEDERAL HOME LOAN BANK NOTES	DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	JPMCHAS		94.71	35,990,484.00	(1,924,016.00)	(1,970,880.34)	1.34	5.23
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		95.34	71,508,150.00	(3,252,600.00)	(3,427,053.13)	1.34	5.23
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	WELLSFAR		94.96	47,478,500.00	(2,483,000.00)	(2,510,319.18)	1.44	5.15
FEDERAL FARM CREDIT BANK NOTES	DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	WELLS_F		95.27	28,581,150.00	(1,338,750.00)	(1,379,933.84)	1.44	5.16
FFCB BONDS	DTD 02/21/2023 4.750% 02/21/2025	3133EPBH7	75,000,000.00	WELLS_F		99.41	74,557,275.00	(1,190,475.00)	(1,035,426.84)	1.44	5.17
FEDERAL HOME LOAN BANKS NOTES	DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	23,000,000.00	WELLS_F		99.80	22,954,046.00	(15,594.00)	(23,184.00)	1.46	5.14
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		95.99	24,804,410.32	(1,853,684.08)	(1,273,580.78)	1.50	5.12
FFCB BONDS	DTD 03/28/2023 4.000% 03/28/2025	3133EPER2	50,000,000.00	TOR DOM		98.37	49,183,100.00	(603,300.00)	(649,175.79)	1.52	5.09
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		93.05	46,525,400.00	(3,371,600.00)	(3,440,774.89)	1.63	5.08
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J		93.10	23,275,825.00	(1,724,175.00)	(1,724,175.00)	1.67	5.02
FEDERAL HOME LOAN BANKS NOTES	DTD 06/09/2023 4.625% 06/06/2025	3130AWER7	41,000,000.00	CITIGRP		99.30	40,713,410.00	(252,560.00)	(256,361.97)	1.70	5.04
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		92.35	46,174,950.00	(3,721,550.00)	(3,787,883.06)	1.79	5.00



## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		91.83	41,322,510.00	(3,453,390.00)	(3,592,838.19)	1.89	4.95
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		91.47	45,737,200.00	(4,028,800.00)	(4,169,918.42)	1.98	4.93
FREDDIE MAC (CALLABLE) NOTES	DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		91.76	18,260,319.60	(1,639,680.40)	(1,639,680.40)	1.99	4.91
FEDERAL HOME LOAN BANK NOTES	DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		91.46	12,804,610.00	(1,153,390.00)	(1,178,442.23)	2.00	4.88
FREDDIE MAC NOTES	DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		91.25	18,249,580.00	(1,690,220.00)	(1,725,567.70)	2.05	4.88
FANNIE MAE NOTES	DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		91.03	40,964,220.00	(3,874,680.00)	(3,965,182.64)	2.17	4.87
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 02/24/2021 0.750% 02/24/2026	3130ALCV4	58,700,000.00	CITIGRP	11/24/23	90.35	53,035,097.80	16,083.80	(1,084,765.04)	0.26	4.93
FEDERAL HOME LOAN BANK NOTES	DTD 03/01/2023 4.500% 03/13/2026	3130AV6J6	50,000,000.00	WELLS_F		99.41	49,704,100.00	(1,318,400.00)	(1,177,233.96)	2.37	4.75
FEDERAL HOME LOAN BANKS NOTES	DTD 05/10/2019 2.500% 06/12/2026	3130AGFP5	49,535,000.00	MS		94.32	46,723,641.08	(696,858.38)	(957,975.46)	2.69	4.70
FEDERAL HOME LOAN BANK (CALLABLE) NOTES	DTD 09/29/2021 0.900% 06/29/2026	3130ANXZ8	50,000,000.00	TOR DOM	09/29/23	89.73	44,863,050.00	(289,450.00)	(828,061.11)	0.12	4.83
FFCB BONDS	DTD 08/14/2023 4.500% 08/14/2026	3133EPSW6	50,000,000.00	DAIWA		99.51	49,753,500.00	(131,500.00)	(133,388.69)	3.22	4.66
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 09/23/2021 1.030% 09/30/2026	3130APAZ8	50,000,000.00	CITI	09/30/23	89.40	44,698,400.00	(676,600.00)	(1,145,749.36)	0.13	4.77
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	34,770,000.00	CITIGRP	10/26/23	89.84	31,238,028.63	11,091.63	(526,764.65)	0.19	4.75
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	48,940,000.00	CITIGRP	10/26/23	89.84	43,968,625.86	(132,431.64)	(908,921.32)	0.19	4.75
DTD 10/26/2021 1.250% 10/26/2026											





## Managed Account Fair Market Value & Analytics

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130APVJ1	50,000,000.00	CITIGRP	09/23/23	90.34	45,172,250.00	117,250.00	(596,868.29)	0.11	4.76
DTD 11/23/2021 1.500% 11/23/2026											
FANNIE MAE NOTES (CALLABLE)		3135G06L2	44,500,000.00	DIRECT	09/18/23	88.38	39,329,456.00	227,306.00	(749,447.81)	0.10	4.72
DTD 12/18/2020 0.875% 12/18/2026											
FEDERAL HOME LOAN BANK NOTES		3130AQF65	50,000,000.00	WELLS_F		89.81	44,904,750.00	370,750.00	(640,515.36)	3.24	4.61
DTD 12/22/2021 1.250% 12/21/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130AKK88	39,805,000.00	CITIGRP	09/30/23	87.52	34,836,380.68	(166,942.17)	(694,212.72)	0.14	4.69
DTD 12/30/2020 0.600% 12/30/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALDA9	22,500,000.00	INSPERE	11/26/23	87.94	19,786,500.00	(145,125.00)	(511,541.89)	0.27	4.80
DTD 02/26/2021 1.000% 02/26/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALGL2	25,000,000.00	LOOP CA	11/26/23	88.30	22,075,225.00	(230,275.00)	(625,516.46)	0.27	4.80
DTD 02/26/2021 1.115% 02/26/2027											
FHLB NOTES (CALLABLE)		3130ALCE2	25,000,000.00	CITIGRP	11/26/23	87.69	21,922,075.00	(172,925.00)	(578,958.09)	0.27	4.79
DTD 02/26/2021 0.920% 02/26/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALGL2	25,510,000.00	LOOP CA	11/26/23	88.30	22,525,559.59	(147,728.41)	(552,427.56)	0.27	4.80
DTD 02/26/2021 1.115% 02/26/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALS48	37,400,000.00	LOOP CA	11/26/23	87.63	32,771,862.20	278,742.20	(493,637.06)	0.27	4.79
DTD 02/26/2021 0.900% 02/26/2027											
FEDERAL FARM CREDIT BANK NOTES		3133EN5N6	50,000,000.00	DAIWA		98.67	49,333,950.00	(581,050.00)	(592,128.86)	4.01	4.34
DTD 01/06/2023 4.000% 01/06/2028											
FEDERAL HOME LOAN BANKS NOTES		3130AWN63	15,000,000.00	WELLSFA		98.02	14,703,720.03	(256,379.97)	(257,458.35)	0.37	4.46
DTD 07/14/2023 4.000% 06/30/2028											
FFCB NOTES (CALLABLE)		3133EM5P3	33,652,000.00	WELLS_F		84.97	28,593,397.71	(732,637.69)	(1,043,654.75)	4.86	4.67
DTD 09/20/2021 1.300% 09/20/2028											
FANNIE MAE NOTES (CALLABLE)		3136G43D3	25,000,000.00	CITIGRP	09/25/24	82.80	20,699,300.00	(545,200.00)	(826,721.74)	1.06	4.66
DTD 09/25/2020 0.810% 09/25/2028											
<b>Security Type Sub-Total</b>			<b>3,375,282,000.00</b>				<b>3,235,080,229.09</b>	<b>(67,670,719.42)</b>	<b>(77,184,998.37)</b>	<b>0.98</b>	<b>5.31</b>





## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Corporate Note</b>										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVJ5	3,000,000.00	MITSU		99.44	2,983,179.00	(13,341.00)	(16,697.17)	0.11	5.47
DTD 10/09/2020 0.400% 10/10/2023										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVX4	3,000,000.00	RBC		98.09	2,942,673.00	(56,847.00)	(57,240.86)	0.36	6.30
DTD 01/10/2022 0.900% 01/10/2024										
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406HCS6	6,957,000.00	JPMCHAS	01/05/24	99.15	6,898,025.51	(464,985.01)	(125,069.23)	0.35	5.66
DTD 02/04/2014 3.650% 02/04/2024										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TJX4	20,000,000.00	JPMCHAS		98.21	19,641,820.00	(345,780.00)	(354,736.50)	0.55	5.79
DTD 03/22/2022 2.500% 03/22/2024										
AMAZON.COM INC CORPORATE NOTES	023135CD6	50,000,000.00	JPMCHAS		98.27	49,134,550.00	(865,450.00)	(865,450.00)	0.61	5.61
DTD 04/13/2022 2.730% 04/13/2024										
BANK ON NY MELLON CORP FLT NOTES (CALLAB	06406RAT4	15,000,000.00	JPM	03/26/24	99.83	14,973,750.00	(26,250.00)	(26,250.00)	0.00	5.57
DTD 04/26/2021 5.560% 04/26/2024										
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAS6	35,000,000.00	JPM	03/26/24	96.63	33,821,480.00	(1,141,070.00)	(1,170,387.61)	0.57	5.81
DTD 04/26/2021 0.500% 04/26/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVQ9	30,000,000.00	LOOP		96.22	28,867,350.00	(1,095,150.00)	(1,123,043.41)	0.77	5.53
DTD 06/10/2021 0.450% 06/07/2024										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TJH9	15,000,000.00	CITIGRP		96.04	14,406,210.00	(575,940.00)	(589,050.63)	0.80	5.63
DTD 06/18/2021 0.500% 06/18/2024										
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	89236TJJS	20,000,000.00	CITIGRP		99.87	19,974,100.00	(25,900.00)	(25,900.00)	0.00	5.57
DTD 06/18/2021 5.560% 06/18/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVU0	15,000,000.00	CITIGRP		95.18	14,276,595.00	(713,655.00)	(720,069.01)	1.02	5.52
DTD 09/10/2021 0.625% 09/10/2024										



