



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

SAN BERNARDINO COUNTY

For the Month Ending
January 31, 2023

Client Management Team

Kenneth Schiebel, CFA

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

Danny A. Nelson

Director
800 Nicollet Mall, 4th Floor
Minneapolis, MN 55402
612-371-3747
nelsond@pfmam.com

Contents

Cover/Disclosures
Summary Statement
Individual Accounts

Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

SAN BERNARDINO COUNTY
CARY RANGLES
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

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

SAN BERNARDINO COUNTY

Portfolio Summary		
Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	22,110,004.39	12,416,685,227.81
Cash Balance	0.00	188,290,101.54
Total	\$22,110,004.39	\$12,604,975,329.35

Investment Allocation		
Investment Type	Closing Market Value	Percent
Asset-Backed Security	666,609,490.42	5.29
Federal Agency Discount Note	494,827,930.78	3.93
Federal Agency Bond / Note	3,399,735,289.92	26.98
Corporate Note	663,394,583.82	5.26
Certificate of Deposit	1,022,736,494.08	8.11
Federal Agency Commercial Mortgage-Backed Ser	1,105,669,462.84	8.77
Commercial Paper	794,136,578.25	6.30
Federally Insured Cash Account	25,000,000.00	0.20
Joint Powers Authority	588,000,000.00	4.66
Money Market Mutual Fund	52,000,000.00	0.41
NOW Account	1,000,000.00	0.01
Corporate Note	49,223,985.00	0.39
Repurchase Agreement	99,999,972.20	0.79
Supra-National Agency Bond / Note	244,230,358.00	1.94
U.S. Treasury Bond / Note	3,210,121,082.50	25.47
Cash Balance	188,290,101.54	1.49
Total	\$12,604,975,329.35	100.00%

Consolidated Summary Statement

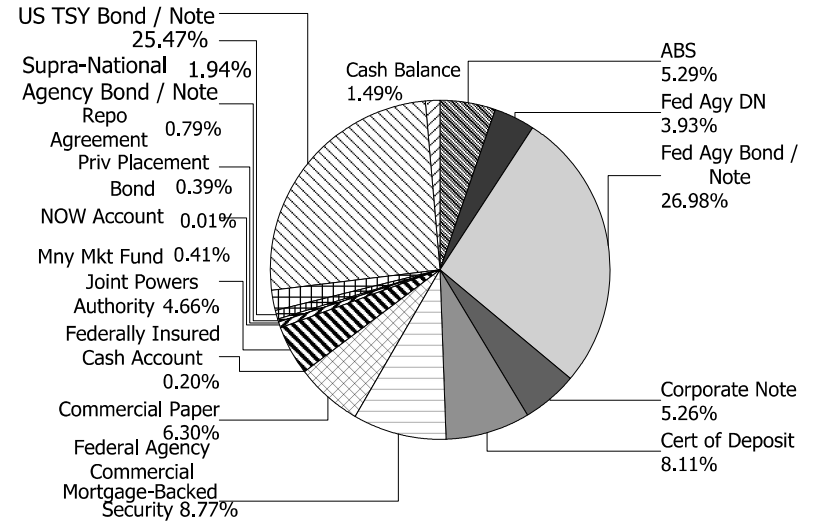
For the Month Ending **January 31, 2023**

SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Sector Allocation

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,959,210,548.84	15.55
31 to 60 days	59,784,151.35	0.47
61 to 90 days	514,934,515.30	4.09
91 to 180 days	1,771,519,223.00	14.05
181 days to 1 year	1,471,540,924.29	11.67
1 to 2 years	2,943,491,531.09	23.35
2 to 3 years	2,213,831,922.41	17.56
3 to 4 years	692,927,840.45	5.50
4 to 5 years	977,734,672.62	7.76
Over 5 years	0.00	0.00
Total	\$12,604,975,329.35	100.00%
Weighted Average Days to Maturity	527	



Managed Account Summary Statement

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

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value	\$12,476,363,363.44
Maturities/Calls	(3,617,407,878.74)
Principal Dispositions	(727,000,000.00)
Principal Acquisitions	4,082,840,280.25
Unsettled Trades	140,138,079.67
Change in Current Value	61,751,383.19
Closing Market Value	\$12,416,685,227.81

Cash Transactions Summary - Managed Account

Maturities/Calls	3,593,122,257.02
Sale Proceeds	727,000,000.00
Coupon/Interest/Dividend Income	14,826,216.56
Principal Payments	27,201,878.74
Security Purchases	(4,083,539,617.21)
Net Cash Contribution	(278,610,735.11)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	17,742,473.58
Less Purchased Interest Related to Interest/Coupons	(699,336.96)
Plus Net Realized Gains/Losses	5,066,867.77
Total Cash Basis Earnings	\$22,110,004.39

Cash Balance

Closing Cash Balance	\$0.00
-----------------------------	---------------

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	12,648,560,261.68
Ending Accrued Interest	42,853,801.18
Plus Proceeds from Sales	727,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	3,620,324,135.76
Plus Coupons/Dividends Received	14,826,216.56
Less Cost of New Purchases	(4,223,897,037.60)
Less Beginning Amortized Value of Securities	(12,760,977,603.49)
Less Beginning Accrued Interest	(37,867,608.07)
Total Accrual Basis Earnings	\$30,822,166.02

Portfolio Summary and Statistics

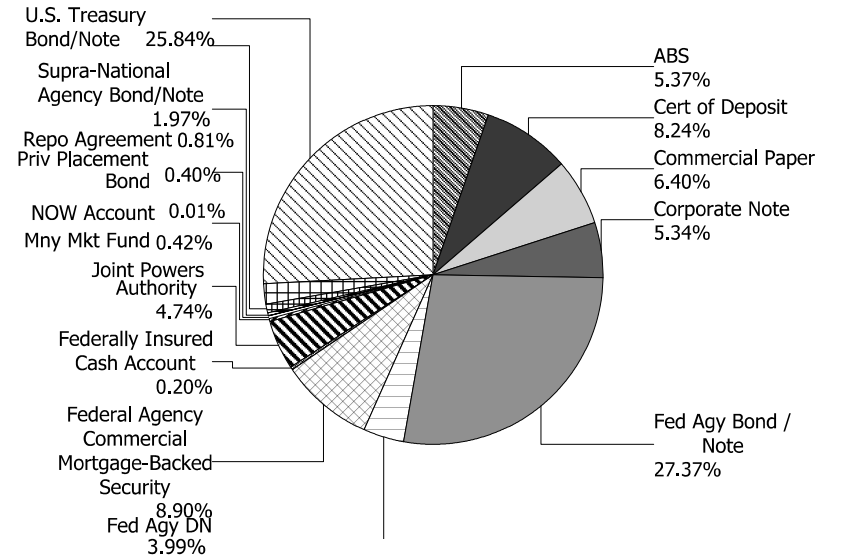
For the Month Ending **January 31, 2023**

SAN BERNARDINO COUNTY - 76990800

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	3,400,000,000.00	3,210,121,082.50	25.84
Supra-National Agency Bond / Note	248,000,000.00	244,230,358.00	1.97
Repurchase Agreement	100,000,000.00	99,999,972.20	0.81
NOW Account	1,000,000.00	1,000,000.00	0.01
Money Market Mutual Fund	52,000,000.00	52,000,000.00	0.42
Joint Powers Authority	588,000,000.00	588,000,000.00	4.74
Federally Insured Cash Account	25,000,000.00	25,000,000.00	0.20
Federal Agency Discount Note	500,000,000.00	494,827,930.78	3.99
Federal Agency Commercial Mortgage-Backed Security	1,145,139,011.29	1,105,669,462.84	8.90
Federal Agency Bond / Note	3,512,290,000.00	3,399,735,289.92	27.37
Corporate Note	729,957,000.00	712,618,568.82	5.74
Commercial Paper	804,250,000.00	794,136,578.25	6.40
Certificate of Deposit	1,025,000,000.00	1,022,736,494.08	8.24
Asset-Backed Security	673,511,279.68	666,609,490.42	5.37
Managed Account Sub-Total	12,804,147,290.97	12,416,685,227.81	100.00%
Accrued Interest		42,853,801.18	
Total Portfolio	12,804,147,290.97	12,459,539,028.99	

Sector Allocation



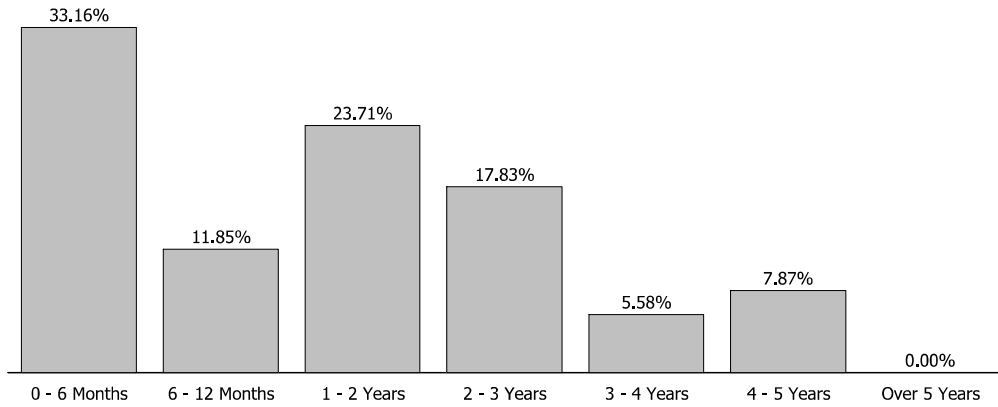
Unsettled Trades **148,010,000.00** **140,182,852.02**

Portfolio Summary and Statistics

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

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.96%
Yield to Maturity at Market	4.46%
Weighted Average Days to Maturity	535

Managed Account Issuer Summary

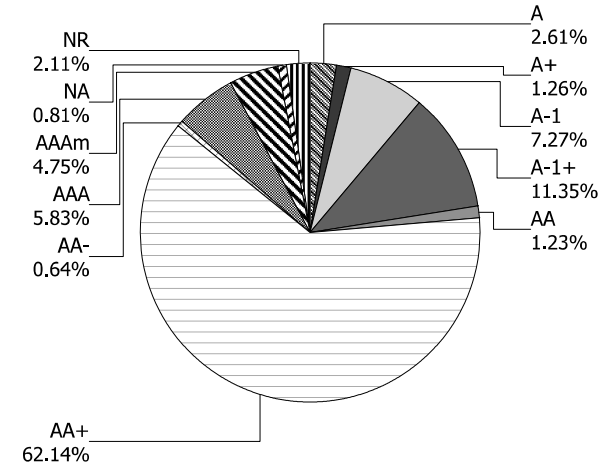
For the Month Ending **January 31, 2023**

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	197,331,300.00	1.59
AMERICAN EXPRESS CO	52,956,387.90	0.43
BANK OF THE WEST	1,000,000.00	0.01
BEDFORD ROW FUNDING CORP	48,728,100.00	0.39
BMW FINANCIAL SERVICES NA LLC	16,542,858.84	0.13
BMW VEHICLE OWNER TRUST	21,994,344.08	0.18
BNP PARIBAS	49,995,037.25	0.40
BNP PARIBAS FORTIS	49,744,931.30	0.40
CAMP	578,000,000.00	4.66
CANADIAN IMPERIAL BANK OF COMMERCE	224,670,377.18	1.81
CANTOR FITZGERALD	99,999,972.20	0.81
CHARIOT FUNDING LLC	30,450,407.00	0.25
CHARTA LLC	49,993,850.00	0.40
CHEVRON CORPORATION	9,761,290.00	0.08
CITIGROUP INC	49,951,295.45	0.40
CREDIT AGRICOLE SA	299,998,333.50	2.42
DEERE & COMPANY	104,436,511.00	0.84
FANNIE MAE	630,988,059.00	5.08
FEDERAL FARM CREDIT BANKS	557,482,355.60	4.49
FEDERAL HOME LOAN BANKS	2,046,915,977.50	16.49
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	49,000,000.00	0.39
FREDDIE MAC	1,764,846,291.44	14.21
GTA FUNDING LLC	49,820,450.00	0.40
HONDA AUTO RECEIVABLES	38,737,710.22	0.31
HYUNDAI AUTO RECEIVABLES	134,916,487.79	1.09
INTER-AMERICAN DEVELOPMENT BANK	103,334,690.00	0.83
INTERNATIONAL FINANCE CORPORATION	19,827,160.00	0.16
INTL BANK OF RECONSTRUCTION AND DEV	121,068,508.00	0.98
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.08
JOHN DEERE OWNER TRUST	113,842,421.42	0.92
JOHNSON & JOHNSON	148,783,050.00	1.20

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

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

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
JP MORGAN CHASE & CO	98,350,700.00	0.79
MERCEDES-BENZ AUTO LEASE TRUST	17,394,363.26	0.14
MERCEDES-BENZ AUTO RECEIVABLES	66,305,399.74	0.53
METLIFE INC	151,058,856.25	1.22
MORGAN STANLEY	1,000,000.00	0.01
NESTLE SA	4,948,020.00	0.04
NORDEA BANK ABP	49,631,750.00	0.40
NORTHERN TRUST	1,000,000.00	0.01
OLD LINE FUNDING LLC	93,832,450.00	0.76
PROCTER & GAMBLE CO	9,998,730.00	0.08
RABOBANK NEDERLAND	49,759,600.00	0.40
ROYAL BANK OF CANADA	49,805,861.35	0.40
STONECASTLE FICA	25,000,000.00	0.20
SVENSKA HANDELSBANKEN AB	99,565,358.05	0.80
THE BANK OF NEW YORK MELLON CORPORATION	224,907,732.82	1.81
THUNDER BAY FUNDING LLC	73,465,800.00	0.59
TORONTO-DOMINION BANK	99,613,950.00	0.80
Toyota Lease Owner Trust	3,056,438.23	0.02
TOYOTA MOTOR CORP	406,777,218.94	3.28
UNITED STATES TREASURY	3,210,121,082.50	25.84
WAL-MART STORES INC	4,973,760.00	0.04
Total	\$12,416,685,227.81	100.00%

