



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## SAN BERNARDINO COUNTY

## ACCOUNT STATEMENT

For the Month Ending  
**February 29, 2024**

### Client Management Team

**Kenneth Schiebel, CFA**  
Managing Director  
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Harrisburg, PA 17101-2141  
717-232-2723  
schiebelk@pfmam.com

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Director  
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### Contents

Cover/Disclosures  
Summary Statement  
Individual Accounts

### Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

SAN BERNARDINO COUNTY  
CARY RANDLES  
1800 N. VALLEY MILLS DRIVE  
1ST FLOOR  
WACO, TX 76710-2557

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

## Important Disclosures

### Important Disclosures

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

PFM Asset Management LLC

Attn: Service Operations  
213 Market Street  
Harrisburg, PA 17101

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

**Consolidated Summary Statement**

SAN BERNARDINO COUNTY

**Portfolio Summary**

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	43,086,130.74	14,010,124,572.27
Cash Balance	0.00	88,102,303.17
<b>Total</b>	<b>\$43,086,130.74</b>	<b>\$14,098,226,875.44</b>

**Investment Allocation**

Investment Type	Closing Market Value	Percent
Asset-Backed Security	1,095,162,068.83	7.77
Federal Agency Bond / Note	2,589,375,538.85	18.37
Corporate Note	785,370,493.00	5.57
Bank Note	20,127,560.00	0.14
Certificate of Deposit	99,944,314.00	0.71
Federal Agency Commercial Mortgage-Backed Securities	2,060,917,680.18	14.62
Commercial Paper	1,178,200,505.00	8.36
Federally Insured Cash Account	22,169.05	0.00
Joint Powers Authority	617,000,000.00	4.38
Money Market Mutual Fund	581,000,000.00	4.12
Federal Agency Mortgage-Backed Security	966,691,002.86	6.86
Corporate Note	69,127,020.00	0.49
Repurchase Agreement	99,998,446.00	0.71
Supra-National Agency Bond / Note	117,112,262.00	0.83
Supra-National Discount Note	99,118,400.00	0.70
U.S. Treasury Bill	197,847,755.00	1.40
U.S. Treasury Bond / Note	3,433,109,357.50	24.35
Cash Balance	88,102,303.17	0.62
<b>Total</b>	<b>\$14,098,226,875.44</b>	<b>100.00%</b>

**Consolidated Summary Statement**

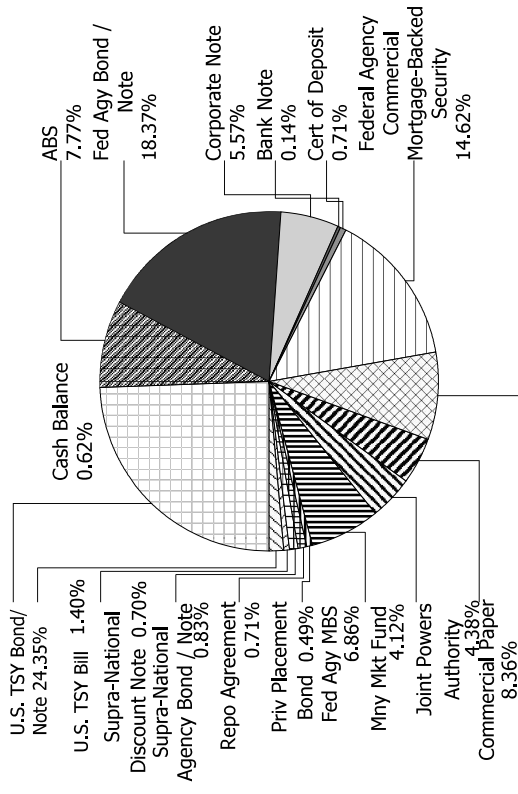
SAN BERNARDINO COUNTY

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,917,297,410.22	13.60
31 to 60 days	372,648,915.00	2.64
61 to 90 days	856,724,192.50	6.08
91 to 180 days	1,530,887,269.39	10.86
181 days to 1 year	1,629,434,205.52	11.56
1 to 2 years	2,532,314,335.66	17.96
2 to 3 years	1,641,167,013.73	11.64
3 to 4 years	1,333,633,935.41	9.46
4 to 5 years	1,714,336,936.54	12.16
Over 5 years	569,782,661.47	4.04
<b>Total</b>	<b>\$14,098,226,875.44</b>	<b>100.00%</b>

**Weighted Average Days to Maturity 655**

**Sector Allocation**





## Managed Account Summary Statement

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

### Transaction Summary - Managed Account

#### Opening Market Value

Maturities/Calls	\$14,151,806,076.57
Principal Dispositions	(1,343,682,480.58)
Principal Acquisitions	(616,000,000.00)
Unsettled Trades	1,833,526,040.40
Change in Current Value	36,049,895.00
	(51,574,959.12)

#### Closing Market Value

**\$14,010,124,572.27**

### Cash Transactions Summary - Managed Account

Maturities/Calls	1,327,072,340.25
Sale Proceeds	616,000,000.00
Coupon/Interest/Dividend Income	26,386,911.48
Principal Payments	31,725,480.58
Security Purchases	(1,833,696,875.40)
Net Cash Contribution	(167,487,856.91)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	41,502,251.73
Less Purchased Interest Related to Interest/Coupons	(170,835.00)
Plus Net Realized Gains/Losses	1,754,714.01

#### Total Cash Basis Earnings

**\$43,086,130.74**

### Cash Balance

**Closing Cash Balance \$0.00**

### Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	14,165,042,739.75
Ending Accrued Interest	47,114,734.39
Plus Proceeds from Sales	616,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	1,358,797,820.83
Plus Coupons/Dividends Received	26,386,911.48
Less Cost of New Purchases	(1,869,778,719.57)
Less Beginning Amortized Value of Securities	(14,242,706,255.60)
Less Beginning Accrued Interest	(57,790,209.05)

#### Total Accrual Basis Earnings

**\$43,067,022.23**

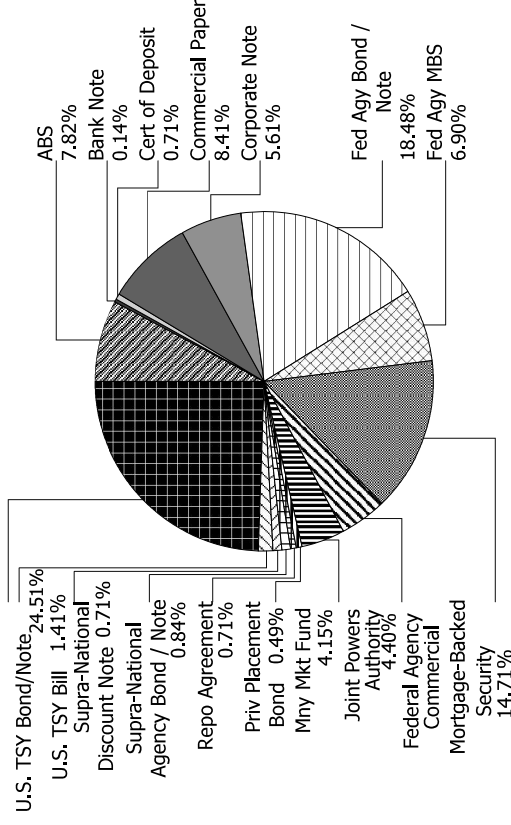
SAN BERNARDINO COUNTY - 76990800

**Account Summary**

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	3,600,000,000.00	3,433,109,357.50	24.51
U.S. Treasury Bill	200,000,000.00	197,847,755.00	1.41
Supra-National Discount Note	100,000,000.00	99,118,400.00	0.71
Supra-National Agency Bond / Note	118,000,000.00	117,112,262.00	0.84
Repurchase Agreement	100,000,000.00	99,998,446.00	0.71
Money Market Mutual Fund	581,000,000.00	581,000,000.00	4.15
Joint Powers Authority	617,000,000.00	617,000,000.00	4.40
Federally Insured Cash Account	22,169.05	22,169.05	0.00
Federal Agency Mortgage-Backed Security	984,273,000.00	966,691,002.86	6.90
Federal Agency Commercial Mortgage-Backed Security	2,116,006,921.08	2,060,917,680.18	14.71
Federal Agency Bond / Note	2,687,282,000.00	2,589,375,538.85	18.48
Corporate Note	864,000,000.00	854,497,513.00	6.10
Commercial Paper	1,188,580,000.00	1,178,200,505.00	8.41
Certificate of Deposit	100,000,000.00	99,944,314.00	0.71
Bank Note	20,000,000.00	20,127,560.00	0.14
Asset-Backed Security	1,100,684,141.01	1,095,162,068.83	7.82
<b>Managed Account Sub-Total</b>	<b>14,376,848,231.14</b>	<b>14,010,124,572.27</b>	<b>100.00%</b>
Accrued Interest		47,114,734.39	
<b>Total Portfolio</b>	<b>14,376,848,231.14</b>	<b>14,057,239,306.66</b>	

**Unsettled Trades** 35,000,000.00 36,050,000.00

**Sector Allocation**

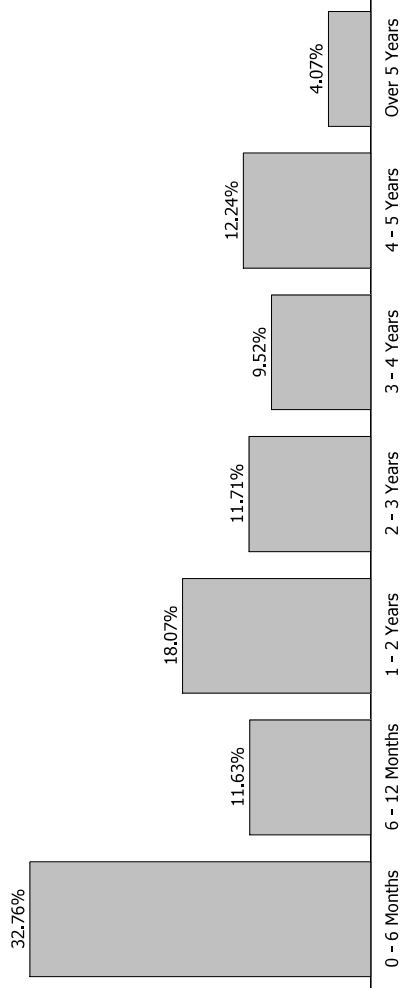


**Portfolio Summary and Statistics**

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

**Maturity Distribution**



**Characteristics**

Yield to Maturity at Cost	3.92%
Yield to Maturity at Market	5.01%
Weighted Average Days to Maturity	659

**Managed Account Issuer Summary**

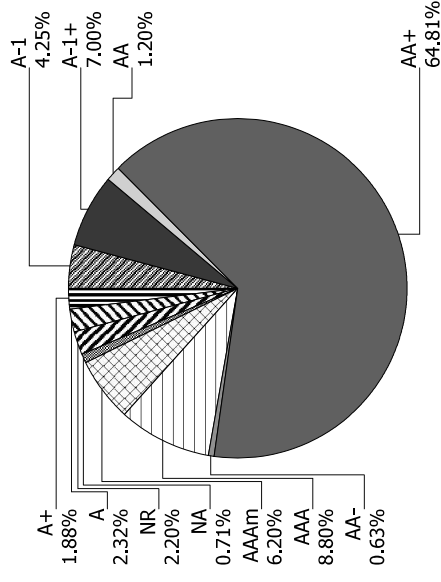
For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

**Issuer Summary**

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

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	148,375,475.00	1.06
AMERICAN EXPRESS CO	66,445,507.90	0.47
APPLE INC	29,870,040.00	0.21
BANK OF AMERICA CO	148,562,364.00	1.06
BMW FINANCIAL SERVICES NA LLC	37,152,246.10	0.27
BMW VEHICLE OWNER TRUST	17,537,560.03	0.13
CAFCO LLC	98,844,400.00	0.71
CAMP	607,000,000.00	4.33
CANTOR FITZGERALD	99,998,446.00	0.71
CAPITAL ONE FINANCIAL CORP	49,388,940.00	0.35
CHARIOT FUNDING LLC	98,637,650.00	0.70
CHARTA LLC	49,360,900.00	0.35
CHASE ISSURANCE	64,515,009.00	0.46
CITIGROUP INC	9,007,560.90	0.06
CRC FUNDING LLC	99,581,300.00	0.71
DEERE & COMPANY	157,429,528.00	1.12
DISCOVER FINANCIAL SERVICES	69,369,996.50	0.50
FANNIE MAE	401,580,457.05	2.87
FEDERAL FARM CREDIT BANKS	530,890,627.65	3.79
FEDERAL HOME LOAN BANKS	1,465,063,890.80	10.46
FEDERATED GOVT OBLIGATIONS FUNDS	251,000,000.00	1.79
FIDELITY TREASURY MF	328,000,000.00	2.34
FORD CREDIT AUTO OWNER TRUST	4,256,831.45	0.03
FREDDIE MAC	3,219,449,246.39	22.98
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	24,279,473.49	0.17
HONDA AUTO RECEIVABLES	94,395,135.41	0.67
HYUNDAI AUTO RECEIVABLES	125,512,831.24	0.90
INTER-AMERICAN DEVELOPMENT BANK	74,505,195.00	0.53
INTERNATIONAL FINANCE CORPORATION	19,628,000.00	0.14
INTL BANK OF RECONSTRUCTION AND DEV	122,097,467.00	0.87
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.07
JOHN DEERE OWNER TRUST	125,396,538.05	0.90





### Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
JP MORGAN CHASE & CO	49,992,450.00	0.36
MERCEDES-BENZ AUTO LEASE TRUST	35,141,505.62	0.25
MERCEDES-BENZ AUTO RECEIVABLES	95,043,896.98	0.68
METLIFE INC	315,981,485.00	2.26
MICROSOFT CORP	298,427,100.00	2.13
MORGAN STANLEY	1,000,000.00	0.01
NESTLE SA	4,924,240.00	0.04
NORTHERN TRUST	1,000,000.00	0.01
PROCTER & GAMBLE CO	9,876,810.00	0.07
STONECASTLE FICA	22,169.05	0.00
THE BANK OF NEW YORK MELLON CORPORATION	221,925,405.00	1.58
Toyota Lease Owner Trust	24,897,752.23	0.18
TOYOTA MOTOR CORP	512,300,725.04	3.66
UNITED STATES TREASURY	3,630,957,112.50	25.91
VERIZON MASTER TRUST	51,790,153.89	0.37
WAL-MART STORES INC	19,686,900.00	0.14
WELLS FARGO & COMPANY	90,024,250.00	0.64
<b>Total</b>	<b>\$14,010,124,572.27</b>	<b>100.00%</b>



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	367,445.06	50,091,639.51	49,710,940.00
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	367,445.06	50,075,436.71	49,710,940.00
US TREASURY 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	55,116.76	74,808,625.25	74,226,562.50
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	251,366.12	49,980,251.74	49,593,750.00
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	167,582.42	50,061,698.08	49,445,310.00
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	167,582.42	50,072,300.03	49,445,310.00
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	167,582.42	50,066,588.92	49,445,310.00
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	146,634.62	50,012,655.36	49,406,250.00
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	146,634.62	49,956,540.62	49,406,250.00
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	146,634.62	49,796,530.33	49,406,250.00
US TREASURY 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	47,390.11	99,033,961.95	98,187,500.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	87,568.68	50,127,715.46	49,351,560.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	04/05/22	04/06/22	49,429,687.50	2.63	87,568.68	49,897,653.48	49,351,560.00
US TREASURY NOTES	DTD 07/31/2019 1.750% 07/31/2024	912828Y87	AA+	Aaa	06/13/22	06/14/22	48,324,218.75	3.39	72,115.38	49,672,598.01	49,273,440.00



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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>U.S. Treasury Bond / Note</b>												
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	48,935.44	49,848,416.35	49,343,750.00
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	1,698.37	49,943,685.94	49,007,810.00
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	1,698.37	49,885,100.63	49,007,810.00
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	313,524.59	49,929,577.29	48,929,690.00
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	313,524.59	49,691,535.17	48,929,690.00
US TREASURY 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	176,741.80	74,470,546.87	72,890,625.00
US TREASURY 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	165,350.27	74,081,881.01	72,714,840.00
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	56,662.09	50,238,586.27	48,343,750.00
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	41,208.79	50,107,344.12	48,546,875.00
US TREASURY 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	30,906.59	49,924,462.89	48,320,310.00
US TREASURY 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	807,692.31	97,716,344.39	96,671,880.00
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	312,328.30	50,246,154.82	48,359,375.00
US TREASURY NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CE00	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,652,343.75	3.00	404,189.56	49,857,038.55	48,726,560.00
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,667,968.75	1.02	31,420.77	49,526,942.17	47,187,500.00



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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 06/15/2022 2.875% 06/15/2025	91282CEU1	AA+	Aaa	04/17/23	04/18/23	24,354,492.19	4.14	151,212.43	24,614,658.84	24,367,187.50	
US TREASURY 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	151,212.43	24,613,586.12	24,367,187.50	
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	20,947.80	49,484,214.47	47,046,875.00	
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	20,947.80	49,288,085.94	47,046,875.00	
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	20,947.80	48,255,512.86	47,046,875.00	
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	31,421.70	73,856,381.25	70,570,312.50	
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	31,421.70	73,819,766.57	70,570,312.50	
US TREASURY 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	189,560.44	49,397,016.40	48,773,440.00	
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	10,302.20	49,412,158.75	46,882,810.00	
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	10,302.20	49,416,663.28	46,882,810.00	
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CA10	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	339.67	49,111,316.29	46,726,560.00	
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CA10	AA+	Aaa	06/27/22	06/28/22	45,480,468.75	3.27	339.67	47,864,911.10	46,726,560.00	
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CA10	AA+	Aaa	03/10/22	03/11/22	70,769,531.25	1.94	509.51	73,173,130.91	70,089,840.00	
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	52,254.10	48,639,210.31	46,578,125.00	



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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 10/31/2020 0.250% 10/31/2025	91282CAT8	AA+	Aaa	04/05/22	04/06/22	45,789,062.50	2.75	41,895.61	48,033,388.85	46,429,690.00
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	41,895.61	46,810,917.09	46,429,690.00
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	15,453.30	46,609,317.03	46,101,560.00
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	15,453.30	46,490,371.92	46,101,560.00
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	15,453.30	46,608,237.56	46,101,560.00
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	679.35	46,285,463.12	46,093,750.00
US TREASURY 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	94,262.30	46,458,853.10	45,960,940.00
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	267,076.50	47,673,306.20	47,421,875.00
US TREASURY 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	73,317.31	46,530,195.03	46,000,000.00
US TREASURY 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	73,317.31	46,443,545.01	46,000,000.00
US TREASURY NOTES	DTD 07/01/2019 1.875% 06/30/2026	9128287B0	AA+	Aaa	12/11/23	12/12/23	46,839,843.75	4.53	157,108.52	47,111,393.16	47,109,375.00
US TREASURY NOTES	DTD 07/01/2019 1.875% 06/30/2026	9128287B0	AA+	Aaa	12/11/23	12/12/23	46,843,750.00	4.52	157,108.52	47,114,963.75	47,109,375.00
US TREASURY NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	AA+	Aaa	12/18/23	12/19/23	92,082,031.25	4.20	146,634.62	92,707,585.06	92,000,000.00
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	349,072.80	47,271,334.13	46,992,190.00



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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 05/15/2017 2.375% 05/15/2027	912828X88	AA+	Aaa	10/27/22	10/31/22	46,332,031.25	4.16	349,072.80	47,410,064.31	46,992,190.00
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	41,895.60	44,368,974.14	44,031,250.00
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	AA+	Aaa	12/11/23	12/12/23	43,642,578.13	4.41	41,895.60	44,035,011.58	44,031,250.00
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	AA+	Aaa	12/11/23	12/12/23	43,646,484.38	4.40	41,895.60	44,038,676.70	44,031,250.00
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	AA+	Aaa	01/03/24	01/04/24	48,695,312.50	4.06	272,321.43	48,753,731.34	48,250,000.00
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	AA+	Aaa	01/04/24	01/05/24	48,683,593.75	4.07	272,321.43	48,741,548.74	48,250,000.00
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	AA+	Aaa	01/05/24	01/08/24	48,761,718.75	4.02	272,321.43	48,813,435.78	48,250,000.00
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	AA+	Aaa	01/03/24	01/04/24	97,406,250.00	4.05	544,642.86	97,522,388.06	96,500,000.00
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	15,453.30	44,258,280.90	43,695,310.00
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	46,359.89	46,593,006.81	46,609,375.00
<b>Security Type Sub-Total</b>		<b>3,600,000,000.00</b>					<b>3,436,929,687.63</b>	<b>2.85</b>	<b>9,023,176.55</b>	<b>3,496,752,414.38</b>	<b>3,433,109,357.50</b>

**U.S. Treasury Bill**

US TREASURY BILL	DTD 11/02/2023 0.000% 05/02/2024	912797HH3	A-1+	P-1	01/10/24	01/11/24	49,197,022.22	5.25	0.00	49,555,494.44	49,545,335.00
WI TREASURY SEC. BILLS	DTD 01/09/2024 0.000% 05/07/2024	912797JV0	A-1+	P-1	01/08/24	01/09/24	49,142,208.33	5.28	0.00	49,517,041.66	49,510,530.00
US TREASURY BILL	DTD 11/24/2023 0.000% 05/23/2024	912797HR1	A-1+	P-1	01/29/24	01/30/24	98,366,950.00	5.24	0.00	98,811,025.00	98,791,890.00



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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 Bill</b>										
<b>Security Type Sub-Total</b>						<b>196,706,180.55</b>	<b>5.25</b>	<b>0.00</b>	<b>197,883,561.10</b>	<b>197,847,755.00</b>
<b>Supra-National Discount Note</b>										
INTL BANK OF RECON AND DEV DISC NOTE DTD 11/01/2023 0.000% 05/01/2024	459052WG7	A-1+	P-1	11/01/23	11/02/23	97,310,138.89	5.50	0.00	99,093,472.22	99,118,400.00
<b>Security Type Sub-Total</b>						<b>97,310,138.89</b>	<b>5.50</b>	<b>0.00</b>	<b>99,093,472.22</b>	<b>99,118,400.00</b>
<b>Supra-National Agency Bond / Note</b>										
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	12,999,624.96	12,971,517.00
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 5.710% 06/17/2024	45906M2B6	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	117,380.54	10,000,000.00	10,007,550.00
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	59,998,998.63	59,562,000.00
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	19,995,993.25	19,628,000.00
INTER-AMERICAN DEVEL BK NOTES DTD 07/06/2023 4.500% 05/15/2026	4581X0EKO	AAA	Aaa	06/27/23	07/06/23	14,988,450.00	4.53	198,750.00	14,991,094.11	14,943,195.00
<b>Security Type Sub-Total</b>						<b>117,964,510.00</b>	<b>3.14</b>	<b>1,099,748.60</b>	<b>117,985,710.95</b>	<b>117,112,262.00</b>
<b>Repurchase Agreement</b>										
CANTOR FITZGERALD REPO AGRMT DTD 02/29/2024 5.280% 03/07/2024	RE1361717	NA	NA	02/29/24	02/29/24	100,000,000.00	5.28	14,666.67	100,000,000.00	99,998,446.00
<b>Security Type Sub-Total</b>						<b>100,000,000.00</b>	<b>5.28</b>	<b>14,666.67</b>	<b>100,000,000.00</b>	<b>99,998,446.00</b>
<b>Money Market Mutual Fund</b>										
NORTHERN TRUST INST GOVT SELECT 848	665278701	AAAAm	NR	02/28/22	02/28/22	1,000,000.00	5.19	0.00	1,000,000.00	1,000,000.00





## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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>Money Market Mutual Fund</b>											
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	NR	NR	12/08/23	12/08/23	1,000,000.00	5.22	0.00	1,000,000.00	1,000,000.00
FEDERATED GOVT OBLIGATIONS FUND		608919718	AAA	NR	02/29/24	02/29/24	251,000,000.00	5.18	0.00	251,000,000.00	251,000,000.00
FIDELITY GOVT MM FUND 2642		31607A703	AAA	AAA	02/29/24	02/29/24	328,000,000.00	5.20	0.00	328,000,000.00	328,000,000.00
<b>Security Type Sub-Total</b>							<b>581,000,000.00</b>	<b>5.19</b>	<b>0.00</b>	<b>581,000,000.00</b>	<b>581,000,000.00</b>
<b>Joint Powers Authority</b>											
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	AAA	NR	08/26/21	08/26/21	10,000,000.00	5.46	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	5.50	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	5.50	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	5.50	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	5.50	0.00	22,000,000.00	22,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/27/23	06/27/23	33,000,000.00	5.50	0.00	33,000,000.00	33,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	01/26/24	01/26/24	35,000,000.00	5.50	0.00	35,000,000.00	35,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	02/27/23	02/27/23	39,000,000.00	5.50	0.00	39,000,000.00	39,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	02/26/24	02/26/24	47,000,000.00	5.50	0.00	47,000,000.00	47,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/27/23	06/27/23	56,000,000.00	5.50	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	5.50	0.00	75,000,000.00	75,000,000.00





## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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>Joint Powers Authority</b>											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	02/27/23	02/27/23	97,000,000.00	5.50	0.00	97,000,000.00	97,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/30/23	06/30/23	150,000,000.00	5.50	0.00	150,000,000.00	150,000,000.00
<b>Security Type Sub-Total</b>							<b>617,000,000.00</b>	<b>5.50</b>	<b>0.00</b>	<b>617,000,000.00</b>	<b>617,000,000.00</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	DTD 06/01/2023 4.500% 03/01/2028	3132XFMA3	AA+	Aaa	06/15/23	06/21/23	9,642,268.13	4.85	33,781.81	9,663,555.53	9,583,829.46
FR WN1245	DTD 06/01/2023 4.350% 03/01/2028	3132XFL30	AA+	Aaa	06/06/23	06/09/23	24,512,695.31	4.81	83,424.66	24,587,752.08	24,348,641.50
FR WN1255	DTD 07/01/2023 4.670% 04/01/2028	3132XFMD7	AA+	Aaa	07/20/23	07/25/23	20,547,187.50	5.19	75,231.78	20,605,376.02	20,689,403.49
FR WN2390	DTD 07/01/2023 4.920% 04/01/2028	3132XGUQ7	AA+	Aaa	07/13/23	07/18/23	51,493,810.16	4.93	194,464.28	51,497,796.83	51,221,901.91
FR WN2389	DTD 07/01/2023 4.650% 05/01/2028	3132XGUP9	AA+	Aaa	07/18/23	07/21/23	44,062,398.44	4.54	156,418.36	44,035,149.16	43,567,763.86
FR WN2432	DTD 09/01/2023 5.050% 05/01/2028	3132XGV29	AA+	Aaa	09/13/23	09/18/23	48,662,786.41	5.47	201,376.89	48,736,016.13	49,435,384.17
FR WN1250	DTD 06/01/2023 4.400% 05/01/2028	3132XFL89	AA+	Aaa	06/15/23	06/21/23	73,848,632.81	4.75	253,150.68	74,013,299.06	73,130,652.75
FR WN2458	DTD 10/01/2023 5.060% 06/01/2028	3132XGWU6	AA+	Aaa	10/17/23	10/20/23	23,942,292.03	5.77	95,690.28	23,991,887.07	24,631,721.02
FR WN1268	DTD 10/01/2023 4.620% 06/01/2028	3132XFMS4	AA+	Aaa	10/05/23	10/11/23	32,041,576.17	5.60	118,295.29	32,140,998.79	32,813,002.92



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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 WN2409	DTT 08/01/2023 4.900% 06/01/2028	3132XGVB9	42,540,000.00	AA+	Aaa	08/03/23	08/08/23	41,659,289.06	5.39	159,903.78	41,762,430.88	42,260,067.66
FR WN2382	DTT 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	166,465.75	48,259,038.81	48,630,826.50
FR WN1292	DTT 01/01/2024 4.300% 11/01/2028	3132XFJN3	35,250,000.00	AA+	Aaa	01/17/24	01/22/24	34,948,447.27	4.50	116,276.71	34,954,700.66	34,517,172.24
FR WN2514	DTT 01/01/2024 4.450% 11/01/2028	3132XGYL4	75,000,000.00	AA+	Aaa	01/17/24	01/22/24	74,463,867.19	4.62	256,027.40	74,474,953.68	73,613,647.50
FR WN2337	DTT 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	210,146.71	59,739,187.95	60,518,281.02
FR WN2398	DTT 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	60,410.71	15,789,001.39	15,641,593.04
FR WN2397	DTT 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	129,478.90	34,056,917.43	33,691,019.58
FR WN2446	DTT 10/01/2023 4.890% 02/01/2030	3132XGWG7	39,700,000.00	AA+	Aaa	10/05/23	10/11/23	38,307,398.44	5.55	148,923.95	38,380,096.41	39,404,167.91
FR WN2405	DTT 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	88,655.16	26,404,184.39	26,155,626.74
FR WN2392	DTT 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	93,805.10	29,528,472.18	29,024,972.93
FR WN2404	DTT 07/01/2023 4.320% 04/01/2030	3132XGU61	30,648,000.00	AA+	Aaa	09/14/23	09/19/23	29,581,305.94	4.94	106,655.04	29,644,266.20	29,902,968.88
FR WN2415	DTT 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	88,256.61	24,745,245.88	24,596,399.24
FR WN2460	DTT 10/01/2023 4.340% 06/01/2030	3132XGWW2	9,385,000.00	AA+	Aaa	10/17/23	10/20/23	8,691,756.45	5.68	31,245.62	8,723,660.42	9,039,526.32
FR WN2421	DTT 09/01/2023 4.020% 06/01/2030	3132XGVP8	32,235,000.00	AA+	Aaa	09/21/23	09/26/23	30,224,090.04	5.12	99,407.44	30,334,017.25	30,892,636.61