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Corporate Note</b>											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJN6	40,000,000.00	JPMCHAS		95.11	38,045,760.00	(1,935,440.00)	(1,947,756.06)	1.03	5.54
DTD 09/13/2021 0.625% 09/13/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWM7	15,000,000.00	CITIGRP		99.11	14,866,470.00	(123,930.00)	(128,198.13)	1.08	5.38
DTD 10/11/2022 4.550% 10/11/2024											
BANK OF NY MELLON CORP (CALLABLE) CORP		06406RAX5	50,000,000.00	JPMCHAS	09/25/24	94.76	47,377,800.00	(2,589,700.00)	(2,609,745.62)	1.06	5.61
DTD 10/25/2021 0.850% 10/25/2024											
BANK OF NY MELLON CORP FLT NOTES (CALLAB)		06406RAY3	50,000,000.00	JPMCHAS	09/25/24	99.61	49,805,000.00	(195,000.00)	(195,000.00)	0.00	5.52
DTD 10/25/2021 5.500% 10/25/2024											
AMAZON.COM INC CORPORATE NOTES		023135CM6	25,000,000.00	JPMCHAS		99.29	24,821,600.00	(161,650.00)	(167,945.61)	1.21	5.29
DTD 12/01/2022 4.700% 11/29/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVY2	10,000,000.00	RBC		94.78	9,477,750.00	(517,550.00)	(520,118.70)	1.35	5.28
DTD 01/10/2022 1.250% 01/10/2025											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TKN4	15,000,000.00	BARCLAY		99.33	14,900,235.00	(93,315.00)	(95,367.67)	1.33	5.31
DTD 01/12/2023 4.800% 01/10/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWB1	7,000,000.00	MITSU		95.46	6,682,081.00	(314,909.00)	(316,400.27)	1.49	5.27
DTD 03/07/2022 2.125% 03/07/2025											
AMAZON.COM INC CORPORATE NOTES		023135CE4	50,000,000.00	JPMCHAS		96.72	48,361,150.00	(1,559,350.00)	(1,596,053.47)	1.57	5.13
DTD 04/13/2022 3.000% 04/13/2025											
BANK OF NY MELLON CORP (CALLABLE) CORP N		06406RBC0	50,000,000.00	CITIGRP	03/25/25	96.67	48,334,300.00	(1,658,700.00)	(1,661,851.60)	1.52	5.48
DTD 04/26/2022 3.350% 04/25/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWW5	5,000,000.00	JPMCHAS		99.57	4,978,305.00	(18,895.00)	(19,221.47)	1.70	5.21
DTD 06/08/2023 4.950% 06/06/2025											
BANK OF NY MELLON CORP CORP NOTES (CALLA		06406RBF3	20,000,000.00	JPMCHAS	06/13/24	98.19	19,638,260.00	(361,740.00)	(361,740.00)	0.78	4.49
DTD 06/13/2022 3.430% 06/13/2025											



## Managed Account Fair Market Value & Analytics

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Corporate Note</b>											
MET TOWER GLOBAL FUNDING NOTES	58989VZE3	35,000,000.00	JPMCHAS			96.48	33,768,770.00	(1,196,930.00)	(1,210,856.55)	1.73	5.80
DTD 06/13/2022 3.700% 06/13/2025											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TKC8	15,000,000.00	BOFA			97.82	14,672,400.00	(313,350.00)	(318,914.78)	1.78	5.21
DTD 06/30/2022 3.950% 06/30/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWJ4	7,000,000.00	CREDITA			97.99	6,859,426.00	(137,074.00)	(138,217.25)	1.92	5.11
DTD 09/08/2022 4.050% 09/08/2025											
WALMART INC CORPORATE NOTES	93114ZEW9	5,000,000.00	BARCLAY			97.81	4,890,590.00	(105,910.00)	(107,050.05)	1.93	5.05
DTD 09/09/2022 3.900% 09/09/2025											
NESTLE HOLDINGS INC CORP NOTE	641062BA1	5,000,000.00	BAML			97.88	4,893,805.00	(104,545.00)	(105,076.92)	1.94	5.11
DTD 09/13/2022 4.000% 09/12/2025											
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TKK0	25,000,000.00	RBC CAP			100.58	25,144,450.00	173,950.00	166,009.76	2.07	5.11
DTD 11/10/2022 5.400% 11/10/2025											
BANK OF NY MELLON (CALLABLE) NOTES	06405LAC5	5,000,000.00	JPMCHAS		11/21/24	99.61	4,980,595.00	(19,405.00)	(19,405.00)	1.19	5.41
DTD 11/22/2022 5.224% 11/21/2025											
AMAZON.COM INC CORPORATE NOTES	023135CN4	25,000,000.00	JPMCHAS			99.23	24,807,750.00	(190,750.00)	(191,125.00)	2.14	4.96
DTD 12/01/2022 4.600% 12/01/2025											
MET LIFE GLOB FUNDING I NOTES	592179KD6	15,000,000.00	BAML			99.10	14,864,910.00	(135,090.00)	(135,090.00)	2.23	5.41
DTD 01/06/2023 5.000% 01/06/2026											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWPO	15,000,000.00	RBC CAP			99.44	14,915,625.00	(77,325.00)	(78,836.63)	2.24	5.05
DTD 01/09/2023 4.800% 01/09/2026											
PROCTER & GAMBLE CO/THE CORPORATE NOTES	742718FY0	10,000,000.00	CITIGRP			98.51	9,851,120.00	(142,180.00)	(143,512.66)	2.31	4.76
DTD 01/26/2023 4.100% 01/26/2026											
WALMART INC CORPORATE NOTES (CALLABLE)	93114ZFA6	15,000,000.00	MIZUHO		03/15/26	98.19	14,728,740.00	(264,660.00)	(265,481.23)	2.48	4.74
DTD 04/18/2023 4.000% 04/15/2026											
APPLE INC (CALLABLE) CORPORATE NOTES	037833ES5	30,000,000.00	BARCLAY		05/08/24	99.05	29,715,120.00	(284,880.00)	(284,880.00)	0.68	4.80
DTD 05/10/2023 4.421% 05/08/2026											



## Managed Account Fair Market Value & Analytics

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Corporate Note</b>											
TOYOTA MOTOR CREDIT CORP CORP NOTES		89236TKT1	25,000,000.00	MORGAN_		98.57	24,642,850.00	(342,650.00)	(344,052.37)	2.56	5.02
DTD 05/18/2023 4.450% 05/18/2026											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWX3	5,000,000.00	JPMCHAS		99.55	4,977,310.00	(19,790.00)	(20,014.91)	2.60	4.92
DTD 06/08/2023 4.750% 06/08/2026											

**Security Type Sub-Total** **786,957,000.00** **768,921,904.51** **(18,015,136.01)** **(17,889,796.61)** **1.19** **5.37**

<b>Commercial Paper</b>											
LIBERTY STREET FDG LLC COMM PAPER		53127UW55	25,000,000.00	SCOTIA		99.92	24,981,225.00	503,225.00	(4,275.00)	0.01	5.41
DTD 04/13/2023 0.000% 09/05/2023											
LIBERTY STREET FDG LLC COMM PAPER		53127UW63	25,000,000.00	SCOTIA		99.91	24,977,450.00	503,075.00	(4,425.00)	0.02	5.42
DTD 04/13/2023 0.000% 09/06/2023											
CRC FUNDING LLC COMM PAPER		12619UW80	25,000,000.00	CHASE		99.88	24,969,775.00	410,080.56	(4,752.78)	0.02	5.45
DTD 05/09/2023 0.000% 09/08/2023											
BOFA SECURITIES INC COMM PAPER		06054PX27	125,000,000.00	BAML		99.51	124,388,500.00	2,760,895.83	(46,395.83)	0.09	5.53
DTD 01/18/2023 0.000% 10/02/2023											
METLIFE SHORT TERM FUNDING COMM PAPER		59157UY12	23,850,000.00	CITIGRP		99.06	23,625,428.40	475,227.15	(21,296.73)	0.18	5.52
DTD 04/04/2023 0.000% 11/01/2023											
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233HY16	40,000,000.00	LOOP		99.06	39,624,040.00	756,484.44	(23,515.56)	0.18	5.51
DTD 04/18/2023 0.000% 11/01/2023											
LIBERTY STREET FDG LLC COMM PAPER		53127UY12	50,000,000.00	SCOTIA		99.04	49,520,300.00	874,744.44	(30,672.22)	0.18	5.62
DTD 05/01/2023 0.000% 11/01/2023											
CHARIOT FUNDING LLC COMM PAPER		15963UY18	50,000,000.00	CHASE		99.04	49,522,300.00	222,522.22	(13,422.22)	0.18	5.60
DTD 07/31/2023 0.000% 11/01/2023											
LIBERTY STREET FDG LLC COMM PAPER		53127UY12	60,000,000.00	CITIGRP		99.04	59,424,360.00	973,110.00	(41,890.00)	0.18	5.62
DTD 05/01/2023 0.000% 11/01/2023											
PROCTER & GAMBLE CO COMM PAPER		74271UY20	25,000,000.00	WILLIAM		99.05	24,761,350.00	383,461.11	(19,497.22)	0.18	5.51
DTD 05/09/2023 0.000% 11/02/2023											
CHARIOT FUNDING LLC COMM PAPER		15963UYD2	50,000,000.00	CHASE		98.85	49,427,300.00	100,980.56	(20,130.55)	0.21	5.64
DTD 08/15/2023 0.000% 11/13/2023											



## Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2023**

**SAN BERNARDINO COUNTY - 76990800**

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Commercial Paper</b>											
JOHNSON & JOHNSON COMM PAPER	47816GYE3	50,000,000.00	WILLIAM			98.87	49,437,100.00	359,350.00	(21,261.11)	0.22	5.47
DTD 07/10/2023 0.000% 11/14/2023											
METLIFE SHORT TERM FUND COMM PAPER	59157UZM5	47,800,000.00	BARCLAY			98.28	46,976,692.80	377,203.08	(34,806.37)	0.32	5.63
DTD 05/01/2023 0.000% 12/21/2023											
JUPITER SECURITIZATION COMPANY COMM PAPE	4820P2AA3	50,000,000.00	CHASE			97.94	48,969,400.00	377,177.78	(11,711.11)	0.38	5.74
DTD 07/12/2023 0.000% 01/10/2024											
BOFA SECURITIES INC COMM PAPER (FLOAT)	06054NB26	50,000,000.00	BOFA			97.56	48,781,750.00	212,708.33	(14,055.56)	0.00	5.97
DTD 08/02/2023 5.820% 02/02/2024											
JP MORGAN SECURITIES LLC COMM PAPER	46640PC19	50,000,000.00	CHASE			97.06	48,532,250.00	538,527.78	(105,277.78)	0.52	5.95
DTD 06/06/2023 0.000% 03/01/2024											
<b>Security Type Sub-Total</b>			<b>746,650,000.00</b>			<b>737,919,221.20</b>	<b>9,828,773.28</b>	<b>(417,385.04)</b>		<b>0.19</b>	<b>5.62</b>

### Certificate of Deposit

TORONTO DOMINION BANK NY CERT DEPOS	89115BWE6	50,000,000.00	TOR DOM			99.96	49,980,000.00	(20,000.00)	(20,000.00)	0.09	5.21
DTD 09/26/2022 5.000% 10/02/2023											
TORONTO DOMINION BANK NY CERT DEPOS	89115BD80	50,000,000.00	TOR DOM			99.98	49,987,790.45	(12,209.55)	(12,209.55)	0.10	5.51
DTD 05/01/2023 5.350% 10/04/2023											
TORONTO DOMINION BANK NY CERT DEPOS	89115B5L0	50,000,000.00	TOR DOM			99.97	49,983,627.90	(16,372.10)	(16,372.10)	0.10	5.51
DTD 04/06/2023 5.300% 10/06/2023											
WELLS FARGO BANK NA CERT DEPOS	95001KKU7	50,000,000.00	WELLS_F			99.89	49,942,892.45	(57,107.55)	(57,107.55)	0.22	5.55
DTD 04/20/2023 5.100% 11/14/2023											
WELLS FARGO BANK NA CERT DEPOS	95001KV7	100,000,000.00	WELLS_F			99.68	99,680,896.10	(319,103.90)	(319,103.90)	0.36	5.87
DTD 04/10/2023 5.050% 01/03/2024											
WELLS FARGO BANK NA CERT DEPOS	95001KJW5	100,000,000.00	WELLS_F			99.59	99,588,299.00	(411,701.00)	(411,701.00)	0.44	5.87
DTD 04/10/2023 5.000% 02/01/2024											
<b>Security Type Sub-Total</b>			<b>400,000,000.00</b>			<b>399,163,505.90</b>	<b>(836,494.10)</b>	<b>(836,494.10)</b>		<b>0.26</b>	<b>5.66</b>



## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

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
WELLS FARGO BANK NA BANK NOTES (CALLABLE)		9498816B8	10,000,000.00	WELLSFA	07/01/25	100.27	10,026,540.00	33,740.00	33,510.95	1.84	5.40
DTD 08/09/2023 5.550% 08/01/2025											
WELLS FARGO BANK NA BANK NOTES (CALLABLE)		9498816D4	10,000,000.00	WELLSFA	07/07/26	100.42	10,041,890.00	42,690.00	42,673.18	2.74	5.29
DTD 08/09/2023 5.450% 08/07/2026											

**Security Type Sub-Total** **20,000,000.00** **20,068,430.00** **76,430.00** **76,184.13** **2.29** **5.34**

<b>Asset-Backed Security</b>											
TAOT 2022-A A2		89239KAB7	267,390.89	MIZUHO		99.86	267,026.60	(357.12)	(361.31)	0.04	0.86
DTD 01/31/2022 0.740% 10/15/2024											
JDOT 2022-A A2		47787JAB4	728,724.75	BOFA		99.53	725,290.71	(3,394.18)	(3,416.01)	0.08	2.30
DTD 03/16/2022 1.900% 11/15/2024											
MBALT 2021-B A3		58769KAD6	8,048,889.47	JPMCHAS		98.93	7,962,857.31	(85,424.46)	(85,815.16)	0.20	1.29
DTD 06/29/2021 0.400% 11/15/2024											
BMWLT 2021-2 A3		09690AAC7	2,117,122.93	WELLS_F		99.30	2,102,319.37	(14,585.08)	(14,715.66)	0.17	0.86
DTD 09/15/2021 0.330% 12/26/2024											
BMWOT 2022-A A2A		05602RAB7	2,646,749.51	RBC		99.53	2,634,341.28	(12,217.94)	(12,311.99)	0.17	2.88
DTD 05/18/2022 2.520% 12/26/2024											
TAOT 2022-B A2A		89238FAB9	2,287,038.95	MITSU		99.47	2,274,847.43	(12,091.81)	(12,141.86)	0.17	2.75
DTD 04/13/2022 2.350% 01/15/2025											
BMWLT 2023-1 A2		05593AAB5	4,432,843.99	BAML		99.75	4,421,695.83	(10,853.82)	(10,932.47)	1.43	5.45
DTD 02/15/2023 5.270% 02/25/2025											
BMWLT 2022-1 A3		05601XAC3	5,252,701.56	MITSU		98.73	5,185,779.52	(66,136.77)	(66,535.83)	1.56	1.92
DTD 01/19/2022 1.100% 03/25/2025											
HART 2022-B A2A		44918MAB6	5,138,438.89	BARCLAY		99.35	5,105,032.87	(33,145.50)	(33,248.70)	0.30	4.03
DTD 07/20/2022 3.640% 05/15/2025											
JDOT 2022-B A2		47800AAB6	5,795,804.17	RBC		99.38	5,759,633.72	(35,556.67)	(35,792.47)	0.32	4.09
DTD 07/20/2022 3.730% 06/16/2025											
HAROT 2021-2 A3		43811JAC1	5,166,559.31	WELLS_F		97.35	5,029,871.27	(74,124.24)	(102,059.70)	0.46	1.70
DTD 05/26/2021 0.330% 08/15/2025											
HAROT 2021-2 A3		43811JAC1	9,816,462.69	CITIGRP		97.35	9,556,755.41	(259,324.44)	(259,530.01)	0.46	1.70
DTD 05/26/2021 0.330% 08/15/2025											





## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>											
JDOT 2022-C A2	DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	25,587,578.63	CITIGRP		99.59	25,483,844.03	(102,818.56)	(103,100.21)	0.41	5.20
TLOT 2023-A A2	DTD 04/18/2023 5.300% 08/20/2025	89239MAB3	6,000,000.00	BARCLAY		99.55	5,973,257.40	(26,509.80)	(26,546.83)	1.87	5.54
MBART 2022-1 A2	DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	8,680,071.28	SMBC		99.82	8,664,067.83	(15,448.80)	(15,597.16)	0.39	5.35
HAROT 2023-1 A2	DTD 02/24/2023 5.220% 10/21/2025	43815JAB9	6,000,000.00	CITIGRP		99.64	5,978,609.40	(21,030.00)	(21,100.26)	0.65	5.40
MBALT 2023-A A2	DTD 05/24/2023 5.240% 11/17/2025	58768RAB6	19,000,000.00	JPMCHAS		99.63	18,929,320.00	(70,457.70)	(70,482.18)	2.09	5.42
TAOT 2021-B A3	DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	21,883,255.62	CITIGRP		97.11	21,250,420.32	(630,478.48)	(631,657.62)	0.53	1.59
HART 2022-C A2A	DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	29,694,815.48	SMBC		99.85	29,650,299.98	(42,677.39)	(43,170.22)	0.38	5.42
BMWLT 2023-1 A3	DTD 02/15/2023 5.160% 11/25/2025	05593AAC3	6,150,000.00	BAML		99.32	6,108,312.23	(41,541.40)	(41,569.98)	2.11	5.48
HART 2023-A A2A	DTD 04/12/2023 5.190% 12/15/2025	448979AB0	12,240,000.00	BAML		99.60	12,190,530.82	(48,761.71)	(48,864.43)	0.59	5.38
MBART 2023-1 A2	DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	3,021,732.01	MITSU		99.61	3,010,089.28	(11,538.48)	(11,559.50)	0.47	5.26
TAOT 2023-A A2	DTD 01/30/2023 5.050% 01/15/2026	891940AB4	6,756,316.38	BAML		99.58	6,727,614.87	(28,428.55)	(28,482.59)	0.52	5.24
TAOT 2021-C A3	DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	9,582,842.19	BARC		96.65	9,262,246.29	(319,832.15)	(320,174.40)	0.63	1.87
HART 2021-B A3	DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	11,414,122.96	CITIGRP		97.14	11,087,398.26	(324,205.60)	(325,386.43)	0.53	1.61
TAOT 2022-D A2A	DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	20,173,778.78	RBC CAP		99.69	20,110,356.45	(63,198.41)	(63,255.54)	0.53	5.41
HAROT 2021-4 A3	DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,098,094.50	BK AMER		96.34	6,838,554.09	(258,044.13)	(258,680.47)	0.74	2.46
JDOT 2021-B A3	DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	10,490,114.87	MITSU		96.45	10,117,398.99	(371,780.17)	(372,205.34)	0.68	1.95
JDOT 2023-A A2	DTD 03/02/2023 5.280% 03/16/2026	47800CAB2	25,000,000.00	MITSU		99.66	24,915,130.00	(83,992.50)	(84,137.17)	0.67	5.42





## Managed Account Fair Market Value & Analytics

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>											
HAROT 2023-3 A2		43815QAB3	7,000,000.00	BK AMER		100.00	6,999,860.00	522.90	515.84	0.98	5.71
DTD 08/22/2023 5.710% 03/18/2026											
HAROT 2023-2 A2		437927AB2	5,500,000.00	BARCLAY		99.68	5,482,550.15	(17,120.40)	(17,149.87)	0.90	5.54
DTD 05/30/2023 5.410% 04/15/2026											
TAOT 2021-D A3		89238JAC9	6,454,348.94	RBC		96.20	6,208,950.08	(245,261.38)	(245,317.24)	0.74	2.20
DTD 11/15/2021 0.710% 04/15/2026											
TLOT 2023-A A3		89239MAC1	14,000,000.00	BARCLAY		99.00	13,860,011.20	(137,547.20)	(137,849.62)	2.48	5.34
DTD 04/18/2023 4.930% 04/20/2026											
BMWOT 2023-A A2A		05592XAB6	3,000,000.00	TD		100.00	3,000,148.20	283.80	277.78	0.85	5.72
DTD 07/18/2023 5.720% 04/27/2026											
HART 2023-B A2A		44933XAB3	5,000,000.00	BARCLAY		99.97	4,998,268.00	(1,633.50)	(1,637.70)	0.91	5.78
DTD 07/19/2023 5.770% 05/15/2026											
HART 2021-C A3		44935FAD6	5,044,519.93	SMBC		96.58	4,871,986.75	(171,407.24)	(171,855.56)	0.69	2.04
DTD 11/17/2021 0.740% 05/15/2026											
TAOT 2023-B A2A		891941AB2	6,017,000.00	RBC CAP		99.60	5,993,048.13	(23,812.88)	(23,825.78)	0.77	5.44
DTD 05/23/2023 5.280% 05/15/2026											
TAOT 2022-A A3		89239KAC5	4,250,000.00	MIZUHO		96.19	4,088,057.15	(161,220.35)	(161,482.01)	0.81	2.65
DTD 01/31/2022 1.230% 06/15/2026											
JDOT 2023-B A2		477920AB8	5,000,000.00	BK AMER		99.93	4,996,373.00	(3,331.50)	(3,349.24)	0.97	5.62
DTD 06/28/2023 5.590% 06/15/2026											
MBART 2021-1 A3		58772WAC7	15,714,246.70	MIZUHO		96.60	15,180,337.88	(531,853.39)	(532,697.22)	0.66	1.71
DTD 09/22/2021 0.460% 06/15/2026											
TAOT 2023-C A2A		89231FAB6	3,000,000.00	BNP DIR		99.83	2,995,004.70	(4,812.00)	(4,814.84)	0.94	5.66
DTD 08/15/2023 5.600% 08/17/2026											
BMWOT 2022-A A3		05602RAD3	14,000,000.00	RBC		97.49	13,648,531.40	(350,740.60)	(350,960.40)	1.00	4.10
DTD 05/18/2022 3.210% 08/25/2026											
TAOT 2022-B A3		89238FAD5	12,000,000.00	MITSU		97.00	11,639,481.60	(360,237.60)	(360,325.52)	1.09	3.98
DTD 04/13/2022 2.930% 09/15/2026											
GMCAR 2023-3 A2A		36267KAB3	2,250,000.00	WELLSFA		99.88	2,247,352.43	(2,606.85)	(2,608.40)	0.93	5.78
DTD 07/19/2023 5.740% 09/16/2026											
JDOT 2022-A A3		47787JAC2	8,000,000.00	BOFA		96.87	7,749,638.40	(248,592.00)	(249,166.45)	0.96	3.40
DTD 03/16/2022 2.320% 09/16/2026											
HART 2022-B A3		44918MAD2	11,000,000.00	BARCLAY		97.59	10,735,365.30	(264,630.30)	(264,631.44)	1.27	4.53
DTD 07/20/2022 3.720% 11/16/2026											