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	48,658,203.13	2.31	140,625.00	49,894,535.12	49,492,190.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	AA+	Aaa	11/08/19	11/12/19	24,701,171.88	1.72	30,386.74	24,966,421.27	24,664,062.50
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	60,773.48	49,819,337.20	49,328,125.00
US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	116,022.10	50,061,256.53	49,578,125.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	AA+	Aaa	04/15/19	04/16/19	96,035,156.25	2.37	121,546.96	99,615,389.51	98,656,250.00
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	3,453.04	99,576,174.34	98,265,620.00
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	912828D1	100,000,000.00	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	584,944.75	99,551,168.01	98,078,120.00
US TREASURY NOTES DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	100,000,000.00	AA+	Aaa	06/29/22	06/30/22	96,636,718.75	2.98	47,997.24	98,280,313.21	97,187,500.00
US TREASURY NOTES DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	75,653,320.31	1.67	678,004.14	75,356,109.41	72,925,785.00
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	269,337.02	50,573,052.43	48,656,250.00
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	269,337.02	50,471,730.89	48,656,250.00
US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	AA+	Aaa	02/28/22	03/01/22	72,943,359.38	1.52	40,400.55	73,803,269.91	70,921,875.00
US TREASURY NOTES DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	AA+	Aaa	03/21/22	03/22/22	49,826,171.88	2.16	173,076.92	49,894,748.27	48,312,500.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	88,397.79	50,262,599.28	48,242,190.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	88,397.79	50,307,723.27	48,242,190.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	88,397.79	50,283,415.67	48,242,190.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	77,348.07	50,053,863.71	48,085,940.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	03/17/22	03/21/22	49,701,171.88	2.02	77,348.07	49,815,028.27	48,085,940.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	06/10/22	06/13/22	48,742,187.50	3.03	77,348.07	49,133,992.73	48,085,940.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	AA+	Aaa	06/24/22	06/27/22	94,679,687.50	3.07	17,610.50	96,235,292.89	94,203,120.00
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	2,935.09	50,458,767.36	48,289,060.00
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	04/05/22	04/06/22	49,429,687.50	2.63	2,935.09	49,632,360.54	48,289,060.00
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	AA+	Aaa	06/13/22	06/14/22	48,324,218.75	3.39	2,417.13	48,823,937.58	48,007,810.00
US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	AA+	Aaa	06/10/22	06/13/22	49,279,296.88	3.06	548,573.37	49,490,787.85	48,437,500.00
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	265,883.98	49,822,441.47	47,570,310.00
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	265,883.98	49,637,721.65	47,570,310.00
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	255,494.51	49,799,311.81	47,710,940.00
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	255,494.51	49,120,947.64	47,710,940.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	72,793,945.31	1.79	140,367.45	73,555,614.72	70,453,125.00
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	AA+	Aaa	03/28/22	03/29/22	71,589,843.75	2.55	121,201.66	72,685,205.79	70,429,687.50
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	1,899.17	50,518,357.08	47,328,125.00
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	461,956.52	50,227,838.67	47,875,000.00
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	AA+	Aaa	03/02/22	03/03/22	49,767,578.13	1.66	346,467.39	49,839,671.95	47,390,625.00
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	228,936.46	50,466,575.26	47,859,375.00
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,652,343.75	3.00	296,270.72	49,729,023.07	48,562,500.00
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	21,634.62	49,118,203.61	45,812,500.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,605,468.75	1.04	11,049.72	49,066,067.35	45,765,625.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	01/24/22	01/25/22	48,166,015.63	1.35	11,049.72	48,710,937.50	45,765,625.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	45,994,140.63	3.01	11,049.72	46,841,257.84	45,765,625.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	AA+	Aaa	01/26/22	01/27/22	72,058,593.75	1.43	16,574.59	72,929,250.00	68,648,437.50
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	AA+	Aaa	01/31/22	02/01/22	71,976,562.50	1.47	16,574.59	72,862,951.81	68,648,437.50
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	345.31	48,964,171.41	45,609,375.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	345.31	48,972,108.80	45,609,375.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	53,176.79	48,472,372.16	45,484,375.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	AA+	Aaa	06/27/22	06/28/22	45,480,468.75	3.27	53,176.79	46,329,828.93	45,484,375.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	AA+	Aaa	03/10/22	03/11/22	70,769,531.25	1.94	79,765.19	71,859,652.04	68,226,562.50
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	AA+	Aaa	03/14/22	03/15/22	46,951,171.88	2.04	42,582.42	47,711,613.18	45,429,690.00
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	AA+	Aaa	04/05/22	04/06/22	45,789,062.50	2.75	32,113.26	46,761,065.71	45,257,810.00
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	AA+	Aaa	09/27/22	09/28/22	44,087,890.63	4.38	32,113.26	44,747,700.89	45,257,810.00
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	AA+	Aaa	10/05/22	10/06/22	44,132,812.50	4.20	517.96	44,703,569.40	45,109,375.00
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	AA+	Aaa	10/11/22	10/12/22	43,957,031.25	4.34	517.96	44,517,770.69	45,109,375.00
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	AA+	Aaa	01/03/23	01/04/23	44,566,406.25	4.18	517.96	44,701,883.21	45,109,375.00
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	50,000,000.00	AA+	Aaa	10/24/22	10/25/22	43,773,437.50	4.55	106,353.59	44,277,880.78	45,171,875.00
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	AA+	Aaa	09/29/22	09/30/22	44,224,609.38	4.18	64,903.85	44,759,447.65	45,250,000.00
US TREASURY NOTES DTD 05/31/2019 2.125% 05/31/2026	9128286X3	50,000,000.00	AA+	Aaa	11/01/22	11/02/22	46,298,828.13	4.38	183,894.23	46,556,719.89	47,414,060.00
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	AA+	Aaa	09/27/22	09/28/22	46,058,593.75	4.27	255,870.17	46,352,450.07	47,414,060.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	AA+	Aaa	10/27/22	10/31/22	46,332,031.25	4.16	255,870.17	46,537,897.93	47,414,060.00
US TREASURY NOTES DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	AA+	Aaa	11/01/22	11/02/22	42,123,046.88	4.26	22,099.45	42,544,447.66	43,609,375.00
US TREASURY NOTES DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	50,000,000.00	AA+	Aaa	09/26/22	09/27/22	41,859,375.00	4.12	517.96	42,444,137.09	43,265,625.00
US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	50,000,000.00	AA+	Aaa	11/03/22	11/04/22	45,289,062.50	4.46	519,701.09	45,529,333.81	47,093,750.00
Security Type Sub-Total		3,400,000,000.00					3,270,166,015.75	2.42	8,039,785.75	3,298,036,703.77	3,210,121,082.50
Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	75,000,000.00	AAA	Aaa	04/13/21	04/20/21	74,844,750.00	0.23	26,302.08	74,983,411.64	74,275,125.00
INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	20,000,000.00	AAA	Aaa	04/17/20	04/24/20	19,993,200.00	0.51	18,611.11	19,999,323.02	19,739,300.00
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	25,000,000.00	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	243,750.00	25,070,928.83	24,673,050.00
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	11,631.94	24,985,470.32	24,110,375.00
INTL BK RECON & DEVELOP NOTES DTD 03/29/2022 2.250% 03/28/2024	45906M3C3	13,000,000.00	AAA	Aaa	03/22/22	03/29/22	12,989,860.00	2.29	99,937.50	12,994,152.14	12,649,078.00
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 4.700% 06/17/2024	45906M2B6	10,000,000.00	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	56,961.85	10,000,000.00	10,033,930.00
INTER-AMERICAN DEVEL BK NOTES DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	60,000,000.00	AAA	Aaa	06/22/22	07/01/22	59,994,000.00	3.26	162,500.00	59,995,764.71	58,922,340.00
INTL FINANCE CORP CORPORATE NOTES DTD 09/15/2022 3.625% 09/15/2025	45950KDA5	20,000,000.00	AAA	Aaa	09/07/22	09/15/22	19,992,200.00	3.64	273,888.89	19,993,189.23	19,827,160.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		248,000,000.00					248,240,260.00	1.62	893,583.37	248,022,239.89	244,230,358.00

Repurchase Agreement

CANTOR FITZGERALD REPO AGRMT DTD 01/31/2023 4.290% 02/01/2023	RE1364760	100,000,000.00	NA	NA	01/31/23	01/31/23	100,000,000.00	4.29	11,916.67	100,000,000.00	99,999,972.20
------------------------------------------------------------------	-----------	----------------	----	----	----------	----------	----------------	------	-----------	----------------	---------------

Security Type Sub-Total		100,000,000.00					100,000,000.00	4.29	11,916.67	100,000,000.00	99,999,972.20
--------------------------------	--	-----------------------	--	--	--	--	-----------------------	-------------	------------------	-----------------------	----------------------

NOW Account

BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	1,000,000.00	NR	NR	03/28/22	03/28/22	1,000,000.00	2.45	0.00	1,000,000.00	1,000,000.00
------------------------------------	-----------	--------------	----	----	----------	----------	--------------	------	------	--------------	--------------

Security Type Sub-Total		1,000,000.00					1,000,000.00	2.45	0.00	1,000,000.00	1,000,000.00
--------------------------------	--	---------------------	--	--	--	--	---------------------	-------------	-------------	---------------------	---------------------

Money Market Mutual Fund

NORTHERN TRUST INST GOVT SELECT 848	665278701	1,000,000.00	AAAm	NR	02/28/22	02/28/22	1,000,000.00	4.05	0.00	1,000,000.00	1,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00	NR	NR	06/24/22	06/24/22	1,000,000.00	4.14	0.00	1,000,000.00	1,000,000.00
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	AAAm	NR	01/18/23	01/18/23	1,000,000.00	4.14	0.00	1,000,000.00	1,000,000.00
FIDELITY GOV'T MM FUND 2642	31607A703	49,000,000.00	AAA	AAA	01/31/23	01/31/23	49,000,000.00	4.20	0.00	49,000,000.00	49,000,000.00

Security Type Sub-Total		52,000,000.00					52,000,000.00	4.19	0.00	52,000,000.00	52,000,000.00
--------------------------------	--	----------------------	--	--	--	--	----------------------	-------------	-------------	----------------------	----------------------

Joint Powers Authority

INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	10,000,000.00	AAAm	NR	08/26/21	08/26/21	10,000,000.00	4.51	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	27,000,000.00	AAAm	NR	04/19/22	04/19/22	27,000,000.00	4.56	0.00	27,000,000.00	27,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	30,000,000.00	AAAm	NR	11/01/22	11/01/22	30,000,000.00	4.56	0.00	30,000,000.00	30,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	AAAm	NR	05/25/22	05/25/22	40,000,000.00	4.56	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	AAAm	NR	12/27/22	12/27/22	40,000,000.00	4.56	0.00	40,000,000.00	40,000,000.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Joint Powers Authority												
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	120,000,000.00	AAAm	NR	12/08/22	12/08/22	120,000,000.00	4.56	0.00	120,000,000.00	120,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	150,000,000.00	AAAm	NR	07/18/22	07/18/22	150,000,000.00	4.56	0.00	150,000,000.00	150,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	171,000,000.00	AAAm	NR	07/15/22	07/15/22	171,000,000.00	4.56	0.00	171,000,000.00	171,000,000.00
Security Type Sub-Total			588,000,000.00					588,000,000.00	4.56	0.00	588,000,000.00	588,000,000.00
Federally Insured Cash Account												
STONECASTLE FICA		FICAMF003	25,000,000.00	NR	NR	08/30/19	08/30/19	25,000,000.00	4.20	0.00	25,000,000.00	25,000,000.00
Security Type Sub-Total			25,000,000.00					25,000,000.00	4.20	0.00	25,000,000.00	25,000,000.00
Federal Agency Discount Note												
FED HOME LN DISCOUNT NT DISC NOTES DTD 02/01/2022 0.000% 02/01/2023		313384BH1	100,000,000.00	A-1+	P-1	11/16/22	11/17/22	99,134,444.44	4.14	0.00	100,000,000.00	99,988,501.30
FED HOME LN DISCOUNT NT DISC NOTES DTD 02/07/2022 0.000% 02/06/2023		313384BN8	50,000,000.00	A-1+	P-1	11/29/22	12/05/22	49,632,500.00	4.23	0.00	49,970,833.33	49,962,278.45
FEDERAL HOME LOAN BANKS DISC NOTE DTD 02/08/2022 0.000% 02/08/2023		313384BQ1	50,000,000.00	A-1+	P-1	11/16/22	11/17/22	49,520,444.44	4.20	0.00	49,959,555.56	49,949,666.65
FED HOME LN DISCOUNT NT DISC NOTES DTD 04/20/2022 0.000% 04/20/2023		313384EP0	100,000,000.00	A-1+	P-1	12/27/22	12/28/22	98,584,361.11	4.57	0.00	99,022,833.33	98,976,990.30
FED HOME LN DISCOUNT NT DISC NOTES DTD 05/19/2022 0.000% 05/19/2023		313384FU8	75,000,000.00	A-1+	P-1	01/03/23	01/04/23	73,710,468.75	4.67	0.00	73,977,927.08	73,911,286.73
FED HOME LN DISCOUNT NT DISC NOTES DTD 06/02/2022 0.000% 06/02/2023		313384GJ2	50,000,000.00	A-1+	P-1	01/03/23	01/04/23	49,043,916.67	4.71	0.00	49,223,583.34	49,181,644.75
FED FARM CRD DISCOUNT NT DISC NOTES DTD 12/29/2022 0.000% 09/01/2023		313312LD0	75,000,000.00	A-1+	P-1	12/28/22	12/29/22	72,622,000.00	4.79	0.00	72,950,666.67	72,857,562.60
Security Type Sub-Total			500,000,000.00					492,248,135.41	4.47	0.00	495,105,399.31	494,827,930.78

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security											
FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,800,000.00	AA+	Aaa	12/01/20	12/04/20	2,978,718.75	0.56	7,140.00	2,828,549.32	2,774,255.88
FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	24,829,694.50	AA+	Aaa	05/17/22	05/20/22	25,058,593.24	2.69	73,061.38	25,058,593.24	24,603,877.86
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	22,883,721.66	AA+	Aaa	07/29/22	07/29/22	22,831,875.73	2.68	46,797.21	22,858,221.35	22,607,389.74
FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	59,843,000.00	AA+	Aaa	04/27/22	05/02/22	60,530,259.45	2.78	174,043.39	60,219,920.62	59,165,816.61
FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	25,000,000.00	AA+	Aaa	07/19/22	07/22/22	24,858,398.44	3.61	68,812.50	24,897,089.57	24,474,820.50
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	51,762,065.90	48,782,096.50
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	17,166,275.17	16,088,464.43
FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024	3137BFXT3	65,470,000.00	AA+	Aaa	06/23/22	06/28/22	64,406,112.50	3.37	145,670.75	64,406,112.50	63,223,638.53
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	22,775,196.25	AA+	Aaa	12/14/20	12/17/20	25,021,577.90	0.55	57,374.52	23,840,553.40	22,111,510.41
FHMS K046 A2 DTD 06/17/2015 3.205% 03/01/2025	3137BJP64	50,000,000.00	AA+	Aaa	10/11/22	10/14/22	48,373,046.88	4.65	133,541.67	48,373,046.88	48,676,414.00
FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	25,000,000.00	AA+	Aaa	03/02/22	03/07/22	26,244,140.63	2.07	77,083.33	25,886,355.62	24,522,857.00
FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	75,000,000.00	AA+	Aaa	05/26/22	06/01/22	75,708,984.38	2.99	208,062.50	75,708,984.38	73,156,245.75
FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	489,051.36	AA+	Aaa	11/19/20	11/30/20	489,049.39	0.52	210.29	489,050.34	470,109.52
FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	10,000,000.00	AA+	Aaa	04/27/22	05/02/22	10,024,218.75	2.93	25,083.33	10,018,457.37	9,679,368.60