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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 Mortgage-Backed Security</b>											
FR WN2442	09/01/2023 4.230%	3132XGWC6	AA+	Aaa	09/26/23	09/28/23	55,984,989.38	5.38	194,150.74	56,191,013.11	57,242,919.18
DTT	10/01/2023 5.260%	3132XGWW4	AA+	Aaa	10/17/23	10/20/23	45,534,082.30	5.75	188,845.24	45,591,390.99	47,158,191.78
FR WN1286	12/01/2023 4.800%	3132XFNC8	AA+	Aaa	01/03/24	01/08/24	35,623,437.50	4.50	128,876.71	35,611,835.78	34,978,684.65
DTT											
<b>Security Type Sub-Total</b>							<b>961,725,273.59</b>	<b>5.06</b>	<b>3,479,365.60</b>	<b>963,462,244.08</b>	<b>966,691,002.86</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K039 A2	09/01/2014 3.303%	3137BDCW4	AA+	Aaa	07/19/22	07/22/22	20,912,594.03	3.61	57,889.81	21,011,249.64	20,852,335.89
DTT											
FHMS KMP1 A2	09/01/2017 2.982%	3137FATE8	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	50,492,863.04	49,319,449.50
DTT											
FHMS K729 A2	12/01/2017 3.136%	3137FCM43	AA+	Aaa	01/27/21	01/29/21	15,283,933.05	0.68	36,675.59	14,233,490.41	13,819,964.77
DTT											
FHMS K042 A2	01/28/2015 2.670%	3137BEXT3	AA+	Aaa	06/23/22	06/28/22	64,406,112.50	3.37	145,670.75	65,140,158.89	64,192,409.91
DTT											
FHMS K045 A2	05/01/2015 3.023%	3137BHXJ1	AA+	Aaa	12/14/20	12/17/20	24,007,850.46	0.55	55,050.04	22,299,324.30	21,404,073.12
DTT											
FHMS K046 A2	06/17/2015 3.205%	3137BJP64	AA+	Aaa	10/11/22	10/14/22	48,373,046.88	4.65	133,541.67	49,316,642.25	48,950,955.00
DTT											
FHMS K732 AM	06/28/2018 3.700%	3137FG7G4	AA+	Aaa	03/02/22	03/07/22	26,244,140.63	2.07	77,083.33	25,460,472.55	24,498,518.25
DTT											
FHMS K047 A2	07/30/2015 3.329%	3137BKRJ1	AA+	Aaa	05/26/22	06/01/22	75,708,984.38	2.99	208,062.50	75,283,593.75	73,389,837.00
DTT											
FHLMC SERIES K049 A2	10/01/2015 3.010%	3137BLMZ8	AA+	Aaa	04/27/22	05/02/22	10,024,218.75	2.93	25,083.33	10,010,202.88	9,725,408.40
DTT											
FHMS K733 A2	11/09/2018 3.750%	3137FJX07	AA+	Aaa	10/28/21	11/02/21	3,587,727.44	1.40	10,327.74	3,411,979.41	3,239,752.32
DTT											



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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 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	30,361,057.65	29,267,819.10	
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	50,198,203.97	48,713,997.00	
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	25,668,012.29	24,273,337.00	
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	61,930,461.28	58,654,951.20	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	1,111,397.42	0.57	617.50	1,107,870.77	1,025,755.42	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	2,593,260.78	0.57	1,440.84	2,585,031.92	2,393,429.39	
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	58,115,528.35	57,342,136.97	
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	AA+	Aaa	02/10/21	02/19/21	3,242,148.90	0.57	1,801.74	3,232,717.12	2,966,439.89	
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	82,270,438.97	79,847,871.16	
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137HILS3	AA+	Aaa	07/20/21	07/29/21	2,345,893.64	0.68	1,331.31	2,345,908.70	2,230,421.25	
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	15,286,727.69	14,188,095.75	
FHMS KJ21 A2	DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	AA+	Aaa	12/01/22	12/06/22	9,268,480.84	4.28	29,165.69	9,331,475.73	9,244,631.87	
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	8,528,378.39	7,792,276.80	
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	AA+	Aaa	12/07/21	12/16/21	659,926.09	1.30	713.82	659,927.26	623,786.07	



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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 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	10,425,607.00	9,638,002.60	
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	19,684,267.94	18,184,843.55	
FRESB 2022-SB97	DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	AA+	Aaa	04/13/22	04/22/22	20,585,347.88	2.66	31,795.03	20,915,711.38	19,527,737.82	
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	4,871,294.86	4,781,662.85	
FHMS KJ39 A1	DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	AA+	Aaa	04/13/22	04/21/22	37,569,288.84	2.75	86,110.50	37,571,623.27	36,114,859.66	
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	50,179,105.35	47,816,628.50	
FRESB 2022-SB103 ASF	DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	AA+	Aaa	10/19/22	10/28/22	7,838,912.66	4.60	13,587.45	7,261,244.47	7,133,924.20	
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	37,510,367.61	34,782,051.02	
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	80,418,548.07	77,415,584.33	
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	10,914,814.94	10,766,338.56	
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	20,030,143.51	19,680,826.22	
FRESB 2022-SB104 ASF	DTD 11/01/2022 2.600% 09/01/2027	30329QAA1	AA+	Aaa	11/08/22	11/18/22	23,133,677.06	4.63	54,908.94	23,726,342.44	23,436,331.68	
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	67,442,340.76	66,418,404.62	
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	12,583,289.52	12,336,704.94	



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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>												
FRESB 2023-SB105 A5	05/01/2023 3.740% 04/01/2028	30332AAA1	AA+	Aaa	05/18/23	05/25/23	32,526,541.75	4.31	103,971.49	32,658,609.43	31,882,877.71	
FRESB 2023-SB106 ASF	06/01/2023 3.960% 05/01/2028	35802AAE3	AA+	Aaa	06/22/23	06/29/23	13,561,202.85	4.64	46,112.76	13,618,578.71	13,433,272.65	
FRESB 2023-SB107 ASF	07/01/2023 4.090% 05/01/2028	30332EAA3	AA+	Aaa	07/13/23	07/20/23	24,434,674.71	4.60	85,132.38	24,504,614.10	24,078,526.95	
FHMS K079 AM	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	11,283,058.89	10,948,999.51	
FRESB 2023-SB108 ASF	08/01/2023 4.250% 06/01/2028	30333AAA0	AA+	Aaa	08/09/23	08/17/23	24,426,936.58	4.75	88,417.64	24,487,505.11	24,198,072.60	
FHMS K505 A2	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	75,654,303.88	75,036,666.00	
FHMS K079 A2	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	98,656,700.64	96,717,700.00	
FNA 2023-M5 2A2	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	9,979,353.61	9,901,730.80	
FNA 2023-M6 A2	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	24,614,600.72	24,440,161.75	
FHMS KJ47 A1	09/01/2023 5.272% 08/01/2028	3137HAMN3	AA+	Aaa	09/19/23	09/28/23	10,933,627.21	5.27	48,035.31	10,933,631.49	11,034,092.66	
FRESB 2023-SB110 ASF	10/01/2023 4.580% 08/01/2028	30333HAA5	AA+	Aaa	10/18/23	10/26/23	19,686,909.93	5.52	78,217.32	19,739,135.37	20,090,929.57	
FRESB 2023-SB109 ASF	09/01/2023 4.390% 08/01/2028	30333MAA4	AA+	Aaa	09/13/23	09/22/23	24,309,962.86	5.02	91,424.91	24,365,240.91	24,337,669.23	
FHMS K506 A2	09/01/2023 4.650% 08/01/2028	3137HAMH6	AA+	Aaa	09/07/23	09/14/23	49,260,350.00	4.99	193,750.00	49,323,175.09	49,710,455.50	
FHMS K508 A2	10/01/2023 4.740% 08/01/2028	3137HAO74	AA+	Aaa	10/11/23	10/19/23	48,903,200.00	5.26	197,500.00	48,978,182.89	49,891,696.00	





## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

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<b>Federal Agency Commercial Mortgage-Backed Security</b>												
FRESB 2023-SB111 ASF	DTD 11/01/2023 4.710% 09/01/2028	30334CAA5	AA+	Aaa	11/07/23	11/16/23	24,436,301.89	5.24	98,109.05	24,466,507.53	24,617,050.75	
FHMS K507 A2	DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	AA+	Aaa	09/20/23	09/28/23	49,402,350.00	5.07	200,000.00	49,448,251.71	50,017,793.00	
FHMS K509 A2	DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	AA+	Aaa	10/25/23	10/31/23	72,608,775.00	5.60	303,125.00	72,754,840.84	75,193,872.00	
FHMS K510 A2	DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	AA+	Aaa	11/14/23	11/21/23	31,907,488.00	5.14	135,173.33	31,912,176.52	32,358,260.80	
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	30,799,970.40	30,171,996.10	
FHMS K512 A2	DTD 12/01/2023 5.000% 11/01/2028	3137HBCF9	AA+	Aaa	12/11/23	12/21/23	38,354,844.00	4.78	158,333.33	38,342,063.12	38,318,845.84	
FRESB 2024-SB112 ASF	DTD 01/01/2024 4.740% 12/01/2028	30334WAA1	AA+	Aaa	01/23/24	01/31/24	12,011,650.79	4.72	47,398.95	12,011,461.66	11,830,189.23	
FHMS K514 A2	DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	AA+	Aaa	02/01/24	02/08/24	15,149,985.00	4.34	57,150.00	15,148,210.91	14,866,372.50	
FHMS K513 A2	DTD 01/01/2024 4.724% 12/01/2028	3137HBFY5	AA+	Aaa	01/10/24	01/18/24	43,429,527.00	4.50	169,276.67	43,419,957.28	42,896,370.86	
<b>FHMS K516 A2</b>	<b>DTD 03/01/2024 5.477% 01/01/2029</b>	<b>3137HBPMO</b>	<b>AA+</b>	<b>Aaa</b>	<b>02/29/24</b>	<b>03/07/24</b>	<b>36,049,895.00</b>	<b>4.78</b>	<b>31,949.17</b>	<b>36,049,895.00</b>	<b>36,050,000.00</b>	
FHMS K515 A2	DTD 02/01/2024 5.400% 01/01/2029	3137HBPDO	AA+	Aaa	02/14/24	02/22/24	51,347,000.00	4.78	225,000.00	51,341,330.33	51,366,851.00	
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	24,072,466.67	24,329,085.25	
FRESB 2023-SB111 A7F	DTD 11/01/2023 4.440% 09/01/2030	30334CAB3	AA+	Aaa	11/07/23	11/16/23	14,270,655.00	5.29	55,500.00	14,296,895.11	14,555,527.65	
FHMS K753 A2	DTD 11/01/2023 4.400% 10/01/2030	3137HB2L7	AA+	Aaa	11/01/23	11/09/23	76,641,054.00	5.54	300,666.67	76,841,418.60	80,223,528.22	



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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>											
FRESB 2024-SB112 A7F	01/01/2024	3033AWAC7	AA+	Aaa	01/23/24	01/31/24	12,560,547.24	4.87	51,661.72	12,559,890.96	12,427,532.47
DTD 01/01/2024											
<b>Security Type Sub-Total</b>							<b>2,100,042,626.60</b>	<b>3.90</b>	<b>6,439,278.23</b>	<b>2,094,078,445.81</b>	<b>2,060,917,680.18</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES		3130AWCT5	AA+	Aaa	05/31/23	06/05/23	100,000,000.00	5.33	2,657,500.00	100,000,000.00	100,014,000.00
DTD 06/05/2023											
FEDERAL HOME LOAN BANKS NOTES		3130AOXE5	AA+	Aaa	09/26/22	09/27/22	49,164,800.00	4.45	780,902.78	49,988,927.27	49,977,800.00
DTD 02/12/2014											
FHLMC (CALLABLE) NOTES		3134GVPP7	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	48,291.67	25,000,000.00	24,806,825.00
DTD 04/29/2020											
FEDERAL FARM CREDIT BANK NOTES		3133ENWP1	AA+	Aaa	05/10/22	05/16/22	39,946,000.00	2.69	306,250.00	39,994,385.77	39,773,920.00
DTD 05/16/2022											
FHLMC (CALLABLE) NOTES		3134GVUY2	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	35,770.83	25,000,000.00	24,738,900.00
DTD 05/20/2020											
FHLMC (CALLABLE) NOTES		3134GVXC7	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	35,069.44	25,000,000.00	24,738,375.00
DTD 05/20/2020											
FEDERAL HOME LOAN BANK NOTES		3130ATVC8	AA+	Aaa	11/29/22	11/30/22	50,064,000.00	4.78	521,354.17	50,011,957.30	49,935,550.00
DTD 11/07/2022											
FEDERAL HOME LOAN BANK NOTES		3130ASDS5	AA+	Aaa	06/09/22	06/10/22	49,884,000.00	2.87	240,625.00	49,981,570.09	49,595,400.00
DTD 06/10/2022											
FEDERAL HOME LOAN BANK NOTES		3130AY3J3	AA+	Aaa	12/08/23	12/11/23	100,000,000.00	5.32	1,181,111.11	100,000,000.00	99,995,900.00
DTD 12/11/2023											
FANNIE MAE NOTES		3135GOV75	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	71,701.39	24,985,199.45	24,704,725.00
DTD 07/08/2019											
FEDERAL HOME LOAN BANK NOTES		3130ASME6	AA+	Aaa	07/06/22	07/08/22	24,951,500.00	3.10	110,416.67	24,991,441.18	24,797,850.00
DTD 07/08/2022											
FEDERAL HOME LOAN BANK NOTES		3130AYC61	AA+	Aaa	12/27/23	12/28/23	100,000,000.00	5.12	426,250.00	100,000,000.00	99,914,800.00
DTD 12/28/2023											





## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	335,416.67	25,156,578.74	24,700,200.00
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	25,154,868.63	24,700,200.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130AMVF6	AA+	Aaa	03/27/23	03/28/23	22,243,627.90	4.58	43,597.35	23,115,576.22	23,006,286.15
DTD 06/17/2021 0.405% 09/17/2024										
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130AMVV1	AA+	Aaa	03/27/23	03/28/23	39,142,272.00	4.59	33,788.44	40,671,023.91	40,482,416.00
DTD 06/23/2021 0.430% 09/23/2024										
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	49,998,856.36	49,745,850.00
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	74,974,988.67	74,712,600.00
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	153,472.22	24,994,656.25	24,466,350.00
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	49,981,055.93	49,784,750.00
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	74,979,381.84	72,798,975.00
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	10,080,646.22	9,821,960.00
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	25,216,540.33	24,554,900.00
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	25,201,369.21	24,554,900.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130A0F40	AA+	Aaa	07/20/22	07/21/22	23,641,500.00	3.36	49,305.56	24,547,679.50	24,204,850.00



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

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<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES	DTD 12/22/2021 1.000% 12/20/2024	3130AOF40	AA+	Aaa	07/20/22	07/21/22	23,665,000.00	3.32	49,305.56	24,555,503.96	24,204,850.00
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	37,975,627.41	36,767,850.00
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	74,959,075.66	72,867,975.00
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	39,583.33	49,992,658.63	48,385,850.00
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	29,974,397.26	29,094,870.00
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	75,392,568.75	74,800,800.00
FEDERAL HOME LOAN BANKS NOTES	DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	AA+	Aaa	03/02/23	03/03/23	22,969,640.00	5.07	9,583.33	22,984,820.00	22,992,893.00
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130AA4CH3	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	284,688.61	26,000,643.99	25,165,136.72
FFCB BONDS	DTD 03/28/2023 4.000% 03/28/2025	3133EPER2	AA+	Aaa	03/27/23	03/28/23	49,786,400.00	4.23	850,000.00	49,885,456.63	49,495,900.00
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	111,979.17	49,976,452.30	47,630,350.00
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	55,902.78	25,000,000.00	23,802,625.00
FEDERAL HOME LOAN BANKS NOTES	DTD 06/12/2023 4.625% 06/06/2025	3130AWER7	AA+	Aaa	06/09/23	06/12/23	40,965,970.00	4.67	447,725.69	40,978,314.68	40,858,140.00
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	51,388.89	49,973,160.36	47,275,550.00
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	18,750.00	44,937,709.05	42,340,635.00



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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>										
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	3,125.00	49,930,467.11	46,858,200.00
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	54,420.97	19,900,000.00	18,680,945.90
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	25,812.50	13,987,254.54	13,111,784.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAX3	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	32,916.67	19,981,154.50	18,688,300.00
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	71,250.00	44,945,503.79	41,937,030.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/24/2021 0.750% 02/24/2026	3130ALCV4	AA+	Aaa	01/25/23	01/26/23	53,019,014.00	4.13	8,560.42	55,038,920.13	54,259,403.70
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	1,050,000.00	50,707,737.87	49,888,900.00
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	48,013,947.37	47,315,287.12
FEDERAL HOME LOAN BANK (CALLABLE) NOTES DTD 09/29/2021 0.900% 06/29/2026	3130ANXZ8	AA+	Aaa	04/24/23	04/25/23	45,152,500.00	4.19	77,500.00	46,451,012.06	45,824,500.00
FFCB BONDS DTD 08/14/2023 4.500% 08/14/2026	3133EPSW6	AA+	Aaa	08/09/23	08/14/23	49,885,000.00	4.58	106,250.00	49,905,985.40	49,952,600.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 09/23/2021 1.030% 09/30/2026	3130APAZ8	AA+	Aaa	04/26/23	04/27/23	45,375,000.00	3.94	216,013.89	46,516,473.64	45,636,150.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	AA+	Aaa	02/06/23	02/07/23	31,226,937.00	4.24	150,911.46	32,239,986.70	31,848,103.05



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

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<b>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	AA+	Aaa	01/23/23	01/24/23	44,101,057.50	4.12	212,413.19	45,519,915.91	44,827,327.10
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 11/23/2021 1.500% 11/23/2026	3130APVJ1	AA+	Aaa	02/13/23	02/14/23	45,055,000.00	4.37	204,166.67	46,422,231.49	46,012,950.00
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	40,747,209.05	40,211,134.50
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	46,216,981.77	45,760,350.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 12/30/2020 0.600% 12/30/2026	3130AKK88	AA+	Aaa	04/03/23	04/04/23	35,003,322.85	4.11	40,468.42	36,170,348.34	35,606,846.26
FEDERAL HOME LOAN BANKS NOTES DTD 01/29/2024 4.130% 01/15/2027	3130AYPN0	AA+	Aaa	01/26/24	01/29/24	9,977,500.00	4.21	36,711.11	9,978,128.68	9,894,450.00
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	20,612,607.34	20,282,760.00
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	23,029,206.97	22,615,250.00
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	22,858,028.36	22,481,450.00
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	23,425,417.56	23,076,601.10
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	33,856,142.22	33,611,716.60



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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 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	49,934,550.93	49,372,600.00
FEDERAL HOME LOAN BANKS NOTES DTD 07/14/2023 4.000% 06/30/2028		3130AWN63	AA+	Aaa	07/13/23	07/14/23	14,960,100.00	4.06	101,666.67	14,965,183.78	14,819,430.00
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	30,032,892.36	29,302,512.65
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	21,867,601.45	21,287,250.00

**Security Type Sub-Total** **2,687,282,000.00** **2,615,762,908.51** **3.30** **16,620,660.18** **2,634,867,980.87** **2,589,375,538.85**

### Corporate Note

TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024		89236TJX4	A+	A1	03/18/22	03/22/22	19,987,600.00	2.53	220,833.33	19,999,643.78	19,967,460.00
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 2.730% 04/13/2024		023135CD6	AA	A1	04/11/22	04/13/22	50,000,000.00	2.73	523,250.00	50,000,000.00	49,807,000.00
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 5.570% 04/26/2024		06406RAT4	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	81,216.65	15,000,000.00	15,000,450.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024		06406RAS6	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	60,763.89	34,998,086.50	34,747,440.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024		24422EVQ9	A	A1	06/07/21	06/10/21	29,962,500.00	0.49	31,500.00	29,996,637.69	29,619,480.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024		89236TJH9	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	15,208.33	14,998,224.77	14,785,035.00



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Corporate Note</b>												
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	06/18/2021 5.570% 06/18/2024	89236TJJ5	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	229,488.86	20,000,000.00	20,003,500.00	
JOHN DEERE CAPITAL CORP CORPORATE NOTES	09/10/2021 0.625% 09/10/2024	24422EVU0	A	A1	09/07/21	09/10/21	14,990,250.00	0.65	44,531.25	14,998,283.07	14,636,265.00	
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	09/13/2021 0.625% 09/13/2024	89236TJN6	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	116,666.67	39,996,637.96	38,965,880.00	
JOHN DEERE CAPITAL CORP CORPORATE NOTES	10/11/2022 4.550% 10/11/2024	24422EWM7	A	A1	10/05/22	10/11/22	14,990,400.00	4.58	265,416.67	14,997,058.28	14,927,910.00	
BANK OF NY MELLON CORP (CALLABLE) CORPOR	10/20/2021 0.850% 10/25/2024	06406RAX5	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	148,750.00	49,992,942.52	48,499,300.00	
BANK OF NY MELLON CORP FLT NOTES (CALLAB)	11/29/2022 4.700% 11/29/2024	023135CM6	AA	A1	11/29/22	12/01/22	24,983,250.00	4.74	300,277.78	24,993,727.37	24,894,325.00	
JOHN DEERE CAPITAL CORP CORPORATE NOTES	01/10/2022 1.250% 01/10/2025	24422EVY2	A	A1	01/04/22	01/10/22	9,995,300.00	1.27	17,708.33	9,998,649.18	9,671,920.00	
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	01/12/2023 4.800% 01/10/2025	89236TKN4	A+	A1	01/09/23	01/12/23	14,993,550.00	4.82	102,000.00	14,997,212.96	14,948,205.00	
JOHN DEERE CAPITAL CORP CORPORATE NOTES	03/07/2022 2.125% 03/07/2025	24422EWB1	A	A1	03/02/22	03/07/22	6,996,990.00	2.14	71,895.83	6,998,981.10	6,788,488.00	





## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Corporate Note</b>											
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025		023135CE4	AA	A1	04/11/22	04/13/22	49,920,500.00	3.06	575,000.00	49,970,405.11	48,809,200.00
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025		06406RBC0	A	A1	04/19/22	04/26/22	49,993,000.00	3.36	586,250.00	49,997,315.07	48,907,000.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/08/2023 4.950% 06/06/2025		24422EWW5	A	A1	06/05/23	06/08/23	4,997,200.00	4.98	58,437.50	4,998,225.51	4,992,025.00
BANK OF NY MELLON CORP CORP NOTES (CALLA) DTD 06/13/2022 3.430% 06/13/2025		06406RBF3	A	A1	06/08/22	06/13/22	20,000,000.00	3.43	148,633.33	20,000,000.00	19,851,320.00
MET TOWER GLOBAL FUNDING NOTES DTD 06/13/2022 3.700% 06/13/2025		58989VZE3	AA-	Aa3	06/06/22	06/13/22	34,965,700.00	3.73	280,583.33	34,985,322.35	34,271,685.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025		89236TKC8	A+	A1	06/27/22	06/30/22	14,985,750.00	3.98	100,395.83	14,993,681.11	14,778,450.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/08/2022 4.050% 09/08/2025		24422EWJ4	A	A1	09/06/22	09/08/22	6,996,500.00	4.07	136,237.50	6,998,224.45	6,897,940.00
WALMART INC CORPORATE NOTES DTD 09/09/2022 3.900% 09/09/2025		931142EW9	AA	Aa2	09/06/22	09/09/22	4,996,500.00	3.93	93,166.67	4,998,221.26	4,923,150.00
NESTLE HOLDINGS INC CORP NOTE DTD 09/13/2022 4.000% 09/12/2025		641062BA1	AA-	Aa3	09/06/22	09/13/22	4,998,350.00	4.01	93,888.89	4,999,156.16	4,924,240.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 11/10/2022 5.400% 11/10/2025		89236TKK0	A+	A1	11/07/22	11/10/22	24,970,500.00	5.44	416,250.00	24,983,338.96	25,139,900.00
BANK OF NY MELLON (CALLABLE) NOTES DTD 11/22/2022 5.224% 11/21/2025		06405LAC5	AA-	Aa2	11/15/22	11/22/22	5,000,000.00	5.22	72,555.56	5,000,000.00	4,988,445.00
AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.600% 12/01/2025		023135CN4	AA	A1	11/29/22	12/01/22	24,998,500.00	4.60	287,500.00	24,999,124.09	24,864,950.00



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Corporate Note</b>											
MET LIFE GLOB FUNDING I NOTES DTD 01/06/2023 5.000% 01/06/2026		592179KD6	AA-	Aa3	01/03/23	01/06/23	15,000,000.00	5.00	114,583.33	15,000,000.00	14,924,535.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/09/2023 4.800% 01/09/2026		24422EWPO	A	A1	01/03/23	01/09/23	14,992,950.00	4.82	104,000.00	14,995,632.34	14,962,305.00
WELLS FARGO BANK NA CORPORATE NOTES (CAL DTD 01/23/2024 4.811% 01/15/2026		9498816H5	A+	Aa2	01/16/24	01/23/24	30,000,000.00	4.81	152,348.33	30,000,000.00	29,846,370.00
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 01/26/2023 4.100% 01/26/2026		742718FY0	AA-	Aa3	01/23/23	01/26/23	9,993,300.00	4.12	39,861.11	9,995,745.26	9,876,810.00
WALMART INC CORPORATE NOTES (CALLABLE) DTD 04/18/2023 4.000% 04/15/2026		931142FA6	AA	Aa2	04/12/23	04/18/23	14,993,400.00	4.02	226,666.67	14,995,320.22	14,763,750.00
APPLE INC CORP NOTES (CALLABLE) DTD 05/10/2023 4.421% 05/08/2026		037833ESS	AA+	Aaa	05/08/23	05/10/23	30,000,000.00	4.42	416,310.83	30,000,000.00	29,870,040.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 05/18/2023 4.450% 05/18/2026		89236TKT1	A+	A1	05/15/23	05/18/23	24,985,500.00	4.47	318,298.61	24,989,310.22	24,744,475.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/08/2023 4.750% 06/08/2026		24422EWX3	A	A1	06/05/23	06/08/23	4,997,100.00	4.77	54,756.94	4,997,806.48	4,985,695.00
WELLS FARGO CORP NOTES (CALLABLE) DTD 12/11/2023 5.254% 12/11/2026		9498816F9	A+	Aa2	12/04/23	12/11/23	40,000,000.00	5.25	467,022.22	40,000,000.00	40,050,320.00
MET TOWER GLOBAL FUNDING NOTES DTD 01/16/2024 4.850% 01/16/2027		58989V2G8	AA-	Aa3	01/10/24	01/16/24	19,982,800.00	4.88	121,250.00	19,983,460.71	19,930,800.00
<b>Security Type Sub-Total</b>							<b>863,560,790.00</b>	<b>2.94</b>	<b>7,368,962.62</b>	<b>863,846,374.48</b>	<b>854,497,513.00</b>
<b>Commercial Paper</b>											





## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Commercial Paper</b>												
JP MORGAN SECURITIES LLC COMM PAPER	46640PC19	50,000,000.00	A-1	P-1	06/06/23	06/07/23	47,993,722.22	5.62	0.00	50,000,000.00	49,992,450.00	
DTD 06/06/2023 0.000% 03/01/2024												
MICROSOFT CORP COMM PAPER	59515MC11	50,000,000.00	A-1+	P-1	11/16/23	11/16/23	49,215,305.56	5.42	0.00	50,000,000.00	49,992,400.00	
DTD 11/16/2023 0.000% 03/01/2024												
MICROSOFT CORP COMM PAPER	59515MC45	50,000,000.00	A-1+	P-1	11/16/23	11/17/23	49,199,000.00	5.43	0.00	49,977,750.00	49,969,700.00	
DTD 11/16/2023 0.000% 03/04/2024												
METLIFE SHORT TERM FUND COMM PAPER	59157TC50	48,580,000.00	A-1+	P-1	11/28/23	11/30/23	47,886,925.33	5.43	0.00	48,551,121.89	48,543,565.00	
DTD 11/28/2023 0.000% 03/05/2024												
CRC FUNDING LLC COMM PAPER	12619TC77	50,000,000.00	A-1	P-1	11/02/23	11/02/23	49,028,750.00	5.66	0.00	49,953,750.00	49,947,850.00	
DTD 11/02/2023 0.000% 03/07/2024												
JOHN DEERE CAPITAL CORP COMM PAPER	24422LC76	50,000,000.00	A-1	P-1	12/04/23	12/05/23	49,305,083.33	5.46	0.00	49,955,166.67	49,947,500.00	
DTD 12/04/2023 0.000% 03/07/2024												
METLIFE SHORT TERM FUND COMM PAPER	59157TCL5	50,000,000.00	A-1+	P-1	11/28/23	11/30/23	49,172,125.00	5.46	0.00	49,858,291.67	49,850,250.00	
DTD 11/28/2023 0.000% 03/20/2024												
MICROSOFT CORP COMM PAPER	59515MD10	50,000,000.00	A-1+	P-1	12/05/23	12/06/23	49,132,250.00	5.43	0.00	49,770,083.33	49,759,150.00	
DTD 12/06/2023 0.000% 04/01/2024												
MICROSOFT CORP COMM PAPER	59515MDJ1	50,000,000.00	A-1+	P-1	11/27/23	11/28/23	48,948,805.56	5.44	0.00	49,644,666.67	49,632,650.00	
DTD 11/27/2023 0.000% 04/18/2024												
CRC FUNDING LLC COMM PAPER	12619TDJ0	50,000,000.00	A-1	P-1	11/30/23	12/01/23	48,945,916.67	5.58	0.00	49,636,000.00	49,633,450.00	
DTD 11/30/2023 0.000% 04/18/2024												
METLIFE SHORT TERM FUND COMM PAPER	59157TDJ9	50,000,000.00	A-1+	P-1	12/06/23	12/08/23	49,022,833.33	5.44	0.00	49,644,666.67	49,634,450.00	
DTD 12/08/2023 0.000% 04/18/2024												
CAFCO LLC COMM PAPER	12472PDJ0	50,000,000.00	A-1	P-1	12/13/23	12/14/23	49,049,750.00	5.54	0.00	49,638,000.00	49,627,500.00	
DTD 12/14/2023 0.000% 04/18/2024												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GE10	50,000,000.00	A-1+	P-1	11/01/23	11/02/23	48,604,791.67	5.71	0.00	49,529,791.67	49,536,400.00	
DTD 11/01/2023 0.000% 05/01/2024												
MICROSOFT CORP COMM PAPER	59515ME19	50,000,000.00	A-1+	P-1	11/27/23	11/28/23	48,850,416.67	5.47	0.00	49,547,583.33	49,536,600.00	
DTD 11/27/2023 0.000% 05/01/2024												



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Commercial Paper</b>												
MICROSOFT CORP COMM PAPER	59515ME19	59515ME19	A-1+	P-1	01/03/24	01/04/24	49,137,944.44	5.35	0.00	49,554,361.11	49,536,600.00	
DTD 11/27/2023 0.000% 05/01/2024												
METLIFE SHORT TERM FUNDING COMM PAPER	59157TE25	59157TE25	A-1+	P-1	11/27/23	11/29/23	48,837,500.00	5.53	0.00	49,535,000.00	49,530,850.00	
DTD 11/27/2023 0.000% 05/02/2024												
CHARTIOT FUNDING LLC COMM PAPER	15963TEQ8	15963TEQ8	A-1	P-1	02/01/24	02/01/24	49,171,333.33	5.37	0.00	49,384,000.00	49,357,050.00	
DTD 02/01/2024 0.000% 05/24/2024												
CHARTA LLC COMM PAPER	16115VEQ8	16115VEQ8	A-1	P-1	02/05/24	02/05/24	49,199,152.78	5.38	0.00	49,382,833.34	49,360,900.00	
DTD 02/05/2024 0.000% 05/24/2024												
METLIFE SHORT TERM FUNDING COMM PAPER	59157TF32	59157TF32	A-1+	P-1	01/08/24	01/09/24	48,941,500.00	5.33	0.00	49,318,500.00	49,295,350.00	
DTD 12/06/2019 0.000% 06/03/2024												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GF35	89233GF35	A-1+	P-1	02/06/24	02/06/24	49,131,388.89	5.39	0.00	49,308,055.56	49,295,650.00	
DTD 11/08/2023 0.000% 06/03/2024												
CHARTIOT FUNDING LLC COMM PAPER	15963TF38	15963TF38	A-1	P-1	02/29/24	02/29/24	49,296,736.11	5.41	0.00	49,304,138.89	49,280,600.00	
DTD 02/29/2024 0.000% 06/03/2024												
CAFCO LLC COMM PAPER	12472FC3	12472FC3	A-1	P-1	02/29/24	02/29/24	49,234,444.44	5.38	0.00	49,241,805.55	49,216,900.00	
DTD 02/29/2024 0.000% 06/12/2024												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GH17	89233GH17	A-1+	P-1	01/09/24	01/10/24	38,821,333.33	5.36	0.00	39,116,000.00	39,104,640.00	
DTD 01/10/2024 0.000% 08/01/2024												
BOFA SECURITIES INC COMM PAPER	06054NJ36	06054NJ36	A-1	NR	12/08/23	12/08/23	47,986,250.00	5.60	0.00	48,612,750.00	48,618,050.00	
DTD 12/08/2023 0.000% 09/03/2024												
<b>Security Type Sub-Total</b>			<b>1,188,580,000.00</b>				<b>1,164,113,258.66</b>	<b>5.47</b>	<b>0.00</b>	<b>1,178,464,316.35</b>	<b>1,178,200,505.00</b>	
<b>Certificate of Deposit</b>												
BANK OF AMERICA NA CERT DEPOS	06051WHC1	06051WHC1	A-1	P-1	01/09/24	01/10/24	50,000,000.00	5.41	383,208.33	50,000,000.00	49,977,978.85	
DTD 01/10/2024 5.410% 07/01/2024												



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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>Certificate of Deposit</b>											
BANK OF AMERICA NA CERT DEPOS	06051WHB3		A-1	P-1	01/09/24	01/10/24	50,000,000.00	5.38	381,083.33	50,000,000.00	49,966,335.15
DTD 01/10/2024 5.380% 08/01/2024											
<b>Security Type Sub-Total</b>							<b>100,000,000.00</b>	<b>5.40</b>	<b>764,291.66</b>	<b>100,000,000.00</b>	<b>99,944,314.00</b>
<b>Bank Note</b>											
WELLS FARGO BANK NA BANK NOTES (CALLABLE)	9498816B8		A+	Aa2	08/02/23	08/09/23	9,992,800.00	5.59	46,250.00	9,994,841.49	10,047,930.00
DTD 08/09/2023 5.550% 08/01/2025											
WELLS FARGO BANK NA BANK NOTES (CALLABLE)	9498816D4		A+	Aa2	08/02/23	08/09/23	9,999,200.00	5.45	36,333.33	9,999,349.91	10,079,630.00
DTD 08/09/2023 5.450% 08/07/2026											
<b>Security Type Sub-Total</b>							<b>20,000,000.00</b>	<b>5.52</b>	<b>82,583.33</b>	<b>19,994,191.40</b>	<b>20,127,560.00</b>
<b>Asset-Backed Security</b>											
BMWLT 2023-1 A2	05593AAB5		AAA	Aaa	02/07/23	02/15/23	1,584,159.59	5.27	1,391.51	1,584,213.54	1,583,727.57
DTD 02/15/2023 5.270% 02/25/2025											
BMWLT 2022-1 A3	05601XAC3		AAA	NR	01/11/22	01/19/22	527,815.58	1.10	96.78	527,868.06	526,569.27
DTD 01/19/2022 1.100% 03/25/2025											
HART 2022-B A2A	44918MAB6		AAA	NR	07/12/22	07/20/22	1,179,643.59	3.64	1,908.50	1,179,677.85	1,177,992.24
DTD 07/20/2022 3.640% 05/15/2025											
JDOT 2022-B A2	47800AAB6		NR	Aaa	07/12/22	07/20/22	1,563,322.01	3.73	2,591.91	1,563,414.00	1,561,162.21
DTD 07/20/2022 3.730% 06/16/2025											
HAROT 2021-2 A3	43811JAC1		AAA	Aaa	01/31/22	02/02/22	2,505,231.71	0.68	371.94	2,523,276.02	2,500,091.04
DTD 05/26/2021 0.330% 08/15/2025											
HAROT 2021-2 A3	43811JAC1		AAA	Aaa	05/18/21	05/26/21	4,818,098.76	0.33	706.68	4,818,221.85	4,750,172.97
DTD 05/26/2021 0.330% 08/15/2025											
JDOT 2022-C A2	47800BAB4		NR	Aaa	10/12/22	10/19/22	11,578,460.31	4.98	25,627.91	11,578,660.94	11,565,776.82
DTD 10/19/2022 4.980% 08/15/2025											



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

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<b>Asset-Backed Security</b>											
TLTOT 2023-A A2	04/18/2023 5.300% 08/20/2025	89239MAB3	AAA	Aaa	04/11/23	04/18/23	3,965,733.01	5.30	6,422.53	3,965,790.24	3,960,054.66
BMWLT 2023-2 A2	10/11/2023 5.950% 08/25/2025	055979AB4	AAA	NR	10/03/23	10/11/23	3,479,320.81	5.95	3,450.52	3,479,359.22	3,482,694.89
MBART 2022-1 A2	11/22/2022 5.260% 10/15/2025	58768PAB0	AAA	Aaa	11/15/22	11/22/22	3,509,647.50	5.26	8,205.30	3,509,746.07	3,508,029.79
HAROT 2023-1 A2	02/24/2023 5.220% 10/21/2025	43815JAB9	NR	Aaa	02/16/23	02/24/23	3,857,355.22	5.22	5,593.50	3,857,443.89	3,850,585.54
TAOT 2021-B A3	06/14/2021 0.260% 11/17/2025	89190GAC1	AAA	NR	06/08/21	06/14/21	11,897,111.09	0.26	1,374.93	11,897,896.44	11,692,819.25
HART 2022-C A2A	11/09/2022 5.350% 11/17/2025	44933DAB7	AAA	NR	11/01/22	11/09/22	15,041,168.90	5.35	35,766.77	15,041,572.04	15,033,422.22
MBALT 2023-A A2	05/24/2023 5.240% 11/17/2025	58768RAB6	AAA	Aaa	05/11/23	05/24/23	15,305,308.63	5.24	35,644.78	15,305,364.25	15,288,573.62
BMWLT 2023-1 A3	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	6,149,908.48	6,132,799.07
HART 2023-A A2A	04/12/2023 5.190% 12/15/2025	448979AB0	AAA	NR	04/04/23	04/12/23	8,057,463.48	5.19	18,586.96	8,057,617.78	8,046,285.52
MBART 2023-1 A2	01/25/2023 5.090% 01/15/2026	58770AAB9	AAA	NR	01/18/23	01/25/23	1,493,098.92	5.09	3,377.84	1,493,117.94	1,491,258.01
TAOT 2023-A A2	01/30/2023 5.050% 01/15/2026	891940AB4	AAA	NR	01/24/23	01/30/23	3,948,273.01	5.05	8,862.04	3,948,331.45	3,942,196.77
TAOT 2021-C A3	09/27/2021 0.430% 01/15/2026	89239BAC5	AAA	Aaa	09/21/21	09/27/21	5,893,862.71	0.43	1,126.47	5,894,127.65	5,757,186.11
HART 2021-B A3	07/28/2021 0.380% 01/15/2026	44934KAC8	AAA	NR	07/20/21	07/28/21	6,189,293.45	0.39	1,045.53	6,190,086.26	6,066,308.57
TAOT 2022-D A2A	11/08/2022 5.270% 01/15/2026	89239HAB4	NR	Aaa	11/01/22	11/08/22	11,669,829.14	5.27	27,333.64	11,669,882.44	11,657,743.72



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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>											
HAROT 2021-4 A3	DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	NR	Aaa	11/16/21	11/24/21	4,593,754.46	0.89	1,123.15	4,594,282.42	4,474,638.11
JDOT 2021-B A3	DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	NR	Aaa	07/13/21	07/21/21	6,650,705.88	0.52	1,537.19	6,651,039.02	6,484,787.89
JDOT 2023-A A2	DTD 03/02/2023 5.280% 03/16/2026	47800CAB2	NR	Aaa	02/22/23	03/02/23	16,338,259.20	5.28	38,341.79	16,338,447.78	16,317,930.42
HAROT 2023-3 A2	DTD 08/22/2023 5.710% 03/18/2026	43815OAB3	AAA	NR	08/15/23	08/22/23	6,999,337.10	5.71	14,433.61	6,999,472.65	7,001,449.70
TAOT 2021-D A3	DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	AAA	NR	11/09/21	11/15/21	4,252,011.23	0.71	1,341.77	4,252,058.26	4,144,464.10
HAROT 2023-2 A2	DTD 05/30/2023 5.410% 04/15/2026	43792TAB2	AAA	Aaa	05/23/23	05/30/23	5,015,093.09	5.41	12,059.24	5,015,171.98	5,011,064.22
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	13,998,265.53	13,936,979.00
BMWOT 2023-A A2A	DTD 07/18/2023 5.720% 04/27/2026	05592XAB6	AAA	NR	07/11/23	07/18/23	2,789,976.09	5.72	2,659.90	2,790,004.32	2,791,456.24
HART 2021-C A3	DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	AAA	NR	11/09/21	11/17/21	3,208,579.54	0.75	1,055.50	3,208,944.25	3,131,448.92
HART 2023-B A2A	DTD 07/19/2023 5.770% 05/15/2026	44933XAB3	AAA	NR	07/11/23	07/19/23	4,734,382.19	5.77	12,141.30	4,734,402.64	4,737,930.21
TAOT 2023-B A2A	DTD 05/23/2023 5.280% 05/15/2026	89194IAB2	NR	Aaa	05/16/23	05/23/23	4,905,080.13	5.28	11,510.85	4,905,109.60	4,898,403.67
TAOT 2022-A A3	DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	NR	Aaa	01/25/22	01/31/22	3,036,331.40	1.23	1,660.14	3,036,577.24	2,962,816.31
JDOT 2023-B A2	DTD 06/28/2023 5.590% 06/15/2026	47792OAB8	NR	Aaa	06/21/23	06/28/23	4,999,704.50	5.59	12,422.22	4,999,771.89	4,997,667.50
MBART 2021-1 A3	DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	AAA	Aaa	09/15/21	09/22/21	9,894,377.24	0.46	2,023.12	9,895,045.03	9,637,710.23



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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>												
HAROT 2023-4 A2	DTD 11/08/2023 5.870% 06/22/2026	438123AB7	NR	Aaa	11/01/23	11/08/23	5,999,536.20	5.87	9,783.33	5,999,587.55	6,023,203.20	
TLOT 2024-A A2A	DTD 02/27/2024 5.330% 07/20/2026	89238GAB7	AAA	NR	02/21/24	02/27/24	3,499,702.85	5.33	2,072.78	3,499,703.85	3,499,818.95	
BMWLT 2024-1 A2A	DTD 02/14/2024 5.100% 07/27/2026	05611UAB9	AAA	Aaa	02/06/24	02/14/24	6,499,866.75	5.10	15,654.17	6,499,869.00	6,484,808.20	
TAOT 2023-C A2A	DTD 08/15/2023 5.600% 08/17/2026	89231FAB6	AAA	NR	08/08/23	08/15/23	2,949,625.73	5.60	7,341.74	2,949,658.39	2,949,658.47	
JDOT 2023-C A2	DTD 09/19/2023 5.760% 08/17/2026	47787CAB9	NR	Aaa	09/12/23	09/19/23	8,749,413.75	5.76	22,400.00	8,749,497.84	8,750,514.50	
BMWOT 2022-A A3	DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	AAA	Aaa	05/10/22	05/18/22	11,927,757.69	3.21	6,381.68	11,928,017.33	11,731,398.69	
FORDO 2023-C A2A	DTD 11/21/2023 5.680% 09/15/2026	344940AB7	AAA	Aaa	11/16/23	11/21/23	4,249,614.53	5.68	10,728.89	4,249,649.70	4,256,831.45	
TAOT 2022-B A3	DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	AAA	Aaa	04/07/22	04/13/22	11,064,593.58	2.93	14,408.90	11,064,703.81	10,872,493.36	
HAROT 2024-1 A2	DTD 02/21/2024 5.360% 09/15/2026	437918AB1	AAA	Aaa	02/13/24	02/21/24	24,997,692.50	5.36	37,222.22	24,997,714.24	25,015,500.00	
GMCAR 2023-3 A2A	DTD 07/19/2023 5.740% 09/16/2026	36267KAB3	AAA	Aaa	07/11/23	07/19/23	2,022,613.17	5.74	4,837.50	2,022,620.33	2,024,260.21	
JDOT 2022-A A3	DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	NR	Aaa	03/10/22	03/16/22	5,845,468.57	2.33	6,028.66	5,846,031.49	5,714,568.92	
BMWLT 2023-2 A3	DTD 10/11/2023 5.990% 09/25/2026	055979AC2	AAA	NR	10/03/23	10/11/23	2,999,939.10	5.99	2,995.00	2,999,946.46	3,020,370.30	
MBART 2023-2 A2	DTD 10/25/2023 5.920% 11/16/2026	58769FAB1	AAA	NR	10/19/23	10/25/23	4,499,798.40	5.92	11,840.00	4,499,819.63	4,517,058.60	
GMCAR 2023-4 A2A	DTD 10/11/2023 5.890% 11/16/2026	379930AB6	AAA	Aaa	10/03/23	10/11/23	5,749,452.03	5.89	14,111.46	5,749,515.25	5,765,677.38	





## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
<b>Asset-Backed Security</b>												
TAOT 2023-D A2A	DTD 11/14/2023 5.800% 11/16/2026	89239FAB8	AAA	NR	11/07/23	11/14/23	6,999,894.30	5.80	18,044.44	6,999,903.91	7,018,100.60	
HART 2022-B A3	DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	AAA	NR	07/12/22	07/20/22	10,999,995.60	3.72	18,186.67	10,999,997.24	10,842,858.40	
TAOT 2024-A A2A	DTD 01/30/2024 5.130% 12/15/2026	89238DAB4	AAA	Aaa	01/23/24	01/30/24	21,999,060.60	5.13	50,160.00	21,999,086.79	21,946,185.80	
HART 2023-C A2A	DTD 11/13/2023 5.800% 01/15/2027	44918CAB8	AAA	NR	11/03/23	11/13/23	6,254,707.27	5.80	16,124.00	6,254,732.59	6,277,876.41	
MBALT 2023-A A3	DTD 05/24/2023 4.740% 01/15/2027	58768RAC4	AAA	Aaa	05/11/23	05/24/23	19,999,304.00	4.74	42,133.33	19,999,451.35	19,852,932.00	
CHAIT 2024-A1 A	DTD 01/31/2024 4.600% 01/15/2027	161571HV9	AAA	NR	01/24/24	01/31/24	64,990,100.50	4.61	132,888.89	64,990,361.81	64,515,009.00	
GMCAR 2024-1 A2A	DTD 01/17/2024 5.120% 02/16/2027	36268GAB1	NR	Aaa	01/09/24	01/17/24	8,499,824.90	5.12	18,133.33	8,499,831.27	8,475,990.90	
JDOT 2022-B A3	DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	NR	Aaa	07/12/22	07/20/22	8,599,178.70	3.74	14,295.11	8,599,468.51	8,464,277.38	
BMWLT 2024-1 A3	DTD 02/14/2024 4.980% 03/25/2027	05611UAD5	AAA	Aaa	02/06/24	02/14/24	15,999,603.20	4.98	37,626.67	15,999,608.38	15,921,276.80	
HART 2023-A A3	DTD 04/12/2023 4.580% 04/15/2027	448979AD6	AAA	NR	04/04/23	04/12/23	13,998,633.60	4.58	28,497.78	13,998,936.00	13,865,630.80	
TLOT 2024-A 3	DTD 02/27/2024 5.250% 04/20/2027	89238GAD3	AAA	NR	02/21/24	02/27/24	3,499,852.30	5.25	2,041.67	3,499,852.68	3,500,899.62	
HAROT 2023-1 A3	DTD 02/24/2023 5.040% 04/21/2027	43815JAC7	NR	Aaa	02/16/23	02/24/23	6,498,792.30	5.05	9,100.00	6,499,087.66	6,475,613.95	
AMXCA 2022-2 A	DTD 05/24/2022 3.390% 05/17/2027	02582JTB8	AAA	NR	05/17/22	05/24/22	19,995,576.00	3.39	30,133.33	19,997,149.57	19,569,596.00	
MBART 2024-1 A2A	DTD 01/24/2024 5.060% 05/17/2027	587918AB9	AAA	Aaa	01/17/24	01/24/24	48,994,561.00	5.06	110,195.56	48,994,715.58	48,857,924.50	



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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>											
JDOT 2022-C A3	DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	NR	Aaa	10/12/22	10/19/22	28,958,752.63	5.09	65,516.22	28,959,412.30	28,843,922.26
HART 2022-C A3	DTD 11/09/2022 5.390% 06/15/2027	44933DAD3	AAA	NR	11/01/22	11/09/22	48,499,767.20	5.39	116,184.44	48,499,833.48	48,531,617.15
MBART 2022-1 A3	DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	AAA	Aaa	11/15/22	11/22/22	20,495,945.10	5.21	47,468.89	20,497,036.26	20,479,971.50
TAOT 2023-A A3	DTD 01/30/2023 4.630% 09/15/2027	891940AC2	AAA	NR	01/24/23	01/30/23	12,999,993.50	4.63	26,751.11	12,999,995.02	12,894,390.60
TAOT 2022-D A3	DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	NR	Aaa	11/01/22	11/08/22	70,493,041.65	5.30	166,066.67	70,494,922.60	70,693,198.20
AMXCA 2022-4 A	DTD 11/03/2022 4.950% 10/15/2027	02582JX9	AAA	NR	10/27/22	11/03/22	32,998,363.20	4.95	72,600.00	32,998,801.61	32,916,189.90
HAROT 2023-2 A3	DTD 05/30/2023 4.930% 11/15/2027	43792ZAC0	AAA	Aaa	05/23/23	05/30/23	3,999,352.00	4.93	8,764.44	3,999,461.72	3,983,116.80
MBART 2023-1 A3	DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	AAA	NR	01/18/23	01/25/23	6,629,204.40	4.51	13,289.47	6,629,386.19	6,551,944.35
JDOT 2023-A A3	DTD 03/02/2023 5.010% 11/15/2027	47800CAC0	NR	Aaa	02/22/23	03/02/23	21,995,991.60	5.01	48,986.67	21,996,842.71	21,914,763.20
CCGIT 2023-A1 A1	DTD 12/01/2023 5.230% 12/01/2027	17305EGW9	AAA	Aaa	12/04/23	12/11/23	8,998,871.40	5.23	117,675.00	8,998,928.38	9,007,560.90
TAOT 2023-B A3	DTD 05/23/2023 4.710% 02/15/2028	891941AD8	NR	Aaa	05/16/23	05/23/23	12,499,301.25	4.71	26,166.67	12,499,415.62	12,394,875.00
HAROT 2023-3 A3	DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	AAA	NR	08/15/23	08/22/23	6,498,659.70	5.42	12,698.47	6,498,816.52	6,528,007.20
BMWOT 2023-A A3	DTD 07/18/2023 5.470% 02/25/2028	05592XAD2	AAA	NR	07/11/23	07/18/23	2,999,468.40	5.47	2,735.00	2,999,540.10	3,014,705.10
JDOT 2023-B A3	DTD 06/28/2023 5.180% 03/15/2028	477920AC6	NR	Aaa	06/21/23	06/28/23	3,999,332.80	5.18	9,208.89	3,999,428.50	3,998,366.00





## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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>											
DCEMT 2023-A1 A	DTD 04/11/2023 4.310% 03/15/2028	254683CY9	NR	Aaa	04/04/23	04/11/23	44,997,390.00	4.31	86,200.00	44,997,861.25	44,416,021.50
VZMT 2023-2 A	DTD 04/25/2023 4.890% 04/13/2028	92348KBL6	AAA	NR	04/18/23	04/25/23	34,999,450.50	4.89	52,295.83	34,999,544.66	34,838,825.00
TAOT 2023-C A3	DTD 08/15/2023 5.160% 04/17/2028	89231FAD2	AAA	NR	08/09/23	08/15/23	1,999,547.60	5.17	4,586.67	1,999,600.34	2,000,472.20
HART 2023-B A3	DTD 07/19/2023 5.480% 04/17/2028	44933XAD9	AAA	NR	07/11/23	07/19/23	4,999,783.00	5.48	12,177.78	4,999,811.28	5,025,415.00
JDOT 2023-C A3	DTD 09/19/2023 5.480% 05/15/2028	47787CAC7	NR	Aaa	09/12/23	09/19/23	6,749,536.28	5.48	16,440.00	6,749,576.00	6,782,800.95
AMXCA 2023-1 A	DTD 06/14/2023 4.870% 05/15/2028	02582JZ4	AAA	NR	06/07/23	06/14/23	13,998,758.20	4.87	30,302.22	13,998,938.56	13,959,722.00
COMET 2023-A1 A	DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	AAA	NR	05/17/23	05/24/23	49,988,535.00	4.43	98,222.22	49,990,313.40	49,388,940.00
DCEMT 2023-A2 A	DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	AAA	Aaa	06/21/23	06/28/23	24,996,622.50	4.93	54,777.78	24,997,082.39	24,953,975.00
GMCAR 2023-3 A3	DTD 07/19/2023 5.450% 06/16/2028	36267KAD9	AAA	Aaa	07/11/23	07/19/23	4,999,807.00	5.45	11,354.17	4,999,831.31	5,024,327.00
HAROT 2023-4 A3	DTD 11/08/2023 5.670% 06/21/2028	438123ACS	NR	Aaa	11/01/23	11/08/23	2,249,603.78	5.67	3,543.75	2,249,627.32	2,274,473.93
TAOT 2023-D A3	DTD 11/14/2023 5.540% 08/15/2028	89239FAD4	AAA	NR	11/07/23	11/14/23	3,249,649.65	5.54	8,002.22	3,249,668.88	3,282,627.08
HAROT 2024-1 A3	DTD 02/21/2024 5.210% 08/15/2028	437918AC9	AAA	Aaa	02/13/24	02/21/24	16,499,282.25	5.21	23,879.17	16,499,285.95	16,507,218.75
HART 2023-C A3	DTD 11/13/2023 5.540% 10/16/2028	44918CAD4	AAA	NR	11/03/23	11/13/23	2,749,638.38	5.54	6,771.11	2,749,657.61	2,776,045.80
TAOT 2024-A A3	DTD 01/30/2024 4.830% 10/16/2028	89238DAD0	AAA	Aaa	01/23/24	01/30/24	11,997,598.80	4.83	25,760.00	11,997,637.94	11,923,498.80



## Managed Account Detail of Securities Held

For the Month Ending February 29, 2024

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 2024-1 A3	DTD 01/17/2024 4.850% 12/18/2028	36268GAD7	NR	Aaa	01/09/24	01/17/24	2,999,396.70	4.85	6,062.50	2,999,409.87	2,989,218.00
VZMT 2024-1 A1A MTGE	DTD 01/18/2024 5.000% 12/20/2028	92348KCL5	AAA	Aaa	01/09/24	01/18/24	16,999,493.40	5.00	25,972.22	16,999,504.06	16,951,328.89
<b>Security Type Sub-Total</b>		<b>1,100,684,141.01</b>				<b>1,100,553,498.49</b>	<b>4.69</b>	<b>2,222,000.95</b>	<b>1,100,591,859.06</b>	<b>1,095,162,068.83</b>	
<b>Managed Account Sub-Total</b>		<b>14,376,848,231.14</b>				<b>14,072,683,041.97</b>	<b>3.92</b>	<b>47,114,734.39</b>	<b>14,165,042,739.75</b>	<b>14,010,124,572.27</b>	
<b>Securities Sub-Total</b>		<b>\$14,376,848,231.14</b>				<b>\$14,072,683,041.97</b>	<b>3.92%</b>	<b>\$47,114,734.39</b>	<b>\$14,165,042,739.75</b>	<b>\$14,010,124,572.27</b>	
<b>Accrued Interest</b>										<b>\$47,114,734.39</b>	

### Total Investments

**\$14,057,239,306.66**

Bolded items are forward settling trades.