## Managed Account Fair Market Value & Analytics

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>											
MBALT 2023-A A3	DTD 05/24/2023 4.740% 01/15/2027	58768RAC4	20,000,000.00	JPMCHAS		98.77	19,754,400.00	(244,904.00)	(244,956.25)	3.12	5.14
JDOT 2022-B A3	DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	RBC		97.47	8,382,205.00	(216,973.70)	(217,174.11)	1.36	4.53
HART 2023-A A3	DTD 04/12/2023 4.580% 04/15/2027	448979AD6	14,000,000.00	BAML		98.60	13,804,536.20	(194,097.40)	(194,229.93)	1.64	5.00
HAROT 2023-1 A3	DTD 02/24/2023 5.040% 04/21/2027	43815JAC7	6,500,000.00	CITIGRP		99.40	6,461,265.20	(37,527.10)	(37,677.56)	1.81	5.22
AMXCA 2022-2 A	DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	BARCLAY		96.76	19,351,340.00	(644,236.00)	(645,366.93)	1.62	4.34
JDOT 2022-C A3	DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	28,961,000.00	CITIGRP		99.06	28,690,148.04	(268,604.59)	(269,023.66)	1.57	5.36
HART 2022-C A3	DTD 11/09/2022 5.390% 06/15/2027	44933DAD3	48,500,000.00	SMBC		99.82	48,411,269.25	(88,497.95)	(88,538.99)	1.54	5.44
MBART 2022-1 A3	DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	20,500,000.00	SMBC		99.60	20,417,159.50	(78,785.60)	(79,449.68)	1.47	5.32
TAOT 2023-A A3	DTD 01/30/2023 4.630% 09/15/2027	891940AC2	13,000,000.00	BAML		98.71	12,831,702.00	(168,291.50)	(168,292.32)	1.80	4.98
TAOT 2022-D A3	DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	70,500,000.00	RBC CAP		99.93	70,449,818.10	(43,223.55)	(44,389.82)	1.85	5.32
AMXCA 2022-4 A	DTD 11/03/2022 4.950% 10/15/2027	02582JJX9	33,000,000.00	BARCLAY		99.44	32,815,322.10	(183,041.10)	(183,314.65)	1.97	5.10
HAROT 2023-2 A3	DTD 05/30/2023 4.930% 11/15/2027	437927AC0	4,000,000.00	BARCLAY		99.34	3,973,626.00	(25,726.00)	(25,763.37)	2.09	5.10
MBART 2023-1 A3	DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	MITSU		98.67	6,542,024.54	(87,179.86)	(87,279.14)	1.64	4.86
JDOT 2023-A A3	DTD 03/02/2023 5.010% 11/15/2027	47800CAC0	22,000,000.00	MITSU		99.04	21,789,666.80	(206,324.80)	(206,751.52)	1.94	5.26
TAOT 2023-B A3	DTD 05/23/2023 4.710% 02/15/2028	891941AD8	12,500,000.00	RBC CAP		98.99	12,374,026.25	(125,275.00)	(125,315.82)	2.07	4.96
HAROT 2023-3 A3	DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	6,500,000.00	BK AMER		100.28	6,518,005.00	19,345.30	19,337.13	2.13	5.34
BHWOT 2023-A A3	DTD 07/18/2023 5.470% 02/25/2028	05592XAD2	3,000,000.00	TD		100.20	3,005,970.00	6,501.60	6,487.39	2.00	5.42



## Managed Account Fair Market Value & Analytics

For the Month Ending August 31, 2023

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>											
JDOT 2023-B A3		477920AC6	4,000,000.00	BK AMER		99.92	3,996,627.20	(2,705.60)	(2,730.78)	2.22	5.20
DTD 06/28/2023 5.180% 03/15/2028											
DCENT 2023-A1 A		254683CY9	45,000,000.00	RBC CAP		97.96	44,083,224.00	(914,166.00)	(914,373.35)	2.34	4.81
DTD 04/11/2023 4.310% 03/15/2028											
VZMT 2023-2 A		92348KBL6	35,000,000.00	RBC CAP		99.23	34,731,011.00	(268,439.50)	(268,478.56)	4.14	5.08
DTD 04/25/2023 4.890% 04/13/2028											
TAOT 2023-C A3		89231FAD2	2,000,000.00	BNP DIR		99.75	1,995,007.20	(4,540.40)	(4,544.91)	2.17	5.22
DTD 08/15/2023 5.160% 04/17/2028											
HART 2023-B A3		44933XAD9	5,000,000.00	BARCLAY		100.47	5,023,658.50	23,875.50	23,869.99	2.11	5.36
DTD 07/19/2023 5.480% 04/17/2028											
AMXCA 2023-1 A		02582JJZ4	14,000,000.00	RBC		99.45	13,922,907.60	(75,850.60)	(75,905.19)	2.47	5.00
DTD 06/14/2023 4.870% 05/15/2028											
COMET 2023-A1 A		14041NGD7	50,000,000.00	RBC CAP		98.19	49,095,700.00	(892,835.00)	(893,465.64)	2.49	4.85
DTD 05/24/2023 4.420% 05/15/2028											
DCENT 2023-A2 A		254683CZ6	25,000,000.00	BK AMER		99.46	24,863,767.50	(132,855.00)	(132,976.02)	2.54	5.06
DTD 06/28/2023 4.930% 06/15/2028											
GMCAR 2023-3 A3		36267KAD9	5,000,000.00	WELLSFA		100.49	5,024,593.00	24,786.00	24,781.27	2.23	5.33
DTD 07/19/2023 5.450% 06/16/2028											
<b>Security Type Sub-Total</b>			<b>930,892,565.38</b>				<b>920,326,845.91</b>	<b>(10,421,528.20)</b>	<b>(10,465,231.59)</b>	<b>1.57</b>	<b>4.67</b>
<b>Managed Account Sub-Total</b>			<b>13,091,266,907.83</b>				<b>12,635,813,144.35</b>	<b>(210,760,900.13)</b>	<b>(266,591,584.95)</b>	<b>1.37</b>	<b>5.22</b>
<b>Securities Sub-Total</b>			<b>\$13,091,266,907.83</b>				<b>\$12,635,813,144.35</b>	<b>(\$210,760,900.13)</b>	<b>(\$266,591,584.95)</b>	<b>1.37</b>	<b>5.22%</b>
<b>Accrued Interest</b>							<b>\$50,512,099.43</b>				
<b>Total Investments</b>							<b>\$12,686,325,243.78</b>				



## Managed Account Security Transactions & Interest

For the Month Ending August 31, 2023

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	07/31/23	08/01/23	CHARIOT FUNDING LLC COMM PAPER DTD 07/31/2023 0.000% 11/01/2023	15963UY18	50,000,000.00	(49,299,777.78)	0.00	(49,299,777.78)			
	08/01/23	08/01/23	FIDELITY GOV'T MM FUND 2642	31607A703	39,000,000.00	(39,000,000.00)	0.00	(39,000,000.00)			
	08/01/23	08/01/23	FIDELITY GOV'T MM FUND 2642	31607A703	11,000,000.00	(11,000,000.00)	0.00	(11,000,000.00)			
	08/02/23	08/02/23	FIDELITY GOV'T MM FUND 2642	31607A703	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	08/02/23	08/03/23	BOFA SECURITIES INC COMM PAPER (FLOAT)	06054NB26	50,000,000.00	(48,569,041.67)	0.00	(48,569,041.67)			
	08/02/23	08/09/23	WELLS FARGO BANK NA BANK NOTES (CALLABLE)	94988J6D4	10,000,000.00	(9,999,200.00)	0.00	(9,999,200.00)			
	08/02/23	08/09/23	WELLS FARGO BANK NA BANK NOTES (CALLABLE)	94988J6B8	10,000,000.00	(9,992,800.00)	0.00	(9,992,800.00)			
	08/03/23	08/03/23	CANTOR FITZGERALD REPO AGRMT	REI365098	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	08/03/23	08/08/23	FR WN2409 DTD 08/01/2023 4.900% 06/01/2028	3132XGVB9	42,540,000.00	(41,659,289.06)	(40,531.17)	(41,699,820.23)			
	08/08/23	08/11/23	FR WN2415 DTD 08/01/2023 4.640% 05/01/2030	3132XGVH6	24,795,000.00	(24,740,760.94)	(31,958.00)	(24,772,718.94)			
	08/08/23	08/15/23	TAOT 2023-C A2A DTD 08/15/2023 5.600% 08/17/2026	89231FAB6	3,000,000.00	(2,999,816.70)	0.00	(2,999,816.70)			
	08/09/23	08/14/23	FFCB BONDS DTD 08/14/2023 4.500% 08/14/2026	3133EPSW6	50,000,000.00	(49,885,000.00)	0.00	(49,885,000.00)			
	08/09/23	08/15/23	TAOT 2023-C A3 DTD 08/15/2023 5.160% 04/17/2028	89231FAD2	2,000,000.00	(1,999,547.60)	0.00	(1,999,547.60)			
	08/09/23	08/17/23	FRESB 2023-SB108 ASF DTD 08/01/2023 4.250% 06/01/2028	30333AAA0	25,000,000.00	(24,461,200.00)	(47,222.22)	(24,508,422.22)			
	08/10/23	08/10/23	CANTOR FITZGERALD REPO AGRMT	REI365106	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	08/15/23	08/15/23	FIDELITY GOV'T MM FUND 2642	31607A703	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	08/15/23	08/16/23	CHARIOT FUNDING LLC COMM PAPER DTD 08/15/2023 0.000% 11/13/2023	15963UYD2	50,000,000.00	(49,326,319.44)	0.00	(49,326,319.44)			



## Managed Account Security Transactions & Interest

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>BUY</b>											
	08/15/23	08/22/23	HAROT 2023-3 A2 DTD 08/22/2023 5.710% 03/18/2026	438150AB3	7,000,000.00	(6,999,337.10)	0.00	(6,999,337.10)			
	08/15/23	08/22/23	HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	438150AC1	6,500,000.00	(6,498,659.70)	0.00	(6,498,659.70)			
	08/16/23	08/24/23	FHMS K752 A2 DTD 08/01/2023 4.284% 07/01/2030	3137HAGZ3	25,000,000.00	(23,996,275.00)	(68,425.00)	(24,064,700.00)			
	08/17/23	08/17/23	CANTOR FITZGERALD REPO AGRMT DTD 08/17/2023 5.260% 08/24/2023	REI365114	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	08/18/23	08/23/23	FR WN2382 DTD 07/01/2023 4.340% 06/01/2028	3132XGUG9	50,000,000.00	(48,044,921.88)	(132,611.11)	(48,177,532.99)			
	08/22/23	08/25/23	FR WN2337 DTD 04/01/2023 4.350% 01/01/2030	3132XGS31	62,975,000.00	(59,452,335.94)	(182,627.50)	(59,634,963.44)			
	08/24/23	08/24/23	CANTOR FITZGERALD REPO AGRMT DTD 08/24/2023 5.260% 08/31/2023	REI365122	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	08/28/23	08/28/23	MORGAN STANLEY LIQ GOV-T-INST FUND	61747C707	56,000,000.00	(56,000,000.00)	0.00	(56,000,000.00)			
	08/29/23	08/29/23	MORGAN STANLEY LIQ GOV-T-INST FUND	61747C707	256,000,000.00	(256,000,000.00)	0.00	(256,000,000.00)			
	08/30/23	08/30/23	FIDELITY GOV'T MM FUND 2642	31607A703	30,000,000.00	(30,000,000.00)	0.00	(30,000,000.00)			
	08/31/23	08/31/23	CANTOR FITZGERALD REPO AGRMT DTD 08/31/2023 5.270% 09/07/2023	REI365148	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	08/31/23	08/31/23	MORGAN STANLEY LIQ GOV-T-INST FUND	61747C707	57,000,000.00	(57,000,000.00)	0.00	(57,000,000.00)			
<b>Transaction Type Sub-Total</b>					<b>1,567,810,000.00</b>	<b>(1,556,924,282.81)</b>	<b>(503,375.00)</b>	<b>(1,557,427,657.81)</b>			
<b>INTEREST</b>											
	08/01/23	08/01/23	FEDERAL HOME LOAN BANK NOTES DTD 04/18/2023 4.910% 02/01/2024	3130AVR38	100,000,000.00	0.00	1,404,805.60	1,404,805.60			
	08/01/23	08/01/23	FEDERAL HOME LOAN BANK NOTES DTD 04/17/2023 4.860% 02/01/2024	3130AVQJ4	100,000,000.00	0.00	1,404,000.00	1,404,000.00			
	08/01/23	08/01/23	FEDERAL HOME LOAN BANK NOTES DTD 04/20/2023 4.950% 02/01/2024	3130AVR95	100,000,000.00	0.00	1,388,750.00	1,388,750.00			
	08/01/23	08/25/23	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	75,000,000.00	0.00	301,187.48	301,187.48			