Managed Account Detail of Securities Held

For the Month Ending January 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security											
FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	3,330,000.00	AA+	Aaa	10/28/21	11/02/21	3,615,001.17	1.40	10,406.25	3,520,000.78	3,274,917.54
FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	AA+	Aaa	03/17/22	03/21/22	30,856,640.63	2.45	83,350.00	30,635,684.50	29,238,214.20
FHMS K052 A1 DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	AA+	Aaa	05/16/22	05/19/22	50,433,593.75	3.03	137,833.33	50,340,448.71	48,690,576.00
FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	AA+	Aaa	04/27/21	04/30/21	26,863,281.25	0.98	56,250.00	26,122,583.69	23,949,655.50
FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	63,244,108.51	58,909,471.80
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,153,969.02	AA+	Aaa	01/13/21	01/22/21	1,159,628.09	0.57	644.30	1,157,226.88	1,153,969.02
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	2,692,594.46	AA+	Aaa	01/13/21	01/22/21	2,705,798.96	0.57	1,503.36	2,700,196.13	2,692,594.46
FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,464,201.68	AA+	Aaa	02/10/21	02/19/21	3,480,469.56	0.57	1,934.18	3,473,951.42	3,464,201.68
FHMS K055 A2 DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	AA+	Aaa	06/23/22	06/28/22	81,239,628.91	3.46	185,996.25	81,239,628.91	79,758,652.24
FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	4,148,414.62	AA+	Aaa	07/20/21	07/29/21	4,148,364.84	0.68	2,354.23	4,148,380.38	3,820,821.45
FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,419,322.42	14,114,163.00
FHMS KJ21 A2 DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	10,401,276.05	AA+	Aaa	12/01/22	12/06/22	10,191,625.33	4.28	32,070.60	10,200,379.98	10,213,855.56
FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,644,565.98	7,790,684.88
FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	1,728,756.91	AA+	Aaa	12/07/21	12/16/21	1,728,750.00	1.30	1,869.94	1,728,751.57	1,584,976.30

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security												
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	10,000,000.00	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,592,461.89	9,738,553.40
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	18,867,855.00	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	20,004,334.30	18,374,561.35
FRESB 2022-SB97	DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,851,630.24	AA+	Aaa	04/13/22	04/22/22	20,985,606.44	2.66	32,413.25	21,126,967.71	20,022,192.09
FHMS KJ39 A1	DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	38,347,304.42	AA+	Aaa	04/13/22	04/21/22	38,340,977.10	2.75	87,879.24	38,341,979.10	36,768,029.74
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	50,000,000.00	AA+	Aaa	04/19/22	04/22/22	50,287,109.38	3.12	135,125.00	50,241,776.32	48,351,625.50
FRESB 2022-SB103 A5F	DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	8,487,014.62	AA+	Aaa	10/19/22	10/28/22	7,603,406.06	4.60	14,710.83	7,653,988.30	7,800,290.38
FHLMC MULTIFAMILY STRUCTURED P	DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	AA+	Aaa	02/15/22	02/18/22	38,105,812.06	2.27	94,958.93	37,826,547.01	35,168,972.01
FHMS K068 A2	DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	AA+	Aaa	06/29/22	06/30/22	79,984,777.50	3.59	219,797.22	79,984,777.50	78,566,414.66
FHMS K739 A2	DTD 11/01/2020 1.336% 09/01/2027	3137F64P9	12,000,000.00	AA+	Aaa	10/04/22	10/07/22	10,481,250.00	4.20	13,360.00	10,580,520.25	10,690,116.96
FHMS K740 A2	DTD 11/01/2020 1.470% 09/01/2027	3137F72B0	22,000,000.00	AA+	Aaa	10/04/22	10/07/22	19,243,125.00	4.31	26,950.00	19,423,322.97	19,620,462.84
FRESB 2022-SB104 A5F	DTD 11/01/2022 2.600% 09/01/2027	30329OAA1	25,961,513.50	AA+	Aaa	11/08/22	11/18/22	23,698,656.06	4.63	56,249.95	23,795,746.63	24,142,366.88
FHMS KGX1 AFX	DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	70,500,000.00	AA+	Aaa	01/04/23	01/09/23	66,468,281.25	4.34	176,250.00	66,522,006.36	67,432,258.07
Security Type Sub-Total			1,145,139,011.29					1,150,802,389.89	2.86	2,868,297.10	1,142,182,933.86	1,105,669,462.84
Federal Agency Bond / Note												
FEDERAL FARM CREDIT BANK NOTES	DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	10,000,000.00	AA+	Aaa	01/26/21	02/03/21	9,994,400.00	0.15	6,180.56	9,999,984.66	9,997,450.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL FARM CREDIT BANK NOTES DTD 02/03/2021 0.125% 02/03/2023	3133EMPH9	40,000,000.00	AA+	Aaa	01/26/21	02/03/21	39,977,600.00	0.15	24,722.22	39,999,938.63	39,989,800.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	50,000,000.00	AA+	Aaa	02/20/20	02/21/20	49,908,000.00	1.44	313,194.44	49,998,652.01	49,925,300.00
FEDERAL HOME LOAN BANKS NOTES DTD 03/01/2018 2.750% 03/10/2023	3130ADRG9	10,000,000.00	AA+	Aaa	01/07/19	01/09/19	10,042,680.00	2.64	107,708.33	10,001,038.24	9,978,290.00
FREDDIE MAC NOTES DTD 04/20/2020 0.375% 04/20/2023	3137EAEQ8	50,000,000.00	AA+	Aaa	04/17/20	04/20/20	49,875,000.00	0.46	52,604.17	49,991,095.89	49,522,900.00
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	AA+	Aaa	05/05/20	05/07/20	99,958,000.00	0.39	89,583.33	99,996,426.35	98,867,900.00
FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	AA+	Aaa	05/05/21	05/10/21	55,928,320.00	0.19	15,750.00	55,990,377.21	55,295,184.00
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	AA+	Aaa	05/20/20	05/22/20	99,699,000.00	0.35	47,916.67	99,969,762.56	98,622,700.00
FEDERAL HOME LOAN BANKS NOTES DTD 01/06/2023 4.730% 06/01/2023	3130AUGQ1	50,000,000.00	AA+	Aaa	01/04/23	01/06/23	50,000,000.00	4.73	164,236.11	50,000,000.00	49,985,850.00
FFCB FLOATING NOTES DTD 06/09/2020 4.870% 06/09/2023	3133ELH72	45,000,000.00	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	307,699.93	45,000,000.00	45,052,695.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	AA+	Aaa	06/24/20	06/26/20	22,932,840.00	0.35	5,590.28	22,991,106.67	22,581,883.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/16/2022 4.730% 07/03/2023	3130AUBJ2	50,000,000.00	AA+	Aaa	12/15/22	12/16/22	50,000,000.00	4.73	183,944.44	50,000,000.00	49,961,600.00
FEDERAL HOME LOAN BANK NOTES DTD 12/12/2022 4.800% 07/03/2023	3130AU6Y5	75,000,000.00	AA+	Aaa	12/08/22	12/12/22	75,000,000.00	4.81	280,000.00	75,000,000.00	74,964,075.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/07/2022 4.800% 07/03/2023	3130AU4Z4	150,000,000.00	AA+	Aaa	12/05/22	12/07/22	150,000,000.00	4.81	560,000.00	150,000,000.00	149,928,150.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	AA+	Aaa	07/08/20	07/10/20	49,892,500.00	0.32	7,291.67	49,984,390.41	48,995,250.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 12/07/2022 4.860% 08/01/2023	3130AU4C5	100,000,000.00	AA+	Aaa	12/02/22	12/07/22	100,000,000.00	4.87	729,000.00	100,000,000.00	99,976,800.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/19/2022 4.780% 08/01/2023	3130AUBU7	100,000,000.00	AA+	Aaa	12/15/22	12/19/22	100,000,000.00	4.79	557,666.67	100,000,000.00	99,937,700.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/27/2022 4.820% 08/01/2023	3130AUD27	100,000,000.00	AA+	Aaa	12/20/22	12/27/22	100,000,000.00	4.83	455,222.22	100,000,000.00	99,957,300.00
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	AA+	Aaa	08/28/19	08/29/19	10,047,100.00	1.48	74,222.22	10,006,319.09	9,827,520.00
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	AA+	Aaa	08/19/20	08/21/20	44,954,100.00	0.28	49,062.50	44,991,472.13	43,852,995.00
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	AA+	Aaa	09/09/21	09/10/21	49,894,000.00	0.23	26,562.50	49,969,249.65	48,665,800.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/01/2022 4.860% 09/01/2023	3130AU2L7	100,000,000.00	AA+	Aaa	11/29/22	12/01/22	100,000,000.00	4.87	810,000.00	100,000,000.00	99,990,800.00
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	31,777.78	31,997,895.69	31,130,720.00
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	23,333.33	63,943,971.65	61,915,712.00
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	44,270.83	74,982,878.65	72,444,150.00
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	39,861.11	34,993,777.03	33,859,910.00
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	22,222.22	49,984,463.99	48,168,550.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	62,000,000.00	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	24,541.67	61,982,847.23	59,702,466.00
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	1,222,222.22	99,924,702.14	97,818,800.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note												
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	583,333.33	49,963,416.12	48,890,650.00
FEDERAL HOME LOAN BANK NOTES	DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	AA+	Aaa	03/24/22	03/25/22	29,965,800.00	2.19	270,937.50	29,980,983.83	29,194,470.00
FEDERAL HOME LOAN BANKS NOTES	DTD 02/12/2014 3.250% 03/08/2024	3130A0XE5	50,000,000.00	AA+	Aaa	09/26/22	09/27/22	49,164,800.00	4.45	645,486.11	49,365,690.91	49,225,800.00
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	36,416.67	25,000,000.00	23,767,425.00
FEDERAL FARM CREDIT BANK NOTES	DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	AA+	Aaa	05/10/22	05/16/22	39,946,000.00	2.69	218,750.00	39,965,280.44	38,982,520.00
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	25,145.83	25,000,000.00	23,698,675.00
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	24,652.78	25,000,000.00	23,695,550.00
FEDERAL HOME LOAN BANK NOTES	DTD 11/07/2022 4.875% 06/14/2024	3130ATVC8	50,000,000.00	AA+	Aaa	11/29/22	11/30/22	50,064,000.00	4.78	568,750.00	50,056,825.62	50,131,250.00
FEDERAL HOME LOAN BANK NOTES	DTD 06/10/2022 2.750% 06/28/2024	3130ASDS5	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,884,000.00	2.87	126,041.67	49,920,550.07	48,715,250.00
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135GOV75	25,000,000.00	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	35,243.06	24,937,789.56	24,043,125.00
FEDERAL HOME LOAN BANK NOTES	DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	AA+	Aaa	07/06/22	07/08/22	24,951,500.00	3.10	47,916.67	24,965,300.27	24,461,775.00
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	275,520.84	25,471,333.98	24,382,300.00
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	275,520.84	25,466,186.19	24,382,300.00
FEDERAL FARM CREDIT BANK NOTES	DTD 09/26/2022 4.250% 09/26/2024	3133ENP79	50,000,000.00	AA+	Aaa	09/22/22	09/26/22	49,996,000.00	4.25	737,847.22	49,996,700.41	49,836,350.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES DTD 10/28/2022 4.500% 10/03/2024	3130ATT31	75,000,000.00	AA+	Aaa	10/27/22	10/28/22	74,918,250.00	4.56	871,875.00	74,929,366.15	75,075,975.00
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	119,618.06	24,985,421.88	23,857,875.00
FEDERAL FARM CREDIT BANK NOTES DTD 11/18/2022 4.500% 11/18/2024	3133ENZ94	50,000,000.00	AA+	Aaa	11/16/22	11/16/22	49,947,000.00	4.56	456,250.00	49,952,567.53	50,064,000.00
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	AA+	Aaa	11/15/21	11/18/21	74,913,750.00	0.91	133,072.92	74,948,375.91	70,522,200.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	AA+	Aaa	12/04/19	12/05/19	10,515,630.00	1.68	36,666.67	10,191,359.14	9,716,770.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	AA+	Aaa	12/03/19	12/05/19	26,384,500.00	1.60	91,666.67	25,513,811.72	24,291,925.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	91,666.67	25,477,813.35	24,291,925.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,641,500.00	3.36	28,472.22	23,941,508.49	23,509,825.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,665,000.00	3.32	28,472.22	23,959,818.80	23,509,825.00
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	AA+	Aaa	01/06/22	01/11/22	37,914,500.00	1.20	29,687.50	37,944,750.23	35,784,334.00
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	81,250.00	74,907,395.56	71,309,325.00
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	352,083.33	49,984,346.85	47,347,550.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	AA+	Aaa	02/10/22	02/15/22	29,919,900.00	1.84	243,541.67	29,945,575.89	28,549,140.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	233,546.94	26,168,087.73	24,880,224.88