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		99.42	49,710,940.00	(2,351,560.00)	(380,699.51)	0.21	5.26
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		99.42	49,710,940.00	(1,900,388.13)	(364,496.71)	0.21	5.26
US TREASURY NOTES	DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	RBC		98.97	74,226,562.50	1,283,203.12	(582,062.75)	0.21	5.24
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	BARCLAY		99.19	49,593,750.00	(232,421.88)	(386,501.74)	0.25	5.25
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		98.89	49,445,310.00	(1,441,408.75)	(616,388.08)	0.34	5.35
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		98.89	49,445,310.00	(1,572,268.13)	(626,990.03)	0.34	5.35
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		98.89	49,445,310.00	(1,490,236.88)	(621,278.92)	0.34	5.35
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		98.81	49,406,250.00	(767,578.13)	(606,405.36)	0.34	5.34
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	BARCLAY		98.81	49,406,250.00	(294,921.88)	(550,290.62)	0.34	5.34
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	STIFEL		98.81	49,406,250.00	664,062.50	(390,280.33)	0.34	5.34
US TREASURY NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	PIPER S		98.19	98,187,500.00	3,507,812.50	(846,461.95)	0.38	5.28
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		98.70	49,351,560.00	(2,123,049.38)	(776,155.46)	0.42	5.27
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	PIPER S		98.70	49,351,560.00	(78,127.50)	(546,093.48)	0.42	5.27
US TREASURY NOTES	DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	DAIWA		98.55	49,273,440.00	949,221.25	(399,158.01)	0.42	5.28
US TREASURY NOTES	DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	BNP		98.69	49,343,750.00	64,453.12	(504,666.35)	0.46	5.28
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		98.02	49,007,810.00	(705,080.63)	(935,875.94)	0.50	5.32
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		98.02	49,007,810.00	(410,158.75)	(877,290.63)	0.50	5.32



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		97.86	48,929,690.00	(753,903.75)	(999,887.29)	0.58	5.26
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	BNP		97.86	48,929,690.00	246,096.25	(761,845.17)	0.58	5.26
US TREASURY NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	MORGANS		97.19	72,890,625.00	96,679.69	(1,579,921.87)	0.62	5.25
US TREASURY NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	DAIWA		96.95	72,714,840.00	1,124,996.25	(1,367,041.01)	0.71	5.18
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		96.69	48,343,750.00	(2,501,953.13)	(1,894,836.27)	0.92	5.10
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		97.09	48,546,875.00	(2,029,296.88)	(1,560,469.12)	0.96	5.14
US TREASURY NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	BARCLAY		96.64	48,320,310.00	(1,447,268.13)	(1,604,152.89)	0.96	5.12
US TREASURY NOTES	DTD 03/15/2022 1.750% 03/15/2025	91282CED9	100,000,000.00	BARCLAY		96.67	96,671,880.00	781,255.00	(1,044,464.39)	1.03	5.07
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		96.72	48,359,375.00	(2,750,000.00)	(1,886,779.82)	1.19	4.95
US TREASURY NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	BOFA		97.45	48,726,560.00	(925,783.75)	(1,130,478.55)	1.19	4.94
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		94.38	47,187,500.00	(1,480,468.75)	(2,339,442.17)	1.25	4.94
US TREASURY NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MS		97.47	24,367,187.50	12,695.31	(247,471.34)	1.27	4.92
US TREASURY NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MUFG		97.47	24,367,187.50	13,671.87	(246,398.62)	1.27	4.92
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		94.09	47,046,875.00	(1,558,593.75)	(2,437,339.47)	1.33	4.87
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		94.09	47,046,875.00	(1,119,140.63)	(2,241,210.94)	1.33	4.87
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	RBC		94.09	47,046,875.00	1,052,734.37	(1,208,637.86)	1.33	4.87
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		94.09	70,570,312.50	(1,488,281.25)	(3,286,068.75)	1.33	4.87



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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	75,000,000.00	MIZUHO		94.09	70,570,312.50	(1,406,250.00)	(3,249,454.07)	1.33	4.87
US TREASURY NOTES	DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	50,000,000.00	BNP DIR		97.55	48,773,440.00	(232,419.38)	(623,576.40)	1.35	4.86
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		93.77	46,882,810.00	(1,587,893.13)	(2,529,348.75)	1.42	4.84
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		93.77	46,882,810.00	(1,599,611.88)	(2,533,853.28)	1.42	4.84
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	DAIWA		93.45	46,726,560.00	(1,132,815.00)	(2,384,756.29)	1.50	4.83
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	CITIGRP		93.45	46,726,560.00	1,246,091.25	(1,138,351.10)	1.50	4.83
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	CITIGRP		93.45	70,089,840.00	(679,691.25)	(3,083,290.91)	1.50	4.83
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		93.16	46,578,125.00	(373,046.88)	(2,061,085.31)	1.58	4.79
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		92.86	46,429,690.00	640,627.50	(1,603,698.85)	1.66	4.75
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	BK AMER		92.86	46,429,690.00	2,341,799.37	(381,227.09)	1.66	4.75
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	RBC		92.20	46,101,560.00	1,968,747.50	(507,757.03)	1.91	4.67
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	BNP DIR		92.20	46,101,560.00	2,144,528.75	(388,811.92)	1.91	4.67
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	JPMCHAS		92.20	46,101,560.00	1,535,153.75	(506,677.56)	1.91	4.67
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CB03	50,000,000.00	BNP DIR		92.19	46,093,750.00	2,320,312.50	(191,713.12)	1.99	4.64
US TREASURY NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	STIFEL		91.92	45,960,940.00	1,736,330.62	(497,913.10)	2.23	4.57
US TREASURY NOTES	DTD 05/31/2019 2.125% 05/31/2026	9128286X3	50,000,000.00	BARCLAY		94.84	47,421,875.00	1,123,046.87	(251,431.20)	2.20	4.56
US TREASURY NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	BAML		92.00	46,000,000.00	1,027,343.75	(530,195.03)	2.31	4.52



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	DAIWA		92.00	46,000,000.00	1,144,531.25	(443,545.01)	2.31	4.52
US TREASURY NOTES	DTD 07/01/2019 1.875% 06/30/2026	9128287B0	50,000,000.00	BMO		94.22	47,109,375.00	269,531.25	(2,018.16)	2.29	4.51
US TREASURY NOTES	DTD 07/01/2019 1.875% 06/30/2026	9128287B0	50,000,000.00	BNP DIR		94.22	47,109,375.00	265,625.00	(5,588.75)	2.29	4.51
US TREASURY NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	100,000,000.00	WELLS_F		92.00	92,000,000.00	(82,031.25)	(707,585.06)	2.31	4.52
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	CITIGRP		93.98	46,992,190.00	933,596.25	(279,144.13)	3.08	4.40
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	BARCLAY		93.98	46,992,190.00	660,158.75	(417,874.31)	3.08	4.40
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	BAML		88.06	44,031,250.00	1,908,203.12	(337,724.14)	3.31	4.39
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	MS		88.06	44,031,250.00	388,671.87	(3,761.58)	3.31	4.39
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	WELLS_F		88.06	44,031,250.00	384,765.62	(7,426.70)	3.31	4.39
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	50,000,000.00	MORGAN_		96.50	48,250,000.00	(445,312.50)	(503,731.34)	3.17	4.39
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	50,000,000.00	JPMCHAS		96.50	48,250,000.00	(433,593.75)	(491,548.74)	3.17	4.39
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	50,000,000.00	BMO		96.50	48,250,000.00	(511,718.75)	(563,435.78)	3.17	4.39
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	100,000,000.00	CITIGRP		96.50	96,500,000.00	(906,250.00)	(1,022,388.06)	3.17	4.39
US TREASURY NOTES	DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	50,000,000.00	TD SEC		87.39	43,695,310.00	1,835,935.00	(562,970.90)	3.40	4.39
US TREASURY NOTES	DTD 08/15/2017 2.250% 08/15/2027	9128282R0	50,000,000.00	JEFFERI		93.22	46,609,375.00	1,320,312.50	16,368.19	3.34	4.38
<b>Security Type Sub-Total</b>			<b>3,600,000,000.00</b>				<b>3,433,109,357.50</b>	<b>(3,820,330.13)</b>	<b>(63,643,056.88)</b>	<b>1.46</b>	<b>4.90</b>

U.S. Treasury Bill

## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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 Bill</b>											
US TREASURY BILL		912797HH3	50,000,000.00	BMO		99.09	49,545,335.00	348,312.78	(10,159.44)	0.18	5.24
DTD 11/02/2023 0.000% 05/02/2024											
WI TREASURY SEC. BILLS		912797JVO	50,000,000.00	BMO		99.02	49,510,530.00	368,321.67	(6,511.66)	0.20	5.23
DTD 01/09/2024 0.000% 05/07/2024											
US TREASURY BILL		912797HR1	100,000,000.00	BMO		98.79	98,791,890.00	424,940.00	(19,135.00)	0.25	5.24
DTD 11/24/2023 0.000% 05/23/2024											
<b>Security Type Sub-Total</b>			<b>200,000,000.00</b>				<b>197,847,755.00</b>	<b>1,141,574.45</b>	<b>(35,806.10)</b>	<b>0.22</b>	<b>5.24</b>

**Supra-National Discount Note**

INTL BANK OF RECON AND DEV DISC		459052WG7	100,000,000.00	UBS		99.12	99,118,400.00	1,808,261.11	24,927.78	0.18	5.16
NOTE											
DTD 11/01/2023 0.000% 05/01/2024											
<b>Security Type Sub-Total</b>			<b>100,000,000.00</b>				<b>99,118,400.00</b>	<b>1,808,261.11</b>	<b>24,927.78</b>	<b>0.18</b>	<b>5.16</b>

**Supra-National Agency Bond / Note**

INTL BK RECON & DEVELOP NOTES		45906M3C3	13,000,000.00	BOFA		99.78	12,971,517.00	(18,343.00)	(28,107.96)	0.08	5.03
DTD 03/29/2022 2.250% 03/28/2024											
INTL BANK OF RECON AND DEV SN (FLOATER)		45906M2B6	10,000,000.00	BMO		100.08	10,007,550.00	7,550.00	7,550.00	0.00	5.69
DTD 06/16/2020 5.710% 06/17/2024											
INTER-AMERICAN DEVEL BK NOTES		4581X0EE4	60,000,000.00	BMO		99.27	59,562,000.00	(432,000.00)	(436,998.63)	0.34	5.43
DTD 07/01/2022 3.250% 07/01/2024											
INTL FINANCE CORP CORPORATE NOTES		45950KDA5	20,000,000.00	TOR DOM		98.14	19,628,000.00	(364,200.00)	(367,993.25)	1.49	4.89
DTD 09/15/2022 3.625% 09/15/2025											
INTER-AMERICAN DEVEL BK NOTES		4581X0EK0	15,000,000.00	WELLSFA		99.62	14,943,195.00	(45,255.00)	(47,899.11)	2.10	4.68
DTD 07/06/2023 4.500% 05/15/2026											
<b>Security Type Sub-Total</b>			<b>118,000,000.00</b>				<b>117,112,262.00</b>	<b>(852,248.00)</b>	<b>(873,448.95)</b>	<b>0.70</b>	<b>5.22</b>

**Repurchase Agreement**

CANTOR FITZGERALD REPO AGRMT		REI361717	100,000,000.00	CANTFIT		100.00	99,998,446.00	(1,554.00)	(1,554.00)	0.02	5.36
DTD 02/29/2024 5.280% 03/07/2024											





## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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>Security Type Sub-Total</b>		<b>100,000,000.00</b>				<b>99,998,446.00</b>	<b>(1,554.00)</b>	<b>(1,554.00)</b>	<b>0.02</b>	<b>5.36</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	5.19
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	5.22
FEDERATED GOVT OBLIGATIONS FUND	608919718	251,000,000.00			1.00	251,000,000.00	0.00	0.00	0.00	5.18
FIDELITY GOVT MM FUND 2642	31607A703	328,000,000.00			1.00	328,000,000.00	0.00	0.00	0.00	5.20
<b>Security Type Sub-Total</b>		<b>581,000,000.00</b>				<b>581,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>5.19</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	5.46
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	15,000,000.00	DIRECT		1.00	15,000,000.00	0.00	0.00	0.00	5.50
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	5.50
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	5.50
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	22,000,000.00	DIRECT		1.00	22,000,000.00	0.00	0.00	0.00	5.50
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	33,000,000.00	DIRECT		1.00	33,000,000.00	0.00	0.00	0.00	5.50
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	35,000,000.00	DIRECT		1.00	35,000,000.00	0.00	0.00	0.00	5.50
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	39,000,000.00	DIRECT		1.00	39,000,000.00	0.00	0.00	0.00	5.50
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	47,000,000.00	DIRECT		1.00	47,000,000.00	0.00	0.00	0.00	5.50
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	56,000,000.00	DIRECT		1.00	56,000,000.00	0.00	0.00	0.00	5.50
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	75,000,000.00	DIRECT		1.00	75,000,000.00	0.00	0.00	0.00	5.50
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	97,000,000.00	DIRECT		1.00	97,000,000.00	0.00	0.00	0.00	5.50



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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	150,000,000.00	DIRECT		1.00	150,000,000.00	0.00	0.00	0.00	5.50
<b>Security Type Sub-Total</b>			<b>617,000,000.00</b>				<b>617,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>5.50</b>

### Federally Insured Cash Account

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>

### Federal Agency Mortgage-Backed Security

FR WN1252	DTD 06/01/2023 4.500% 03/01/2028	3132XFMA3	9,786,000.00	JPMCHAS		97.93	9,583,829.46	(58,438.67)	(79,726.07)	3.62	5.07
FR WN1245	DTD 06/01/2023 4.350% 03/01/2028	3132XFL30	25,000,000.00	JPMCHAS		97.39	24,348,641.50	(164,053.81)	(239,110.58)	3.63	5.07
FR WN1255	DTD 07/01/2023 4.670% 04/01/2028	3132XFMD7	21,000,000.00	JPMCHAS		98.52	20,689,403.49	142,215.99	84,027.47	3.68	5.07
FR WN2390	DTD 07/01/2023 4.920% 04/01/2028	3132XGUQ7	51,524,000.00	CASTLE		99.41	51,221,901.91	(271,908.25)	(275,894.92)	3.65	5.08
FR WN2389	DTD 07/01/2023 4.650% 05/01/2028	3132XGUP9	43,850,000.00	TOR DOM		99.36	43,567,763.86	(494,634.58)	(467,385.30)	3.73	4.82
FR WN2432	DTD 09/01/2023 5.050% 05/01/2028	3132XGV29	49,502,000.00	JPMCHAS		99.87	49,435,384.17	772,597.76	699,368.04	3.69	5.09
FR WN1250	DTD 06/01/2023 4.400% 05/01/2028	3132XFL89	75,000,000.00	BMO		97.51	73,130,652.75	(717,980.06)	(882,646.31)	3.76	5.06
FR WN2458	DTD 10/01/2023 5.060% 06/01/2028	3132XGWU6	24,652,000.00	LOOP		99.92	24,631,721.02	689,428.99	639,833.95	3.77	5.08
FR WN1268	DTD 10/01/2023 4.620% 06/01/2028	3132XFMS4	33,378,000.00	CASTLE		98.31	32,813,002.92	771,426.75	672,004.13	3.82	5.06
FR WN2409	DTD 08/01/2023 4.900% 06/01/2028	3132XGVB9	42,540,000.00	TOR DOM		99.34	42,260,067.66	600,778.60	497,636.78	3.77	5.07
FR WN2382	DTD 07/01/2023 4.340% 06/01/2028	3132XGUG9	50,000,000.00	BMO		97.26	48,630,826.50	585,904.62	371,787.69	3.81	5.06



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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 WN1292		3132XFJN3	35,250,000.00	TD SEC		97.92	34,517,172.24	(431,275.03)	(437,528.42)	4.18	4.80
DTD 01/01/2024 4.300% 11/01/2028											
FR WN2514		3132XGYL4	75,000,000.00	JPMCHAS		98.15	73,613,647.50	(850,219.69)	(861,306.18)	4.15	4.89
DTD 01/01/2024 4.450% 11/01/2028											
FR WN2337		3132XGS31	62,975,000.00	CITIGRP		96.10	60,518,281.02	1,065,945.08	779,093.07	5.01	5.12
DTD 04/01/2023 4.350% 01/01/2030											
FR WN2398		3132XGUY0	15,656,000.00	MS		99.91	15,641,593.04	(161,181.96)	(147,408.35)	4.98	5.05
DTD 07/01/2023 5.030% 02/01/2030											
FR WN2397		3132XGUX2	33,757,000.00	JPM		99.80	33,691,019.58	(396,957.26)	(365,897.85)	5.02	5.04
DTD 07/01/2023 5.000% 02/01/2030											
FR WN2446		3132XGWG7	39,700,000.00	JPMCHAS		99.25	39,404,167.91	1,096,769.47	1,024,071.50	5.00	5.04
DTD 10/01/2023 4.890% 02/01/2030											
FR WN2405		3132XGU79	26,814,000.00	MIZUHO		97.54	26,155,626.74	(207,981.85)	(248,557.65)	5.12	4.78
DTD 07/01/2023 4.310% 04/01/2030											
FR WN2392		3132XGUS3	30,193,000.00	JPMCHAS		96.13	29,024,972.93	(435,610.94)	(503,499.25)	5.25	4.78
DTD 07/01/2023 4.050% 04/01/2030											
FR WN2404		3132XGU61	30,648,000.00	MORGANS		97.57	29,902,968.88	321,662.94	258,702.68	5.17	4.78
DTD 07/01/2023 4.320% 04/01/2030											
FR WN2415		3132XGVH6	24,795,000.00	RAYMOND		99.20	24,596,399.24	(144,361.70)	(148,846.64)	5.15	4.79
DTD 08/01/2023 4.640% 05/01/2030											
FR WN2460		3132XGWW2	9,385,000.00	ACADEMY		96.32	9,039,526.32	347,769.87	315,865.90	5.26	5.03
DTD 10/01/2023 4.340% 06/01/2030											
FR WN2421		3132XGVP8	32,235,000.00	JPMCHAS		95.84	30,892,636.61	668,546.57	558,619.36	5.37	4.79
DTD 09/01/2023 4.020% 06/01/2030											
FR WN2442		3132XGWC6	59,832,000.00	JPMCHAS		95.67	57,242,919.18	1,257,929.80	1,051,906.07	5.34	5.04
DTD 09/01/2023 4.230% 06/01/2030											
FR WN2459		3132XGWW4	46,801,000.00	JPMCHAS		100.76	47,158,191.78	1,624,109.48	1,566,800.79	5.25	5.12
DTD 10/01/2023 5.260% 07/01/2030											
FR WN1286		3132XFNC8	35,000,000.00	JPMCHAS		99.94	34,978,684.65	(644,752.85)	(633,151.13)	5.63	4.81
DTD 12/01/2023 4.800% 11/01/2030											
<b>Security Type Sub-Total</b>			<b>984,273,000.00</b>				<b>966,691,002.86</b>	<b>4,965,729.27</b>	<b>3,228,758.78</b>	<b>4.45</b>	<b>4.99</b>

**Federal Agency Commercial Mortgage-Backed Security**



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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 K039 A2		3137BDCW4	21,031,719.00	LOOP		99.15	20,852,335.89	(60,258.14)	(158,913.75)	0.29	5.87
DTD 09/01/2014 3.303% 07/01/2024											
FHMS KMP1 A2		3137FATE8	50,000,000.00	JPMCHAS		98.64	49,319,449.50	(4,703,988.00)	(1,173,413.54)	0.46	6.28
DTD 09/01/2017 2.982% 08/01/2024											
FHMS K729 A2		3137FCM43	14,034,027.48	CANTFIT		98.47	13,819,964.77	(1,463,968.28)	(413,525.64)	0.58	5.79
DTD 12/01/2017 3.136% 10/01/2024											
FHMS K042 A2		3137BFXT3	65,470,000.00	JPMCHAS		98.05	64,192,409.91	(213,702.59)	(947,748.98)	0.67	5.32
DTD 01/28/2015 2.670% 12/01/2024											
FHMS K045 A2		3137BHXJ1	21,852,479.00	MS		97.95	21,404,073.12	(2,603,777.34)	(895,251.18)	0.84	5.54
DTD 05/01/2015 3.023% 01/01/2025											
FHMS K046 A2		3137BJP64	50,000,000.00	MS		97.90	48,950,955.00	577,908.12	(365,687.25)	0.95	5.36
DTD 06/17/2015 3.205% 03/01/2025											
FHMS K732 AM		3137FG7G4	25,000,000.00	CANTFIT		97.99	24,498,518.25	(1,745,622.38)	(961,954.30)	1.16	5.47
DTD 06/28/2018 3.700% 05/01/2025											
FHMS K047 A2		3137BKRJ1	75,000,000.00	MORGANS		97.85	73,389,837.00	(2,319,147.38)	(1,893,756.75)	1.06	5.23
DTD 07/30/2015 3.329% 05/01/2025											
FHLMC SERIES K049 A2		3137BLMZ8	10,000,000.00	FHN		97.25	9,725,408.40	(298,810.35)	(284,794.48)	1.22	5.14
DTD 10/01/2015 3.010% 07/01/2025											
FHMS K733 A2		3137FXQ7	3,304,876.50	MORGANS		98.03	3,239,752.32	(347,975.12)	(172,227.09)	1.30	5.19
DTD 11/09/2018 3.750% 08/01/2025											
FHMS K050 A2		3137BLW95	30,000,000.00	CANTFIT		97.56	29,267,819.10	(1,588,821.53)	(1,093,238.55)	1.27	5.12
DTD 11/01/2015 3.334% 08/01/2025											
FHMS K052 A1		3137BM7C4	50,000,000.00	JPMCHAS		97.43	48,713,997.00	(1,719,596.75)	(1,484,206.97)	1.36	5.09
DTD 12/01/2015 3.308% 09/01/2025											
FHMS K726 A1		3137BYLE8	25,000,000.00	INCAPIT		97.09	24,273,337.00	(2,589,944.25)	(1,394,675.29)	1.57	4.60
DTD 06/01/2017 2.700% 10/01/2025											
FHMS KJ23 A1		3137FKS00	60,000,000.00	JPMCHAS		97.76	58,654,951.20	(6,576,298.80)	(3,275,510.08)	1.56	5.16
DTD 01/29/2019 3.683% 10/01/2025											
FRESB 2021-SB82 A5		30318CAA5	1,105,973.72	PIPER J		92.75	1,025,755.42	(85,642.00)	(82,115.35)	1.52	5.22
DTD 01/01/2021 0.670% 11/01/2025											
FRESB 2021-SB82 A5		30318CAA5	2,580,605.46	WELLS_F		92.75	2,393,429.39	(199,831.39)	(191,602.53)	1.52	5.22
DTD 01/01/2021 0.670% 11/01/2025											
FHMS K053 A2		3137BN6G4	59,300,000.00	PIPER J		96.70	57,342,136.97	(162,648.19)	(773,391.38)	1.58	4.97
DTD 03/29/2016 2.995% 12/01/2025											



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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>											
FRESB 2021-SB83		30318NAA1	3,226,994.95	JPMCHAS		91.93	2,966,439.89	(275,709.01)	(266,277.23)	1.72	5.29
DTD 02/01/2021 0.670% 01/01/2026											
FHMS K055 A2		3137BPW21	83,500,000.00	MORGANS		95.63	79,847,871.16	(1,391,757.75)	(2,422,567.81)	1.86	4.97
DTD 06/22/2016 2.673% 03/01/2026											
FHMS K334 A1		3137HLS3	2,345,921.79	JPMCHAS		95.08	2,230,421.25	(115,472.39)	(115,487.45)	1.06	2.94
DTD 07/01/2021 0.681% 06/01/2026											
FHMS K736 A2		3137FNWX4	15,000,000.00	MORGANS		94.59	14,188,095.75	(1,370,888.63)	(1,098,631.94)	2.05	4.73
DTD 09/01/2019 2.282% 07/01/2026											
FHMS K21 A2		3137FHGE7	9,459,141.65	CANTFIT		97.73	9,244,631.87	(23,848.97)	(86,843.86)	1.66	4.66
DTD 09/01/2018 3.700% 09/01/2026											
FHMS K729 A2		3137FQXJ7	8,250,000.00	CANTFIT		94.45	7,792,276.80	(1,023,621.64)	(736,101.59)	2.36	4.81
DTD 01/01/2020 2.525% 10/01/2026											
FHMS K36 A1		3137H4RZ5	659,928.73	MORGANS		94.52	623,786.07	(36,140.02)	(36,141.19)	1.43	3.38
DTD 12/01/2021 1.298% 12/01/2026											
FHMS K062 A2		3137BUX60	10,000,000.00	MORGANS		96.38	9,638,002.60	(1,111,997.40)	(787,604.40)	2.56	4.82
DTD 02/01/2017 3.413% 12/01/2026											
FHMS K062 A2		3137BUX60	18,867,855.00	TOR DOM		96.38	18,184,843.55	(2,121,685.39)	(1,499,424.39)	2.56	4.82
DTD 02/01/2017 3.413% 12/01/2026											
FRESB 2022-SB97		30311SAA7	21,434,854.01	WELLS_F		91.10	19,527,737.82	(1,057,610.06)	(1,387,973.56)	2.65	5.06
DTD 04/01/2022 1.780% 02/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F1G44	5,000,000.00	JPMCHAS		95.63	4,781,662.85	(52,712.15)	(89,632.01)	2.83	4.77
DTD 07/01/2017 3.243% 04/01/2027											
FHMS K39 A1		3137H73W1	37,575,488.80	MORGANS		96.11	36,114,859.66	(1,454,429.18)	(1,456,763.61)	1.68	4.09
DTD 04/01/2022 2.750% 04/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F1G44	50,000,000.00	JPMCHAS		95.63	47,816,628.50	(2,470,480.88)	(2,362,476.85)	2.83	4.77
DTD 07/01/2017 3.243% 04/01/2027											
FRESB 2022-SB103 ASF		30329MAA0	7,838,912.66	WELLSFA		91.01	7,133,924.20	111,144.27	(127,320.27)	3.01	5.09
DTD 10/01/2022 2.080% 06/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F2LJ3	36,557,817.00	TOR DOM		95.14	34,782,051.02	(3,323,761.04)	(2,728,316.59)	2.94	4.73
DTD 08/01/2017 3.117% 06/01/2027											
FHMS K068 A2		3137FBBX3	81,306,000.00	CANTFIT		95.22	77,415,584.33	(2,569,193.17)	(3,002,963.74)	3.14	4.76
DTD 10/27/2017 3.244% 08/01/2027											
FHMS K739 A2		3137F64P9	12,000,000.00	JPMCHAS		89.72	10,766,338.56	285,088.56	(148,476.38)	3.11	4.51
DTD 11/01/2020 1.336% 09/01/2027											



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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 K740 A2	DTD 11/01/2020 1.470% 09/01/2027	3137F72B0	22,000,000.00	JPMCHAS		89.46	19,680,826.22	437,701.22	(349,317.29)	3.33	4.74
FRESB 2022-SB104 ASF	DTD 11/01/2022 2.600% 09/01/2027	303290AA1	25,342,587.70	JPMCHAS		92.48	23,436,331.68	302,654.62	(290,010.76)	3.08	4.94
FHMS KGX1 AFX	DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	70,500,000.00	JPMCHAS		94.21	66,418,404.62	(49,876.63)	(1,023,936.14)	3.36	4.76
FHMS K072 A2	DTD 01/01/2018 3.444% 12/01/2027	3137FEB02	12,923,000.00	TOR DOM		95.46	12,336,704.94	(163,268.73)	(246,584.58)	3.42	4.77
FRESB 2023-SB105 A5	DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	33,359,837.13	WELLS_F		95.57	31,882,877.71	(643,664.04)	(775,731.72)	3.35	4.94
FRESB 2023-SB106 ASF	DTD 06/01/2023 3.960% 05/01/2028	35802AAE3	13,973,562.69	JPMCHAS		96.13	13,433,272.65	(127,930.20)	(185,306.06)	3.48	4.99
FRESB 2023-SB107 ASF	DTD 07/01/2023 4.090% 05/01/2028	30332EAA3	24,977,715.21	WELLSFA		96.40	24,078,526.95	(356,147.76)	(426,087.15)	3.72	5.05
FHMS K079 AM	DTD 08/01/2018 3.930% 06/01/2028	3137FGZU2	11,350,000.00	PIPER J		96.47	10,948,999.51	(320,309.08)	(334,059.38)	3.87	4.85
FRESB 2023-SB108 ASF	DTD 08/01/2023 4.250% 06/01/2028	30333AAA0	24,964,981.86	JPMCHAS		96.93	24,198,072.60	(228,863.98)	(289,432.51)	3.74	5.05
FHMS K505 A2	DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	75,000,000.00	JPMCHAS		100.05	75,036,666.00	(712,434.00)	(617,637.88)	3.72	4.81
FHMS K079 A2	DTD 08/01/2018 3.926% 06/01/2028	3137FGZT5	100,000,000.00	TOR DOM		96.72	96,717,700.00	(1,700,268.75)	(1,939,000.64)	3.85	4.78
FNA 2023-M5 2A2	DTD 07/01/2023 4.500% 07/01/2028	3136BOCS6	10,000,000.00	WELLS_F		99.02	9,901,730.80	(74,831.70)	(77,622.81)	3.70	4.75
FNA 2023-M6 A2	DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	25,000,000.00	JPMCHAS		97.76	24,440,161.75	(122,338.25)	(174,438.97)	3.87	4.76
FHMS KJ47 A1	DTD 09/01/2023 5.272% 08/01/2028	3137HAMIN3	10,933,681.88	JPMCHAS		100.92	11,034,092.66	100,465.45	100,461.17	3.18	5.04
FRESB 2023-SB110 ASF	DTD 10/01/2023 4.580% 08/01/2028	30333HAA5	20,493,620.82	JPMCHAS		98.04	20,090,929.57	404,019.64	351,794.20	3.84	5.08
FRESB 2023-SB109 ASF	DTD 09/01/2023 4.390% 08/01/2028	30333MAA4	24,990,863.94	WELLSFA		97.39	24,337,669.23	27,706.37	(27,571.68)	3.80	5.05
FHMS K506 A2	DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	50,000,000.00	WELLSFA		99.42	49,710,455.50	450,105.50	387,280.41	3.86	4.80





## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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 K508 A2		3137HAQ74	50,000,000.00	BMO		99.78	49,891,696.00	988,496.00	913,513.11	3.88	4.79
DTD 10/01/2023 4.740% 08/01/2028											
FRESB 2023-SB111 ASF		30334CAA5	24,995,935.90	WELLS_F		98.48	24,617,050.75	180,748.86	150,543.22	3.90	5.09
DTD 11/01/2023 4.710% 09/01/2028											
FHMS K507 A2		3137HAMS2	50,000,000.00	WELLS_F		100.04	50,017,793.00	615,443.00	569,541.29	3.91	4.79
DTD 09/01/2023 4.800% 09/01/2028											
FHMS K509 A2		3137HAST4	75,000,000.00	MORGAN_		100.26	75,193,872.00	2,585,097.00	2,439,031.16	3.95	4.79
DTD 10/01/2023 4.850% 09/01/2028											
FHMS K510 A2		3137HB3D4	32,000,000.00	JPM		101.12	32,358,260.80	450,772.80	446,084.28	3.97	4.80
DTD 11/01/2023 5.069% 10/01/2028											
FHMS K747 A2		3137H5DX2	34,000,000.00	CANTFIT		88.74	30,171,996.10	(115,894.53)	(627,974.30)	4.31	4.74
DTD 01/01/2022 2.050% 11/01/2028											
FHMS K512 A2		3137HBCF9	38,000,000.00	JPMCHAS		100.84	38,318,845.84	(35,998.16)	(23,217.28)	4.02	4.80
DTD 12/01/2023 5.000% 11/01/2028											
FRESB 2024-SB112 ASF		30334WAA1	11,999,735.05	JPMCHAS		98.59	11,830,189.23	(181,461.56)	(181,272.43)	3.97	5.08
DTD 01/01/2024 4.740% 12/01/2028											
FHMS K514 A2		3137HBLV4	15,000,000.00	JPMCHAS		99.11	14,866,372.50	(283,612.50)	(281,838.41)	4.10	4.78
DTD 02/01/2024 4.572% 12/01/2028											
FHMS K513 A2		3137HBFY5	43,000,000.00	BMO		99.76	42,896,370.86	(533,156.14)	(523,586.42)	4.14	4.78
DTD 01/01/2024 4.724% 12/01/2028											
<b>FHMS K516 A2</b>		<b>3137HBPM0</b>	<b>35,000,000.00</b>	<b>MORGAN_</b>		<b>103.00</b>	<b>36,050,000.00</b>	<b>105.00</b>	<b>105.00</b>	<b>4.27</b>	<b>4.78</b>
<b>DTD 03/01/2024 5.477%</b>											
<b>01/01/2029</b>											
FHMS K515 A2		3137HBP00	50,000,000.00	WELLS_F		102.73	51,366,851.00	19,851.00	25,520.67	4.11	4.77
DTD 02/01/2024 5.400% 01/01/2029											
FHMS K752 A2		3137HAGZ3	25,000,000.00	MS		97.32	24,329,085.25	332,810.25	256,618.58	5.32	4.78
DTD 08/01/2023 4.284% 07/01/2030											
FRESB 2023-SB111 A7F		30334CAB3	15,000,000.00	WELLS_F		97.04	14,555,527.65	284,872.65	258,632.54	5.42	4.97
DTD 11/01/2023 4.440% 09/01/2030											
FHMS K753 A2		3137HB2L7	82,000,000.00	WELLS_F		97.83	80,223,528.22	3,582,474.22	3,382,109.62	5.55	4.78
DTD 11/01/2023 4.400% 10/01/2030											
FRESB 2024-SB112 A7F		30334WAC7	12,498,803.15	JPMCHAS		99.43	12,427,532.47	(133,014.77)	(132,358.49)	5.42	5.06
DTD 01/01/2024 4.960% 12/01/2030											





## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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>2,116,006,921.08</b>			<b>2,060,917,680.18</b>	<b>(39,124,946.42)</b>	<b>(33,160,765.63)</b>	<b>2.95</b>	<b>4.95</b>	

### Federal Agency Bond / Note

FEDERAL HOME LOAN BANK NOTES	DTD 06/05/2023 5.315% 03/01/2024	3130AWCT5	100,000,000.00	GREAT P		100.01	100,014,000.00	14,000.00	14,000.00	0.00	0.27
FEDERAL HOME LOAN BANKS NOTES	DTD 02/12/2014 3.250% 03/08/2024	3130A0XE5	50,000,000.00	CANTFIT		99.96	49,977,800.00	813,000.00	(11,127.27)	0.02	5.17
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT		99.23	24,806,825.00	(193,175.00)	(193,175.00)	0.17	5.32
FEDERAL FARM CREDIT BANK NOTES	DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	CITIGRP		99.43	39,773,920.00	(172,080.00)	(220,465.77)	0.21	5.29
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F		98.96	24,738,900.00	(261,100.00)	(261,100.00)	0.23	5.26
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT		98.95	24,738,375.00	(261,625.00)	(261,625.00)	0.23	5.26
FEDERAL HOME LOAN BANK NOTES	DTD 11/07/2022 4.875% 06/14/2024	3130ATVC8	50,000,000.00	MS		99.87	49,935,550.00	(128,450.00)	(76,407.30)	0.29	5.27
FEDERAL HOME LOAN BANK NOTES	DTD 06/10/2022 2.750% 06/28/2024	3130ASD55	50,000,000.00	FHN		99.19	49,595,400.00	(288,600.00)	(386,170.09)	0.33	5.24
FEDERAL HOME LOAN BANK NOTES	DTD 12/11/2023 5.315% 07/01/2024	3130AY3J3	100,000,000.00	GREAT P		100.00	99,995,900.00	(4,100.00)	(4,100.00)	0.33	5.31
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135GOV75	25,000,000.00	CITI		98.82	24,704,725.00	(76,275.00)	(280,474.45)	0.34	5.28
FEDERAL HOME LOAN BANK NOTES	DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	CITIGRP		99.19	24,797,850.00	(153,650.00)	(193,591.18)	0.36	5.29
FEDERAL HOME LOAN BANK NOTES	DTD 12/28/2023 5.115% 08/01/2024	3130AYC61	100,000,000.00	GREAT P		99.91	99,914,800.00	(85,200.00)	(85,200.00)	0.42	5.30
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		98.80	24,700,200.00	(1,750,550.00)	(456,378.74)	0.53	5.17
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		98.80	24,700,200.00	(1,733,125.00)	(454,668.63)	0.53	5.17
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 06/17/2021 0.405% 09/17/2024	3130AMVF6	23,630,000.00	TOR DOM	03/17/24	97.36	23,006,286.15	762,658.25	(109,290.07)	0.06	5.36



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130AMWV1	41,600,000.00	TOR DOM	03/23/24	97.31	40,482,416.00	1,340,144.00	(188,607.91)	0.08	5.33
DTD 06/23/2021 0.430% 09/23/2024										
FEDERAL FARM CREDIT BANK NOTES	3133ENP79	50,000,000.00	MORGAN_		99.49	49,745,850.00	(250,150.00)	(253,006.36)	0.56	5.16
DTD 09/26/2022 4.250% 09/26/2024										
FEDERAL HOME LOAN BANK NOTES	3130ATT31	75,000,000.00	WELLS_F		99.62	74,712,600.00	(205,650.00)	(262,388.67)	0.58	5.16
DTD 10/28/2022 4.500% 10/03/2024										
FANNIE MAE NOTES	3135G0W66	25,000,000.00	CITI		97.87	24,466,350.00	(490,900.00)	(528,306.25)	0.62	5.14
DTD 10/18/2019 1.625% 10/15/2024										
FEDERAL FARM CREDIT BANK NOTES	3133ENZ94	50,000,000.00	DAIWA		99.57	49,784,750.00	(162,250.00)	(196,305.93)	0.71	5.11
DTD 11/18/2022 4.500% 11/18/2024										
FFCB NOTES	3133ENEJ5	75,000,000.00	WELLS_F		97.07	72,798,975.00	(2,114,775.00)	(2,180,406.84)	0.71	5.10
DTD 11/18/2021 0.875% 11/18/2024										
FEDERAL HOME LOAN BANK NOTES	3130A3GE8	10,000,000.00	JEFFERIE		98.22	9,821,960.00	(693,670.00)	(258,686.22)	0.78	5.08
DTD 11/06/2014 2.750% 12/13/2024										
FEDERAL HOME LOAN BANK NOTES	3130A3GE8	25,000,000.00	INTL_FCS		98.22	24,554,900.00	(1,829,600.00)	(661,640.33)	0.78	5.08
DTD 11/06/2014 2.750% 12/13/2024										
FEDERAL HOME LOAN BANK NOTES	3130A3GE8	25,000,000.00	WELLSFAR		98.22	24,554,900.00	(1,732,600.00)	(646,469.21)	0.78	5.08
DTD 11/06/2014 2.750% 12/13/2024										
FEDERAL HOME LOAN BANK NOTES	3130A0F40	25,000,000.00	WELLS_F		96.82	24,204,850.00	563,350.00	(342,829.50)	0.80	5.08
DTD 12/22/2021 1.000% 12/20/2024										
FEDERAL HOME LOAN BANK NOTES	3130A0F40	25,000,000.00	BARCLAY		96.82	24,204,850.00	539,850.00	(350,653.96)	0.80	5.08
DTD 12/22/2021 1.000% 12/20/2024										
FFCB NOTES	3133ENKS8	38,000,000.00	JPMCHAS		96.76	36,767,850.00	(1,146,650.00)	(1,207,777.41)	0.85	5.07
DTD 01/11/2022 1.125% 01/06/2025										
FANNIE MAE NOTES	3135G0X24	75,000,000.00	BARCLAYS		97.16	72,867,975.00	(1,892,775.00)	(2,091,100.66)	0.85	5.07
DTD 01/10/2020 1.625% 01/07/2025										
FREDDIE MAC NOTES	3137EAE00	50,000,000.00	WELLSFAR		96.77	48,385,850.00	(1,575,650.00)	(1,606,808.63)	0.95	5.02
DTD 02/14/2020 1.500% 02/12/2025										
FEDERAL FARM CREDIT BANK NOTES	3133ENPG9	30,000,000.00	WELLS_F		96.98	29,094,870.00	(825,030.00)	(879,527.26)	0.95	5.02
DTD 02/15/2022 1.750% 02/14/2025										
FFCB BONDS	3133EPBH7	75,000,000.00	WELLS_F		99.73	74,800,800.00	(946,950.00)	(591,768.75)	0.96	5.03
DTD 02/21/2023 4.750% 02/21/2025										



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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 BANKS NOTES	DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	23,000,000.00	WELLS_F		99.97	22,992,893.00	23,253.00	8,073.00	0.99	5.03
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		97.39	25,165,136.72	(1,492,957.68)	(835,507.27)	1.02	4.98
FFCB BONDS	DTD 03/28/2023 4.000% 03/28/2025	3133EPER2	50,000,000.00	TOR DOM		98.99	49,495,900.00	(290,500.00)	(389,556.63)	1.05	4.97
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		95.26	47,630,350.00	(2,266,650.00)	(2,346,102.30)	1.14	4.93
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J		95.21	23,802,625.00	(1,197,375.00)	(1,197,375.00)	1.18	4.91
FEDERAL HOME LOAN BANKS NOTES	DTD 06/12/2023 4.625% 06/06/2025	3130AWER7	41,000,000.00	CITIGRP		99.65	40,858,140.00	(107,830.00)	(120,174.68)	1.23	4.90
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		94.55	47,275,550.00	(2,620,950.00)	(2,697,610.36)	1.29	4.89
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAU9	45,000,000.00	WELLS_F		94.09	42,340,635.00	(2,435,265.00)	(2,597,074.05)	1.39	4.82
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		93.72	46,858,200.00	(2,907,800.00)	(3,072,267.11)	1.48	4.81
FREDDIE MAC (CALLABLE) NOTES	DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		93.87	18,680,945.90	(1,219,054.10)	(1,219,054.10)	1.50	4.82
FEDERAL HOME LOAN BANK NOTES	DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		93.66	13,111,784.00	(846,216.00)	(875,470.54)	1.51	4.78
FREDDIE MAC NOTES	DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		93.44	18,688,300.00	(1,251,500.00)	(1,292,854.50)	1.56	4.78
FANNIE MAE NOTES	DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		93.19	41,937,030.00	(2,901,870.00)	(3,008,473.79)	1.68	4.75
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 02/24/2021 0.750% 02/24/2026	3130ALCV4	58,700,000.00	CITIGRP	05/24/24	92.44	54,259,403.70	1,240,389.70	(779,516.43)	0.25	4.79
FEDERAL HOME LOAN BANK NOTES	DTD 03/01/2023 4.500% 03/13/2026	3130AV6J6	50,000,000.00	WELLS_F		99.78	49,888,900.00	(1,133,600.00)	(818,837.87)	1.93	4.61
FEDERAL HOME LOAN BANKS NOTES	DTD 05/10/2019 2.500% 06/12/2026	3130AGFP5	49,535,000.00	MS		95.52	47,315,287.12	(105,212.34)	(698,660.25)	2.22	4.59



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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 (CALLABLE)		3130ANXZ8	50,000,000.00	TOR DOM	03/29/24	91.65	45,824,500.00	672,000.00	(626,512.06)	0.12	4.73
NOTES											
DTD 09/29/2021 0.900% 06/29/2026											
FFCB BONDS		3133EPSW6	50,000,000.00	DAIWA		99.91	49,952,600.00	67,600.00	46,614.60	2.35	4.54
DTD 08/14/2023 4.500% 08/14/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130APAZ8	50,000,000.00	CITI	09/30/24	91.27	45,636,150.00	261,150.00	(880,323.64)	0.58	4.65
DTD 09/23/2021 1.030% 09/30/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130APJ55	34,770,000.00	CITIGRP	04/26/24	91.60	31,848,103.05	621,166.05	(391,883.65)	0.18	4.65
DTD 10/26/2021 1.250% 10/26/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130APJ55	48,940,000.00	CITIGRP	04/26/24	91.60	44,827,327.10	726,269.60	(692,588.81)	0.18	4.65
DTD 10/26/2021 1.250% 10/26/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130APV11	50,000,000.00	CITIGRP	03/23/24	92.03	46,012,950.00	957,950.00	(409,281.49)	0.10	4.64
DTD 11/23/2021 1.500% 11/23/2026											
FANNIE MAE NOTES (CALLABLE)		3135G06L2	44,500,000.00	DIRECT	03/18/24	90.36	40,211,134.50	1,108,984.50	(536,074.55)	0.09	4.58
DTD 12/18/2020 0.875% 12/18/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130AQF65	50,000,000.00	WELLS_F		91.52	45,760,350.00	1,226,350.00	(456,631.77)	2.76	4.50
DTD 12/22/2021 1.250% 12/21/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130AKK88	39,805,000.00	CITIGRP	03/30/24	89.45	35,606,846.26	603,523.41	(563,502.08)	0.13	4.61
DTD 12/30/2020 0.600% 12/30/2026											
FEDERAL HOME LOAN BANKS NOTES (CALLABLE)		3130AYPN0	10,000,000.00	CITIGRP		98.94	9,894,450.00	(83,050.00)	(83,678.68)	2.73	4.53
DTD 01/29/2024 4.130% 01/15/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALDA9	22,500,000.00	INSPERE	05/26/24	90.15	20,282,760.00	351,135.00	(329,847.34)	0.27	4.56
DTD 02/26/2021 1.000% 02/26/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALGL2	25,000,000.00	LOOP CA	05/26/24	90.46	22,615,250.00	309,750.00	(413,956.97)	0.27	4.57
DTD 02/26/2021 1.115% 02/26/2027											
FHLB NOTES (CALLABLE)		3130ALCE2	25,000,000.00	CITIGRP	05/26/24	89.93	22,481,450.00	386,450.00	(376,578.36)	0.27	4.56
DTD 02/26/2021 0.920% 02/26/2027											



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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)		3130ALGL2	25,510,000.00	LOOP CA	05/26/24	90.46	23,076,601.10	403,313.10	(348,816.46)	0.27	4.57
DTD 02/26/2021 1.115% 02/26/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130AL5A8	37,400,000.00	LOOP CA	05/26/24	89.87	33,611,716.60	1,118,596.60	(244,425.62)	0.27	4.56
DTD 02/26/2021 0.900% 02/26/2027											
FEDERAL FARM CREDIT BANK NOTES		3133EN5N6	50,000,000.00	DAIWA		98.75	49,372,600.00	(542,400.00)	(561,950.93)	3.58	4.36
DTD 01/06/2023 4.000% 01/06/2028											
FEDERAL HOME LOAN BANKS NOTES		3130AWN63	15,000,000.00	WELLSFA		98.80	14,819,430.00	(140,670.00)	(145,753.78)	3.99	4.31
DTD 07/14/2023 4.000% 06/30/2028											
FFCB NOTES (CALLABLE)		3133EM5P3	33,652,000.00	WELLS_F		87.08	29,302,512.65	(23,522.75)	(730,379.71)	4.40	4.47
DTD 09/20/2021 1.300% 09/20/2028											
FANNIE MAE NOTES (CALLABLE)		3136G43D3	25,000,000.00	CITIGRP	09/25/24	85.15	21,287,250.00	42,750.00	(580,351.45)	0.57	4.44
DTD 09/25/2020 0.810% 09/25/2028											
<b>Security Type Sub-Total</b>			<b>2,687,282,000.00</b>			<b>2,589,375,538.85</b>	<b>(26,387,369.66)</b>	<b>(45,492,442.02)</b>		<b>0.85</b>	<b>4.76</b>

<b>Corporate Note</b>											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJX4	20,000,000.00	JPMCHAS		99.84	19,967,460.00	(20,140.00)	(32,183.78)	0.06	5.11
DTD 03/22/2022 2.500% 03/22/2024											
AMAZON.COM INC CORPORATE NOTES		023135CD6	50,000,000.00	JPMCHAS		99.61	49,807,000.00	(193,000.00)	(193,000.00)	0.12	5.92
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	100.00	15,000,450.00	450.00	450.00	0.00	5.57
DTD 04/26/2021 5.570% 04/26/2024											
BANK OF NY MELLON CORP NOTES (CALLABLE)		06406RAS6	35,000,000.00	JPM	03/26/24	99.28	34,747,440.00	(215,110.00)	(250,646.50)	0.08	5.17
DTD 04/26/2021 0.500% 04/26/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVQ9	30,000,000.00	LOOP		98.73	29,619,480.00	(343,020.00)	(377,157.69)	0.27	5.22
DTD 06/10/2021 0.450% 06/07/2024											



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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	06/18/2021 0.500%	89236TJH9	15,000,000.00	CITIGRP		98.57	14,785,035.00	(197,115.00)	(213,189.77)	0.30	5.35
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	06/18/2021 5.570%	89236TJJ5	20,000,000.00	CITIGRP		100.02	20,003,500.00	3,500.00	3,500.00	0.00	5.57
JOHN DEERE CAPITAL CORP CORPORATE NOTES	09/10/2021 0.625%	24422EVU0	15,000,000.00	CITIGRP		97.58	14,636,265.00	(353,985.00)	(362,018.07)	0.53	5.35
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	09/13/2021 0.625%	89236TJN6	40,000,000.00	JPMCHAS		97.41	38,965,880.00	(1,015,320.00)	(1,030,757.96)	0.53	5.59
JOHN DEERE CAPITAL CORP CORPORATE NOTES	10/11/2022 4.550%	24422EWM7	15,000,000.00	CITIGRP	09/25/24	99.52	14,927,910.00	(62,490.00)	(69,148.28)	0.60	5.35
BANK OF NY MELLON CORP (CALLABLE) CORPORATE NOTES	10/25/2024	06406RAX5	50,000,000.00	JPMCHAS		97.00	48,499,300.00	(1,468,200.00)	(1,493,642.52)	0.57	5.59
BANK OF NY MELLON CORP FLT NOTES (CALLAB)	10/25/2024	06406RAY3	50,000,000.00	JPMCHAS	09/25/24	99.86	49,931,450.00	(68,550.00)	(68,550.00)	0.00	5.52
AMAZON.COM INC CORPORATE NOTES	12/01/2022 4.700%	023135CM6	25,000,000.00	JPMCHAS		99.58	24,894,325.00	(88,925.00)	(99,402.37)	0.74	5.27
JOHN DEERE CAPITAL CORP CORPORATE NOTES	01/10/2025	24422EVY2	10,000,000.00	RBC		96.72	9,671,920.00	(323,380.00)	(326,729.18)	0.86	5.19
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	01/12/2023 4.800%	89236TKN4	15,000,000.00	BARCLAY		99.65	14,948,205.00	(45,345.00)	(49,007.96)	0.85	5.21
JOHN DEERE CAPITAL CORP CORPORATE NOTES	03/07/2022 2.125%	24422EWB1	7,000,000.00	MITSU		96.98	6,788,488.00	(208,502.00)	(210,493.10)	1.00	5.21
AMAZON.COM INC CORPORATE NOTES	04/13/2022 3.000%	023135CE4	50,000,000.00	JPMCHAS		97.62	48,809,200.00	(1,111,300.00)	(1,161,205.11)	1.10	5.21





## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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>											
BANK OF NY MELLON CORP (CALLABLE) CORP N		06406RBC0	50,000,000.00	CITIGRP	03/25/25	97.81	48,907,000.00	(1,086,000.00)	(1,090,315.07)	1.05	5.33
DTD 04/26/2022 3.350% 04/25/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWW5	5,000,000.00	JPMCHAS		99.84	4,992,025.00	(5,175.00)	(6,200.51)	1.23	5.08
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	99.26	19,851,320.00	(148,680.00)	(148,680.00)	0.29	4.03
DTD 06/13/2022 3.430% 06/13/2025											
MET TOWER GLOBAL FUNDING NOTES		58989V2E3	35,000,000.00	JPMCHAS		97.92	34,271,685.00	(694,015.00)	(713,637.35)	1.26	5.39
DTD 06/13/2022 3.700% 06/13/2025											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TKC8	15,000,000.00	BOFA		98.52	14,778,450.00	(207,300.00)	(215,231.11)	1.30	5.11
DTD 06/30/2022 3.950% 06/30/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWJ4	7,000,000.00	CREDITA		98.54	6,897,940.00	(98,560.00)	(100,284.45)	1.46	5.06
DTD 09/08/2022 4.050% 09/08/2025											
WALMART INC CORPORATE NOTES		931142EW9	5,000,000.00	BARCLAY		98.46	4,923,150.00	(73,350.00)	(75,071.26)	1.47	4.96
DTD 09/09/2022 3.900% 09/09/2025											
NESTLE HOLDINGS INC CORP NOTE		641062BA1	5,000,000.00	BAML		98.48	4,924,240.00	(74,110.00)	(74,916.16)	1.47	5.04
DTD 09/13/2022 4.000% 09/12/2025											
TOYOTA MOTOR CREDIT CORP CORP NOTES		89236TKK0	25,000,000.00	RBC CAP		100.56	25,139,900.00	169,400.00	156,561.04	1.62	5.05
DTD 11/10/2022 5.400% 11/10/2025											
BANK OF NY MELLON (CALLABLE) NOTES		06405LAC5	5,000,000.00	JPMCHAS	11/21/24	99.77	4,988,445.00	(11,555.00)	(11,555.00)	0.71	5.36
DTD 11/22/2022 5.224% 11/21/2025											
AMAZON.COM INC CORPORATE NOTES		023135CN4	25,000,000.00	JPMCHAS		99.46	24,864,950.00	(133,550.00)	(134,174.09)	1.69	4.92
DTD 12/01/2022 4.600% 12/01/2025											
MET LIFE GLOB FUNDING I NOTES		592179KD6	15,000,000.00	BAML		99.50	14,924,535.00	(75,465.00)	(75,465.00)	1.78	5.29
DTD 01/06/2023 5.000% 01/06/2026											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWPO	15,000,000.00	RBC CAP		99.75	14,962,305.00	(30,645.00)	(33,327.34)	1.79	4.94
DTD 01/09/2023 4.800% 01/09/2026											





## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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>											
WELLS FARGO BANK NA CORPORATE NOTES (CAL)		9498816H5	30,000,000.00	WELLS_F	12/14/25	99.49	29,846,370.00	(153,630.00)	(153,630.00)	1.73	5.10
DTD 01/23/2024 4.811% 01/15/2026											
PROCTER & GAMBLE CO/THE CORPORATE NOTES		742718FY0	10,000,000.00	CITIGRP		98.77	9,876,810.00	(116,490.00)	(118,935.26)	1.85	4.78
DTD 01/26/2023 4.100% 01/26/2026											
WALMART INC CORPORATE NOTES (CALLABLE)		931142FA6	15,000,000.00	MIZUHO	03/15/26	98.43	14,763,750.00	(229,650.00)	(231,570.22)	1.95	4.79
DTD 04/18/2023 4.000% 04/15/2026											
APPLE INC CORP NOTES (CALLABLE)		037833ESS	30,000,000.00	BARCLAY	05/08/24	99.57	29,870,040.00	(129,960.00)	(129,960.00)	0.19	4.63
DTD 05/10/2023 4.421% 05/08/2026											
TOYOTA MOTOR CREDIT CORP CORP NOTES		892361KT1	25,000,000.00	MORGAN_		98.98	24,744,475.00	(241,025.00)	(244,835.22)	2.11	4.94
DTD 05/18/2023 4.450% 05/18/2026											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWX3	5,000,000.00	JPMCHAS		99.71	4,985,695.00	(11,405.00)	(12,111.48)	2.16	4.88
DTD 06/08/2023 4.750% 06/08/2026											
WELLS FARGO CORP NOTES (CALLABLE)		9498816F9	40,000,000.00	WELLS_F	11/09/26	100.13	40,050,320.00	50,320.00	50,320.00	2.52	5.20
DTD 12/11/2023 5.254% 12/11/2026											
MET TOWER GLOBAL FUNDING NOTES		58989V2G8	20,000,000.00	BAML		99.65	19,930,800.00	(52,000.00)	(52,660.71)	2.70	4.98
DTD 01/16/2024 4.850% 01/16/2027											
<b>Security Type Sub-Total</b>			<b>864,000,000.00</b>				<b>854,497,513.00</b>	<b>(9,063,277.00)</b>	<b>(9,348,861.48)</b>	<b>0.94</b>	<b>5.24</b>

<b>Commercial Paper</b>											
JP MORGAN SECURITIES LLC COMM PAPER		46640PC19	50,000,000.00	CHASE		99.98	49,992,450.00	1,998,727.78	(7,550.00)	0.00	5.44
DTD 06/06/2023 0.000% 03/01/2024											
MICROSOFT CORP COMM PAPER		59515MC11	50,000,000.00	BARCLAY		99.98	49,992,400.00	777,094.44	(7,600.00)	0.00	5.47
DTD 11/16/2023 0.000% 03/01/2024											
MICROSOFT CORP COMM PAPER		59515MC45	50,000,000.00	WILLIAM		99.94	49,969,700.00	770,700.00	(8,050.00)	0.01	5.46
DTD 11/16/2023 0.000% 03/04/2024											
METLIFE SHORT TERM FUND COMM PAPER		59157TC50	48,580,000.00	CHASE		99.93	48,543,565.00	656,639.67	(7,556.89)	0.01	5.40
DTD 11/28/2023 0.000% 03/05/2024											