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For the Month Ending August 31, 2023

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	08/01/23	08/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	0.00	94,958.93	94,958.93			
	08/01/23	08/25/23	FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	25,000,000.00	0.00	77,083.33	77,083.33			
	08/01/23	08/25/23	FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	0.00	184,150.02	184,150.02			
	08/01/23	08/25/23	FHMS KGX1 AFX DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	70,500,000.00	0.00	176,250.00	176,250.00			
	08/01/23	08/25/23	FR WN1255 DTD 07/01/2023 4.670% 04/01/2028	3132XFMD7	21,000,000.00	0.00	84,449.17	84,449.17			
	08/01/23	08/25/23	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	1,340,165.45	0.00	1,449.61	1,449.61			
	08/01/23	08/25/23	FRESB 2023-SB105 A5 DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	33,478,835.13	0.00	104,342.37	104,342.37			
	08/01/23	08/25/23	FHMS K052 A1 DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	0.00	137,833.35	137,833.35			
	08/01/23	08/25/23	FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	50,572,193.66	0.00	147,080.81	147,080.81			
	08/01/23	08/25/23	FR WN2392 DTD 07/01/2023 4.050% 04/01/2030	3132XGUS3	30,193,000.00	0.00	105,298.09	105,298.09			
	08/01/23	08/25/23	FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	25,000,000.00	0.00	68,812.50	68,812.50			
	08/01/23	08/25/23	FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
	08/01/23	08/25/23	FHMS K739 A2 DTD 11/01/2020 1.336% 09/01/2027	3137F64P9	12,000,000.00	0.00	13,360.00	13,360.00			
	08/01/23	08/25/23	FHMS K079 A2 DTD 08/01/2018 3.926% 06/01/2028	3137FGZT5	100,000,000.00	0.00	327,166.70	327,166.70			
	08/01/23	08/25/23	FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	10,000,000.00	0.00	25,083.33	25,083.33			
	08/01/23	08/25/23	FR WN2405 DTD 07/01/2023 4.310% 04/01/2030	3132XGU79	26,814,000.00	0.00	99,517.18	99,517.18			
	08/01/23	08/25/23	FR WN2398 DTD 07/01/2023 5.030% 02/01/2030	3132XGUY0	15,656,000.00	0.00	67,812.22	67,812.22			





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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
08/01/23	08/25/23	FR WN2390	DTD 07/01/2023 4.920% 04/01/2028	3132XGU07	51,524,000.00	0.00	218,290.01	218,290.01			
08/01/23	08/25/23	FR WN1245	DTD 06/01/2023 4.350% 03/01/2028	3132XFL30	25,000,000.00	0.00	93,645.83	93,645.83			
08/01/23	08/25/23	FRESB 2022-SB103 ASF	DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	8,451,466.46	0.00	14,649.21	14,649.21			
08/01/23	08/25/23	FR WN1250	DTD 06/01/2023 4.400% 05/01/2028	3132XFL89	75,000,000.00	0.00	284,166.67	284,166.67			
08/01/23	08/25/23	FNA 2023-M6 A2	DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	25,000,000.00	0.00	87,291.68	87,291.68			
08/01/23	08/25/23	FHMS K050 A2	DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	0.00	83,349.99	83,349.99			
08/01/23	08/25/23	FRESB 2022-SB104 ASF	DTD 11/01/2022 2.600% 09/01/2027	30329QAA1	25,839,330.97	0.00	55,985.23	55,985.23			
08/01/23	08/25/23	FRESB 2021-SB883	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,428,003.64	0.00	1,799.70	1,799.70			
08/01/23	08/25/23	FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	59,300,000.00	0.00	148,002.90	148,002.90			
08/01/23	08/25/23	FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137HLS3	2,923,711.72	0.00	1,659.21	1,659.21			
08/01/23	08/25/23	FHMS K046 A2	DTD 06/17/2015 3.205% 03/01/2025	3137BJP64	50,000,000.00	0.00	133,541.65	133,541.65			
08/01/23	08/25/23	FRESB 2023-SB106 ASF	DTD 06/01/2023 3.960% 05/01/2028	35802AAE3	13,998,643.88	0.00	46,195.52	46,195.52			
08/01/23	08/25/23	FRESB 2021-SB882 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,726,533.02	0.00	2,080.64	2,080.64			
08/01/23	08/25/23	FHMS KJ21 A2	DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	9,933,301.85	0.00	30,627.68	30,627.68			
08/01/23	08/25/23	FHMS K079 AM	DTD 08/01/2018 3.930% 06/01/2028	3137FGZU2	11,350,000.00	0.00	37,171.25	37,171.25			
08/01/23	08/25/23	FHMS K072 A2	DTD 01/01/2018 3.444% 12/01/2027	3137FEBQ2	12,923,000.00	0.00	37,089.01	37,089.01			
08/01/23	08/25/23	FHMS K045 A2	DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	22,532,698.75	0.00	56,763.62	56,763.62			





**Managed Account Security Transactions & Interest**

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
	08/01/23	08/25/23	FR WN2397	3132XGUX2	33,757,000.00	0.00	145,342.64	145,342.64			
			DTD 07/01/2023 5.000% 02/01/2030								
	08/01/23	08/25/23	FNA 2023-M5 2A2	3136BQCS6	10,000,000.00	0.00	37,500.00	37,500.00			
			DTD 07/01/2023 4.500% 07/01/2028								
	08/01/23	08/25/23	FHMS KJ39 A1	3137H73W1	38,033,017.25	0.00	87,158.98	87,158.98			
			DTD 04/01/2022 2.750% 04/01/2027								
	08/01/23	08/25/23	FHMS K062 A2	3137BUX60	28,867,855.00	0.00	82,105.00	82,105.00			
			DTD 02/01/2017 3.413% 12/01/2026								
	08/01/23	08/25/23	FHMS K068 A2	3137FBBX3	81,306,000.00	0.00	219,797.19	219,797.19			
			DTD 10/27/2017 3.244% 08/01/2027								
	08/01/23	08/25/23	FRESB 2023-SB107 ASF	30332EAA3	25,000,000.00	0.00	85,208.33	85,208.33			
			DTD 07/01/2023 4.090% 05/01/2028								
	08/01/23	08/25/23	FHMS K042 A2	3137BFXT3	65,470,000.00	0.00	145,670.75	145,670.75			
			DTD 01/28/2015 2.670% 12/01/2024								
	08/01/23	08/25/23	FR WN1252	3132XFMA3	9,786,000.00	0.00	37,920.75	37,920.75			
			DTD 06/01/2023 4.500% 03/01/2028								
	08/01/23	08/25/23	FHMS K055 A2	3137BPW21	83,500,000.00	0.00	185,996.25	185,996.25			
			DTD 06/22/2016 2.673% 03/01/2026								
	08/01/23	08/25/23	FHMS K047 A2	3137BKRJ1	75,000,000.00	0.00	208,062.53	208,062.53			
			DTD 07/30/2015 3.329% 05/01/2025								
	08/01/23	08/25/23	FHLMC MULTIFAMILY STRUCTURED P	3137FIG44	55,000,000.00	0.00	148,637.50	148,637.50			
			DTD 07/01/2017 3.243% 04/01/2027								
	08/01/23	08/25/23	FHMS K747 A2	3137H5DX2	34,000,000.00	0.00	58,083.32	58,083.32			
			DTD 01/01/2022 2.050% 11/01/2028								
	08/01/23	08/25/23	FHMS K726 A1	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			
			DTD 06/01/2017 2.700% 10/01/2025								
	08/01/23	08/25/23	FR WN2389	3132XGUP9	43,850,000.00	0.00	175,582.71	175,582.71			
			DTD 07/01/2023 4.650% 05/01/2028								
	08/01/23	08/25/23	FHMS K733 A2	3137FJXQ7	3,316,725.88	0.00	10,364.77	10,364.77			
			DTD 11/09/2018 3.750% 08/01/2025								
	08/01/23	08/25/23	FHMS K740 A2	3137F2B0	22,000,000.00	0.00	26,950.00	26,950.00			
			DTD 11/01/2020 1.470% 09/01/2027								
	08/01/23	08/25/23	FHMS K736 A2	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01			
			DTD 09/01/2019 2.282% 07/01/2026								



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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
INTEREST											
	08/01/23	08/25/23	FHMS KMP1 A2	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
			DTD 09/01/2017 2.982% 08/01/2024								
	08/01/23	08/25/23	FRESB 2022-SB97	30311SAA7	21,658,752.11	0.00	32,127.15	32,127.15			
			DTD 04/01/2022 1.780% 02/01/2027								
	08/01/23	08/25/23	FHMS K729 A2	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
			DTD 01/01/2020 2.525% 10/01/2026								
	08/04/23	08/04/23	BANK OF NY MELLON CORP NOTES (CALLABLE)	06406HCS6	6,957,000.00	0.00	126,965.25	126,965.25			
			DTD 02/04/2014 3.650% 02/04/2024								
	08/05/23	08/05/23	FANNIE MAE NOTES	3135G0V34	100,000,000.00	0.00	1,250,000.00	1,250,000.00			
			DTD 02/08/2019 2.500% 02/05/2024								
	08/12/23	08/12/23	FREDDIE MAC NOTES	3137EAEPO	50,000,000.00	0.00	375,000.00	375,000.00			
			DTD 02/14/2020 1.500% 02/12/2025								
	08/13/23	08/13/23	FHLB BONDS	3130AFW94	50,000,000.00	0.00	625,000.00	625,000.00			
			DTD 02/15/2019 2.500% 02/13/2024								
	08/14/23	08/14/23	FEDERAL FARM CREDIT BANK NOTES	3133ENPG9	30,000,000.00	0.00	262,500.00	262,500.00			
			DTD 02/15/2022 1.750% 02/14/2025								
	08/15/23	08/15/23	MBALT 2021-B A3	58769KAD6	9,441,464.49	0.00	3,147.16	3,147.16			
			DTD 06/29/2021 0.400% 11/15/2024								
	08/15/23	08/15/23	TAOT 2022-A A2	89239KAB7	563,514.22	0.00	347.50	347.50			
			DTD 01/31/2022 0.740% 10/15/2024								
	08/15/23	08/15/23	US TREASURY NOTES	912828J27	50,000,000.00	0.00	500,000.00	500,000.00			
			DTD 02/17/2015 2.000% 02/15/2025								
	08/15/23	08/15/23	US TREASURY N/B NOTES	91282CDZ1	50,000,000.00	0.00	375,000.00	375,000.00			
			DTD 02/15/2022 1.500% 02/15/2025								
	08/15/23	08/15/23	TAOT 2023-B A3	891941AD8	12,500,000.00	0.00	49,062.50	49,062.50			
			DTD 05/23/2023 4.710% 02/15/2028								
	08/15/23	08/15/23	DCENT 2023-A1 A	254683CY9	45,000,000.00	0.00	161,624.97	161,624.97			
			DTD 04/11/2023 4.310% 03/15/2028								
	08/15/23	08/15/23	JDOT 2021-B A3	47789QAC4	11,164,627.01	0.00	4,838.01	4,838.01			
			DTD 07/21/2021 0.520% 03/16/2026								
	08/15/23	08/15/23	JDOT 2022-C A3	47800BAC2	28,961,000.00	0.00	122,842.92	122,842.92			
			DTD 10/19/2022 5.090% 06/15/2027								