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	85,937.50	49,954,203.40	46,275,800.00
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	41,319.44	25,000,000.00	23,146,925.00
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	30,555.56	49,950,803.45	45,945,700.00
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	4,687.50	44,889,301.48	41,102,415.00
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	81,250.00	49,879,921.05	45,580,750.00
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	45,300.14	19,900,000.00	18,204,002.60
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	21,437.50	13,978,157.23	12,757,612.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	26,666.67	19,968,150.77	18,195,560.00
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	52,500.00	44,910,647.45	40,961,340.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/24/2021 0.750% 02/24/2026	3130ALCV4	58,700,000.00	AA+	Aaa	01/25/23	01/26/23	53,019,014.00	4.13	191,997.92	53,049,312.59	52,820,960.20
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	48,940,000.00	AA+	Aaa	01/23/23	01/24/23	44,101,057.50	4.12	161,434.03	44,129,293.49	44,211,074.62
FANNIE MAE NOTES (CALLABLE) DTD 12/18/2020 0.875% 12/18/2026	3135G06L2	44,500,000.00	AA+	Aaa	12/08/22	12/09/22	39,102,150.00	4.18	46,508.68	39,300,438.37	39,408,844.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.250% 12/21/2026	3130AOF65	50,000,000.00	AA+	Aaa	11/30/22	12/01/22	44,534,000.00	4.21	69,444.44	44,762,826.47	45,402,450.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.000% 02/26/2027	3130ALDA9	22,500,000.00	AA+	Aaa	01/31/23	02/01/23	19,931,625.00	4.07	96,875.00	19,931,625.00	19,946,362.50
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	25,000,000.00	AA+	Aaa	01/24/23	01/25/23	22,305,500.00	4.00	120,017.36	22,318,133.29	22,283,800.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	25,510,000.00	AA+	Aaa	01/31/23	02/01/23	22,673,288.00	4.11	122,465.72	22,673,288.00	22,738,389.52
FHLB NOTES (CALLABLE) DTD 02/26/2021 0.900% 02/26/2027	3130AL5A8	37,400,000.00	AA+	Aaa	01/05/23	01/06/23	32,493,120.00	4.40	144,925.00	32,577,497.57	32,993,120.60
FEDERAL FARM CREDIT BANK NOTES DTD 01/06/2023 4.000% 01/06/2028	3133EN5N6	50,000,000.00	AA+	Aaa	01/03/23	01/06/23	49,915,000.00	4.04	138,888.89	49,916,210.30	50,723,600.00
Security Type Sub-Total		3,512,290,000.00					3,477,232,433.90	2.43	14,428,031.16	3,476,730,416.42	3,399,735,289.92
Corporate Note											
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 4.900% 06/13/2023	89236TJS5	10,000,000.00	A+	A1	12/08/21	12/13/21	10,000,000.00	0.40	24,555.56	10,000,000.00	9,996,360.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	A	A2	06/01/20	06/04/20	2,997,540.00	0.73	1,516.67	2,999,663.55	2,948,976.00
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	AA-	Aa2	08/10/20	08/12/20	10,000,000.00	0.43	20,116.67	10,000,000.00	9,761,290.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	A	A2	10/06/20	10/09/20	2,996,520.00	0.44	3,700.00	2,999,203.03	2,906,082.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	24422EVX4	3,000,000.00	A	A2	01/04/22	01/10/22	2,999,520.00	0.91	1,575.00	2,999,774.47	2,892,060.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	124,849.16	7,134,301.75	6,874,677.82	
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024	89236TJX4	20,000,000.00	A+	A1	03/18/22	03/22/22	19,987,600.00	2.53	179,166.67	19,992,960.33	19,518,200.00	
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 2.730% 04/13/2024	023135CD6	50,000,000.00	AA	A1	04/11/22	04/13/22	50,000,000.00	2.73	409,500.00	50,000,000.00	48,986,700.00	
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 4.810% 04/26/2024	06406RAT4	15,000,000.00	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	11,413.57	15,000,000.00	14,927,895.00	
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	35,000,000.00	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	46,180.56	34,984,623.63	33,239,255.00	
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	30,000,000.00	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	20,250.00	29,983,119.85	28,374,750.00	
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	15,000,000.00	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	8,958.33	14,991,807.89	14,128,065.00	
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 4.810% 06/18/2024	89236TJJ5	20,000,000.00	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	111,544.74	20,000,000.00	19,899,020.00	
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	15,000,000.00	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	36,718.75	14,994,778.06	14,109,090.00	
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024	89236TJN6	40,000,000.00	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	95,833.33	39,989,879.56	37,536,240.00	

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/11/2022 4.550% 10/11/2024		24422EWM7	15,000,000.00	A	A2	10/05/22	10/11/22	14,990,400.00	4.58	208,541.67	14,991,883.99	15,019,065.00
BANK OF NY MELLON CORP (CALLABLE) CORPORATE DTD 10/25/2021 0.850% 10/25/2024		06406RAX5	50,000,000.00	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	113,333.33	49,981,259.12	46,963,350.00
BANK OF NY MELLON CORP FLT NOTES (CALLAB) DTD 10/25/2021 4.750% 10/25/2024		06406RAY3	50,000,000.00	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	43,797.38	50,000,000.00	49,538,250.00
AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.700% 11/29/2024		023135CM6	25,000,000.00	AA	A1	11/29/22	12/01/22	24,983,250.00	4.74	195,833.33	24,984,674.55	25,102,400.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025		24422EVY2	10,000,000.00	A	A2	01/04/22	01/10/22	9,995,300.00	1.27	7,291.67	9,996,959.58	9,404,030.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.800% 01/10/2025		89236TKN4	15,000,000.00	A+	A1	01/09/23	01/12/23	14,993,550.00	4.82	38,000.00	14,993,726.95	15,056,460.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025		24422EWB1	7,000,000.00	A	A2	03/02/22	03/07/22	6,996,990.00	2.14	59,500.00	6,997,899.04	6,659,520.00
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025		023135CE4	50,000,000.00	AA	A1	04/11/22	04/13/22	49,920,500.00	3.06	450,000.00	49,941,825.73	48,561,700.00
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025		06406RBC0	50,000,000.00	A	A1	04/19/22	04/26/22	49,993,000.00	3.36	446,666.67	49,994,796.35	48,665,150.00
BANK OF NY MELLON CORP CORP NOTES (CALLA) DTD 06/13/2022 3.430% 06/13/2025		06406RBF3	20,000,000.00	A	A1	06/08/22	06/13/22	20,000,000.00	3.43	91,466.67	20,000,000.00	19,669,640.00
MET TOWER GLOBAL FUNDING NOTES DTD 06/13/2022 3.700% 06/13/2025		58989V2E3	35,000,000.00	AA-	Aa3	06/06/22	06/13/22	34,965,700.00	3.73	172,666.67	34,972,991.88	34,034,175.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025		89236TKC8	15,000,000.00	A+	A1	06/27/22	06/30/22	14,985,750.00	3.98	51,020.83	14,988,558.39	14,798,070.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/08/2022 4.050% 09/08/2025		24422EWJ4	7,000,000.00	A	A2	09/06/22	09/08/22	6,996,500.00	4.07	112,612.50	6,996,966.24	6,930,833.00
WALMART INC CORPORATE NOTES DTD 09/09/2022 3.900% 09/09/2025		931142EW9	5,000,000.00	AA	Aa2	09/06/22	09/09/22	4,996,500.00	3.93	76,916.67	4,996,963.05	4,973,760.00
NESTLE HOLDINGS INC CORP NOTE DTD 09/13/2022 4.000% 09/12/2025		641062BA1	5,000,000.00	AA-	Aa3	09/06/22	09/13/22	4,998,350.00	4.01	76,666.67	4,998,562.47	4,948,020.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 11/10/2022 5.400% 11/10/2025		89236TKK0	25,000,000.00	A+	A1	11/07/22	11/10/22	24,970,500.00	5.44	303,750.00	24,972,734.03	25,597,325.00
BANK OF NY MELLON (CALLABLE) NOTES DTD 11/22/2022 5.224% 11/21/2025		06405LAC5	5,000,000.00	AA-	Aa2	11/15/22	11/22/22	5,000,000.00	5.22	50,063.33	5,000,000.00	5,029,515.00
AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.600% 12/01/2025		023135CN4	25,000,000.00	AA	A1	11/29/22	12/01/22	24,998,500.00	4.60	191,666.67	24,998,584.85	25,188,000.00
MET LIFE GLOB FUNDING I NOTES DTD 01/06/2023 5.000% 01/06/2026		592179KD6	15,000,000.00	AA-	Aa3	01/03/23	01/06/23	15,000,000.00	5.00	52,083.33	15,000,000.00	15,189,810.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/09/2023 4.800% 01/09/2026		24422EWP0	15,000,000.00	A	A2	01/03/23	01/09/23	14,992,950.00	4.82	44,000.00	14,993,097.95	15,192,105.00
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 01/26/2023 4.100% 01/26/2026		742718FY0	10,000,000.00	AA-	Aa3	01/23/23	01/26/23	9,993,300.00	4.12	5,694.44	9,993,336.68	9,998,730.00
Security Type Sub-Total			729,957,000.00					729,961,380.52	2.43	3,887,450.84	729,864,932.97	712,618,568.82
Commercial Paper												
CHARTA LLC COMM PAPER DTD 09/28/2022 0.000% 02/01/2023		16115WP19	50,000,000.00	A-1	P-1	09/28/22	09/28/22	49,300,000.00	4.06	0.00	50,000,000.00	49,993,850.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
JOHNSON & JOHNSON COMM PAPER DTD 11/29/2022 0.000% 02/01/2023	47816GP11	75,000,000.00	A-1+	P-1	11/29/22	11/29/22	74,453,333.33	4.13	0.00	75,000,000.00	74,990,700.00
CHARIOT FUNDING LLC COMM PAPER -- 0.000% 02/13/2023	15963UPD2	30,500,000.00	A-1	P-1	11/07/22	11/08/22	30,117,860.42	4.71	0.00	30,452,725.00	30,450,407.00
GTA FUNDING LLC COMM PAPER -- 0.000% 02/28/2023	40060XPU8	50,000,000.00	A-1+	P-1	11/01/22	11/02/22	49,221,527.78	4.83	0.00	49,821,875.00	49,820,450.00
AMAZON.COM INC COMM PAPER DTD 11/10/2022 0.000% 04/20/2023	02314QRL5	50,000,000.00	A-1+	P-1	11/10/22	11/14/22	48,968,597.22	4.83	0.00	49,487,583.33	49,492,500.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 11/07/2022 0.000% 05/01/2023	46640QS10	50,000,000.00	A-1	P-1	11/07/22	11/08/22	48,808,583.33	5.05	0.00	49,390,597.22	49,419,650.00
OLD LINE FUNDING LLC COMM PAPER DTD 11/01/2022 0.000% 05/01/2023	67983US12	95,000,000.00	A-1+	P-1	11/28/22	11/28/22	93,029,013.89	4.95	0.00	93,860,923.61	93,832,450.00
THUNDER BAY FUNDING LLC COMM PAPER DTD 11/29/2022 0.000% 05/03/2023	88602US35	25,000,000.00	A-1+	P-1	11/29/22	11/29/22	24,477,951.39	4.95	0.00	24,693,506.95	24,695,800.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 12/01/2022 0.000% 05/03/2023	89233HS39	50,000,000.00	A-1+	P-1	12/01/22	12/05/22	48,996,319.44	4.95	0.00	49,387,013.89	49,384,400.00
METLIFE SHORT TERM FUND COMM PAPER DTD 05/31/2022 0.000% 05/19/2023	59157USK7	24,750,000.00	A-1+	P-1	01/03/23	01/05/23	24,312,406.25	4.84	0.00	24,400,578.12	24,391,298.25
METLIFE SHORT TERM FUND COMM PAPER DTD 01/03/2023 0.000% 05/19/2023	59166HSK5	25,000,000.00	A-1+	P-1	01/03/23	01/04/23	24,559,375.00	4.78	0.00	24,650,763.89	24,637,675.00
JOHNSON & JOHNSON COMM PAPER DTD 12/07/2022 0.000% 06/01/2023	47816GT17	75,000,000.00	A-1+	P-1	12/07/22	12/08/22	73,268,229.17	4.86	0.00	73,812,500.00	73,792,350.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/13/2022 0.000% 07/10/2023	46640QUA7	50,000,000.00	A-1	P-1	12/14/22	12/15/22	48,562,500.00	5.15	0.00	48,895,833.33	48,931,050.00
METLIFE SHORT TERM FUND COMM PAPER DTD 01/04/2023 0.000% 07/12/2023	59157UUC2	54,000,000.00	A-1+	P-1	01/04/23	01/05/23	52,646,400.00	4.92	0.00	52,840,800.00	52,805,898.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
BEDFORD ROW FUNDING CORP COMM PAPER DTD 01/31/2023 0.000% 08/01/2023	07644BV17	50,000,000.00	A-1+	P-1	01/31/23	02/01/23	48,763,166.67	5.04	0.00	48,763,166.67	48,728,100.00
THUNDER BAY FUNDING LLC COMM PAPER DTD 01/31/2023 0.000% 08/01/2023	88602UV15	50,000,000.00	A-1+	P-1	01/31/23	02/02/23	48,770,000.00	5.04	0.00	48,770,000.00	48,770,000.00
Security Type Sub-Total		804,250,000.00					788,255,263.89	4.80	0.00	794,227,867.01	794,136,578.25
Certificate of Deposit											
BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023	05586FYY7	50,000,000.00	A-1	P-1	02/01/22	02/01/22	50,000,000.00	0.96	486,666.67	50,000,000.00	49,995,037.25
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 01/31/2023 4.290% 02/01/2023	22536CGL8	300,000,000.00	A-1	P-1	01/31/23	01/31/23	300,000,000.00	4.29	35,750.00	300,000,000.00	299,998,333.50
CITIBANK NA CERT DEPOS DTD 07/29/2022 3.500% 03/01/2023	17305T5U2	50,000,000.00	A-1	P-1	07/29/22	07/29/22	50,000,000.00	3.50	909,027.78	50,000,000.00	49,951,295.45
CANADIAN IMP BK COMM NY CERT DEPOS DTD 08/23/2022 3.560% 03/01/2023	13606KMD5	50,000,000.00	A-1	P-1	08/22/22	08/23/22	50,000,000.00	3.56	801,000.00	50,000,000.00	49,954,104.85
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/22/2022 3.540% 03/01/2023	86959RF21	50,000,000.00	A-1+	P-1	08/22/22	08/22/22	50,000,000.00	3.54	801,416.67	50,000,000.00	49,953,300.65
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/18/2022 1.910% 03/20/2023	78012U4K8	50,000,000.00	A-1+	P-1	03/16/22	03/18/22	50,000,000.00	1.91	848,888.89	50,000,000.00	49,805,861.35
TORONTO DOMINION BANK NY CERT DEPOS DTD 04/21/2022 2.420% 05/01/2023	89114WVB8	50,000,000.00	A-1+	P-1	04/20/22	04/21/22	50,000,000.00	2.42	961,277.78	50,000,000.00	49,701,300.00
CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/27/2022 2.520% 05/01/2023	13606KGV2	50,000,000.00	A-1	P-1	04/27/22	04/27/22	50,000,000.00	2.52	980,000.00	50,000,000.00	49,713,600.00
CANADIAN IMP BK COMM NY CERT DEPOS DTD 10/27/2022 5.180% 05/26/2023	13606KPO3	75,000,000.00	A-1	P-1	10/27/22	10/27/22	75,000,000.00	5.18	1,046,791.67	75,000,000.00	75,004,641.98