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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>											
CRC FUNDING LLC COMM PAPER	12619TC77	50,000,000.00	CITIGRP			99.90	49,947,850.00	919,100.00	(5,900.00)	0.02	5.37
DTD 11/02/2023 0.000% 03/07/2024											
JOHN DEERE CAPITAL CORP COMM PAPER	24422LC76	50,000,000.00	DIRECT			99.90	49,947,500.00	642,416.67	(7,666.67)	0.02	5.41
DTD 12/04/2023 0.000% 03/07/2024											
METLIFE SHORT TERM FUND COMM PAPER	59157TCL5	50,000,000.00	CITIGRP			99.70	49,850,250.00	678,125.00	(8,041.67)	0.06	5.41
DTD 11/28/2023 0.000% 03/20/2024											
MICROSOFT CORP COMM PAPER	59515MD10	50,000,000.00	WILLIAM			99.52	49,759,150.00	626,900.00	(10,933.33)	0.09	5.45
DTD 12/06/2023 0.000% 04/01/2024											
MICROSOFT CORP COMM PAPER	59515MDJ1	50,000,000.00	BARCLAY			99.27	49,632,650.00	683,844.44	(12,016.67)	0.14	5.44
DTD 11/27/2023 0.000% 04/18/2024											
CRC FUNDING LLC COMM PAPER	12619TDJ0	50,000,000.00	CITIGRP			99.27	49,633,450.00	687,533.33	(2,550.00)	0.14	5.43
DTD 11/30/2023 0.000% 04/18/2024											
METLIFE SHORT TERM FUND COMM PAPER	59157TDJ9	50,000,000.00	CITIGRP			99.27	49,634,450.00	611,616.67	(10,216.67)	0.14	5.41
DTD 12/08/2023 0.000% 04/18/2024											
CAFCO LLC COMM PAPER	12472DJO	50,000,000.00	CITIGRP			99.26	49,627,500.00	577,750.00	(10,500.00)	0.14	5.51
DTD 12/14/2023 0.000% 04/18/2024											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GE10	50,000,000.00	TOYOTA			99.07	49,536,400.00	931,608.33	6,608.33	0.18	5.43
DTD 11/01/2023 0.000% 05/01/2024											
MICROSOFT CORP COMM PAPER	59515ME19	50,000,000.00	WILLIAM			99.07	49,536,600.00	686,183.33	(10,983.33)	0.18	5.43
DTD 11/27/2023 0.000% 05/01/2024											
MICROSOFT CORP COMM PAPER	59515ME19	50,000,000.00	WILLIAM			99.07	49,536,600.00	398,655.56	(17,761.11)	0.18	5.43
DTD 11/27/2023 0.000% 05/01/2024											
METLIFE SHORT TERM FUNDING COMM PAPER	59157TE25	50,000,000.00	CITIGRP			99.06	49,530,850.00	693,350.00	(4,150.00)	0.19	5.41
DTD 11/27/2023 0.000% 05/02/2024											
CHARIOT FUNDING LLC COMM PAPER	15963TE08	50,000,000.00	CITIGRP			98.71	49,357,050.00	185,716.67	(26,950.00)	0.25	5.52
DTD 02/01/2024 0.000% 05/24/2024											
CHARTA LLC COMM PAPER	16115VEQ8	50,000,000.00	CITIGRP			98.72	49,360,900.00	161,747.22	(21,933.34)	0.25	5.48
DTD 02/05/2024 0.000% 05/24/2024											
METLIFE SHORT TERM FUNDING COMM PAPER	59157TF32	50,000,000.00	BK AMER			98.59	49,295,350.00	353,850.00	(23,150.00)	0.27	5.42
DTD 12/06/2019 0.000% 06/03/2024											



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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>											
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233GF35	50,000,000.00	TOYOTA		98.59	49,295,650.00	164,261.11	(12,405.56)	0.28	5.41
DTD 11/08/2023 0.000% 06/03/2024											
CHARIOT FUNDING LLC COMM PAPER		15963TF38	50,000,000.00	CHASE		98.56	49,280,600.00	(16,136.11)	(23,538.89)	0.27	5.53
DTD 02/29/2024 0.000% 06/03/2024											
CAFCO LLC COMM PAPER		1247PFC3	50,000,000.00	CITIGRP		98.43	49,216,900.00	(17,544.44)	(24,905.55)	0.30	5.51
DTD 02/29/2024 0.000% 06/12/2024											
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233GH17	40,000,000.00	TOYOTA		97.76	39,104,640.00	283,306.67	(11,360.00)	0.44	5.35
DTD 01/10/2024 0.000% 08/01/2024											
BOFA SECURITIES INC COMM PAPER		06054NJ36	50,000,000.00	BK AMER		97.24	48,618,050.00	631,800.00	5,300.00	0.53	5.47
DTD 12/08/2023 0.000% 09/03/2024											
<b>Security Type Sub-Total</b>			<b>1,188,580,000.00</b>			<b>1,178,200,505.00</b>	<b>14,087,246.34</b>	<b>(263,811.35)</b>		<b>0.17</b>	<b>5.44</b>
<b>Certificate of Deposit</b>											
BANK OF AMERICA NA CERT DEPOS		06051WHC1	50,000,000.00	BAML		99.96	49,977,978.85	(22,021.15)	(22,021.15)	0.35	5.50
DTD 01/10/2024 5.410% 07/01/2024											
BANK OF AMERICA NA CERT DEPOS		06051WHB3	50,000,000.00	BAML		99.93	49,966,335.15	(33,664.85)	(33,664.85)	0.44	5.50
DTD 01/10/2024 5.380% 08/01/2024											
<b>Security Type Sub-Total</b>			<b>100,000,000.00</b>			<b>99,944,314.00</b>	<b>(55,686.00)</b>	<b>(55,686.00)</b>		<b>0.40</b>	<b>5.50</b>
<b>Bank Note</b>											
WELLS FARGO BANK NA BANK NOTES (CALLABLE)		9498816B8	10,000,000.00	WELLSFA	07/01/25	100.48	10,047,930.00	55,130.00	53,088.51	1.30	5.19
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	100.80	10,079,630.00	80,430.00	80,280.09	2.23	5.10
DTD 08/09/2023 5.450% 08/07/2026											
<b>Security Type Sub-Total</b>			<b>20,000,000.00</b>			<b>20,127,560.00</b>	<b>135,560.00</b>	<b>133,368.60</b>		<b>1.77</b>	<b>5.14</b>
<b>Asset-Backed Security</b>											



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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>											
BMWLT 2023-1 A2		05593AAB5	1,584,264.79	BAML		99.97	1,583,727.57	(432.02)	(485.97)	0.14	5.31
DTD 02/15/2023 5.270% 02/25/2025											
BMWLT 2022-1 A3		05601XAC3	527,894.50	MITSU		99.75	526,569.27	(1,246.31)	(1,298.79)	0.06	1.34
DTD 01/19/2022 1.100% 03/25/2025											
HART 2022-B A2A		44918MAB6	1,179,703.40	BARCLAY		99.86	1,177,992.24	(1,651.35)	(1,685.61)	0.07	3.76
DTD 07/20/2022 3.640% 05/15/2025											
JDOT 2022-B A2		47800AAB6	1,563,487.59	RBC		99.85	1,561,162.21	(2,159.80)	(2,251.79)	0.08	3.85
DTD 07/20/2022 3.730% 06/16/2025											
HAROT 2021-2 A3		43811JAC1	2,535,940.36	WELLS_F		98.59	2,500,091.04	(5,140.67)	(23,184.98)	0.26	1.31
DTD 05/26/2021 0.330% 08/15/2025											
HAROT 2021-2 A3		43811JAC1	4,818,286.68	CITIGRP		98.59	4,750,172.97	(67,925.79)	(68,048.88)	0.26	1.31
DTD 05/26/2021 0.330% 08/15/2025											
JDOT 2022-C A2		47800BAB4	11,578,874.84	CITIGRP		99.89	11,565,776.82	(12,683.49)	(12,884.12)	0.19	5.06
DTD 10/19/2022 4.980% 08/15/2025											
TLOT 2023-A A2		89239MAB3	3,965,886.89	BARCLAY		99.85	3,960,054.66	(5,678.35)	(5,735.58)	0.39	5.40
DTD 04/18/2023 5.300% 08/20/2025											
BMWLT 2023-2 A2		055979AB4	3,479,515.31	JPMCHAS		100.09	3,482,694.89	3,374.08	3,335.67	0.41	5.89
DTD 10/11/2023 5.950% 08/25/2025											
MBART 2022-1 A2		58768PAB0	3,509,871.77	SMBC		99.95	3,508,029.79	(1,617.71)	(1,716.28)	0.15	5.29
DTD 11/22/2022 5.260% 10/15/2025											
HAROT 2023-1 A2		43815JAB9	3,857,587.06	CITIGRP		99.82	3,850,585.54	(6,769.68)	(6,858.35)	0.36	5.34
DTD 02/24/2023 5.220% 10/21/2025											
TAOT 2021-B A3		89190GAC1	11,898,392.54	CITIGRP		98.27	11,692,819.25	(204,291.84)	(205,077.19)	0.30	1.28
DTD 06/14/2021 0.260% 11/17/2025											
HART 2022-C A2A		44933DAB7	15,042,100.01	SMBC		99.94	15,033,422.22	(7,746.68)	(8,149.82)	0.23	5.39
DTD 11/09/2022 5.350% 11/17/2025											
MBALT 2023-A A2		58768RAB6	15,305,487.71	JPMCHAS		99.89	15,288,573.62	(16,735.01)	(16,790.63)	0.38	5.31
DTD 05/24/2023 5.240% 11/17/2025											
BMWLT 2023-1 A3		05593AAC3	6,150,000.00	BAML		99.72	6,132,799.07	(17,054.56)	(17,109.41)	0.64	5.33
DTD 02/15/2023 5.160% 11/25/2025											
HART 2023-A A2A		448979AB0	8,057,929.23	BAML		99.86	8,046,285.52	(11,177.96)	(11,332.26)	0.32	5.27
DTD 04/12/2023 5.190% 12/15/2025											
MBART 2023-1 A2		58770AAB9	1,493,150.43	MITSU		99.87	1,491,258.01	(1,840.91)	(1,859.93)	0.22	5.16
DTD 01/25/2023 5.090% 01/15/2026											



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>											
TAOT 2023-A A2		891940AB4	3,948,432.53	BAML		99.84	3,942,196.77	(6,076.24)	(6,134.68)	0.27	5.14
DTD 01/30/2023 5.050% 01/15/2026											
TAOT 2021-C A3		89239BAC5	5,894,332.49	BARC		97.67	5,757,186.11	(136,676.60)	(136,941.54)	0.38	1.69
DTD 09/27/2021 0.430% 01/15/2026											
HART 2021-B A3		44934KAC8	6,190,659.73	CITIGRP		97.99	6,066,308.57	(122,984.88)	(123,777.69)	0.31	1.47
DTD 07/28/2021 0.380% 01/15/2026											
TAOT 2022-D A2A		89239HAB4	11,669,958.67	RBC CAP		99.90	11,657,743.72	(12,085.42)	(12,138.72)	0.27	5.33
DTD 11/08/2022 5.270% 01/15/2026											
HAROT 2021-4 A3		43815GAC3	4,594,723.03	BK AMER		97.39	4,474,638.11	(119,116.35)	(119,644.31)	0.53	2.29
DTD 11/24/2021 0.880% 01/21/2026											
JDOT 2021-B A3		47789QAC4	6,651,299.17	MITSU		97.50	6,484,787.89	(165,917.99)	(166,251.13)	0.49	1.77
DTD 07/21/2021 0.520% 03/16/2026											
JDOT 2023-A A2		47800CAB2	16,338,832.69	MITSU		99.87	16,317,930.42	(20,328.78)	(20,517.36)	0.39	5.35
DTD 03/02/2023 5.280% 03/16/2026											
HAROT 2023-3 A2		43815QAB3	7,000,000.00	BK AMER		100.02	7,001,449.70	2,112.60	1,977.05	0.56	5.70
DTD 08/22/2023 5.710% 03/18/2026											
TAOT 2021-D A3		89238JAC9	4,252,101.80	RBC		97.47	4,144,464.10	(107,547.13)	(107,594.16)	0.46	1.93
DTD 11/15/2021 0.710% 04/15/2026											
HAROT 2023-2 A2		43792TAB2	5,015,393.51	BARCLAY		99.91	5,011,064.22	(4,028.87)	(4,107.76)	0.51	5.45
DTD 05/30/2023 5.410% 04/15/2026											
TLOT 2023-A A3		89239MAC1	14,000,000.00	BARCLAY		99.55	13,936,979.00	(60,579.40)	(61,286.53)	1.03	5.15
DTD 04/18/2023 4.930% 04/20/2026											
BHWOT 2023-A A2A		05592XAB6	2,790,102.20	TD		100.05	2,791,456.24	1,480.15	1,451.92	0.46	5.70
DTD 07/18/2023 5.720% 04/27/2026											
HART 2021-C A3		44935FAD6	3,209,295.85	SMBC		97.57	3,131,448.92	(77,130.62)	(77,495.33)	0.45	1.86
DTD 11/17/2021 0.740% 05/15/2026											
HART 2023-B A2A		44933XAB3	4,734,475.46	BARCLAY		100.07	4,737,930.21	3,548.02	3,527.57	0.49	5.73
DTD 07/19/2023 5.770% 05/15/2026											
TAOT 2023-B A2A		891941AB2	4,905,193.44	RBC CAP		99.86	4,898,403.67	(6,676.46)	(6,705.93)	0.42	5.35
DTD 05/23/2023 5.280% 05/15/2026											
TAOT 2022-A A3		89239KAC5	3,036,847.67	MIZUHO		97.56	2,962,816.31	(73,515.09)	(73,760.93)	0.49	2.32
DTD 01/31/2022 1.230% 06/15/2026											
JDOT 2023-B A2		477920AB8	5,000,000.00	BK AMER		99.95	4,997,667.50	(2,037.00)	(2,104.39)	0.52	5.61
DTD 06/28/2023 5.590% 06/15/2026											



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

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>											
MBART 2021-1 A3		58772WAC7	9,895,671.59	MIZUHO		97.39	9,637,710.23	(256,667.01)	(257,334.80)	0.44	1.62
DTD 09/22/2021 0.460% 06/15/2026											
HAROT 2023-4 A2		438123AB7	6,000,000.00	JPM		100.39	6,023,203.20	23,667.00	23,615.65	0.78	5.69
DTD 11/08/2023 5.870% 06/22/2026											
TLOT 2024-A A2A		89238GAB7	3,500,000.00	TD SEC		99.99	3,499,818.95	116.10	115.10	0.90	5.33
DTD 02/27/2024 5.330% 07/20/2026											
BMWLT 2024-1 A2A		05611UAB9	6,500,000.00	BARCLAY		99.77	6,484,808.20	(15,058.55)	(15,060.80)	1.01	5.20
DTD 02/14/2024 5.100% 07/27/2026											
TAOT 2023-C A2A		89231FAB6	2,949,805.96	BNP DIR		100.00	2,949,658.47	32.74	0.08	0.50	5.60
DTD 08/15/2023 5.600% 08/17/2026											
JDOT 2023-C A2		47787CAB9	8,750,000.00	RBC		100.01	8,750,514.50	1,100.75	1,016.66	0.68	5.76
DTD 09/19/2023 5.760% 08/17/2026											
BMWOT 2022-A A3		05602RAD3	11,928,377.96	RBC		98.35	11,731,398.69	(196,359.00)	(196,618.64)	0.64	3.91
DTD 05/18/2022 3.210% 08/25/2026											
FORDO 2023-C A2A		344940AB7	4,250,000.00	SMBC		100.16	4,256,831.45	7,216.92	7,181.75	0.71	5.61
DTD 11/21/2023 5.680% 09/15/2026											
TAOT 2022-B A3		89238FAD5	11,064,852.50	MITSU		98.26	10,872,493.36	(192,100.22)	(192,210.45)	0.63	3.65
DTD 04/13/2022 2.930% 09/15/2026											
HAROT 2024-1 A2		437918AB1	25,000,000.00	MITSU		100.06	25,015,500.00	17,807.50	17,785.76	0.93	5.33
DTD 02/21/2024 5.360% 09/15/2026											
GMCAR 2023-3 A2A		36267KAB3	2,022,649.78	WELLSFA		100.08	2,024,260.21	1,647.04	1,639.88	0.49	5.71
DTD 07/19/2023 5.740% 09/16/2026											
JDOT 2022-A A3		47787JAC2	5,846,761.87	BOFA		97.74	5,714,568.92	(130,899.65)	(131,462.57)	0.67	3.25
DTD 03/16/2022 2.320% 09/16/2026											
BMWLT 2023-2 A3		055979AC2	3,000,000.00	JPMCHAS		100.68	3,020,370.30	20,431.20	20,423.84	1.19	5.71
DTD 10/11/2023 5.990% 09/25/2026											
MBART 2023-2 A2		58769FAB1	4,500,000.00	BK AMER		100.38	4,517,058.60	17,260.20	17,238.97	0.75	5.77
DTD 10/25/2023 5.920% 11/16/2026											
GMCAR 2023-4 A2A		379930AB6	5,750,000.00	BMO		100.27	5,765,677.38	16,225.35	16,162.13	0.66	5.78
DTD 10/11/2023 5.890% 11/16/2026											
TAOT 2023-D A2A		89239FAB8	7,000,000.00	JPM		100.26	7,018,100.60	18,206.30	18,196.69	0.74	5.70
DTD 11/14/2023 5.800% 11/16/2026											
HART 2022-B A3		44918MAD2	11,000,000.00	BARCLAY		98.57	10,842,858.40	(157,137.20)	(157,138.84)	0.79	4.28
DTD 07/20/2022 3.720% 11/16/2026											





## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>											
TAOT 2024-A A2A		89238DAB4	22,000,000.00	BK AMER		99.76	21,946,185.80	(52,874.80)	(52,900.99)	0.89	5.22
DTD 01/30/2024 5.130% 12/15/2026											
HART 2023-C A2A		44918CAB8	6,255,000.00	BNP		100.37	6,277,876.41	23,169.14	23,143.82	0.76	5.66
DTD 11/13/2023 5.800% 01/15/2027											
MBALT 2023-A A3		58768RAC4	20,000,000.00	JPMCHAS		99.26	19,852,932.00	(146,372.00)	(146,519.35)	1.26	5.02
DTD 05/24/2023 4.740% 01/15/2027											
CHAIT 2024-A1 A		161571HV9	65,000,000.00	JPMCHAS		99.25	64,515,009.00	(475,091.50)	(475,352.81)	2.62	4.88
DTD 01/31/2024 4.600% 01/15/2027											
GMCAR 2024-1 A2A		36268GAB1	8,500,000.00	BARCLAY		99.72	8,475,990.90	(23,834.00)	(23,840.37)	0.89	5.22
DTD 01/17/2024 5.120% 02/16/2027											
JDOT 2022-B A3		47800AAC4	8,600,000.00	RBC		98.42	8,464,277.38	(134,901.32)	(135,191.13)	0.97	4.31
DTD 07/20/2022 3.740% 02/16/2027											
BMWLT 2024-1 A3		05611UAD5	16,000,000.00	BARCLAY		99.51	15,921,276.80	(78,326.40)	(78,331.58)	1.90	5.15
DTD 02/14/2024 4.980% 03/25/2027											
HART 2023-A A3		448979AD6	14,000,000.00	BAML		99.04	13,865,630.80	(133,002.80)	(133,305.20)	1.24	4.91
DTD 04/12/2023 4.580% 04/15/2027											
TLOT 2024-A 3		89238GAD3	3,500,000.00	TD SEC		100.03	3,500,899.62	1,047.32	1,046.94	1.94	5.24
DTD 02/27/2024 5.250% 04/20/2027											
HAROT 2023-1 A3		43815JAC7	6,500,000.00	CITIGRP		99.62	6,475,613.95	(23,178.35)	(23,473.71)	1.33	5.17
DTD 02/24/2023 5.040% 04/21/2027											
AMXCA 2022-2 A		02582JIT8	20,000,000.00	BARCLAY		97.85	19,569,596.00	(425,980.00)	(427,553.57)	1.14	4.11
DTD 05/24/2022 3.390% 05/17/2027											
MBART 2024-1 A2A		587918AB9	49,000,000.00	CITIGRP		99.71	48,857,924.50	(136,636.50)	(136,791.08)	1.01	5.16
DTD 01/24/2024 5.060% 05/17/2027											
JDOT 2022-C A3		47800BAC2	28,961,000.00	CITIGRP		99.60	28,843,922.26	(114,830.37)	(115,490.04)	1.22	5.22
DTD 10/19/2022 5.090% 06/15/2027											
HART 2022-C A3		44933DAD3	48,500,000.00	SMBC		100.07	48,531,617.15	31,849.95	31,783.67	1.16	5.37
DTD 11/09/2022 5.390% 06/15/2027											
MBART 2022-1 A3		58768PAC8	20,500,000.00	SMBC		99.90	20,479,971.50	(15,973.60)	(17,064.76)	1.01	5.24
DTD 11/22/2022 5.210% 08/16/2027											
TAOT 2023-A A3		891940AC2	13,000,000.00	BAML		99.19	12,894,390.60	(105,602.90)	(105,604.42)	1.29	4.88
DTD 01/30/2023 4.630% 09/15/2027											
TAOT 2022-D A3		89239HAD0	70,500,000.00	RBC CAP		100.27	70,693,198.20	200,156.55	198,275.60	1.28	5.22
DTD 11/08/2022 5.300% 09/15/2027											





## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

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<b>Asset-Backed Security</b>											
AMXCA 2022-4 A	DTD 11/03/2022 4.950% 10/15/2027	025282JX9	33,000,000.00	BARCLAY		99.75	32,916,189.90	(82,173.30)	(82,611.71)	1.52	5.03
HAROT 2023-2 A3	DATED 05/30/2023 4.930% 11/15/2027	43792ZAC0	4,000,000.00	BARCLAY		99.58	3,983,116.80	(16,235.20)	(16,344.92)	1.71	5.05
MBART 2023-1 A3	DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	MITSU		98.82	6,551,944.35	(77,260.05)	(77,441.84)	1.17	4.86
JDOT 2023-A A3	DTD 03/02/2023 5.010% 11/15/2027	47800CAC0	22,000,000.00	MITSU		99.61	21,914,763.20	(81,228.40)	(82,079.51)	1.56	5.12
CCCLT 2023-A1 A1	DTD 12/01/2023 5.230% 12/01/2027	17305EGW9	9,000,000.00	CITIGRP		100.08	9,007,560.90	8,689.50	8,632.52	1.65	5.21
TAOT 2023-B A3	DTD 05/23/2023 4.710% 02/15/2028	891941AD8	12,500,000.00	RBC CAP		99.16	12,394,875.00	(104,426.25)	(104,540.62)	1.64	4.94
HAROT 2023-3 A3	DTD 08/22/2023 5.410% 02/18/2028	43815OAC1	6,500,000.00	BK AMER		100.43	6,528,007.20	29,347.50	29,190.68	1.76	5.29
BMWOT 2023-A A3	DTD 07/18/2023 5.470% 02/25/2028	05592XAD2	3,000,000.00	TD		100.49	3,014,705.10	15,236.70	15,165.00	1.63	5.33
JDOT 2023-B A3	DTD 06/28/2023 5.180% 03/15/2028	477920AC6	4,000,000.00	BK AMER		99.96	3,998,366.00	(966.80)	(1,062.50)	1.86	5.19
DCCENT 2023-A1 A	DTD 04/11/2023 4.310% 03/15/2028	254683CY9	45,000,000.00	RBC CAP		98.70	44,416,021.50	(581,368.50)	(581,839.75)	1.89	4.66
VZMT 2023-2 A	DTD 04/25/2023 4.890% 04/13/2028	92348KBL6	35,000,000.00	RBC CAP		99.54	34,838,825.00	(160,625.50)	(160,719.66)	1.59	5.01
TAOT 2023-C A3	DTD 08/15/2023 5.160% 04/17/2028	89231FAD2	2,000,000.00	BNP DIR		100.02	2,000,472.20	924.60	871.86	1.78	5.15
HART 2023-B A3	DTD 07/19/2023 5.480% 04/17/2028	44933XAD9	5,000,000.00	BARCLAY		100.51	5,025,415.00	25,632.00	25,603.72	1.72	5.34
JDOT 2023-C A3	DTD 09/19/2023 5.480% 05/15/2028	47787CAC7	6,750,000.00	RBC		100.49	6,782,800.95	33,264.67	33,224.95	2.00	5.35
AMXCA 2023-1 A	DTD 06/14/2023 4.870% 05/15/2028	02582JZ4	14,000,000.00	RBC		99.71	13,959,722.00	(39,036.20)	(39,216.56)	2.03	4.95
COMET 2023-A1 A	DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	50,000,000.00	RBC CAP		98.78	49,388,940.00	(599,595.00)	(601,373.40)	2.04	4.74
DCCENT 2023-A2 A	DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	25,000,000.00	BK AMER		99.82	24,953,975.00	(42,647.50)	(43,107.39)	2.10	4.98



## Managed Account Fair Market Value & Analytics

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

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<b>Asset-Backed Security</b>											
GMCAR 2023-3 A3		36267KAD9	5,000,000.00	WELLSFA		100.49	5,024,327.00	24,520.00	24,495.69	1.80	5.32
DTD 07/19/2023 5.450% 06/16/2028											
HAROT 2023-4 A3		438123AC5	2,250,000.00	JPM		101.09	2,274,473.93	24,870.15	24,846.61	2.01	5.39
DTD 11/08/2023 5.670% 06/21/2028											
TAOT 2023-D A3		89239FAD4	3,250,000.00	JPM		101.00	3,282,627.08	32,977.43	32,958.20	2.11	5.29
DTD 11/14/2023 5.540% 08/15/2028											
HAROT 2024-1 A3		437918AC9	16,500,000.00	MITSU		100.04	16,507,218.75	7,936.50	7,932.80	2.09	5.20
DTD 02/21/2024 5.210% 08/15/2028											
HART 2023-C A3		44918CAD4	2,750,000.00	BNP		100.95	2,776,045.80	26,407.42	26,388.19	2.12	5.31
DTD 11/13/2023 5.540% 10/16/2028											
TAOT 2024-A A3		89238DAD0	12,000,000.00	BK AMER		99.36	11,923,498.80	(74,100.00)	(74,139.14)	2.18	4.98
DTD 01/30/2024 4.830% 10/16/2028											
GMCAR 2024-1 A3		36268GAD7	3,000,000.00	BARCLAY		99.64	2,989,218.00	(10,178.70)	(10,191.87)	2.19	4.93
DTD 01/17/2024 4.850% 12/18/2028											
VZMT 2024-1 A1A MTGE		92348KCL5	17,000,000.00	BK AMER		99.71	16,951,328.89	(48,164.51)	(48,175.17)	2.18	5.07
DTD 01/18/2024 5.000% 12/20/2028											
<b>Security Type Sub-Total</b>			<b>1,100,684,141.01</b>				<b>1,095,162,068.83</b>	<b>(5,391,429.66)</b>	<b>(5,429,790.23)</b>	<b>1.28</b>	<b>4.88</b>
<b>Managed Account Sub-Total</b>			<b>14,376,848,231.14</b>				<b>14,010,124,572.27</b>	<b>(62,558,469.70)</b>	<b>(154,918,167.48)</b>	<b>1.44</b>	<b>5.01</b>
<b>Securities Sub-Total</b>			<b>\$14,376,848,231.14</b>			<b>\$14,010,124,572.27</b>	<b>(\$62,558,469.70)</b>	<b>(\$154,918,167.48)</b>	<b>1.44</b>	<b>5.01%</b>	
<b>Accrued Interest</b>						<b>\$47,114,734.39</b>					
<b>Total Investments</b>						<b>\$14,057,239,306.66</b>					

Bolded items are forward settling trades.



## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2024

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	02/01/24	02/01/24	CANTOR FITZGERALD REPO AGRMT DTD 02/01/2024 5.300% 02/08/2024	REI365361	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	02/01/24	02/01/24	CHARIOT FUNDING LLC COMM PAPER DTD 02/01/2024 0.000% 05/24/2024	15963TEQ8	50,000,000.00	(49,171,333.33)	0.00	(49,171,333.33)			
	02/01/24	02/01/24	FIDELITY GOVT MM FUND 2642	31607A703	49,000,000.00	(49,000,000.00)	0.00	(49,000,000.00)			
	02/01/24	02/01/24	FEDERATED GOVT OBLIGATIONS FUND	608919718	49,000,000.00	(49,000,000.00)	0.00	(49,000,000.00)			
	02/01/24	02/08/24	FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	15,000,000.00	(15,149,985.00)	(13,335.00)	(15,163,320.00)			
	02/05/24	02/05/24	CHARTA LLC COMM PAPER DTD 02/05/2024 0.000% 05/24/2024	16115VEQ8	50,000,000.00	(49,199,152.78)	0.00	(49,199,152.78)			
	02/05/24	02/05/24	FIDELITY GOVT MM FUND 2642	31607A703	38,000,000.00	(38,000,000.00)	0.00	(38,000,000.00)			
	02/06/24	02/06/24	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 11/08/2023 0.000% 06/03/2024	89233GF35	50,000,000.00	(49,131,388.89)	0.00	(49,131,388.89)			
	02/06/24	02/14/24	BMWLT 2024-1 A2A DTD 02/14/2024 5.100% 07/27/2026	05611UAB9	6,500,000.00	(6,499,866.75)	0.00	(6,499,866.75)			
	02/06/24	02/14/24	BMWLT 2024-1 A3 DTD 02/14/2024 4.980% 03/25/2027	05611UAD5	16,000,000.00	(15,999,603.20)	0.00	(15,999,603.20)			
	02/08/24	02/08/24	CANTOR FITZGERALD REPO AGRMT DTD 02/08/2024 5.290% 02/15/2024	REI361683	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	02/13/24	02/13/24	FIDELITY GOVT MM FUND 2642	31607A703	67,000,000.00	(67,000,000.00)	0.00	(67,000,000.00)			
	02/13/24	02/13/24	FEDERATED GOVT OBLIGATIONS FUND	608919718	73,000,000.00	(73,000,000.00)	0.00	(73,000,000.00)			
	02/13/24	02/21/24	HAROT 2024-1 A2 DTD 02/21/2024 5.360% 09/15/2026	437918AB1	25,000,000.00	(24,997,692.50)	0.00	(24,997,692.50)			
	02/13/24	02/21/24	HAROT 2024-1 A3 DTD 02/21/2024 5.210% 08/15/2028	437918AC9	16,500,000.00	(16,499,282.25)	0.00	(16,499,282.25)			
	02/14/24	02/22/24	FHMS K515 A2 DTD 02/01/2024 5.400% 01/01/2029	3137HBPDO	50,000,000.00	(51,347,000.00)	(157,500.00)	(51,504,500.00)			
	02/15/24	02/15/24	CANTOR FITZGERALD REPO AGRMT DTD 02/15/2024 5.250% 02/22/2024	REI361691	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
	02/15/24	02/15/24	FIDELITY GOVT MM FUND 2642	31607A703	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
	02/21/24	02/27/24	TLOT 2024-A 3 DTD 02/27/2024 5.250% 04/20/2027	89238GAD3	3,500,000.00	(3,499,852.30)	0.00	(3,499,852.30)			



**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2024

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>											
	02/21/24	02/27/24	TL0T 2024-A A2A	89238GAB7	3,500,000.00	(3,499,702.85)	0.00	(3,499,702.85)			
			DTD 02/27/2024 5.330% 07/20/2026								
	02/22/24	02/22/24	CANTOR FITZGERALD REPO AGRMT	RE1361709	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
			DTD 02/22/2024 5.250% 02/29/2024								
	02/26/24	02/26/24	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	47,000,000.00	(47,000,000.00)	0.00	(47,000,000.00)			
	02/27/24	02/27/24	FIDELITY GOVT MM FUND 2642	31607A703	77,000,000.00	(77,000,000.00)	0.00	(77,000,000.00)			
	02/28/24	02/28/24	FIDELITY GOVT MM FUND 2642	31607A703	80,000,000.00	(80,000,000.00)	0.00	(80,000,000.00)			
	02/29/24	02/29/24	CHARIOT FUNDING LLC COMM PAPER	159633TF38	50,000,000.00	(49,296,736.11)	0.00	(49,296,736.11)			
			DTD 02/29/2024 0.000% 06/03/2024								
	02/29/24	02/29/24	FIDELITY GOVT MM FUND 2642	31607A703	170,000,000.00	(170,000,000.00)	0.00	(170,000,000.00)			
	02/29/24	02/29/24	CAFCO LLC COMM PAPER	1247P2FC3	50,000,000.00	(49,234,444.44)	0.00	(49,234,444.44)			
			DTD 02/29/2024 0.000% 06/12/2024								
	02/29/24	02/29/24	FEDERATED GOVT OBLIGATIONS FUND	608919718	250,000,000.00	(250,000,000.00)	0.00	(250,000,000.00)			
	02/29/24	02/29/24	CANTOR FITZGERALD REPO AGRMT	RE1361717	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
			DTD 02/29/2024 5.280% 03/07/2024								
	<b>02/29/24</b>	<b>03/07/24</b>	<b>FHMS K516 A2</b>	<b>3137HBP00</b>	<b>35,000,000.00</b>	<b>(36,049,895.00)</b>	<b>(31,949.17)</b>	<b>(36,081,844.17)</b>			
			<b>DTD 03/01/2024 5.477%</b>								
			<b>01/01/2029</b>								
<b>Transaction Type Sub-Total</b>						<b>1,871,000,000.00 (1,869,575,935.40)</b>	<b>(202,784.17)</b>	<b>(1,869,778,719.57)</b>			
<b>INTEREST</b>											
	02/01/24	02/01/24	WELLS FARGO BANK NA BANK NOTES (CALLABLE)	94988J6B8	10,000,000.00	0.00	265,166.67	265,166.67			
			DTD 08/09/2023 5.550% 08/01/2025								
	02/01/24	02/01/24	FEDERAL HOME LOAN BANK NOTES	3130AYC61	100,000,000.00	0.00	468,875.00	468,875.00			
			DTD 12/28/2023 5.115% 08/01/2024								
	02/01/24	02/25/24	FR WN2389	3132XGUP9	43,850,000.00	0.00	175,582.70	175,582.70			
			DTD 07/01/2023 4.650% 05/01/2028								
	02/01/24	02/25/24	FHMS K752 A2	3137HAGZ3	25,000,000.00	0.00	89,250.00	89,250.00			
			DTD 08/01/2023 4.284% 07/01/2030								
	02/01/24	02/25/24	FR WN2404	3132XGU61	30,648,000.00	0.00	114,010.56	114,010.56			
			DTD 07/01/2023 4.320% 04/01/2030								



## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2024

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>											
	02/01/24	02/25/24	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								
	02/01/24	02/25/24	FHMS KJ39 A1	3137H73W1	37,641,572.09	0.00	86,261.95	86,261.95			
			DTD 04/01/2022 2.750% 04/01/2027								
	02/01/24	02/25/24	FHMS K510 A2	3137HB3D4	32,000,000.00	0.00	135,173.34	135,173.34			
			DTD 11/01/2023 5.069% 10/01/2028								
	02/01/24	02/25/24	FR WN2446	3132XGWG7	39,700,000.00	0.00	167,170.08	167,170.08			
			DTD 10/01/2023 4.890% 02/01/2030								
	02/01/24	02/25/24	FR WN1245	3132XFL30	25,000,000.00	0.00	93,645.83	93,645.83			
			DTD 06/01/2023 4.350% 03/01/2028								
	02/01/24	02/25/24	FHMS K052 A1	3137BM7C4	50,000,000.00	0.00	137,833.35	137,833.35			
			DTD 12/01/2015 3.308% 09/01/2025								
	02/01/24	02/25/24	FRESB 2024-SB112 A7F	3033AWAC7	12,500,000.00	0.00	51,666.66	51,666.66			
			DTD 01/01/2024 4.960% 12/01/2030								
	02/01/24	02/25/24	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								
	02/01/24	02/25/24	FHLMC MULTIFAMILY STRUCTURED P	3137F2LJ3	36,557,817.00	0.00	94,958.93	94,958.93			
			DTD 08/01/2017 3.117% 06/01/2027								
	02/01/24	02/25/24	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								
	02/01/24	02/25/24	FHMS K506 A2	3137HAMH6	50,000,000.00	0.00	193,750.00	193,750.00			
			DTD 09/01/2023 4.650% 08/01/2028								
	02/01/24	02/25/24	FR WN2442	3132XGWC6	59,832,000.00	0.00	217,938.05	217,938.05			
			DTD 09/01/2023 4.230% 06/01/2030								
	02/01/24	02/25/24	FHMS K513 A2	3137HBFY5	43,000,000.00	0.00	169,276.68	169,276.68			
			DTD 01/01/2024 4.724% 12/01/2028								
	02/01/24	02/25/24	FHMS K729 A2	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
			DTD 12/01/2017 3.136% 10/01/2024								
	02/01/24	02/25/24	FHMS K733 A2	3137FJXQ7	3,306,550.79	0.00	10,332.97	10,332.97			
			DTD 11/09/2018 3.750% 08/01/2025								
	02/01/24	02/25/24	FRESB 2023-SB109 ASF	3033MAAA4	24,992,601.27	0.00	91,431.28	91,431.28			
			DTD 09/01/2023 4.390% 08/01/2028								
	02/01/24	02/25/24	FRESB 2023-SB108 ASF	3033AAAA0	24,970,645.16	0.00	88,437.70	88,437.70			
			DTD 08/01/2023 4.250% 06/01/2028								



**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2024

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>											
	02/01/24	02/25/24	FHMS KJ34 A1	3137HILS3	2,658,015.71	0.00	1,508.42	1,508.42			
			DTD 07/01/2021 0.681% 06/01/2026								
	02/01/24	02/25/24	FNA 2023-M6 A2	3136BQDE6	25,000,000.00	0.00	87,291.68	87,291.68			
			DTD 07/01/2023 4.190% 07/01/2028								
	02/01/24	02/25/24	FHMS K509 A2	3137HAST4	75,000,000.00	0.00	303,125.03	303,125.03			
			DTD 10/01/2023 4.850% 09/01/2028								
	02/01/24	02/25/24	FR WN2392	3132XGUS3	30,193,000.00	0.00	105,298.08	105,298.08			
			DTD 07/01/2023 4.050% 04/01/2030								
	02/01/24	02/25/24	FR WN1252	3132XFMA3	9,786,000.00	0.00	37,920.75	37,920.75			
			DTD 06/01/2023 4.500% 03/01/2028								
	02/01/24	02/25/24	FRESB 2022-SB97	30311SAA7	21,466,609.98	0.00	31,842.14	31,842.14			
			DTD 04/01/2022 1.780% 02/01/2027								
	02/01/24	02/25/24	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								
	02/01/24	02/25/24	FR WN2337	3132XGSS1	62,975,000.00	0.00	235,893.85	235,893.85			
			DTD 04/01/2023 4.350% 01/01/2030								
	02/01/24	02/25/24	FHMS KJ47 A1	3137HAMN3	10,946,258.95	0.00	48,090.57	48,090.57			
			DTD 09/01/2023 5.272% 08/01/2028								
	02/01/24	02/25/24	FHMS K505 A2	3137HACX2	75,000,000.00	0.00	301,187.48	301,187.48			
			DTD 07/01/2023 4.819% 06/01/2028								
	02/01/24	02/25/24	FNA 2023-M5 ZA2	3136BQCS6	10,000,000.00	0.00	37,500.00	37,500.00			
			DTD 07/01/2023 4.500% 07/01/2028								
	02/01/24	02/25/24	FRESB 2023-SB110 ASF	3033HAA5	20,495,161.44	0.00	78,223.20	78,223.20			
			DTD 10/01/2023 4.580% 08/01/2028								
	02/01/24	02/25/24	FR WN2405	3132XGU79	26,814,000.00	0.00	99,517.18	99,517.18			
			DTD 07/01/2023 4.310% 04/01/2030								
	02/01/24	02/25/24	FRESB 2023-SB111 A7F	3033CAB3	15,000,000.00	0.00	55,500.00	55,500.00			
			DTD 11/01/2023 4.440% 09/01/2030								
	02/01/24	02/25/24	FHMS KJ36 A1	3137H4RZ5	669,380.43	0.00	724.05	724.05			
			DTD 12/01/2021 1.298% 12/01/2026								
	02/01/24	02/25/24	FRESB 2024-SB112 ASF	30334WAA1	12,000,000.00	0.00	47,400.00	47,400.00			
			DTD 01/01/2024 4.740% 12/01/2028								
	02/01/24	02/25/24	FR WN2390	3132XGUQ7	51,524,000.00	0.00	218,290.00	218,290.00			
			DTD 07/01/2023 4.920% 04/01/2028								



## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2024

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>											
	02/01/24	02/25/24	FHMS K512 A2	3137HBCF9	38,000,000.00	0.00	158,333.35	158,333.35			
			DTD 12/01/2023 5.000% 11/01/2028								
	02/01/24	02/25/24	FHMS K732 AM	3137FG7G4	25,000,000.00	0.00	77,083.33	77,083.33			
			DTD 06/28/2018 3.700% 05/01/2025								
	02/01/24	02/25/24	FHMS K507 A2	3137HAMS2	50,000,000.00	0.00	200,000.00	200,000.00			
			DTD 09/01/2023 4.800% 09/01/2028								
	02/01/24	02/25/24	FRESB 2023-SB106 ASF	35802AAE3	13,980,514.70	0.00	46,135.70	46,135.70			
			DTD 06/01/2023 3.960% 05/01/2028								
	02/01/24	02/25/24	FR WN2409	3132XGVB9	42,540,000.00	0.00	179,495.16	179,495.16			
			DTD 08/01/2023 4.900% 06/01/2028								
	02/01/24	02/25/24	FRESB 2021-SB82 A5	30318CAA5	3,692,241.64	0.00	2,061.50	2,061.50			
			DTD 01/01/2021 0.670% 11/01/2025								
	02/01/24	02/25/24	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								
	02/01/24	02/25/24	FHMS K045 A2	3137BHXJ1	21,891,544.00	0.00	55,148.45	55,148.45			
			DTD 05/01/2015 3.023% 01/01/2025								
	02/01/24	02/25/24	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								
	02/01/24	02/25/24	FR WN2432	3132XGV29	49,502,000.00	0.00	215,264.94	215,264.94			
			DTD 09/01/2023 5.050% 05/01/2028								
	02/01/24	02/25/24	FRESB 2023-SB107 ASF	30332EAA3	24,980,825.55	0.00	85,142.98	85,142.98			
			DTD 07/01/2023 4.090% 05/01/2028								
	02/01/24	02/25/24	FR WN2459	3132XGWW4	46,801,000.00	0.00	211,982.52	211,982.52			
			DTD 10/01/2023 5.260% 07/01/2030								
	02/01/24	02/25/24	FR WN2458	3132XGWU6	24,652,000.00	0.00	107,414.24	107,414.24			
			DTD 10/01/2023 5.060% 06/01/2028								
	02/01/24	02/25/24	FHMS K739 A2	3137F64P9	12,000,000.00	0.00	13,360.00	13,360.00			
			DTD 11/01/2020 1.336% 09/01/2027								
	02/01/24	02/25/24	FHMS K079 AM	3137FGZU2	11,350,000.00	0.00	37,171.25	37,171.25			
			DTD 08/01/2018 3.930% 06/01/2028								
	02/01/24	02/25/24	FHMS KGX1 APX	3137FCKD5	70,500,000.00	0.00	176,250.00	176,250.00			
			DTD 12/01/2017 3.000% 10/01/2027								
	02/01/24	02/25/24	FHMS K039 A2	3137BDCW4	21,931,383.75	0.00	60,366.13	60,366.13			
			DTD 09/01/2014 3.303% 07/01/2024								





**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2024

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>											
	02/01/24	02/25/24	FR WN2382	3132XGUG9	50,000,000.00	0.00	186,861.11	186,861.11			
			DTD 07/01/2023 4.340% 06/01/2028								
	02/01/24	02/25/24	FRESB 2023-SB105 A5	30332AAA1	33,382,517.06	0.00	104,042.19	104,042.19			
			DTD 05/01/2023 3.740% 04/01/2028								
	02/01/24	02/25/24	FR WN1250	3132XFL89	75,000,000.00	0.00	284,166.66	284,166.66			
			DTD 06/01/2023 4.400% 05/01/2028								
	02/01/24	02/25/24	FHMS K321 A2	3137FHGE7	9,472,521.77	0.00	29,206.94	29,206.94			
			DTD 09/01/2018 3.700% 09/01/2026								
	02/01/24	02/25/24	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								
	02/01/24	02/25/24	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								
	02/01/24	02/25/24	FR WN2421	3132XGVP8	32,235,000.00	0.00	111,586.83	111,586.83			
			DTD 09/01/2023 4.020% 06/01/2030								
	02/01/24	02/25/24	FR WN2514	3132XGYL4	75,000,000.00	0.00	287,395.82	287,395.82			
			DTD 01/01/2024 4.450% 11/01/2028								
	02/01/24	02/25/24	FRESB 2021-SB883	30318NAA1	3,232,004.92	0.00	1,697.13	1,697.13			
			DTD 02/01/2021 0.670% 01/01/2026								
	02/01/24	02/25/24	FRESB 2023-SB111 ASF	30334CAA5	24,997,215.90	0.00	98,114.08	98,114.08			
			DTD 11/01/2023 4.710% 09/01/2028								
	02/01/24	02/25/24	FHMS K740 A2	3137F72B0	22,000,000.00	0.00	26,950.00	26,950.00			
			DTD 11/01/2020 1.470% 09/01/2027								
	02/01/24	02/25/24	FHMS K046 A2	3137BJP64	50,000,000.00	0.00	133,541.65	133,541.65			
			DTD 06/17/2015 3.205% 03/01/2025								
	02/01/24	02/25/24	FRESB 2022-SB104 ASF	30329QAA1	25,371,858.70	0.00	54,972.37	54,972.37			
			DTD 11/01/2022 2.600% 09/01/2027								
	02/01/24	02/25/24	FRESB 2022-SB103 ASF	30329MAA0	7,849,280.00	0.00	13,605.41	13,605.41			
			DTD 10/01/2022 2.080% 06/01/2027								
	02/01/24	02/25/24	FHMS K753 A2	3137HB2L7	82,000,000.00	0.00	300,666.69	300,666.69			
			DTD 11/01/2023 4.400% 10/01/2030								
	02/01/24	02/25/24	FR WN1292	3132XFNU3	35,250,000.00	0.00	130,522.91	130,522.91			
			DTD 01/01/2024 4.300% 11/01/2028								
	02/01/24	02/25/24	FR WN2415	3132XGVH6	24,795,000.00	0.00	99,069.80	99,069.80			
			DTD 08/01/2023 4.640% 05/01/2030								



**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2024

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>											
02/01/24	02/25/24		FHLMC SERIES K049 A2	3137BLMZ8	10,000,000.00	0.00	25,083.33	25,083.33			
			DTD 10/01/2015 3.010% 07/01/2025								
02/01/24	02/25/24		FR WN2398	3132XGUY0	15,656,000.00	0.00	67,812.22	67,812.22			
			DTD 07/01/2023 5.030% 02/01/2030								
02/01/24	02/25/24		FR WN1255	3132XFMD7	21,000,000.00	0.00	84,449.16	84,449.16			
			DTD 07/01/2023 4.670% 04/01/2028								
02/01/24	02/25/24		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								
02/01/24	02/25/24		FR WN1268	3132XFMS4	33,378,000.00	0.00	132,788.81	132,788.81			
			DTD 10/01/2023 4.620% 06/01/2028								
02/01/24	02/25/24		FHMS K053 A2	3137BN6G4	59,300,000.00	0.00	148,002.90	148,002.90			
			DTD 03/29/2016 2.995% 12/01/2025								
02/01/24	02/25/24		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								
02/01/24	02/25/24		FR WN1286	3132XFNC8	35,000,000.00	0.00	144,666.66	144,666.66			
			DTD 12/01/2023 4.800% 11/01/2030								
02/01/24	02/25/24		FHMS K079 A2	3137FGZT5	100,000,000.00	0.00	327,166.70	327,166.70			
			DTD 08/01/2018 3.926% 06/01/2028								
02/01/24	02/25/24		FR WN2460	3132XGWW2	9,385,000.00	0.00	35,073.83	35,073.83			
			DTD 10/01/2023 4.340% 06/01/2030								
02/01/24	02/25/24		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								
02/01/24	02/25/24		FHMS K508 A2	3137HAQ74	50,000,000.00	0.00	197,500.00	197,500.00			
			DTD 10/01/2023 4.740% 08/01/2028								
02/01/24	02/25/24		FHMS KJ23 A1	3137FKSQ0	60,000,000.00	0.00	184,150.02	184,150.02			
			DTD 01/29/2019 3.683% 10/01/2025								
02/01/24	02/25/24		FR WN2397	3132XGUX2	33,757,000.00	0.00	145,342.63	145,342.63			
			DTD 07/01/2023 5.000% 02/01/2030								
02/01/24	02/25/24		FHMS K050 A2	3137BLW95	30,000,000.00	0.00	83,349.99	83,349.99			
			DTD 11/01/2015 3.334% 08/01/2025								
02/01/24	02/25/24		FHMS K072 A2	3137FEBQ2	12,923,000.00	0.00	37,089.01	37,089.01			
			DTD 01/01/2018 3.444% 12/01/2027								



## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2024

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>											
	02/07/24	02/07/24	WELLS FARGO BANK NA BANK NOTES (CALLABLE)	9498816D4	10,000,000.00	0.00	269,472.22	269,472.22			
			DTD 08/09/2023 5.450% 08/07/2026								
	02/12/24	02/12/24	FREDDIE MAC NOTES	3137EAEP0	50,000,000.00	0.00	375,000.00	375,000.00			
			DTD 02/14/2020 1.500% 02/12/2025								
	02/14/24	02/14/24	FFCB BONDS	3133EPSW6	50,000,000.00	0.00	1,125,000.00	1,125,000.00			
			DTD 08/14/2023 4.500% 08/14/2026								
	02/14/24	02/14/24	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								
	02/15/24	02/15/24	JDOT 2023-C A2	47787CAB9	8,750,000.00	0.00	42,000.00	42,000.00			
			DTD 09/19/2023 5.760% 08/17/2026								
	02/15/24	02/15/24	TAOT 2023-C A2A	89231FAB6	3,000,000.00	0.00	14,000.00	14,000.00			
			DTD 08/15/2023 5.600% 08/17/2026								
	02/15/24	02/15/24	TAOT 2023-D A3	89239FAD4	3,250,000.00	0.00	15,004.17	15,004.17			
			DTD 11/14/2023 5.540% 08/15/2028								
	02/15/24	02/15/24	JDOT 2023-B A2	477920AB8	5,000,000.00	0.00	23,291.67	23,291.67			
			DTD 06/28/2023 5.590% 06/15/2026								
	02/15/24	02/15/24	FORDO 2023-C A2A	344940AB7	4,250,000.00	0.00	20,116.67	20,116.67			
			DTD 11/21/2023 5.680% 09/15/2026								
	02/15/24	02/15/24	TAOT 2022-D A2A	89239HAB4	13,098,698.59	0.00	57,525.12	57,525.12			
			DTD 11/08/2022 5.270% 01/15/2026								
	02/15/24	02/15/24	HART 2022-B A2A	44918MAB6	1,813,736.20	0.00	5,501.67	5,501.67			
			DTD 07/20/2022 3.640% 05/15/2025								
	02/15/24	02/15/24	TAOT 2022-B A3	89238FAD5	11,772,236.24	0.00	28,743.88	28,743.88			
			DTD 04/13/2022 2.930% 09/15/2026								
	02/15/24	02/15/24	HAROT 2023-2 A3	43792TAC0	4,000,000.00	0.00	16,433.33	16,433.33			
			DTD 05/30/2023 4.930% 11/15/2027								
	02/15/24	02/15/24	JDOT 2022-C A2	47800BAB4	14,814,284.91	0.00	61,479.28	61,479.28			
			DTD 10/19/2022 4.980% 08/15/2025								
	02/15/24	02/15/24	AMXCA 2022-4 A	02582JXJ9	33,000,000.00	0.00	136,125.00	136,125.00			
			DTD 11/03/2022 4.950% 10/15/2027								
	02/15/24	02/15/24	MBART 2023-1 A2	58770AAB9	1,746,995.89	0.00	7,410.17	7,410.17			
			DTD 01/25/2023 5.090% 01/15/2026								



## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2024

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>											
02/15/24	02/15/24		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								
02/15/24	02/15/24		MBALT 2023-A A2	58768RAB6	17,080,875.53	0.00	74,586.50	74,586.50			
			DTD 05/24/2023 5.240% 11/17/2025								
02/15/24	02/15/24		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								
02/15/24	02/15/24		TAOT 2023-C A3	89231FAD2	2,000,000.00	0.00	8,600.00	8,600.00			
			DTD 08/15/2023 5.160% 04/17/2028								
02/15/24	02/15/24		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								
02/15/24	02/15/24		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								
02/15/24	02/15/24		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								
02/15/24	02/15/24		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								
02/15/24	02/15/24		HART 2023-A A2A	448979AB0	8,963,550.49	0.00	38,767.36	38,767.36			
			DTD 04/12/2023 5.190% 12/15/2025								
02/15/24	02/15/24		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								
02/15/24	02/15/24		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								
02/15/24	02/15/24		HART 2023-C A2A	44918CAB8	6,255,000.00	0.00	30,232.50	30,232.50			
			DTD 11/13/2023 5.800% 01/15/2027								
02/15/24	02/15/24		US TREASURY NOTES	91282CDZ1	50,000,000.00	0.00	375,000.00	375,000.00			
			DTD 02/15/2022 1.500% 02/15/2025								
02/15/24	02/15/24		HART 2023-B A3	44933XAD9	5,000,000.00	0.00	22,833.34	22,833.34			
			DTD 07/19/2023 5.480% 04/17/2028								
02/15/24	02/15/24		HART 2021-C A3	44935FAD6	3,505,298.67	0.00	2,161.60	2,161.60			
			DTD 11/17/2021 0.740% 05/15/2026								
02/15/24	02/15/24		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								
02/15/24	02/15/24		TAOT 2021-C A3	89239BAC5	6,495,361.29	0.00	2,327.51	2,327.51			
			DTD 09/27/2021 0.430% 01/15/2026								



## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2024

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>											
	02/15/24	02/15/24	AMXCA 2023-1 A	025821JZ4	14,000,000.00	0.00	56,816.66	56,816.66			
			DTD 06/14/2023 4.870% 05/15/2028								
	02/15/24	02/15/24	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								
	02/15/24	02/15/24	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								
	02/15/24	02/15/24	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								
	02/15/24	02/15/24	HAROT 2023-2 A2	43792TAB2	5,418,777.26	0.00	24,429.65	24,429.65			
			DTD 05/30/2023 5.410% 04/15/2026								
	02/15/24	02/15/24	JDOT 2023-A A2	47800CAB2	18,293,935.54	0.00	80,493.33	80,493.33			
			DTD 03/02/2023 5.280% 03/16/2026								
	02/15/24	02/15/24	JDOT 2021-B A3	47789QAC4	7,528,938.34	0.00	3,262.55	3,262.55			
			DTD 07/21/2021 0.520% 03/16/2026								
	02/15/24	02/15/24	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								
	02/15/24	02/15/24	TAOT 2021-D A3	89238JAC9	4,613,368.65	0.00	2,729.57	2,729.57			
			DTD 11/15/2021 0.710% 04/15/2026								
	02/15/24	02/15/24	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								
	02/15/24	02/15/24	TAOT 2023-A A2	891940AB4	4,415,437.93	0.00	18,581.63	18,581.63			
			DTD 01/30/2023 5.050% 01/15/2026								
	02/15/24	02/15/24	DCENT 2023-A1 A	254683CY9	45,000,000.00	0.00	161,625.02	161,625.02			
			DTD 04/11/2023 4.310% 03/15/2028								
	02/15/24	02/15/24	HART 2023-B A2A	44933XAB3	5,000,000.00	0.00	24,041.67	24,041.67			
			DTD 07/19/2023 5.770% 05/15/2026								
	02/15/24	02/15/24	HART 2022-C A2A	44933DAB7	17,448,444.60	0.00	77,790.98	77,790.98			
			DTD 11/09/2022 5.350% 11/17/2025								
	02/15/24	02/15/24	CHAT 2024-A1 A	161571HV9	65,000,000.00	0.00	124,583.36	124,583.36			
			DTD 01/31/2024 4.600% 01/15/2027								
	02/15/24	02/15/24	HAROT 2021-2 A3	43811JAC1	8,532,633.78	0.00	2,346.48	2,346.48			
			DTD 05/26/2021 0.330% 08/15/2025								
	02/15/24	02/15/24	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								



## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2024

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											
	02/15/24	02/15/24	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								
	02/15/24	02/15/24	HART 2023-C A3	44918CAD4	2,750,000.00	0.00	12,695.83	12,695.83			
			DTD 11/13/2023 5.540% 10/16/2028								
	02/15/24	02/15/24	MBART 2024-1 A2A	587918AB9	49,000,000.00	0.00	144,631.68	144,631.68			
			DTD 01/24/2024 5.060% 05/17/2027								
	02/15/24	02/15/24	TAOT 2023-B A2A	891941AB2	5,301,995.70	0.00	23,328.78	23,328.78			
			DTD 05/23/2023 5.280% 05/15/2026								
	02/15/24	02/15/24	JDOT 2022-A A3	47787JAC2	6,326,836.56	0.00	12,231.88	12,231.88			
			DTD 03/16/2022 2.320% 09/16/2026								
	02/15/24	02/15/24	TAOT 2024-A A2A	89238DAB4	22,000,000.00	0.00	47,025.00	47,025.00			
			DTD 01/30/2024 5.130% 12/15/2026								
	02/15/24	02/15/24	TAOT 2024-A A3	89238DAD0	12,000,000.00	0.00	24,150.00	24,150.00			
			DTD 01/30/2024 4.830% 10/16/2028								
	02/15/24	02/15/24	MBART 2023-2 A2	58769FAB1	4,500,000.00	0.00	22,200.00	22,200.00			
			DTD 10/25/2023 5.920% 11/16/2026								
	02/15/24	02/15/24	AMXCA 2022-2 A	02582JTB8	20,000,000.00	0.00	56,500.00	56,500.00			
			DTD 05/24/2022 3.390% 05/17/2027								
	02/15/24	02/15/24	TAOT 2023-D A2A	89239FAB8	7,000,000.00	0.00	33,833.33	33,833.33			
			DTD 11/14/2023 5.800% 11/16/2026								
	02/15/24	02/15/24	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								
	02/15/24	02/15/24	TAOT 2021-B A3	89190GAC1	13,521,389.22	0.00	2,929.62	2,929.62			
			DTD 06/14/2021 0.260% 11/17/2025								
	02/15/24	02/15/24	JDOT 2022-B A2	47800AAB6	2,456,605.79	0.00	7,635.95	7,635.95			
			DTD 07/20/2022 3.730% 06/16/2025								
	02/15/24	02/15/24	HART 2021-B A3	44934KAC8	7,012,659.73	0.00	2,220.68	2,220.68			
			DTD 07/28/2021 0.380% 01/15/2026								
	02/15/24	02/15/24	MBART 2021-1 A3	58772WAC7	10,848,209.92	0.00	4,158.48	4,158.48			
			DTD 09/22/2021 0.460% 06/15/2026								
	02/15/24	02/15/24	JDOT 2023-C A3	47787CAC7	6,750,000.00	0.00	30,825.00	30,825.00			
			DTD 09/19/2023 5.480% 05/15/2028								
	02/15/24	02/15/24	JDOT 2023-B A3	477920AC6	4,000,000.00	0.00	17,266.67	17,266.67			
			DTD 06/28/2023 5.180% 03/15/2028								