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<b>INTEREST</b>											
08/15/23	08/15/23		TAOT 2022-B A3	89238FAD5	12,000,000.00	0.00	29,300.00	29,300.00			
			DTD 04/13/2022 2.930% 09/15/2026								
08/15/23	08/15/23		TAOT 2021-B A3	89190GAC1	23,672,896.41	0.00	5,129.13	5,129.13			
			DTD 06/14/2021 0.260% 11/17/2025								
08/15/23	08/15/23		MBART 2022-1 A2	58768PAB0	9,628,035.75	0.00	42,202.89	42,202.89			
			DTD 11/22/2022 5.260% 10/15/2025								
08/15/23	08/15/23		JDOT 2023-A A3	47800CAC0	22,000,000.00	0.00	91,850.00	91,850.00			
			DTD 03/02/2023 5.010% 11/15/2027								
08/15/23	08/15/23		HART 2022-C A2A	44933DAB7	32,387,130.34	0.00	144,392.63	144,392.63			
			DTD 11/09/2022 5.350% 11/17/2025								
08/15/23	08/15/23		HART 2023-B A3	44933XAD9	5,000,000.00	0.00	19,788.89	19,788.89			
			DTD 07/19/2023 5.480% 04/17/2028								
08/15/23	08/15/23		HART 2021-C A3	44935FAD6	5,378,139.92	0.00	3,316.52	3,316.52			
			DTD 11/17/2021 0.740% 05/15/2026								
08/15/23	08/15/23		HART 2023-A A3	448979AD6	14,000,000.00	0.00	53,433.34	53,433.34			
			DTD 04/12/2023 4.580% 04/15/2027								
08/15/23	08/15/23		AMXCA 2022-2 A	02582JJT8	20,000,000.00	0.00	56,500.00	56,500.00			
			DTD 05/24/2022 3.390% 05/17/2027								
08/15/23	08/15/23		TAOT 2022-D A3	89239HAD0	70,500,000.00	0.00	311,375.02	311,375.02			
			DTD 11/08/2022 5.300% 09/15/2027								
08/15/23	08/15/23		DCENT 2023-A2 A	254683CZ6	25,000,000.00	0.00	102,708.33	102,708.33			
			DTD 06/28/2023 4.930% 06/15/2028								
08/15/23	08/15/23		JDOT 2023-A A2	47800CAB2	25,000,000.00	0.00	110,000.00	110,000.00			
			DTD 03/02/2023 5.280% 03/16/2026								
08/15/23	08/15/23		HAROT 2023-2 A3	43792JAC0	4,000,000.00	0.00	16,433.33	16,433.33			
			DTD 05/30/2023 4.930% 11/15/2027								
08/15/23	08/15/23		JDOT 2022-A A2	47787JAB4	1,305,745.98	0.00	2,067.43	2,067.43			
			DTD 03/16/2022 1.900% 11/15/2024								
08/15/23	08/15/23		JDOT 2022-C A2	47800BAB4	29,148,760.02	0.00	120,967.35	120,967.35			
			DTD 10/19/2022 4.980% 08/15/2025								
08/15/23	08/15/23		TAOT 2022-B A2A	89238FAB9	2,799,597.85	0.00	5,482.55	5,482.55			
			DTD 04/13/2022 2.350% 01/15/2025								
08/15/23	08/15/23		US TREASURY NOTES	912828D56	50,000,000.00	0.00	593,750.00	593,750.00			
			DTD 08/15/2014 2.375% 08/15/2024								



## Managed Account Security Transactions & Interest

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800											
Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	08/15/23	08/15/23	HART 2022-C A3	44933DAD3	48,500,000.00	0.00	217,845.85	217,845.85			
			DTD 11/09/2022 5.390% 06/15/2027								
	08/15/23	08/15/23	MBART 2023-1 A2	58770AAB9	3,297,855.54	0.00	13,988.40	13,988.40			
			DTD 01/25/2023 5.090% 01/15/2026								
	08/15/23	08/15/23	TAOT 2022-A A3	89239KAC5	4,250,000.00	0.00	4,356.25	4,356.25			
			DTD 01/31/2022 1.230% 06/15/2026								
	08/15/23	08/15/23	HART 2023-A A2A	448979AB0	12,240,000.00	0.00	52,938.00	52,938.00			
			DTD 04/12/2023 5.190% 12/15/2025								
	08/15/23	08/15/23	TAOT 2023-B A2A	891941AB2	6,017,000.00	0.00	26,474.80	26,474.80			
			DTD 05/23/2023 5.280% 05/15/2026								
	08/15/23	08/15/23	TAOT 2022-D A2A	89239HAB4	21,699,510.86	0.00	95,297.02	95,297.02			
			DTD 11/08/2022 5.270% 01/15/2026								
	08/15/23	08/15/23	HART 2022-B A2A	44918MAB6	5,849,492.05	0.00	17,743.46	17,743.46			
			DTD 07/20/2022 3.640% 05/15/2025								
	08/15/23	08/15/23	JDOT 2022-A A3	47787JAC2	8,000,000.00	0.00	15,466.66	15,466.66			
			DTD 03/16/2022 2.320% 09/16/2026								
	08/15/23	08/15/23	MBART 2022-1 A3	58768PAC8	20,500,000.00	0.00	89,004.17	89,004.17			
			DTD 11/22/2022 5.210% 08/16/2027								
	08/15/23	08/15/23	TAOT 2021-C A3	89239BAC5	10,244,055.99	0.00	3,670.79	3,670.79			
			DTD 09/27/2021 0.430% 01/15/2026								
	08/15/23	08/15/23	JDOT 2023-B A2	477920AB8	5,000,000.00	0.00	36,490.28	36,490.28			
			DTD 06/28/2023 5.590% 06/15/2026								
	08/15/23	08/15/23	HAROT 2023-2 A2	437927AB2	5,500,000.00	0.00	24,795.83	24,795.83			
			DTD 05/30/2023 5.410% 04/15/2026								
	08/15/23	08/15/23	MBALT 2023-A A2	58768RAB6	19,000,000.00	0.00	82,966.67	82,966.67			
			DTD 05/24/2023 5.240% 11/17/2025								
	08/15/23	08/15/23	HART 2022-B A3	44918MAD2	11,000,000.00	0.00	34,100.00	34,100.00			
			DTD 07/20/2022 3.720% 11/16/2026								
	08/15/23	08/15/23	COMET 2023-A1 A	14041NGD7	50,000,000.00	0.00	184,166.65	184,166.65			
			DTD 05/24/2023 4.420% 05/15/2028								
	08/15/23	08/15/23	US TREASURY NOTES	9128282R0	50,000,000.00	0.00	562,500.00	562,500.00			
			DTD 08/15/2017 2.250% 08/15/2027								
	08/15/23	08/15/23	JDOT 2023-B A3	477920AC6	4,000,000.00	0.00	27,051.11	27,051.11			
			DTD 06/28/2023 5.180% 03/15/2028								



## Managed Account Security Transactions & Interest

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>INTEREST</b>											
08/15/23	08/15/23		MBART 2021-1 A3	58772WAC7	16,840,637.81	0.00	6,455.57	6,455.57			
			DTD 09/22/2021 0.460% 06/15/2026								
08/15/23	08/15/23		TAOT 2023-A A2	891940AB4	7,000,000.00	0.00	29,458.33	29,458.33			
			DTD 01/30/2023 5.050% 01/15/2026								
08/15/23	08/15/23		TAOT 2023-A A3	891940AC2	13,000,000.00	0.00	50,158.33	50,158.33			
			DTD 01/30/2023 4.630% 09/15/2027								
08/15/23	08/15/23		TAOT 2021-D A3	89238JAC9	6,839,415.39	0.00	4,046.65	4,046.65			
			DTD 11/15/2021 0.710% 04/15/2026								
08/15/23	08/15/23		HART 2023-B A2A	44933XAB3	5,000,000.00	0.00	20,836.11	20,836.11			
			DTD 07/19/2023 5.770% 05/15/2026								
08/15/23	08/15/23		JDOT 2022-B A3	47800AAC4	8,600,000.00	0.00	26,803.34	26,803.34			
			DTD 07/20/2022 3.740% 02/16/2027								
08/15/23	08/15/23		MBALT 2023-A A3	58768RAC4	20,000,000.00	0.00	79,000.00	79,000.00			
			DTD 05/24/2023 4.740% 01/15/2027								
08/15/23	08/15/23		MBART 2023-1 A3	58770AAC7	6,630,000.00	0.00	24,917.75	24,917.75			
			DTD 01/25/2023 4.510% 11/15/2027								
08/15/23	08/15/23		AMXCA 2023-1 A	02582JZ4	14,000,000.00	0.00	56,816.66	56,816.66			
			DTD 06/14/2023 4.870% 05/15/2028								
08/15/23	08/15/23		JDOT 2022-B A2	47800AAB6	6,502,794.48	0.00	20,212.86	20,212.86			
			DTD 07/20/2022 3.730% 06/16/2025								
08/15/23	08/15/23		HAROT 2021-2 A3	43811JAC1	16,404,997.85	0.00	4,511.39	4,511.39			
			DTD 05/26/2021 0.330% 08/15/2025								
08/15/23	08/15/23		HART 2021-B A3	44934KAC8	12,376,329.74	0.00	3,919.16	3,919.16			
			DTD 07/28/2021 0.380% 01/15/2026								
08/15/23	08/15/23		AMXCA 2022-4 A	02582JX9	33,000,000.00	0.00	136,125.00	136,125.00			
			DTD 11/03/2022 4.950% 10/15/2027								
08/16/23	08/16/23		GMCAR 2023-3 A3	36267KAD9	5,000,000.00	0.00	20,437.51	20,437.51			
			DTD 07/19/2023 5.450% 06/16/2028								
08/16/23	08/16/23		GMCAR 2023-3 A2A	36267KAB3	2,250,000.00	0.00	9,686.25	9,686.25			
			DTD 07/19/2023 5.740% 09/16/2026								
08/20/23	08/20/23		VZMT 2023-2 A	92348KBL6	35,000,000.00	0.00	142,625.00	142,625.00			
			DTD 04/25/2023 4.890% 04/13/2028								
08/20/23	08/20/23		TLOT 2021-A A3	89238EAC0	81,509.41	0.00	26.49	26.49			
			DTD 04/21/2021 0.390% 04/22/2024								