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit												
BNP PARIBAS FORTIS SA CERT DEPOS DTD 07/14/2022 3.650% 06/01/2023		34959TSD9	50,000,000.00	A-1	P-1	07/13/22	07/14/22	50,000,000.00	3.65	1,024,027.78	50,000,000.00	49,744,931.30
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 06/08/2022 2.950% 06/07/2023		86959RZV5	50,000,000.00	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.95	975,138.89	50,000,000.00	49,612,057.40
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/08/2022 2.970% 06/14/2023		65558UUF7	50,000,000.00	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.97	981,750.00	50,000,000.00	49,631,750.00
COOPERATIEVE RABOBANK UA CERT DEPOS DTD 08/24/2022 3.910% 07/03/2023		21684LDZ2	50,000,000.00	A-1	P-1	08/23/22	08/24/22	50,000,000.00	3.91	874,319.44	50,000,000.00	49,759,600.00
CANADIAN IMP BK COMM NY CERT DEPOS DTD 01/04/2023 5.100% 07/03/2023		13606KRW8	50,000,000.00	A-1	P-1	01/04/23	01/04/23	50,000,000.00	5.10	198,333.33	50,000,000.00	49,998,030.35
TORONTO DOMINION BANK NY CERT DEPOS DTD 09/26/2022 5.000% 10/02/2023		89115BWE6	50,000,000.00	A-1+	P-1	09/26/22	09/26/22	50,000,000.00	5.00	888,888.89	50,000,000.00	49,912,650.00
Security Type Sub-Total			1,025,000,000.00					1,025,000,000.00	3.68	11,813,277.79	1,025,000,000.00	1,022,736,494.08
Asset-Backed Security												
TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024		89233MAD5	198,936.84	AAA	Aaa	11/06/19	11/13/19	198,922.48	1.92	169.76	198,933.55	198,467.35
MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024		58769KAC8	1,307,295.80	AAA	NR	06/22/21	06/29/21	1,307,186.25	0.22	127.82	1,307,254.73	1,304,977.31
HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024		43813VAC2	693,345.51	AAA	NR	11/19/19	11/26/19	693,221.95	1.83	458.19	693,316.86	691,440.68
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024		43813RAC1	1,953,286.70	NR	Aaa	02/19/20	02/26/20	1,952,903.86	1.61	873.55	1,953,174.14	1,938,218.85
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024		89238EAC0	3,092,685.74	AAA	Aaa	04/13/21	04/21/21	3,092,324.82	0.39	368.55	3,092,539.00	3,056,438.23
HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024		44934KAB0	1,655,812.76	AAA	NR	07/20/21	07/28/21	1,655,662.58	0.24	176.62	1,655,743.84	1,648,590.10

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	2,322,044.85	AAA	Aaa	02/04/20	02/12/20	2,321,877.19	1.66	1,713.15	2,321,994.25	2,310,094.21
TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	2,559,874.68	AAA	Aaa	09/21/21	09/27/21	2,559,681.16	0.20	227.54	2,559,780.24	2,543,863.69
HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	3,463,477.39	NR	Aaa	11/16/21	11/24/21	3,463,386.64	0.39	375.21	3,463,429.97	3,424,719.35
BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	2,039,821.40	AAA	NR	01/11/22	01/19/22	2,039,820.17	0.67	227.78	2,039,820.71	2,026,259.04
JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789QAB6	5,908,936.80	NR	Aaa	07/13/21	07/21/21	5,908,803.26	0.25	656.55	5,908,873.68	5,877,520.76
MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	3,384,188.87	AAA	Aaa	09/15/21	09/22/21	3,383,852.82	0.21	315.86	3,384,015.45	3,367,241.87
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	866,811.90	NR	Aaa	03/04/20	03/11/20	866,758.94	1.10	423.77	866,793.54	859,833.02
TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	3,188,375.37	AAA	NR	11/09/21	11/15/21	3,188,350.83	0.31	439.29	3,188,361.66	3,157,349.93
TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	2,578,432.51	NR	Aaa	01/25/22	01/31/22	2,578,363.41	0.74	848.02	2,578,389.01	2,544,763.85
HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	4,363,732.80	AAA	NR	11/09/21	11/17/21	4,363,478.83	0.36	698.20	4,363,584.19	4,318,591.29
JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	4,152,070.70	NR	Aaa	03/10/22	03/16/22	4,151,843.58	1.90	3,506.19	4,151,918.59	4,105,845.70
MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	AAA	NR	06/22/21	06/29/21	16,498,754.25	0.40	2,933.33	16,499,341.32	16,089,385.95
BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	6,638,552.70	NR	Aaa	09/08/21	09/15/21	6,637,867.60	0.33	365.12	6,638,155.82	6,500,498.02
BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	8,435,040.07	AAA	Aaa	05/10/22	05/18/22	8,434,433.60	2.52	3,542.72	8,434,598.42	8,328,120.88

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	6,214,930.66	AAA	Aaa	04/07/22	04/13/22	6,214,659.69	2.35	6,491.15	6,214,738.72	6,141,738.66
BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,250,000.00	AAA	NR	01/11/22	01/19/22	8,248,766.63	1.10	1,512.50	8,249,168.19	8,016,101.78
HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	10,000,000.00	AAA	NR	07/12/22	07/20/22	9,999,493.00	3.64	16,177.78	9,999,589.48	9,915,876.00
JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	10,500,000.00	NR	Aaa	07/12/22	07/20/22	10,498,888.05	3.73	17,406.67	10,499,093.27	10,402,393.05
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	9,016,707.20	AAA	Aaa	01/31/22	02/02/22	8,907,520.51	0.68	1,322.45	8,938,329.78	8,725,676.74
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	17,131,743.68	AAA	Aaa	05/18/21	05/26/21	17,131,075.54	0.33	2,512.66	17,131,342.45	16,578,785.82
JDOT 2022-C A2 DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	34,500,000.00	NR	Aaa	10/12/22	10/19/22	34,498,764.90	4.98	76,360.00	34,498,890.69	34,479,469.05
MBART 2022-1 A2 DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	12,250,000.00	AAA	Aaa	11/15/22	11/22/22	12,249,217.23	5.26	28,637.78	12,249,269.76	12,272,797.25
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	35,854,174.75	AAA	NR	06/08/21	06/14/21	35,850,313.26	0.26	4,143.15	35,851,738.93	34,531,403.10
HART 2022-C A2A DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	37,500,000.00	AAA	NR	11/01/22	11/09/22	37,497,678.75	5.35	89,166.67	37,497,855.37	37,554,588.75
MBART 2023-1 A2 DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	3,300,000.00	AAA	NR	01/18/23	01/25/23	3,299,886.15	5.09	2,799.50	3,299,886.88	3,301,855.04
TAOT 2023-A A2 DTD 01/30/2023 5.050% 01/15/2026	891940AB4	7,000,000.00	AAA	NR	01/24/23	01/30/23	6,999,717.20	5.05	981.94	6,999,717.72	6,993,270.90
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	AAA	Aaa	09/21/21	09/27/21	11,999,043.60	0.43	2,293.33	11,999,343.12	11,437,032.00
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	AAA	NR	07/20/21	07/28/21	16,996,248.10	0.39	2,871.11	16,997,519.42	16,324,248.30

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
TAOT 2022-D A2A DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	24,000,000.00	NR	Aaa	11/01/22	11/08/22	23,999,733.60	5.27	56,213.33	23,999,753.05	24,049,180.80
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	NR	Aaa	11/16/21	11/24/21	7,748,366.30	0.89	1,894.44	7,748,833.07	7,378,868.78
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	13,500,000.00	NR	Aaa	07/13/21	07/21/21	13,498,795.80	0.52	3,120.00	13,499,192.71	12,867,052.50
TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	AAA	NR	11/09/21	11/15/21	6,999,850.90	0.71	2,208.89	6,999,891.87	6,640,578.70
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	AAA	NR	11/09/21	11/17/21	5,498,772.40	0.75	1,808.89	5,499,102.50	5,217,197.15
TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	NR	Aaa	01/25/22	01/31/22	4,249,277.50	1.23	2,323.33	4,249,443.19	4,034,438.30
MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	AAA	Aaa	09/15/21	09/22/21	20,997,253.20	0.46	4,293.33	20,998,043.68	19,991,013.00
BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	AAA	Aaa	05/10/22	05/18/22	13,999,272.00	3.21	7,490.00	13,999,392.87	13,666,223.20
TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	AAA	Aaa	04/07/22	04/13/22	11,999,719.20	2.93	15,626.67	11,999,770.29	11,648,862.00
JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	NR	Aaa	03/10/22	03/16/22	7,998,230.40	2.33	8,248.89	7,998,576.79	7,667,442.40
HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	AAA	NR	07/12/22	07/20/22	10,999,995.60	3.72	18,186.67	10,999,996.15	10,791,376.20
JDOT 2022-B A3 DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	NR	Aaa	07/12/22	07/20/22	8,599,178.70	3.74	14,295.11	8,599,274.98	8,407,718.62
AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	AAA	NR	05/17/22	05/24/22	19,995,576.00	3.39	30,133.33	19,996,191.32	19,505,400.00
JDOT 2022-C A3 DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	28,961,000.00	NR	Aaa	10/12/22	10/19/22	28,958,752.63	5.09	65,516.22	28,958,891.44	29,175,146.32

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HART 2022-C A3 DTD 11/09/2022 5.390% 06/15/2027	44933DAD3	48,500,000.00	AAA	NR	11/01/22	11/09/22	48,499,767.20	5.39	116,184.44	48,499,778.85	49,146,020.00
MBART 2022-1 A3 DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	20,500,000.00	AAA	Aaa	11/15/22	11/22/22	20,495,945.10	5.21	47,468.89	20,496,111.71	20,752,061.85
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	13,000,000.00	AAA	NR	01/24/23	01/30/23	12,999,993.50	4.63	1,671.94	12,999,993.51	12,997,500.10
TAOT 2022-D A3 DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	70,500,000.00	NR	Aaa	11/01/22	11/08/22	70,493,041.65	5.30	166,066.67	70,493,375.43	71,634,535.35
AMXCA 2022-4 A DTD 11/03/2022 4.950% 10/15/2027	02582JJX9	33,000,000.00	AAA	NR	10/27/22	11/03/22	32,998,363.20	4.95	72,600.00	32,998,444.72	33,450,987.90
MBART 2023-1 A3 DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	AAA	NR	01/18/23	01/25/23	6,629,204.40	4.51	4,983.55	6,629,207.57	6,620,430.73
Security Type Sub-Total		673,511,279.68					673,347,856.11	3.35	911,458.50	673,389,768.45	666,609,490.42
Managed Account Sub-Total		12,804,147,290.97					12,621,253,735.47	2.96	42,853,801.18	12,648,560,261.68	12,416,685,227.81
Securities Sub-Total		\$12,804,147,290.97					\$12,621,253,735.47	2.96%	\$42,853,801.18	\$12,648,560,261.68	\$12,416,685,227.81
Accrued Interest											\$42,853,801.18
Total Investments											\$12,459,539,028.99

Bolded items are forward settling trades.

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	DEUTSCHE		98.98	49,492,190.00	833,986.87	(402,345.12)	0.33	4.74
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	25,000,000.00	MIZUHO		98.66	24,664,062.50	(37,109.38)	(302,358.77)	0.42	4.68
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	50,000,000.00	WELLSFAR		98.66	49,328,125.00	1,205,078.12	(491,212.20)	0.42	4.68
US TREASURY NOTES	DTD 07/02/2018 2.625% 06/30/2023	9128284U1	50,000,000.00	SOC GEN		99.16	49,578,125.00	(1,056,640.63)	(483,131.53)	0.42	4.69
US TREASURY NOTES	DTD 06/30/2016 1.375% 06/30/2023	912828S35	100,000,000.00	SOC GEN		98.66	98,656,250.00	2,621,093.75	(959,139.51)	0.42	4.68
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	BNP		98.27	98,265,620.00	1,999,995.00	(1,310,554.34)	0.50	4.80
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	100,000,000.00	MORGANST		98.08	98,078,120.00	1,515,620.00	(1,473,048.01)	0.57	4.79
US TREASURY NOTES	DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	100,000,000.00	WELLS_F		97.19	97,187,500.00	550,781.25	(1,092,813.21)	0.62	4.79
US TREASURY NOTES	DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	WELLS_F		97.23	72,925,785.00	(2,727,535.31)	(2,430,324.41)	1.06	4.79
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		97.31	48,656,250.00	(3,406,250.00)	(1,916,802.43)	1.27	4.67
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		97.31	48,656,250.00	(2,955,078.13)	(1,815,480.89)	1.27	4.67
US TREASURY N/B NOTES	DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	RBC		94.56	70,921,875.00	(2,021,484.38)	(2,881,394.91)	1.29	4.65
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	BARCLAY		96.63	48,312,500.00	(1,513,671.88)	(1,582,248.27)	1.31	4.64
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		96.48	48,242,190.00	(2,644,528.75)	(2,020,409.28)	1.40	4.59
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		96.48	48,242,190.00	(2,775,388.13)	(2,065,533.27)	1.40	4.59
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		96.48	48,242,190.00	(2,693,356.88)	(2,041,225.67)	1.40	4.59
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		96.17	48,085,940.00	(2,087,888.13)	(1,967,923.71)	1.40	4.57

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	BARCLAY		96.17	48,085,940.00	(1,615,231.88)	(1,729,088.27)	1.40	4.57
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	STIFEL		96.17	48,085,940.00	(656,247.50)	(1,048,052.73)	1.40	4.57
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	PIPER S		94.20	94,203,120.00	(476,567.50)	(2,032,172.89)	1.45	4.53
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		96.58	48,289,060.00	(3,185,549.38)	(2,169,707.36)	1.48	4.51
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	PIPER S		96.58	48,289,060.00	(1,140,627.50)	(1,343,300.54)	1.48	4.51
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	DAIWA		96.02	48,007,810.00	(316,408.75)	(816,127.58)	1.49	4.53
US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	BNP		96.88	48,437,500.00	(841,796.88)	(1,053,287.85)	1.51	4.50
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		95.14	47,570,310.00	(2,142,580.63)	(2,252,131.47)	1.56	4.47
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		95.14	47,570,310.00	(1,847,658.75)	(2,067,411.65)	1.56	4.47
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		95.42	47,710,940.00	(1,972,653.75)	(2,088,371.81)	1.64	4.38
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	BNP		95.42	47,710,940.00	(972,653.75)	(1,410,007.64)	1.64	4.38
US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	MORGANS		93.94	70,453,125.00	(2,340,820.31)	(3,102,489.72)	1.69	4.36
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	DAIWA		93.91	70,429,687.50	(1,160,156.25)	(2,255,518.29)	1.78	4.33
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		94.66	47,328,125.00	(3,517,578.13)	(3,190,232.08)	1.98	4.19
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		95.75	47,875,000.00	(2,701,171.88)	(2,352,838.67)	1.99	4.19
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	BARCLAY		94.78	47,390,625.00	(2,376,953.13)	(2,449,046.95)	2.00	4.19
US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		95.72	47,859,375.00	(3,250,000.00)	(2,607,200.26)	2.23	4.10