**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2024

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>											
	02/15/24	02/15/24	TAOT 2022-A A3	89239KAC5	3,274,396.48	0.00	3,356.25	3,356.25			
			DTD 01/31/2022 1.230% 06/15/2026								
	02/15/24	02/15/24	MBART 2022-1 A2	58768PAB0	4,348,849.98	0.00	19,062.46	19,062.46			
			DTD 11/22/2022 5.260% 10/15/2025								
	02/16/24	02/16/24	GMCAR 2023-3 A2A	36267KAB3	2,173,729.70	0.00	10,397.68	10,397.68			
			DTD 07/19/2023 5.740% 09/16/2026								
	02/16/24	02/16/24	GMCAR 2023-4 A2A	379930AB6	5,750,000.00	0.00	28,222.92	28,222.92			
			DTD 10/11/2023 5.890% 11/16/2026								
	02/16/24	02/16/24	GMCAR 2023-3 A3	36267KAD9	5,000,000.00	0.00	22,708.34	22,708.34			
			DTD 07/19/2023 5.450% 06/16/2028								
	02/16/24	02/16/24	GMCAR 2024-1 A3	36268GAD7	3,000,000.00	0.00	11,720.84	11,720.84			
			DTD 01/17/2024 4.850% 12/18/2028								
	02/16/24	02/16/24	GMCAR 2024-1 A2A	36268GAB1	8,500,000.00	0.00	35,057.79	35,057.79			
			DTD 01/17/2024 5.120% 02/16/2027								
	02/18/24	02/18/24	HAROT 2023-3 A3	43815QAC1	6,500,000.00	0.00	29,304.16	29,304.16			
			DTD 08/22/2023 5.410% 02/18/2028								
	02/18/24	02/18/24	HAROT 2023-3 A2	43815QAB3	7,000,000.00	0.00	33,308.33	33,308.33			
			DTD 08/22/2023 5.710% 03/18/2026								
	02/20/24	02/20/24	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								
	02/20/24	02/20/24	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								
	02/20/24	02/20/24	VZMT 2024-1 A1A MTGE	92348KCL5	17,000,000.00	0.00	75,555.55	75,555.55			
			DTD 01/18/2024 5.000% 12/20/2028								
	02/20/24	02/20/24	TLOT 2023-A A2	89239MAB3	4,329,923.95	0.00	19,123.83	19,123.83			
			DTD 04/18/2023 5.300% 08/20/2025								
	02/21/24	02/21/24	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								
	02/21/24	02/21/24	HAROT 2023-4 A3	438123AC5	2,250,000.00	0.00	10,631.25	10,631.25			
			DTD 11/08/2023 5.670% 06/21/2028								
	02/21/24	02/21/24	HAROT 2023-4 A2	438123AB7	6,000,000.00	0.00	29,350.00	29,350.00			
			DTD 11/08/2023 5.870% 06/22/2026								
	02/21/24	02/21/24	FCB 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								





## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2024

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>											
	02/21/24	02/21/24	HAROT 2021-4 A3	43815GAC3	4,995,564.83	0.00	3,663.42	3,663.42			
			DTD 11/24/2021 0.880% 01/21/2026								
	02/21/24	02/21/24	HAROT 2023-1 A2	43815JAB9	4,299,691.29	0.00	18,703.66	18,703.66			
			DTD 02/24/2023 5.220% 10/21/2025								
	02/24/24	02/24/24	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								
	02/25/24	02/25/24	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								
	02/25/24	02/25/24	BMWOT 2022-A A3	05602RAD3	12,802,911.97	0.00	34,247.79	34,247.79			
			DTD 05/18/2022 3.210% 08/25/2026								
	02/25/24	02/25/24	BMWLT 2022-1 A3	05601XAC3	1,296,960.50	0.00	1,188.88	1,188.88			
			DTD 01/19/2022 1.100% 03/25/2025								
	02/25/24	02/25/24	BMWOT 2023-A A2A	05592XAB6	3,000,000.00	0.00	14,300.00	14,300.00			
			DTD 07/18/2023 5.720% 04/27/2026								
	02/25/24	02/25/24	BMWLT 2023-2 A3	055979AC2	3,000,000.00	0.00	14,975.00	14,975.00			
			DTD 10/11/2023 5.990% 09/25/2026								
	02/25/24	02/25/24	BMWLT 2023-1 A2	05593AAB5	2,084,243.26	0.00	9,153.30	9,153.30			
			DTD 02/15/2023 5.270% 02/25/2025								
	02/25/24	02/25/24	BMWLT 2023-2 A2	055979AB4	3,500,000.00	0.00	17,354.17	17,354.17			
			DTD 10/11/2023 5.950% 08/25/2025								
	02/25/24	02/25/24	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								
	02/25/24	02/25/24	BMWOT 2023-A A3	05592XAD2	3,000,000.00	0.00	13,675.00	13,675.00			
			DTD 07/18/2023 5.470% 02/25/2028								
	02/26/24	02/26/24	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								
	02/26/24	02/26/24	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								
	02/26/24	02/26/24	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								



## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2024

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>											
	02/26/24	02/26/24	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								
	02/28/24	02/28/24	FEDERAL HOME LOAN BANKS NOTES	3130AV7L0	23,000,000.00	0.00	575,000.00	575,000.00			
			DTD 03/03/2023 5.000% 02/28/2025								
	02/29/24	02/29/24	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								
	02/29/24	02/29/24	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								
	02/29/24	02/29/24	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	4,118.52	4,118.52			
	02/29/24	02/29/24	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	43,505.61	43,505.61			
			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								
	02/29/24	02/29/24	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	272,003.65	272,003.65			
			MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	4,137.55	4,137.55			
	02/29/24	02/29/24	FIDELITY GOVT MM FUND 2642	31607A703	0.00	0.00	558,152.42	558,152.42			
			CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	2,595,707.11	2,595,707.11			
	02/29/24	02/29/24	STONECASTLE FICA	FICAMF003	0.00	0.00	91.60	91.60			
<b>Transaction Type Sub-Total</b>					<b>5,169,798,918.60</b>	<b>0.00</b>	<b>26,386,911.48</b>	<b>26,386,911.48</b>			
<b>MATURITY</b>											
	02/01/24	02/01/24	FEDERAL HOME LOAN BANK NOTES	3130AVR95	100,000,000.00	100,000,000.00	2,475,000.00	102,475,000.00	0.00	0.00	
			DTD 04/20/2023 4.950% 02/01/2024								
	02/01/24	02/01/24	WELLS FARGO BANK NA CERT DEPOS	95001KJW5	100,000,000.00	100,000,000.00	4,125,000.00	104,125,000.00	0.00	0.00	
			DTD 04/10/2023 5.000% 02/01/2024								
	02/01/24	02/01/24	CANTOR FITZGERALD REPO AGRMT	RE1365353	100,000,000.00	100,000,000.00	102,666.67	100,102,666.67	0.00	0.00	
			DTD 01/25/2024 5.280% 02/01/2024								
	02/01/24	02/01/24	FEDERAL HOME LOAN BANK NOTES	3130AVR38	100,000,000.00	100,000,000.00	2,455,000.00	102,455,000.00	0.00	0.00	
			DTD 04/18/2023 4.910% 02/01/2024								
	02/01/24	02/01/24	FEDERAL HOME LOAN BANK NOTES	3130AVOJ4	100,000,000.00	100,000,000.00	2,430,000.00	102,430,000.00	0.00	0.00	
			DTD 04/17/2023 4.860% 02/01/2024								



**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2024

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>MATURITY</b>											
	02/02/24	02/02/24	BOFA SECURITIES INC COMM PAPER (FLOAT)	06054NB26	50,000,000.00	50,000,000.00	0.00	50,000,000.00	1,430,958.33	0.00	
	02/04/24	02/04/24	DTD 08/02/2023 0.000% 02/02/2024 BANK OF NY MELLON CORP NOTES (CALLABLE)	06406HCS6	6,957,000.00	6,957,000.00	126,965.25	7,083,965.25	(406,010.52)	0.00	
	02/05/24	02/05/24	DTD 02/04/2014 3.650% 02/04/2024 FANNIE MAE NOTES	3135G0V34	100,000,000.00	100,000,000.00	1,250,000.00	101,250,000.00	372,000.00	0.00	
	02/07/24	02/07/24	DTD 02/08/2019 2.500% 02/05/2024 MICROSOFT CORP COMM PAPER	59515MB79	50,000,000.00	50,000,000.00	0.00	50,000,000.00	523,625.00	0.00	
	02/08/24	02/08/24	DTD 11/27/2023 0.000% 02/07/2024 CANTOR FITZGERALD REPO AGRMT	REI365361	100,000,000.00	100,000,000.00	103,055.56	100,103,055.56	0.00	0.00	
	02/13/24	02/13/24	DTD 02/01/2024 5.300% 02/08/2024 FHLB BONDS	3130AFW94	50,000,000.00	50,000,000.00	625,000.00	50,625,000.00	177,000.00	0.00	
	02/15/24	02/15/24	DTD 02/15/2019 2.500% 02/13/2024 CANTOR FITZGERALD REPO AGRMT	REI361683	100,000,000.00	100,000,000.00	102,861.11	100,102,861.11	0.00	0.00	
	02/21/24	02/21/24	DTD 02/08/2024 5.290% 02/15/2024 CHARIOT FUNDING LLC COMM PAPER	15963TBM0	50,000,000.00	50,000,000.00	0.00	50,000,000.00	481,777.78	0.00	
	02/22/24	02/22/24	DTD 12/19/2023 0.000% 02/21/2024 CANTOR FITZGERALD REPO AGRMT	REI361691	100,000,000.00	100,000,000.00	102,083.33	100,102,083.33	0.00	0.00	
	02/28/24	02/28/24	DTD 02/15/2024 5.250% 02/22/2024 FEDERAL HOME LOAN BANK NOTES	3130ARHG9	30,000,000.00	30,000,000.00	318,750.00	30,318,750.00	34,200.00	0.00	
	02/29/24	02/29/24	DTD 03/25/2022 2.125% 02/28/2024 US TREASURY NOTES	912828W48	75,000,000.00	75,000,000.00	796,875.00	75,796,875.00	(653,320.31)	0.00	
	02/29/24	02/29/24	DTD 02/28/2017 2.125% 02/29/2024 CANTOR FITZGERALD REPO AGRMT	REI361709	100,000,000.00	100,000,000.00	102,083.33	100,102,083.33	0.00	0.00	
			<b>Transaction Type Sub-Total</b>		<b>1,311,957,000.00</b>	<b>1,311,957,000.00</b>	<b>15,115,340.25</b>	<b>1,327,072,340.25</b>	<b>1,960,230.28</b>	<b>0.00</b>	

**PAYDOWNS**

	02/01/24	02/01/24	JDOT 2022-A A3	47787JAC2	480,074.69	480,074.69	0.00	480,074.69	106.19	0.00	
	02/01/24	02/01/24	DTD 03/16/2022 2.320% 09/16/2026 HART 2021-B A3	44934KAC8	822,000.00	822,000.00	0.00	822,000.00	181.42	0.00	
			DTD 07/28/2021 0.380% 01/15/2026								



**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2024

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>												
02/01/24	02/01/24		JDOT 2021-B A3	477890AC4	877,639.17	877,639.17	0.00	877,639.17	78.29	0.00		
			DTD 07/21/2021 0.520% 03/16/2026									
02/01/24	02/01/24		BMWLT 2022-1 A3	05601XAC3	769,066.00	769,066.00	0.00	769,066.00	114.97	0.00		
			DTD 01/19/2022 1.100% 03/25/2025									
02/01/24	02/01/24		HAROT 2021-2 A3	43811JAC1	772,059.59	772,059.59	0.00	772,059.59	30.11	0.00		
			DTD 05/26/2021 0.330% 08/15/2025									
02/01/24	02/01/24		TAOT 2022-A A3	89239KAC5	237,548.81	237,548.81	0.00	237,548.81	40.38	0.00		
			DTD 01/31/2022 1.230% 06/15/2026									
02/01/24	02/01/24		TAOT 2021-D A3	89238JAC9	361,266.85	361,266.85	0.00	361,266.85	7.69	0.00		
			DTD 11/15/2021 0.710% 04/15/2026									
02/01/24	02/01/24		HAROT 2021-4 A3	43815GAC3	400,841.80	400,841.80	0.00	400,841.80	84.50	0.00		
			DTD 11/24/2021 0.880% 01/21/2026									
02/01/24	02/01/24		TAOT 2021-B A3	89190GAC1	1,622,996.68	1,622,996.68	0.00	1,622,996.68	174.80	0.00		
			DTD 06/14/2021 0.260% 11/17/2025									
02/01/24	02/01/24		HAROT 2021-2 A3	43811JAC1	406,347.15	406,347.15	0.00	406,347.15	4,920.61	0.00		
			DTD 05/26/2021 0.330% 08/15/2025									
02/01/24	02/01/24		TAOT 2021-C A3	89239BAC5	601,028.80	601,028.80	0.00	601,028.80	47.90	0.00		
			DTD 09/27/2021 0.430% 01/15/2026									
02/01/24	02/01/24		HART 2021-C A3	44935FAD6	296,002.82	296,002.82	0.00	296,002.82	66.07	0.00		
			DTD 11/17/2021 0.740% 05/15/2026									
02/01/24	02/01/24		MBART 2021-1 A3	58772WAC7	952,538.33	952,538.33	0.00	952,538.33	124.59	0.00		
			DTD 09/22/2021 0.460% 06/15/2026									
02/01/24	02/25/24		FRESB 2023-SB108 ASF	30333AAA0	5,663.30	5,663.30	0.00	5,663.30	122.06	0.00		
			DTD 08/01/2023 4.250% 06/01/2028									
02/01/24	02/25/24		FHMS K039 A2	3137BDCW4	899,664.75	899,664.75	0.00	899,664.75	5,095.76	0.00		
			DTD 09/01/2014 3.303% 07/01/2024									
02/01/24	02/25/24		FRESB 2023-SB109 ASF	30333MAA4	1,737.33	1,737.33	0.00	1,737.33	47.34	0.00		
			DTD 09/01/2023 4.390% 08/01/2028									
02/01/24	02/25/24		FHMS K733 A2	3137FJXQ7	1,674.29	1,674.29	0.00	1,674.29	(143.30)	0.00		
			DTD 11/09/2018 3.750% 08/01/2025									
02/01/24	02/25/24		FRESB 2022-SB97	30311SAA7	31,755.97	31,755.97	0.00	31,755.97	1,258.55	0.00		
			DTD 04/01/2022 1.780% 02/01/2027									
02/01/24	02/25/24		FRESB 2021-SB82 A5	30318CAA5	1,698.74	1,698.74	0.00	1,698.74	(8.33)	0.00		
			DTD 01/01/2021 0.670% 11/01/2025									



## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2024

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>												
02/01/24	02/25/24	FRESB 2023-SB106 ASF	35802AAE3	6,952.01	6,952.01	0.00	6,952.01	205.15	0.00	0.00		
		DTD 06/01/2023 3.960% 05/01/2028										
02/01/24	02/25/24	FHMS KJ39 A1	3137H73W1	66,083.29	66,083.29	0.00	66,083.29	10.90	0.00	0.00		
		DTD 04/01/2022 2.750% 04/01/2027										
02/01/24	02/25/24	FRESB 2023-SB110 ASF	30333HAA5	1,540.62	1,540.62	0.00	1,540.62	60.64	0.00	0.00		
		DTD 10/01/2023 4.580% 08/01/2028										
02/01/24	02/25/24	FHMS K045 A2	3137BHXJ1	39,065.00	39,065.00	0.00	39,065.00	(3,853.09)	0.00	0.00		
		DTD 05/01/2015 3.023% 01/01/2025										
02/01/24	02/25/24	FHMS KJ34 A1	3137HILS3	312,093.92	312,093.92	0.00	312,093.92	3.74	0.00	0.00		
		DTD 07/01/2021 0.681% 06/01/2026										
02/01/24	02/25/24	FRESB 2024-SB112 A7F	30334WAC7	1,196.85	1,196.85	0.00	1,196.85	(5.91)	0.00	0.00		
		DTD 01/01/2024 4.960% 12/01/2030										
02/01/24	02/25/24	FRESB 2023-SB107 ASF	30332EAA3	3,110.33	3,110.33	0.00	3,110.33	67.62	0.00	0.00		
		DTD 07/01/2023 4.090% 05/01/2028										
02/01/24	02/25/24	FRESB 2023-SB105 A5	30332AAA1	22,679.94	22,679.94	0.00	22,679.94	566.52	0.00	0.00		
		DTD 05/01/2023 3.740% 04/01/2028										
02/01/24	02/25/24	FHMS KJ36 A1	3137H4RZ5	9,451.70	9,451.70	0.00	9,451.70	0.04	0.00	0.00		
		DTD 12/01/2021 1.298% 12/01/2026										
02/01/24	02/25/24	FRESB 2023-SB111 ASF	30334CAA5	1,280.00	1,280.00	0.00	1,280.00	28.66	0.00	0.00		
		DTD 11/01/2023 4.710% 09/01/2028										
02/01/24	02/25/24	FRESB 2021-SB83	30318NAA1	5,634.03	5,634.03	0.00	5,634.03	(26.46)	0.00	0.00		
		DTD 02/01/2021 0.670% 01/01/2026										
02/01/24	02/25/24	FHMS KJ47 A1	3137HAMN3	12,577.07	12,577.07	0.00	12,577.07	0.06	0.00	0.00		
		DTD 09/01/2023 5.272% 08/01/2028										
02/01/24	02/25/24	FRESB 2024-SB112 ASF	30334WAAA1	264.95	264.95	0.00	264.95	(0.26)	0.00	0.00		
		DTD 01/01/2024 4.740% 12/01/2028										
02/01/24	02/25/24	FHMS K729 A2	3137FCM43	2,465,972.52	2,465,972.52	0.00	2,465,972.52	(219,625.68)	0.00	0.00		
		DTD 12/01/2017 3.136% 10/01/2024										
02/01/24	02/25/24	FRESB 2022-SB104 ASF	30329QAA1	29,271.01	29,271.01	0.00	29,271.01	2,551.32	0.00	0.00		
		DTD 11/01/2022 2.600% 09/01/2027										
02/01/24	02/25/24	FRESB 2022-SB103 ASF	30329MAA0	10,367.34	10,367.34	0.00	10,367.34	1,079.37	0.00	0.00		
		DTD 10/01/2022 2.080% 06/01/2027										
02/01/24	02/25/24	FRESB 2021-SB82 A5	30318CAA5	3,963.72	3,963.72	0.00	3,963.72	(19.44)	0.00	0.00		
		DTD 01/01/2021 0.670% 11/01/2025										



**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2024

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>												
	02/01/24	02/25/24	FHMS K121 A2	3137FHGE7	13,380.12	13,380.12	0.00	13,380.12	269.69	0.00		
			DTD 09/01/2018 3.700% 09/01/2026									
	02/15/24	02/15/24	HART 2022-C A2A	44933DAB7	2,406,344.59	2,406,344.59	0.00	2,406,344.59	148.95	0.00		
			DTD 11/09/2022 5.350% 11/17/2025									
	02/15/24	02/15/24	MBART 2023-1 A2	58770AAB9	253,845.46	253,845.46	0.00	253,845.46	8.76	0.00		
			DTD 01/25/2023 5.090% 01/15/2026									
	02/15/24	02/15/24	TAOT 2022-D A2A	89239HAB4	1,428,739.92	1,428,739.92	0.00	1,428,739.92	15.86	0.00		
			DTD 11/08/2022 5.270% 01/15/2026									
	02/15/24	02/15/24	HART 2023-B A2A	44933XAB3	265,524.54	265,524.54	0.00	265,524.54	5.23	0.00		
			DTD 07/19/2023 5.770% 05/15/2026									
	02/15/24	02/15/24	TAOT 2022-B A3	89238FAD5	707,383.74	707,383.74	0.00	707,383.74	16.55	0.00		
			DTD 04/13/2022 2.930% 09/15/2026									
	02/15/24	02/15/24	JDOT 2022-C A2	47800BAB4	3,235,410.07	3,235,410.07	0.00	3,235,410.07	115.83	0.00		
			DTD 10/19/2022 4.980% 08/15/2025									
	02/15/24	02/15/24	JDOT 2022-B A2	47800AAB6	893,118.20	893,118.20	0.00	893,118.20	94.58	0.00		
			DTD 07/20/2022 3.730% 06/16/2025									
	02/15/24	02/15/24	TAOT 2023-B A2A	891941AB2	396,802.26	396,802.26	0.00	396,802.26	9.17	0.00		
			DTD 05/23/2023 5.280% 05/15/2026									
	02/15/24	02/15/24	TAOT 2023-C A2A	89231FAB6	50,194.04	50,194.04	0.00	50,194.04	3.07	0.00		
			DTD 08/15/2023 5.600% 08/17/2026									
	02/15/24	02/15/24	TAOT 2023-A A2	891940AB4	467,005.40	467,005.40	0.00	467,005.40	18.87	0.00		
			DTD 01/30/2023 5.050% 01/15/2026									
	02/15/24	02/15/24	MBALT 2023-A A2	58768RAB6	1,775,387.82	1,775,387.82	0.00	1,775,387.82	20.77	0.00		
			DTD 05/24/2023 5.240% 11/17/2025									
	02/15/24	02/15/24	HART 2022-B A2A	44918MAB6	634,032.80	634,032.80	0.00	634,032.80	32.15	0.00		
			DTD 07/20/2022 3.640% 05/15/2025									
	02/15/24	02/15/24	HAROT 2023-2 A2	437927AB2	403,383.75	403,383.75	0.00	403,383.75	24.16	0.00		
			DTD 05/30/2023 5.410% 04/15/2026									
	02/15/24	02/15/24	MBART 2022-1 A2	58768PAB0	838,978.21	838,978.21	0.00	838,978.21	53.61	0.00		
			DTD 11/22/2022 5.260% 10/15/2025									
	02/15/24	02/15/24	HART 2023-A A2A	448979AB0	905,621.26	905,621.26	0.00	905,621.26	52.34	0.00		
			DTD 04/12/2023 5.190% 12/15/2025									
	02/15/24	02/15/24	JDOT 2023-A A2	47800CAB2	1,955,102.85	1,955,102.85	0.00	1,955,102.85	68.62	0.00		
			DTD 03/02/2023 5.280% 03/16/2026									



## Managed Account Security Transactions & Interest

For the Month Ending February 29, 2024

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>												
	02/16/24	02/16/24	GMCAR 2023-3 AZA	36267KAB3	151,079.92	151,079.92	0.00	151,079.92	2.73	0.00		
			DTD 07/19/2023 5.740% 09/16/2026									
	02/20/24	02/20/24	TLOT 2023-A A2	89239MAB3	364,037.06	364,037.06	0.00	364,037.06	14.12	0.00		
			DTD 04/18/2023 5.300% 08/20/2025									
	02/21/24	02/21/24	HAROT 2023-1 A2	43815JAB9	442,104.23	442,104.23	0.00	442,104.23	26.57	0.00		
			DTD 02/24/2023 5.220% 10/21/2025									
	02/25/24	02/25/24	BMWOT 2022-A A3	05602RAD3	874,534.01	874,534.01	0.00	874,534.01	45.48	0.00		
			DTD 05/18/2022 3.210% 08/25/2026									
	02/25/24	02/25/24	BMWLT 2023-2 A2	055979AB4	20,484.69	20,484.69	0.00	20,484.69	1.15	0.00		
			DTD 10/11/2023 5.950% 08/25/2025									
	02/25/24	02/25/24	BMWOT 2023-A AZA	05592XAB6	209,897.80	209,897.80	0.00	209,897.80	9.49	0.00		
			DTD 07/18/2023 5.720% 04/27/2026									
	02/25/24	02/25/24	BMWLT 2023-1 A2	05593AAB5	499,978.47	499,978.47	0.00	499,978.47	33.20	0.00		
			DTD 02/15/2023 5.270% 02/25/2025									

Transaction Type	Sub-Total	31,725,480.58	31,725,480.58	0.00	31,725,480.58	(205,516.27)	0.00			
<b>SELL</b>										
02/06/24	02/06/24	FEDERATED GOVT OBLIGATIONS FUND	608919718	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	FIFO
02/07/24	02/07/24	FIDELITY GOVT MM FUND 2642	31607A703	88,000,000.00	88,000,000.00	0.00	88,000,000.00	0.00	0.00	FIFO
02/08/24	02/08/24	FEDERATED GOVT OBLIGATIONS FUND	608919718	68,000,000.00	68,000,000.00	0.00	68,000,000.00	0.00	0.00	FIFO
02/09/24	02/09/24	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
02/12/24	02/12/24	FEDERATED GOVT OBLIGATIONS FUND	608919718	32,000,000.00	32,000,000.00	0.00	32,000,000.00	0.00	0.00	FIFO
02/12/24	02/12/24	FEDERATED GOVT OBLIGATIONS FUND	608919718	8,000,000.00	8,000,000.00	0.00	8,000,000.00	0.00	0.00	FIFO
02/14/24	02/14/24	FEDERATED GOVT OBLIGATIONS FUND	608919718	17,000,000.00	17,000,000.00	0.00	17,000,000.00	0.00	0.00	FIFO
02/14/24	02/14/24	FEDERATED GOVT OBLIGATIONS FUND	608919718	53,000,000.00	53,000,000.00	0.00	53,000,000.00	0.00	0.00	FIFO
02/16/24	02/16/24	FIDELITY GOVT MM FUND 2642	31607A703	49,000,000.00	49,000,000.00	0.00	49,000,000.00	0.00	0.00	FIFO
02/16/24	02/16/24	FIDELITY GOVT MM FUND 2642	31607A703	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	FIFO
02/16/24	02/16/24	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
02/21/24	02/21/24	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
02/22/24	02/22/24	FIDELITY GOVT MM FUND 2642	31607A703	9,000,000.00	9,000,000.00	0.00	9,000,000.00	0.00	0.00	FIFO
02/22/24	02/22/24	FIDELITY GOVT MM FUND 2642	31607A703	67,000,000.00	67,000,000.00	0.00	67,000,000.00	0.00	0.00	FIFO
02/22/24	02/22/24	FIDELITY GOVT MM FUND 2642	31607A703	5,000,000.00	5,000,000.00	0.00	5,000,000.00	0.00	0.00	FIFO
02/23/24	02/23/24	FEDERATED GOVT OBLIGATIONS FUND	608919718	19,000,000.00	19,000,000.00	0.00	19,000,000.00	0.00	0.00	FIFO
02/23/24	02/23/24	FIDELITY GOVT MM FUND 2642	31607A703	40,000,000.00	40,000,000.00	0.00	40,000,000.00	0.00	0.00	FIFO





**Managed Account Security Transactions & Interest**

For the Month Ending February 29, 2024

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>											
	02/23/24	02/23/24	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	36,000,000.00	36,000,000.00	0.00	36,000,000.00	0.00	0.00	FIFO
	02/23/24	02/23/24	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	2,000,000.00	2,000,000.00	0.00	2,000,000.00	0.00	0.00	FIFO
<b>Transaction Type Sub-Total</b>					<b>616,000,000.00</b>	<b>616,000,000.00</b>	<b>0.00</b>	<b>616,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>90,106,545.18</b>	<b>41,299,467.56</b>	<b>131,406,012.74</b>	<b>1,754,714.01</b>	<b>0.00</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>\$90,106,545.18</b>	<b>\$41,299,467.56</b>	<b>\$131,406,012.74</b>	<b>\$1,754,714.01</b>	<b>\$0.00</b>	<b>\$0.00</b>	

Bolded items are forward settling trades.