## Managed Account Security Transactions & Interest

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	08/20/23	08/20/23	TLOT 2023-A A3	89239MAC1	14,000,000.00	0.00	57,516.66	57,516.66			
			DTD 04/18/2023 4.930% 04/20/2026								
	08/20/23	08/20/23	TLOT 2023-A A2	89239MAB3	6,000,000.00	0.00	26,500.00	26,500.00			
			DTD 04/18/2023 5.300% 08/20/2025								
	08/21/23	08/21/23	HAROT 2023-1 A3	43815JAC7	6,500,000.00	0.00	27,300.00	27,300.00			
			DTD 02/24/2023 5.040% 04/21/2027								
	08/21/23	08/21/23	HAROT 2021-4 A3	43815GAC3	7,555,493.06	0.00	5,540.69	5,540.69			
			DTD 11/24/2021 0.880% 01/21/2026								
	08/21/23	08/21/23	HAROT 2023-1 A2	43815JAB9	6,000,000.00	0.00	26,100.00	26,100.00			
			DTD 02/24/2023 5.220% 10/21/2025								
	08/21/23	08/21/23	FFCB BONDS	3133EPBH7	75,000,000.00	0.00	1,781,250.00	1,781,250.00			
			DTD 02/21/2023 4.750% 02/21/2025								
	08/24/23	08/24/23	FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130ALCV4	58,700,000.00	0.00	220,125.00	220,125.00			
			DTD 02/24/2021 0.750% 02/24/2026								
	08/25/23	08/25/23	BMWLT 2023-1 A3	05593AAC3	6,150,000.00	0.00	26,445.00	26,445.00			
			DTD 02/15/2023 5.160% 11/25/2025								
	08/25/23	08/25/23	BMWOT 2023-A A3	05592XAD2	3,000,000.00	0.00	16,865.83	16,865.83			
			DTD 07/18/2023 5.470% 02/25/2028								
	08/25/23	08/25/23	BMWLT 2023-1 A2	05593AAB5	4,793,613.00	0.00	21,051.95	21,051.95			
			DTD 02/15/2023 5.270% 02/25/2025								
	08/25/23	08/25/23	BMWOT 2023-A A2A	05592XAB6	3,000,000.00	0.00	17,636.67	17,636.67			
			DTD 07/18/2023 5.720% 04/27/2026								
	08/25/23	08/25/23	BMWOT 2022-A A2A	05602RAB7	3,412,117.95	0.00	7,165.45	7,165.45			
			DTD 05/18/2022 2.520% 12/26/2024								
	08/25/23	08/25/23	BMWLT 2021-2 A3	09690AAC7	2,683,861.32	0.00	738.06	738.06			
			DTD 09/15/2021 0.330% 12/26/2024								
	08/25/23	08/25/23	FANNIE MAE NOTES	3135G05X7	50,000,000.00	0.00	93,750.00	93,750.00			
			DTD 08/27/2020 0.375% 08/25/2025								
	08/25/23	08/25/23	BMWLT 2022-1 A3	05601XAC3	5,951,695.94	0.00	5,455.73	5,455.73			
			DTD 01/19/2022 1.100% 03/25/2025								
	08/25/23	08/25/23	BMWOT 2022-A A3	05602RAD3	14,000,000.00	0.00	37,450.00	37,450.00			
			DTD 05/18/2022 3.210% 08/25/2026								



## Managed Account Security Transactions & Interest

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	08/26/23	08/26/23	FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130AL5A8	37,400,000.00	0.00	168,300.00	168,300.00			
			DTD 02/26/2021 0.900% 02/26/2027								
	08/26/23	08/26/23	FHLB NOTES (CALLABLE)	3130ALCE2	25,000,000.00	0.00	115,000.00	115,000.00			
			DTD 02/26/2021 0.920% 02/26/2027								
	08/26/23	08/26/23	FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130ALDA9	22,500,000.00	0.00	112,500.00	112,500.00			
			DTD 02/26/2021 1.000% 02/26/2027								
	08/26/23	08/26/23	FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130ALGL2	50,510,000.00	0.00	281,593.25	281,593.25			
			DTD 02/26/2021 1.115% 02/26/2027								
	08/28/23	08/28/23	FEDERAL HOME LOAN BANK NOTES	3130ARHG9	30,000,000.00	0.00	318,750.00	318,750.00			
			DTD 03/25/2022 2.125% 02/28/2024								
	08/28/23	08/28/23	FEDERAL HOME LOAN BANKS NOTES	3130AV7L0	23,000,000.00	0.00	559,027.79	559,027.79			
			DTD 03/03/2023 5.000% 02/28/2025								
	08/31/23	08/31/23	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	46,220.87	46,220.87			
	08/31/23	08/31/23	US TREASURY NOTES	91282CBQ3	50,000,000.00	0.00	125,000.00	125,000.00			
			DTD 02/28/2021 0.500% 02/28/2026								
	08/31/23	08/31/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	4,437.32	4,437.32			
	08/31/23	08/31/23	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	667,561.15	667,561.15			
	08/31/23	08/31/23	US TREASURY NOTES	91282CAJ0	175,000,000.00	0.00	218,750.00	218,750.00			
			DTD 08/31/2020 0.250% 08/31/2025								
	08/31/23	08/31/23	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	4,420.96	4,420.96			
	08/31/23	08/31/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	454,616.41	454,616.41			
	08/31/23	08/31/23	US TREASURY NOTES	912828W48	75,000,000.00	0.00	796,875.00	796,875.00			
			DTD 02/28/2017 2.125% 02/29/2024								
	08/31/23	08/31/23	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	2,831,095.62	2,831,095.62			
	08/31/23	08/31/23	STONECASTLE FICA	FICAMF003	0.00	0.00	97.62	97.62			
	08/31/23	08/31/23	US TREASURY NOTES	912828YE4	100,000,000.00	0.00	625,000.00	625,000.00			
			DTD 08/31/2019 1.250% 08/31/2024								

**Transaction Type Sub-Total** **4,264,526,344.15** **0.00** **26,891,767.83** **26,891,767.83**





## Managed Account Security Transactions & Interest

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SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY											
08/01/23	08/01/23	08/01/23	FEDERAL HOME LOAN BANKS NOTES DTD 12/19/2022 4.780% 08/01/2023	3130AUBU7	100,000,000.00	100,000,000.00	2,390,000.00	102,390,000.00	0.00	0.00	0.00
08/01/23	08/01/23	08/01/23	FEDERAL HOME LOAN BANKS NOTES DTD 12/07/2022 4.860% 08/01/2023	3130AU4C5	100,000,000.00	100,000,000.00	2,430,000.00	102,430,000.00	0.00	0.00	0.00
08/01/23	08/01/23	08/01/23	FEDERAL HOME LOAN BANKS NOTES DTD 12/27/2022 4.820% 08/01/2023	3130AUD27	100,000,000.00	100,000,000.00	2,410,000.00	102,410,000.00	0.00	0.00	0.00
08/01/23	08/01/23	08/01/23	THUNDER BAY FUNDING LLC COMM PAPER	88602UV15	50,000,000.00	50,000,000.00	0.00	50,000,000.00	1,230,000.00	0.00	0.00
08/01/23	08/01/23	08/01/23	DTD 01/31/2023 0.000% 08/01/2023								
08/01/23	08/01/23	08/01/23	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	4,653,350.92	4,653,350.92	9,516.10	4,662,867.02	10,542.75	0.00	0.00
08/01/23	08/01/23	08/01/23	BEDFORD ROW FUNDING CORP COMM PAPER	07644BV17	50,000,000.00	50,000,000.00	0.00	50,000,000.00	1,236,833.33	0.00	0.00
08/02/23	08/02/23	08/02/23	DTD 01/31/2023 0.000% 08/01/2023								
08/02/23	08/02/23	08/02/23	BOFA SECURITIES INC COMM PAPER	06054PV29	65,000,000.00	65,000,000.00	0.00	65,000,000.00	1,136,055.56	0.00	0.00
08/03/23	08/03/23	08/03/23	DTD 04/03/2023 0.000% 08/02/2023								
08/03/23	08/03/23	08/03/23	CANTOR FITZGERALD REPO AGRMT DTD 07/27/2023 5.250% 08/03/2023	REI365080	100,000,000.00	100,000,000.00	102,083.33	100,102,083.33	0.00	0.00	0.00
08/07/23	08/07/23	08/07/23	GTA FUNDING LLC COMM PAPER	40060XV72	50,000,000.00	50,000,000.00	0.00	50,000,000.00	906,500.00	0.00	0.00
08/09/23	08/09/23	08/09/23	DTD 04/03/2023 0.000% 08/07/2023								
08/09/23	08/09/23	08/09/23	BEDFORD ROW FUNDING CORP COMM PAPER	07644BV90	50,000,000.00	50,000,000.00	0.00	50,000,000.00	901,250.00	0.00	0.00
08/10/23	08/10/23	08/10/23	DTD 04/04/2023 0.000% 08/09/2023								
08/10/23	08/10/23	08/10/23	CANTOR FITZGERALD REPO AGRMT DTD 08/03/2023 5.250% 08/10/2023	REI365098	100,000,000.00	100,000,000.00	102,083.33	100,102,083.33	0.00	0.00	0.00
08/11/23	08/11/23	08/11/23	CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	10,000,000.00	21,300.00	10,021,300.00	0.00	0.00	0.00
08/14/23	08/14/23	08/14/23	FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	10,000,000.00	80,000.00	10,080,000.00	(47,100.00)	0.00	0.00
08/17/23	08/17/23	08/17/23	CANTOR FITZGERALD REPO AGRMT DTD 08/10/2023 5.250% 08/17/2023	REI365106	100,000,000.00	100,000,000.00	102,083.33	100,102,083.33	0.00	0.00	0.00
08/24/23	08/24/23	08/24/23	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	45,000,000.00	56,250.00	45,056,250.00	45,900.00	0.00	0.00



## Managed Account Security Transactions & Interest

For the Month Ending August 31, 2023

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
MATURITY											
	08/24/23	08/24/23	CANTOR FITZGERALD REPO AGRMT DTD 08/17/2023 5.260% 08/24/2023	RE1365114	100,000,000.00	100,000,000.00	102,277.78	100,102,277.78	0.00	0.00	
	08/28/23	08/28/23	FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	50,000,000.00	31,250.00	50,031,250.00	106,000.00	0.00	
	08/31/23	08/31/23	US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	100,000,000.00	687,500.00	100,687,500.00	3,437,500.00	0.00	
	08/31/23	08/31/23	CANTOR FITZGERALD REPO AGRMT DTD 08/24/2023 5.260% 08/31/2023	RE1365122	100,000,000.00	100,000,000.00	102,277.78	100,102,277.78	0.00	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,284,653,350.92</b>	<b>1,284,653,350.92</b>	<b>8,626,621.65</b>	<b>1,293,279,972.57</b>	<b>8,963,481.64</b>	<b>0.00</b>	<b>0.00</b>	
PAYDOWNS											
	08/01/23	08/01/23	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	931,639.35	931,639.35	0.00	931,639.35	36.33	0.00	
	08/01/23	08/01/23	TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	385,066.45	385,066.45	0.00	385,066.45	8.20	0.00	
	08/01/23	08/01/23	BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	566,738.39	566,738.39	0.00	566,738.39	58.49	0.00	
	08/01/23	08/01/23	JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	577,021.23	577,021.23	0.00	577,021.23	31.56	0.00	
	08/01/23	08/01/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	333,619.99	333,619.99	0.00	333,619.99	74.46	0.00	
	08/01/23	08/01/23	MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	1,392,575.02	1,392,575.02	0.00	1,392,575.02	105.14	0.00	
	08/01/23	08/01/23	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	490,336.50	490,336.50	0.00	490,336.50	5,937.67	0.00	
	08/01/23	08/01/23	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	661,213.80	661,213.80	0.00	661,213.80	52.70	0.00	
	08/01/23	08/01/23	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	296,123.33	296,123.33	0.00	296,123.33	7.93	0.00	
	08/01/23	08/01/23	MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	1,126,391.11	1,126,391.11	0.00	1,126,391.11	147.33	0.00	
	08/01/23	08/01/23	HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	962,206.78	962,206.78	0.00	962,206.78	212.36	0.00	