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	BOFA		97.13	48,562,500.00	(1,089,843.75)	(1,166,523.07)	2.22	4.08
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		91.63	45,812,500.00	(2,855,468.75)	(3,305,703.61)	2.32	4.05
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		91.53	45,765,625.00	(2,839,843.75)	(3,300,442.35)	2.41	3.96
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		91.53	45,765,625.00	(2,400,390.63)	(2,945,312.50)	2.41	3.96
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	RBC		91.53	45,765,625.00	(228,515.63)	(1,075,632.84)	2.41	3.96
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		91.53	68,648,437.50	(3,410,156.25)	(4,280,812.50)	2.41	3.96
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		91.53	68,648,437.50	(3,328,125.00)	(4,214,514.31)	2.41	3.96
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		91.22	45,609,375.00	(2,861,328.13)	(3,354,796.41)	2.49	3.97
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		91.22	45,609,375.00	(2,873,046.88)	(3,362,733.80)	2.49	3.97
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	DAIWA		90.97	45,484,375.00	(2,375,000.00)	(2,987,997.16)	2.57	3.97
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	CITIGRP		90.97	45,484,375.00	3,906.25	(845,453.93)	2.57	3.97
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	CITIGRP		90.97	68,226,562.50	(2,542,968.75)	(3,633,089.54)	2.57	3.97
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		90.86	45,429,690.00	(1,521,481.88)	(2,281,923.18)	2.65	3.90
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		90.52	45,257,810.00	(531,252.50)	(1,503,255.71)	2.74	3.93
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	BK AMER		90.52	45,257,810.00	1,169,919.37	510,109.11	2.74	3.93
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	RBC		90.22	45,109,375.00	976,562.50	405,805.60	2.99	3.86
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	BNP DIR		90.22	45,109,375.00	1,152,343.75	591,604.31	2.99	3.86

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	JPMCHAS		90.22	45,109,375.00	542,968.75	407,491.79	2.99	3.86
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	50,000,000.00	BNP DIR		90.34	45,171,875.00	1,398,437.50	893,994.22	3.05	3.86
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	STIFEL		90.50	45,250,000.00	1,025,390.62	490,552.35	3.29	3.82
US TREASURY NOTES	DTD 05/31/2019 2.125% 05/31/2026	9128286X3	50,000,000.00	BARCLAY		94.83	47,414,060.00	1,115,231.87	857,340.11	3.22	3.79
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	CITIGRP		94.83	47,414,060.00	1,355,466.25	1,061,609.93	4.07	3.69
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	BARCLAY		94.83	47,414,060.00	1,082,028.75	876,162.07	4.07	3.69
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	BAML		87.22	43,609,375.00	1,486,328.12	1,064,927.34	4.37	3.66
US TREASURY NOTES	DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	50,000,000.00	TD SEC		86.53	43,265,625.00	1,406,250.00	821,487.91	4.46	3.65
US TREASURY NOTES	DTD 08/15/2017 2.250% 08/15/2027	9128282R0	50,000,000.00	JEFFERI		94.19	47,093,750.00	1,804,687.50	1,564,416.19	4.29	3.65
Security Type Sub-Total			3,400,000,000.00				3,210,121,082.50	(60,044,933.25)	(87,915,621.27)	1.90	4.30
Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE	DTD 04/20/2021 0.125% 04/20/2023	459058JV6	75,000,000.00	WELLS_F		99.03	74,275,125.00	(569,625.00)	(708,286.64)	0.22	4.52
INTER-AMERICAN DEVEL BK NOTES	DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	20,000,000.00	RBC CAP		98.70	19,739,300.00	(253,900.00)	(260,023.02)	0.32	4.67
INTER-AMERICAN DEVELOPMENT BANK NOTE	DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	25,000,000.00	BMO		98.69	24,673,050.00	(806,950.00)	(397,878.83)	0.67	4.98
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	TD		96.44	24,110,375.00	(835,875.00)	(875,095.32)	0.82	4.74
INTL BK RECON & DEVELOP NOTES	DTD 03/29/2022 2.250% 03/28/2024	45906M3C3	13,000,000.00	BOFA		97.30	12,649,078.00	(340,782.00)	(345,074.14)	1.14	4.66

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV SN (FLOATER)	DTD 06/16/2020 4.700% 06/17/2024	45906M2B6	10,000,000.00	BMO		100.34	10,033,930.00	33,930.00	33,930.00	0.00	4.67
INTER-AMERICAN DEVEL BK NOTES	DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	60,000,000.00	BMO		98.20	58,922,340.00	(1,071,660.00)	(1,073,424.71)	1.40	4.57
INTL FINANCE CORP CORPORATE NOTES	DTD 09/15/2022 3.625% 09/15/2025	45950KDA5	20,000,000.00	TOR DOM		99.14	19,827,160.00	(165,040.00)	(166,029.23)	2.49	3.97
Security Type Sub-Total			248,000,000.00				244,230,358.00	(4,009,902.00)	(3,791,881.89)	0.84	4.58
Repurchase Agreement											
CANTOR FITZGERALD REPO AGRMT	DTD 01/31/2023 4.290% 02/01/2023	RE1364760	100,000,000.00	CANTFIT		100.00	99,999,972.20	(27.80)	(27.80)	0.00	4.30
Security Type Sub-Total			100,000,000.00				99,999,972.20	(27.80)	(27.80)	0.00	4.30
NOW Account											
BANK OF THE WEST MONEY MARKET FUND		BKOFWEST7	1,000,000.00	DIRECT		1.00	1,000,000.00	0.00	0.00	0.00	2.45
Security Type Sub-Total			1,000,000.00				1,000,000.00	0.00	0.00	0.00	2.45
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	4.05
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	4.14
FEDERATED GOVT OBLIGATIONS FUND		608919718	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	4.14
FIDELITY GOV'T MM FUND 2642		31607A703	49,000,000.00			1.00	49,000,000.00	0.00	0.00	0.00	4.20
Security Type Sub-Total			52,000,000.00				52,000,000.00	0.00	0.00	0.00	4.19
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	4.51
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	27,000,000.00	DIRECT		1.00	27,000,000.00	0.00	0.00	0.00	4.56

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Joint Powers Authority										
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	30,000,000.00	DIRECT		1.00	30,000,000.00	0.00	0.00	0.00	4.56
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	4.56
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	4.56
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	120,000,000.00	DIRECT		1.00	120,000,000.00	0.00	0.00	0.00	4.56
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	150,000,000.00	DIRECT		1.00	150,000,000.00	0.00	0.00	0.00	4.56
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	171,000,000.00	DIRECT		1.00	171,000,000.00	0.00	0.00	0.00	4.56
Security Type Sub-Total		588,000,000.00				588,000,000.00	0.00	0.00	0.00	4.56
Federally Insured Cash Account										
STONECASTLE FICA	FICAMF003	25,000,000.00			1.00	25,000,000.00	0.00	0.00	0.00	4.20
Security Type Sub-Total		25,000,000.00				25,000,000.00	0.00	0.00	0.00	4.20
Federal Agency Discount Note										
FED HOME LN DISCOUNT NT DISC NOTES DTD 02/01/2022 0.000% 02/01/2023	313384BH1	100,000,000.00	GREAT P		99.99	99,988,501.30	854,056.86	(11,498.70)	0.00	4.14
FED HOME LN DISCOUNT NT DISC NOTES DTD 02/07/2022 0.000% 02/06/2023	313384BN8	50,000,000.00	CASTLE		99.92	49,962,278.45	329,778.45	(8,554.88)	0.02	4.53
FEDERAL HOME LOAN BANKS DISC NOTE DTD 02/08/2022 0.000% 02/08/2023	313384BQ1	50,000,000.00	CASTLE		99.90	49,949,666.65	429,222.21	(9,888.91)	0.02	4.53
FED HOME LN DISCOUNT NT DISC NOTES DTD 04/20/2022 0.000% 04/20/2023	313384EP0	100,000,000.00	LOOP CA		98.98	98,976,990.30	392,629.19	(45,843.03)	0.23	4.71
FED HOME LN DISCOUNT NT DISC NOTES DTD 05/19/2022 0.000% 05/19/2023	313384FU8	75,000,000.00	ACADEMY		98.55	73,911,286.73	200,817.98	(66,640.35)	0.31	4.91
FED HOME LN DISCOUNT NT DISC NOTES DTD 06/02/2022 0.000% 06/02/2023	313384GJ2	50,000,000.00	CHASE		98.36	49,181,644.75	137,728.08	(41,938.59)	0.35	4.91

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Discount Note											
FED FARM CRD DISCOUNT NT DISC NOTES		313312LD0	75,000,000.00	LOOP CA		97.14	72,857,562.60	235,562.60	(93,104.07)	0.60	4.97
DTD 12/29/2022 0.000% 09/01/2023											
Security Type Sub-Total			500,000,000.00				494,827,930.78	2,579,795.37	(277,468.53)	0.22	4.65

Federal Agency Commercial Mortgage-Backed Security											
FHMS K033 A2		3137B4WB8	2,800,000.00	CANTFIT		99.08	2,774,255.88	(204,462.87)	(54,293.44)	0.42	5.28
DTD 10/01/2013 3.060% 07/01/2023											
FHMS K034 A2		3137B5JM6	24,829,694.50	MORGANS		99.09	24,603,877.86	(454,715.38)	(454,715.38)	0.39	5.73
DTD 11/01/2013 3.531% 07/01/2023											
FHLMC MULTIFAMILY STRUCTURED P		3137BSPW7	22,883,721.66	CANTFIT		98.79	22,607,389.74	(224,485.99)	(250,831.61)	0.43	4.89
DTD 11/01/2016 2.454% 08/01/2023											
FHLMC SERIES K037 A2		3137B7YY9	59,843,000.00	JPMCHAS		98.87	59,165,816.61	(1,364,442.84)	(1,054,104.01)	0.90	4.75
DTD 03/01/2014 3.490% 01/01/2024											
FHMS K039 A2		3137BDCW4	25,000,000.00	LOOP		97.90	24,474,820.50	(383,577.94)	(422,269.07)	1.27	4.84
DTD 09/01/2014 3.303% 07/01/2024											
FHMS KMP1 A2		3137FATE8	50,000,000.00	JPMCHAS		97.56	48,782,096.50	(5,241,341.00)	(2,979,969.40)	1.47	4.66
DTD 09/01/2017 2.982% 08/01/2024											
FHMS K729 A2		3137FCM43	16,500,000.00	CANTFIT		97.51	16,088,464.43	(1,881,066.82)	(1,077,810.74)	1.53	4.69
DTD 12/01/2017 3.136% 10/01/2024											
FHMS K042 A2		3137BFXT3	65,470,000.00	JPMCHAS		96.57	63,223,638.53	(1,182,473.97)	(1,182,473.97)	1.79	4.62
DTD 01/28/2015 2.670% 12/01/2024											
FHMS K045 A2		3137BHXJ1	22,775,196.25	MS		97.09	22,111,510.41	(2,910,067.49)	(1,729,042.99)	1.83	4.61
DTD 05/01/2015 3.023% 01/01/2025											
FHMS K046 A2		3137BJP64	50,000,000.00	MS		97.35	48,676,414.00	303,367.12	303,367.12	1.98	4.54
DTD 06/17/2015 3.205% 03/01/2025											
FHMS K732 AM		3137FG7G4	25,000,000.00	CANTFIT		98.09	24,522,857.00	(1,721,283.63)	(1,363,498.62)	2.16	4.59
DTD 06/28/2018 3.700% 05/01/2025											
FHMS K047 A2		3137BKRJ1	75,000,000.00	MORGANS		97.54	73,156,245.75	(2,552,738.63)	(2,552,738.63)	2.09	4.48
DTD 07/30/2015 3.329% 05/01/2025											
FHMS KJ32 A1		3137F72U8	489,051.36	JPM		96.13	470,109.52	(18,939.87)	(18,940.82)	1.23	2.22
DTD 11/01/2020 0.516% 06/01/2025											
FHLMC SERIES K049 A2		3137BLMZ8	10,000,000.00	FHN		96.79	9,679,368.60	(344,850.15)	(339,088.77)	2.25	4.41
DTD 10/01/2015 3.010% 07/01/2025											

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Commercial Mortgage-Backed Security											
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	3,330,000.00	MORGANS		98.35	3,274,917.54	(340,083.63)	(245,083.24)	2.38	4.45
FHMS K050 A2	DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	CANTFIT		97.46	29,238,214.20	(1,618,426.43)	(1,397,470.30)	2.40	4.41
FHMS K052 A1	DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	JPMCHAS		97.38	48,690,576.00	(1,743,017.75)	(1,649,872.71)	2.37	4.38
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	INCAPIT		95.80	23,949,655.50	(2,913,625.75)	(2,172,928.19)	2.57	4.37
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	JPMCHAS		98.18	58,909,471.80	(6,321,778.20)	(4,334,636.71)	2.54	4.41
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,153,969.02	PIPER J		100.00	1,153,969.02	(5,659.07)	(3,257.86)	2.73	0.67
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	2,692,594.46	WELLS_F		100.00	2,692,594.46	(13,204.50)	(7,601.67)	2.73	0.67
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,464,201.68	JPMCHAS		100.00	3,464,201.68	(16,267.88)	(9,749.74)	2.89	0.67
FHMS K055 A2	DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	MORGANS		95.52	79,758,652.24	(1,480,976.67)	(1,480,976.67)	2.96	4.22
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	4,148,414.62	JPMCHAS		92.10	3,820,821.45	(327,543.39)	(327,558.93)	2.08	3.18
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	MORGANS		94.09	14,114,163.00	(1,444,821.38)	(1,305,159.42)	3.07	4.14
FHMS KJ21 A2	DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	10,401,276.05	CANTFIT		98.20	10,213,855.56	22,230.23	13,475.58	3.35	4.24
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	CANTFIT		94.43	7,790,684.88	(1,025,213.56)	(853,881.10)	3.49	4.16
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	1,728,756.91	MORGANS		91.68	1,584,976.30	(143,773.70)	(143,775.27)	2.63	3.62
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	10,000,000.00	MORGANS		97.39	9,738,553.40	(1,011,446.60)	(853,908.49)	3.59	4.15
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	18,867,855.00	TOR DOM		97.39	18,374,561.35	(1,931,967.59)	(1,629,772.95)	3.59	4.15
FRESB 2022-SB97	DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,851,630.24	WELLS_F		91.63	20,022,192.09	(963,414.35)	(1,104,775.62)	3.85	4.05

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Commercial Mortgage-Backed Security											
FHMS KJ39 A1		3137H73W1	38,347,304.42	MORGANS		95.88	36,768,029.74	(1,572,947.36)	(1,573,949.36)	3.93	3.82
DTD 04/01/2022 2.750% 04/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F1G44	50,000,000.00	JPMCHAS		96.70	48,351,625.50	(1,935,483.88)	(1,890,150.82)	3.89	4.10
DTD 07/01/2017 3.243% 04/01/2027											
FRESB 2022-SB103 ASF		30329MAA0	8,487,014.62	WELLSFA		91.91	7,800,290.38	196,884.32	146,302.08	4.13	4.12
DTD 10/01/2022 2.080% 06/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F2LJ3	36,557,817.00	TOR DOM		96.20	35,168,972.01	(2,936,840.05)	(2,657,575.00)	3.92	4.07
DTD 08/01/2017 3.117% 06/01/2027											
FHMS K068 A2		3137FBBX3	81,306,000.00	CANTFIT		96.63	78,566,414.66	(1,418,362.84)	(1,418,362.84)	4.18	4.06
DTD 10/27/2017 3.244% 08/01/2027											
FHMS K739 A2		3137F64P9	12,000,000.00	JPMCHAS		89.08	10,690,116.96	208,866.96	109,596.71	4.43	3.94
DTD 11/01/2020 1.336% 09/01/2027											
FHMS K740 A2		3137F72B0	22,000,000.00	JPMCHAS		89.18	19,620,462.84	377,337.84	197,139.87	4.42	4.06
DTD 11/01/2020 1.470% 09/01/2027											
FRESB 2022-SB104 ASF		30329OAA1	25,961,513.50	JPMCHAS		92.99	24,142,366.88	443,710.82	346,620.25	4.31	4.29
DTD 11/01/2022 2.600% 09/01/2027											
FHMS KGX1 AFX		3137FCKD5	70,500,000.00	JPMCHAS		95.65	67,432,258.07	963,976.82	910,251.71	3.74	4.02
DTD 12/01/2017 3.000% 10/01/2027											
Security Type Sub-Total			1,145,139,011.29				1,105,669,462.84	(45,132,927.05)	(36,513,471.02)	2.67	4.35
Federal Agency Bond / Note											
FEDERAL FARM CREDIT BANK NOTES		3133EMPH9	10,000,000.00	CASTLE		99.97	9,997,450.00	3,050.00	(2,534.66)	0.01	3.18
DTD 02/03/2021 0.125% 02/03/2023											
FEDERAL FARM CREDIT BANK NOTES		3133EMPH9	40,000,000.00	TOR DOM		99.97	39,989,800.00	12,200.00	(10,138.63)	0.01	3.18
DTD 02/03/2021 0.125% 02/03/2023											
FEDERAL HOME LOAN BANKS NOTES		3130AJ7E3	50,000,000.00	WELLSFAR		99.85	49,925,300.00	17,300.00	(73,352.01)	0.05	4.52
DTD 02/21/2020 1.375% 02/17/2023											
FEDERAL HOME LOAN BANKS NOTES		3130ADRG9	10,000,000.00	TOR DOM		99.78	9,978,290.00	(64,390.00)	(22,748.24)	0.11	4.66
DTD 03/01/2018 2.750% 03/10/2023											
FREDDIE MAC NOTES		3137EAEQ8	50,000,000.00	CITIGRP		99.05	49,522,900.00	(352,100.00)	(468,195.89)	0.23	4.71
DTD 04/20/2020 0.375% 04/20/2023											
FREDDIE MAC NOTES		3137EAER6	100,000,000.00	WELLS_F		98.87	98,867,900.00	(1,090,100.00)	(1,128,526.35)	0.27	4.71
DTD 05/07/2020 0.375% 05/05/2023											

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FFCB NOTES		3133EMYX4	56,000,000.00	BARCLAY		98.74	55,295,184.00	(633,136.00)	(695,193.21)	0.28	4.71
DTD 05/10/2021 0.125% 05/10/2023											
FANNIE MAE NOTES		3135G04Q3	100,000,000.00	CITIGRP		98.62	98,622,700.00	(1,076,300.00)	(1,347,062.56)	0.31	4.74
DTD 05/22/2020 0.250% 05/22/2023											
FEDERAL HOME LOAN BANKS NOTES		3130AUGQ1	50,000,000.00	LOOP CA		99.97	49,985,850.00	(14,150.00)	(14,150.00)	0.34	4.80
DTD 01/06/2023 4.730% 06/01/2023											
FFCB FLOATING NOTES		3133ELH72	45,000,000.00	LOOP CA		100.12	45,052,695.00	52,695.00	52,695.00	0.00	4.61
DTD 06/09/2020 4.870% 06/09/2023											
FREDDIE MAC NOTES		3137EAES4	23,000,000.00	TOR DOM		98.18	22,581,883.00	(350,957.00)	(409,223.67)	0.41	4.82
DTD 06/26/2020 0.250% 06/26/2023											
FEDERAL HOME LOAN BANKS NOTES		3130AUBJ2	50,000,000.00	BREAN		99.92	49,961,600.00	(38,400.00)	(38,400.00)	0.43	4.90
DTD 12/16/2022 4.730% 07/03/2023											
FEDERAL HOME LOAN BANK NOTES		3130AU6Y5	75,000,000.00	PERSH		99.95	74,964,075.00	(35,925.00)	(35,925.00)	0.43	4.90
DTD 12/12/2022 4.800% 07/03/2023											
FEDERAL HOME LOAN BANKS NOTES		3130AU4Z4	150,000,000.00	LOOP		99.95	149,928,150.00	(71,850.00)	(71,850.00)	0.43	4.90
DTD 12/07/2022 4.800% 07/03/2023											
FANNIE MAE NOTES		3135G05G4	50,000,000.00	CITIGRP		97.99	48,995,250.00	(897,250.00)	(989,140.41)	0.45	4.87
DTD 07/10/2020 0.250% 07/10/2023											
FEDERAL HOME LOAN BANKS NOTES		3130AU4C5	100,000,000.00	LOOP		99.98	99,976,800.00	(23,200.00)	(23,200.00)	0.50	4.91
DTD 12/07/2022 4.860% 08/01/2023											
FEDERAL HOME LOAN BANKS NOTES		3130AUBU7	100,000,000.00	LOOP CA		99.94	99,937,700.00	(62,300.00)	(62,300.00)	0.50	4.91
DTD 12/19/2022 4.780% 08/01/2023											
FEDERAL HOME LOAN BANKS NOTES		3130AUD27	100,000,000.00	BREAN		99.96	99,957,300.00	(42,700.00)	(42,700.00)	0.50	4.91
DTD 12/27/2022 4.820% 08/01/2023											
FEDERAL FARM CREDIT BANKS NOTES		3133EKZK5	10,000,000.00	WELLSFAR		98.28	9,827,520.00	(219,580.00)	(178,799.09)	0.53	4.88
DTD 08/14/2019 1.600% 08/14/2023											
FREDDIE MAC NOTES		3137EAEV7	45,000,000.00	CITIGRP		97.45	43,852,995.00	(1,101,105.00)	(1,138,477.13)	0.57	4.86
DTD 08/21/2020 0.250% 08/24/2023											
FEDERAL HOME LOAN BANK NOTES		3130ANYM6	50,000,000.00	WELLS_F		97.33	48,665,800.00	(1,228,200.00)	(1,303,449.65)	0.58	4.83
DTD 09/10/2021 0.125% 08/28/2023											
FEDERAL HOME LOAN BANKS NOTES		3130AU2L7	100,000,000.00	GREAT P		99.99	99,990,800.00	(9,200.00)	(9,200.00)	0.58	4.88
DTD 12/01/2022 4.860% 09/01/2023											
FREDDIE MAC NOTES		3137EAEW5	32,000,000.00	WELLS_F		97.28	31,130,720.00	(858,720.00)	(867,175.69)	0.60	4.86
DTD 09/04/2020 0.250% 09/08/2023											

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	WELLS_F		96.74	61,915,712.00	(1,845,568.00)	(2,028,259.65)	0.71	4.84
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	CITIGRP		96.59	72,444,150.00	(2,488,350.00)	(2,538,728.65)	0.77	4.83
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	MORGANS		96.74	33,859,910.00	(1,123,990.00)	(1,133,867.03)	0.77	4.83
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	JPMCHAS		96.34	48,168,550.00	(1,774,450.00)	(1,815,913.99)	0.82	4.83
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	62,000,000.00	CITIGRP		96.29	59,702,466.00	(2,236,154.00)	(2,280,381.23)	0.84	4.78
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		97.82	97,818,800.00	(1,809,200.00)	(2,105,902.14)	1.00	4.73
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		97.78	48,890,650.00	(932,350.00)	(1,072,766.12)	1.02	4.72
FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	WELLS_F		97.31	29,194,470.00	(771,330.00)	(786,513.83)	1.06	4.71
FEDERAL HOME LOAN BANKS NOTES DTD 02/12/2014 3.250% 03/08/2024	3130A0XE5	50,000,000.00	CANTFIT		98.45	49,225,800.00	61,000.00	(139,890.91)	1.08	4.70
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT		95.07	23,767,425.00	(1,232,575.00)	(1,232,575.00)	1.24	4.69
FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	CITIGRP		97.46	38,982,520.00	(963,480.00)	(982,760.44)	1.28	4.67
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F		94.79	23,698,675.00	(1,301,325.00)	(1,301,325.00)	1.30	4.67
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT		94.78	23,695,550.00	(1,304,450.00)	(1,304,450.00)	1.30	4.67
FEDERAL HOME LOAN BANK NOTES DTD 11/07/2022 4.875% 06/14/2024	3130ATVC8	50,000,000.00	MS		100.26	50,131,250.00	67,250.00	74,424.38	1.33	4.66
FEDERAL HOME LOAN BANK NOTES DTD 06/10/2022 2.750% 06/28/2024	3130ASDS5	50,000,000.00	FHN		97.43	48,715,250.00	(1,168,750.00)	(1,205,300.07)	1.39	4.65
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		96.17	24,043,125.00	(737,875.00)	(894,664.56)	1.41	4.56
FEDERAL HOME LOAN BANK NOTES DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	CITIGRP		97.85	24,461,775.00	(489,725.00)	(503,525.27)	1.42	4.56

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		97.53	24,382,300.00	(2,068,450.00)	(1,089,033.98)	1.58	4.47
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		97.53	24,382,300.00	(2,051,025.00)	(1,083,886.19)	1.58	4.47
FEDERAL FARM CREDIT BANK NOTES DTD 09/26/2022 4.250% 09/26/2024	3133ENP79	50,000,000.00	MORGAN_		99.67	49,836,350.00	(159,650.00)	(160,350.41)	1.59	4.45
FEDERAL HOME LOAN BANK NOTES DTD 10/28/2022 4.500% 10/03/2024	3130ATT31	75,000,000.00	WELLS_F		100.10	75,075,975.00	157,725.00	146,608.85	1.61	4.43
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		95.43	23,857,875.00	(1,099,375.00)	(1,127,546.88)	1.68	4.43
FEDERAL FARM CREDIT BANK NOTES DTD 11/18/2022 4.500% 11/18/2024	3133ENZ94	50,000,000.00	DAIWA		100.13	50,064,000.00	117,000.00	111,432.47	1.73	4.42
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	WELLS_F		94.03	70,522,200.00	(4,391,550.00)	(4,426,175.91)	1.79	4.36
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		97.17	9,716,770.00	(798,860.00)	(474,589.14)	1.83	4.34
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		97.17	24,291,925.00	(2,092,575.00)	(1,221,886.72)	1.83	4.34
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		97.17	24,291,925.00	(1,995,575.00)	(1,185,888.35)	1.83	4.34
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	25,000,000.00	WELLS_F		94.04	23,509,825.00	(131,675.00)	(431,683.49)	1.87	4.32
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	25,000,000.00	BARCLAY		94.04	23,509,825.00	(155,175.00)	(449,993.80)	1.87	4.32
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	JPMCHAS		94.17	35,784,334.00	(2,130,166.00)	(2,160,416.23)	1.92	4.30
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		95.08	71,309,325.00	(3,451,425.00)	(3,598,070.56)	1.91	4.30
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	WELLSFAR		94.70	47,347,550.00	(2,613,950.00)	(2,636,796.85)	1.99	4.25
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	WELLS_F		95.16	28,549,140.00	(1,370,760.00)	(1,396,435.89)	1.99	4.25
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		96.29	24,880,224.88	(1,777,869.52)	(1,287,862.85)	2.06	4.22

Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		92.55	46,275,800.00	(3,621,200.00)	(3,678,403.40)	2.21	4.16
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J		92.59	23,146,925.00	(1,853,075.00)	(1,853,075.00)	2.25	4.16
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		91.89	45,945,700.00	(3,950,800.00)	(4,005,103.45)	2.37	4.11
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		91.34	41,102,415.00	(3,673,485.00)	(3,786,886.48)	2.47	4.09
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		91.16	45,580,750.00	(4,185,250.00)	(4,299,171.05)	2.55	4.03
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		91.48	18,204,002.60	(1,695,997.40)	(1,695,997.40)	2.57	4.05
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		91.13	12,757,612.00	(1,200,388.00)	(1,220,545.23)	2.58	4.01
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		90.98	18,195,560.00	(1,744,240.00)	(1,772,590.77)	2.63	4.00
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		91.03	40,961,340.00	(3,877,560.00)	(3,949,307.45)	2.75	3.95
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/24/2021 0.750% 02/24/2026	3130ALCV4	58,700,000.00	CITIGRP	02/24/23	89.98	52,820,960.20	(198,053.80)	(228,352.39)	0.11	4.27
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	48,940,000.00	CITIGRP	04/26/23	90.34	44,211,074.62	110,017.12	81,781.13	0.26	4.06
FANNIE MAE NOTES (CALLABLE) DTD 12/18/2020 0.875% 12/18/2026	3135G06L2	44,500,000.00	DIRECT	03/18/23	88.56	39,408,844.00	306,694.00	108,405.63	0.18	4.09
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.250% 12/21/2026	3130AQF65	50,000,000.00	WELLS_F		90.80	45,402,450.00	868,450.00	639,623.53	3.80	3.81
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.000% 02/26/2027	3130ALDA9	22,500,000.00	INSPERE	02/26/23	88.65	19,946,362.50	14,737.50	14,737.50	0.12	4.05

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	25,000,000.00	LOOP CA	02/26/23	89.14	22,283,800.00	(21,700.00)	(34,333.29)	0.12	4.03
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	25,510,000.00	LOOP CA	02/26/23	89.14	22,738,389.52	65,101.52	65,101.52	0.12	4.03
FHLB NOTES (CALLABLE) DTD 02/26/2021 0.900% 02/26/2027	3130AL5A8	37,400,000.00	LOOP CA	02/26/23	88.22	32,993,120.60	500,000.60	415,623.03	0.12	4.07
FEDERAL FARM CREDIT BANK NOTES DTD 01/06/2023 4.000% 01/06/2028	3133EN5N6	50,000,000.00	DAIWA		101.45	50,723,600.00	808,600.00	807,389.70	4.52	3.68
Security Type Sub-Total		3,512,290,000.00				3,399,735,289.92	(77,497,143.98)	(76,995,126.50)	1.07	4.55
Corporate Note										
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 4.900% 06/13/2023	89236TJS5	10,000,000.00	JPMCHAS		99.96	9,996,360.00	(3,640.00)	(3,640.00)	0.00	4.65
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	BARCLAY		98.30	2,948,976.00	(48,564.00)	(50,687.55)	0.43	4.73
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	BARCLAY		97.61	9,761,290.00	(238,710.00)	(238,710.00)	0.53	5.04
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	MITSU		96.87	2,906,082.00	(90,438.00)	(93,121.03)	0.69	5.04
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	24422EVX4	3,000,000.00	RBC		96.40	2,892,060.00	(107,460.00)	(107,714.47)	0.94	4.84
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	JPMCHAS	01/05/24	98.82	6,874,677.82	(488,332.70)	(259,623.93)	0.91	4.86