## Managed Account Security Transactions & Interest

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>PAYDOWNS</b>											
08/01/23	08/01/23	08/01/23	JDOT 2021-B A3	477890AC4	674,512.14	674,512.14	0.00	674,512.14	60.17	0.00	0.00
			DTD 07/21/2021 0.520% 03/16/2026								
08/01/23	08/01/23	08/01/23	HAROT 2021-4 A3	43815GAC3	457,398.56	457,398.56	0.00	457,398.56	96.42	0.00	0.00
			DTD 11/24/2021 0.880% 01/21/2026								
08/01/23	08/01/23	08/01/23	BMWLT 2022-1 A3	05601XAC3	698,994.38	698,994.38	0.00	698,994.38	104.50	0.00	0.00
			DTD 01/19/2022 1.100% 03/25/2025								
08/01/23	08/25/23	08/25/23	FHLMC SERIES K037 A2	3137B7Y9	1,236,870.43	1,236,870.43	0.00	1,236,870.43	(14,204.68)	0.00	0.00
			DTD 03/01/2014 3.490% 01/01/2024								
08/01/23	08/25/23	08/25/23	FRESB 2021-SB83	30318NAA1	5,843.38	5,843.38	0.00	5,843.38	(27.44)	0.00	0.00
			DTD 02/01/2021 0.670% 01/01/2026								
08/01/23	08/25/23	08/25/23	FHMS KJ21 A2	3137FHGE7	276,141.00	276,141.00	0.00	276,141.00	5,565.97	0.00	0.00
			DTD 09/01/2018 3.700% 09/01/2026								
08/01/23	08/25/23	08/25/23	FRESB 2021-SB82 A5	30318CAA5	3,889.17	3,889.17	0.00	3,889.17	(19.07)	0.00	0.00
			DTD 01/01/2021 0.670% 11/01/2025								
08/01/23	08/25/23	08/25/23	FRESB 2022-SB97	30311SAA7	31,188.06	31,188.06	0.00	31,188.06	1,236.05	0.00	0.00
			DTD 04/01/2022 1.780% 02/01/2027								
08/01/23	08/25/23	08/25/23	FRESB 2023-SB106 ASF	35802AAE3	1,198.85	1,198.85	0.00	1,198.85	35.38	0.00	0.00
			DTD 06/01/2023 3.960% 05/01/2028								
08/01/23	08/25/23	08/25/23	FHMS KJ39 A1	3137H73W1	52,339.11	52,339.11	0.00	52,339.11	8.64	0.00	0.00
			DTD 04/01/2022 2.750% 04/01/2027								
08/01/23	08/25/23	08/25/23	FHMS KJ34 A1	3137H1LS3	16,281.09	16,281.09	0.00	16,281.09	0.20	0.00	0.00
			DTD 07/01/2021 0.681% 06/01/2026								
08/01/23	08/25/23	08/25/23	FHMS K045 A2	3137BHJ1	39,048.00	39,048.00	0.00	39,048.00	(3,851.41)	0.00	0.00
			DTD 05/01/2015 3.023% 01/01/2025								
08/01/23	08/25/23	08/25/23	FRESB 2022-SB103 ASF	30329MAA0	11,031.98	11,031.98	0.00	11,031.98	1,148.57	0.00	0.00
			DTD 10/01/2022 2.080% 06/01/2027								
08/01/23	08/25/23	08/25/23	FHMS KJ36 A1	3137H4RZ5	7,996.10	7,996.10	0.00	7,996.10	0.03	0.00	0.00
			DTD 12/01/2021 1.298% 12/01/2026								
08/01/23	08/25/23	08/25/23	FRESB 2023-SB105 A5	30332AAA1	10,007.32	10,007.32	0.00	10,007.32	249.97	0.00	0.00
			DTD 05/01/2023 3.740% 04/01/2028								
08/01/23	08/25/23	08/25/23	FRESB 2023-SB107 ASF	30332EAA3	3,026.50	3,026.50	0.00	3,026.50	65.80	0.00	0.00
			DTD 07/01/2023 4.090% 05/01/2028								
08/01/23	08/25/23	08/25/23	FHMS K733 A2	3137FJXQ7	1,635.40	1,635.40	0.00	1,635.40	(139.97)	0.00	0.00
			DTD 11/09/2018 3.750% 08/01/2025								



**Managed Account Security Transactions & Interest**

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>PAYDOWNS</b>											
	08/01/23	08/25/23	FRESB 2021-SB82 A5	30318CAA5	1,666.77	1,666.77	0.00	1,666.77	(8.18)	0.00	
			DTD 01/01/2021 0.670% 11/01/2025								
	08/01/23	08/25/23	FRESB 2022-SB104 ASF	303290AA1	24,715.21	24,715.21	0.00	24,715.21	2,154.23	0.00	
			DTD 11/01/2022 2.600% 09/01/2027								
	08/15/23	08/15/23	TAOT 2021-B A3	89190GAC1	1,789,640.79	1,789,640.79	0.00	1,789,640.79	192.74	0.00	
			DTD 06/14/2021 0.260% 11/17/2025								
	08/15/23	08/15/23	TAOT 2022-D A2A	89239HAB4	1,525,732.08	1,525,732.08	0.00	1,525,732.08	16.94	0.00	
			DTD 11/08/2022 5.270% 01/15/2026								
	08/15/23	08/15/23	JDOT 2022-C A2	47800BAB4	3,561,181.39	3,561,181.39	0.00	3,561,181.39	127.49	0.00	
			DTD 10/19/2022 4.980% 08/15/2025								
	08/15/23	08/15/23	MBART 2022-1 A2	58768PAB0	947,964.47	947,964.47	0.00	947,964.47	60.57	0.00	
			DTD 11/22/2022 5.260% 10/15/2025								
	08/15/23	08/15/23	TAOT 2023-A A2	891940AB4	243,683.62	243,683.62	0.00	243,683.62	9.84	0.00	
			DTD 01/30/2023 5.050% 01/15/2026								
	08/15/23	08/15/23	TAOT 2022-B A2A	89238FAB9	512,558.90	512,558.90	0.00	512,558.90	22.35	0.00	
			DTD 04/13/2022 2.350% 01/15/2025								
	08/15/23	08/15/23	MBART 2023-1 A2	58770AAB9	276,123.53	276,123.53	0.00	276,123.53	9.53	0.00	
			DTD 01/25/2023 5.090% 01/15/2026								
	08/15/23	08/15/23	HART 2022-B A2A	44918MAB6	711,053.16	711,053.16	0.00	711,053.16	36.05	0.00	
			DTD 07/20/2022 3.640% 05/15/2025								
	08/15/23	08/15/23	HART 2022-C A2A	44933DAB7	2,692,314.86	2,692,314.86	0.00	2,692,314.86	166.65	0.00	
			DTD 11/09/2022 5.350% 11/17/2025								
	08/15/23	08/15/23	JDOT 2022-B A2	47800AAB6	706,990.31	706,990.31	0.00	706,990.31	74.87	0.00	
			DTD 07/20/2022 3.730% 06/16/2025								
	08/20/23	08/20/23	TLOT 2021-A A3	89238EAC0	81,509.41	81,509.41	0.00	81,509.41	9.51	0.00	
			DTD 04/21/2021 0.390% 04/22/2024								
	08/25/23	08/25/23	BMWLT 2023-1 A2	05593AAB5	360,769.01	360,769.01	0.00	360,769.01	23.96	0.00	
			DTD 02/15/2023 5.270% 02/25/2025								
	08/25/23	08/25/23	BMWOT 2022-A A2A	05602RAB7	765,368.44	765,368.44	0.00	765,368.44	55.03	0.00	
			DTD 05/18/2022 2.520% 12/26/2024								
<b>Transaction Type Sub-Total</b>				<b>25,451,605.37</b>	<b>25,451,605.37</b>	<b>25,451,605.37</b>	<b>0.00</b>	<b>25,451,605.37</b>	<b>(47.12)</b>	<b>0.00</b>	
<b>SELL</b>											



**Managed Account Security Transactions & Interest**

For the Month Ending August 31, 2023

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>SELL</b>											
	08/03/23	08/03/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	11,000,000.00	11,000,000.00	0.00	11,000,000.00	0.00	0.00	FIFO
	08/03/23	08/03/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	23,000,000.00	23,000,000.00	0.00	23,000,000.00	0.00	0.00	FIFO
	08/03/23	08/03/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	13,000,000.00	13,000,000.00	0.00	13,000,000.00	0.00	0.00	FIFO
	08/07/23	08/07/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	64,000,000.00	64,000,000.00	0.00	64,000,000.00	0.00	0.00	FIFO
	08/08/23	08/08/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	52,000,000.00	52,000,000.00	0.00	52,000,000.00	0.00	0.00	FIFO
	08/10/23	08/10/23	FIDELITY GOVT MM FUND 2642	31607A703	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
	08/10/23	08/10/23	FIDELITY GOVT MM FUND 2642	31607A703	58,000,000.00	58,000,000.00	0.00	58,000,000.00	0.00	0.00	FIFO
	08/14/23	08/14/23	FIDELITY GOVT MM FUND 2642	31607A703	56,000,000.00	56,000,000.00	0.00	56,000,000.00	0.00	0.00	FIFO
	08/17/23	08/17/23	FIDELITY GOVT MM FUND 2642	31607A703	36,000,000.00	36,000,000.00	0.00	36,000,000.00	0.00	0.00	FIFO
	08/17/23	08/17/23	FIDELITY GOVT MM FUND 2642	31607A703	11,000,000.00	11,000,000.00	0.00	11,000,000.00	0.00	0.00	FIFO
	08/17/23	08/17/23	FIDELITY GOVT MM FUND 2642	31607A703	16,000,000.00	16,000,000.00	0.00	16,000,000.00	0.00	0.00	FIFO
	08/18/23	08/18/23	FIDELITY GOVT MM FUND 2642	31607A703	30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00	0.00	FIFO
	08/18/23	08/18/23	FIDELITY GOVT MM FUND 2642	31607A703	23,000,000.00	23,000,000.00	0.00	23,000,000.00	0.00	0.00	FIFO
	08/22/23	08/22/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	29,000,000.00	29,000,000.00	0.00	29,000,000.00	0.00	0.00	FIFO
	08/22/23	08/22/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	23,000,000.00	23,000,000.00	0.00	23,000,000.00	0.00	0.00	FIFO
	08/23/23	08/23/23	FIDELITY GOVT MM FUND 2642	31607A703	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00	0.00	FIFO
	08/23/23	08/23/23	FIDELITY GOVT MM FUND 2642	31607A703	75,000,000.00	75,000,000.00	0.00	75,000,000.00	0.00	0.00	FIFO
<b>Transaction Type Sub-Total</b>					<b>541,000,000.00</b>	<b>541,000,000.00</b>	<b>0.00</b>	<b>541,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>294,180,673.48</b>	<b>294,180,673.48</b>	<b>35,015,014.48</b>	<b>329,195,687.96</b>	<b>8,963,434.52</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>\$294,180,673.48</b>	<b>\$294,180,673.48</b>	<b>\$35,015,014.48</b>	<b>\$329,195,687.96</b>	<b>\$8,963,434.52</b>	<b>\$0.00</b>	