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 03/22/2022 2.500% 03/22/2024	89236TJX4	20,000,000.00	JPMCHAS		97.59	19,518,200.00	(469,400.00)	(474,760.33)	1.13	4.68
AMAZON.COM INC CORPORATE NOTES	DTD 04/13/2022 2.730% 04/13/2024	023135CD6	50,000,000.00	JPMCHAS		97.97	48,986,700.00	(1,013,300.00)	(1,013,300.00)	1.18	4.48
BANK ON NY MELLON CORP FLT NOTES (CALLAB)	DTD 04/26/2021 4.810% 04/26/2024	06406RAT4	15,000,000.00	JPM	03/26/24	99.52	14,927,895.00	(72,105.00)	(72,105.00)	0.00	4.58
BANK OF NY MELLON CORP NOTES (CALLABLE)	DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	35,000,000.00	JPM	03/26/24	94.97	33,239,255.00	(1,723,295.00)	(1,745,368.63)	1.15	4.73
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	30,000,000.00	LOOP		94.58	28,374,750.00	(1,587,750.00)	(1,608,369.85)	1.35	4.63
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	15,000,000.00	CITIGRP		94.19	14,128,065.00	(854,085.00)	(863,742.89)	1.38	4.90
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	DTD 06/18/2021 4.810% 06/18/2024	89236TJJ5	20,000,000.00	CITIGRP		99.50	19,899,020.00	(100,980.00)	(100,980.00)	0.00	4.58
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	15,000,000.00	CITIGRP		94.06	14,109,090.00	(881,160.00)	(885,688.06)	1.60	4.49
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 09/13/2021 0.625% 09/13/2024	89236TJN6	40,000,000.00	JPMCHAS		93.84	37,536,240.00	(2,444,960.00)	(2,453,639.56)	1.61	4.62
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 10/11/2022 4.550% 10/11/2024	24422EWM7	15,000,000.00	CITIGRP		100.13	15,019,065.00	28,665.00	27,181.01	1.63	4.47
BANK OF NY MELLON CORP (CALLABLE) CORPOR	DTD 10/25/2021 0.850% 10/25/2024	06406RAX5	50,000,000.00	JPMCHAS	09/25/24	93.93	46,963,350.00	(3,004,150.00)	(3,017,909.12)	1.64	4.53

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
BANK OF NY MELLON CORP FLT NOTES (CALLAB DTD 10/25/2021 4.750% 10/25/2024	06406RAY3	50,000,000.00	JPMCHAS	09/25/24	99.08	49,538,250.00	(461,750.00)	(461,750.00)	0.00	4.54
AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.700% 11/29/2024	023135CM6	25,000,000.00	JPMCHAS		100.41	25,102,400.00	119,150.00	117,725.45	1.76	4.46
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	10,000,000.00	RBC		94.04	9,404,030.00	(591,270.00)	(592,929.58)	1.93	4.48
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.800% 01/10/2025	89236TKN4	15,000,000.00	BARCLAY		100.38	15,056,460.00	62,910.00	62,733.05	1.88	4.59
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025	24422EWB1	7,000,000.00	MITSU		95.14	6,659,520.00	(337,470.00)	(338,379.04)	2.05	4.58
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	50,000,000.00	JPMCHAS		97.12	48,561,700.00	(1,358,800.00)	(1,380,125.73)	2.13	4.38
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025	06406RBC0	50,000,000.00	CITIGRP	03/25/25	97.33	48,665,150.00	(1,327,850.00)	(1,329,646.35)	2.08	4.62
BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 06/13/2022 3.430% 06/13/2025	06406RBF3	20,000,000.00	JPMCHAS	06/13/24	98.35	19,669,640.00	(330,360.00)	(330,360.00)	1.34	4.17
MET TOWER GLOBAL FUNDING NOTES DTD 06/13/2022 3.700% 06/13/2025	58989V2E3	35,000,000.00	JPMCHAS		97.24	34,034,175.00	(931,525.00)	(938,816.88)	2.28	4.95
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	15,000,000.00	BOFA		98.65	14,798,070.00	(187,680.00)	(190,488.39)	2.32	4.54
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/08/2022 4.050% 09/08/2025	24422EWJ4	7,000,000.00	CREDITA		99.01	6,930,833.00	(65,667.00)	(66,133.24)	2.46	4.45
WALMART INC CORPORATE NOTES DTD 09/09/2022 3.900% 09/09/2025	931142EW9	5,000,000.00	BARCLAY		99.48	4,973,760.00	(22,740.00)	(23,203.05)	2.47	4.11
NESTLE HOLDINGS INC CORP NOTE DTD 09/13/2022 4.000% 09/12/2025	641062BA1	5,000,000.00	BAML		98.96	4,948,020.00	(50,330.00)	(50,542.47)	2.47	4.42

Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 11/10/2022 5.400% 11/10/2025	89236TKK0	25,000,000.00	RBC CAP		102.39	25,597,325.00	626,825.00	624,590.97	2.59	4.47
BANK OF NY MELLON (CALLABLE) NOTES DTD 11/22/2022 5.224% 11/21/2025	06405LAC5	5,000,000.00	JPMCHAS	11/21/24	100.59	5,029,515.00	29,515.00	29,515.00	0.80	4.99
AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.600% 12/01/2025	023135CN4	25,000,000.00	JPMCHAS		100.75	25,188,000.00	189,500.00	189,415.15	2.67	4.31
MET LIFE GLOB FUNDING I NOTES DTD 01/06/2023 5.000% 01/06/2026	592179KD6	15,000,000.00	BAML		101.27	15,189,810.00	189,810.00	189,810.00	2.76	4.53
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/09/2023 4.800% 01/09/2026	24422EWP0	15,000,000.00	RBC CAP		101.28	15,192,105.00	199,155.00	199,007.05	2.77	4.33
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 01/26/2023 4.100% 01/26/2026	742718FY0	10,000,000.00	CITIGRP		99.99	9,998,730.00	5,430.00	5,393.32	2.84	4.10
Security Type Sub-Total		729,957,000.00				712,618,568.82	(17,342,811.70)	(17,246,364.15)	1.57	4.56
Commercial Paper										
CHARTA LLC COMM PAPER DTD 09/28/2022 0.000% 02/01/2023	16115WP19	50,000,000.00	CITIGRP		99.99	49,993,850.00	693,850.00	(6,150.00)	0.00	4.43
JOHNSON & JOHNSON COMM PAPER DTD 11/29/2022 0.000% 02/01/2023	47816GP11	75,000,000.00	WILLIAM		99.99	74,990,700.00	537,366.67	(9,300.00)	0.00	4.46
CHARIOT FUNDING LLC COMM PAPER -- 0.000% 02/13/2023	15963UPD2	30,500,000.00	CITIGRP		99.84	30,450,407.00	332,546.58	(2,318.00)	0.04	4.51
GTA FUNDING LLC COMM PAPER -- 0.000% 02/28/2023	40060XPU8	50,000,000.00	TOR DOM		99.64	49,820,450.00	598,922.22	(1,425.00)	0.08	4.63
AMAZON.COM INC COMM PAPER DTD 11/10/2022 0.000% 04/20/2023	02314ORL5	50,000,000.00	WILLIAM		98.99	49,492,500.00	523,902.78	4,916.67	0.23	4.67
JP MORGAN SECURITIES LLC COMM PAPER DTD 11/07/2022 0.000% 05/01/2023	46640QS10	50,000,000.00	CHASE		98.84	49,419,650.00	611,066.67	29,052.78	0.26	4.70
OLD LINE FUNDING LLC COMM PAPER DTD 11/01/2022 0.000% 05/01/2023	67983US12	95,000,000.00	JPM		98.77	93,832,450.00	803,436.11	(28,473.61)	0.26	4.98

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Commercial Paper										
THUNDER BAY FUNDING LLC COMM PAPER DTD 11/29/2022 0.000% 05/03/2023	88602US35	25,000,000.00	RBC CAP		98.78	24,695,800.00	217,848.61	2,293.05	0.26	4.82
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 12/01/2022 0.000% 05/03/2023	89233HS39	50,000,000.00	TOYOTA		98.77	49,384,400.00	388,080.56	(2,613.89)	0.26	4.88
METLIFE SHORT TERM FUND COMM PAPER DTD 05/31/2022 0.000% 05/19/2023	59157USK7	24,750,000.00	CHASE		98.55	24,391,298.25	78,892.00	(9,279.87)	0.31	4.90
METLIFE SHORT TERM FUND COMM PAPER DTD 01/03/2023 0.000% 05/19/2023	59166HSK5	25,000,000.00	BAML		98.55	24,637,675.00	78,300.00	(13,088.89)	0.31	4.90
JOHNSON & JOHNSON COMM PAPER DTD 12/07/2022 0.000% 06/01/2023	47816GT17	75,000,000.00	WILLIAM		98.39	73,792,350.00	524,120.83	(20,150.00)	0.35	4.87
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/13/2022 0.000% 07/10/2023	46640QUA7	50,000,000.00	CHASE		97.86	48,931,050.00	368,550.00	35,216.67	0.48	4.92
METLIFE SHORT TERM FUND COMM PAPER DTD 01/04/2023 0.000% 07/12/2023	59157UUC2	54,000,000.00	CITIGRP		97.79	52,805,898.00	159,498.00	(34,902.00)	0.46	5.03
BEDFORD ROW FUNDING CORP COMM PAPER DTD 01/31/2023 0.000% 08/01/2023	07644BV17	50,000,000.00	CHASE		97.46	48,728,100.00	(35,066.67)	(35,066.67)	0.52	5.16
THUNDER BAY FUNDING LLC COMM PAPER DTD 01/31/2023 0.000% 08/01/2023	88602UV15	50,000,000.00	RBC CAP		97.54	48,770,000.00	0.00	0.00	0.52	4.99
Security Type Sub-Total		804,250,000.00				794,136,578.25	5,881,314.36	(91,288.76)	0.27	4.80
Certificate of Deposit										
BNP PARIBAS NY BRANCH CERT DEPOS DTD 02/01/2022 0.960% 02/01/2023	05586FYY7	50,000,000.00	BNP		99.99	49,995,037.25	(4,962.75)	(4,962.75)	0.00	4.49
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 01/31/2023 4.290% 02/01/2023	22536CGL8	300,000,000.00	CREDITA		100.00	299,998,333.50	(1,666.50)	(1,666.50)	0.00	4.49
CITIBANK NA CERT DEPOS DTD 07/29/2022 3.500% 03/01/2023	17305T5U2	50,000,000.00	DIRECT		99.90	49,951,295.45	(48,704.55)	(48,704.55)	0.08	4.63

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Certificate of Deposit											
CANADIAN IMP BK COMM NY CERT DEPOS DTD 08/23/2022 3.560% 03/01/2023		13606KMD5	50,000,000.00	CIBC		99.91	49,954,104.85	(45,895.15)	(45,895.15)	0.08	4.63
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 08/22/2022 3.540% 03/01/2023		86959RF21	50,000,000.00	DIRECT		99.91	49,953,300.65	(46,699.35)	(46,699.35)	0.08	4.63
ROYAL BANK OF CANADA NY CERT DEPOS DTD 03/18/2022 1.910% 03/20/2023		78012U4K8	50,000,000.00	RBC		99.61	49,805,861.35	(194,138.65)	(194,138.65)	0.14	4.76
TORONTO DOMINION BANK NY CERT DEPOS DTD 04/21/2022 2.420% 05/01/2023		89114WVB8	50,000,000.00	TOR DOM		99.40	49,701,300.00	(298,700.00)	(298,700.00)	0.26	4.75
CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/27/2022 2.520% 05/01/2023		13606KGV2	50,000,000.00	CIBC		99.43	49,713,600.00	(286,400.00)	(286,400.00)	0.26	4.75
CANADIAN IMP BK COMM NY CERT DEPOS DTD 10/27/2022 5.180% 05/26/2023		13606KPQ3	75,000,000.00	CIBC		100.01	75,004,641.98	4,641.98	4,641.98	0.33	5.09
BNP PARIBAS FORTIS SA CERT DEPOS DTD 07/14/2022 3.650% 06/01/2023		34959TSD9	50,000,000.00	BNP		99.49	49,744,931.30	(255,068.70)	(255,068.70)	0.35	5.09
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 06/08/2022 2.950% 06/07/2023		86959RZV5	50,000,000.00	DIRECT		99.22	49,612,057.40	(387,942.60)	(387,942.60)	0.36	5.09
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/08/2022 2.970% 06/14/2023		65558UUF7	50,000,000.00	LOOP		99.26	49,631,750.00	(368,250.00)	(368,250.00)	0.38	4.89
COOPERATIEVE RABOBANK UA CERT DEPOS DTD 08/24/2022 3.910% 07/03/2023		21684LDZ2	50,000,000.00	RABO_DI		99.52	49,759,600.00	(240,400.00)	(240,400.00)	0.44	4.98
CANADIAN IMP BK COMM NY CERT DEPOS DTD 01/04/2023 5.100% 07/03/2023		13606KRW8	50,000,000.00	CIBC		100.00	49,998,030.35	(1,969.65)	(1,969.65)	0.44	5.09
TORONTO DOMINION BANK NY CERT DEPOS DTD 09/26/2022 5.000% 10/02/2023		89115BWE6	50,000,000.00	TOR DOM		99.83	49,912,650.00	(87,350.00)	(87,350.00)	0.69	5.18
Security Type Sub-Total			1,025,000,000.00				1,022,736,494.08	(2,263,505.92)	(2,263,505.92)	0.20	4.76

Asset-Backed Security

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
TAOT 2019-D A3	89233MAD5	198,936.84	BARCLAYS		99.76	198,467.35	(455.13)	(466.20)	0.06	2.17
DTD 11/13/2019 1.920% 01/16/2024										
MBALT 2021-B A2	58769KAC8	1,307,295.80	JPMCHAS		99.82	1,304,977.31	(2,208.94)	(2,277.42)	0.05	0.40
DTD 06/29/2021 0.220% 01/16/2024										
HAROT 2019-4 A3	43813VAC2	693,345.51	CITI		99.73	691,440.68	(1,781.27)	(1,876.18)	0.11	2.12
DTD 11/26/2019 1.830% 01/18/2024										
HAROT 2020-1 A3	43813RAC1	1,953,286.70	JPM_CHAS		99.23	1,938,218.85	(14,685.01)	(14,955.29)	0.23	2.25
DTD 02/26/2020 1.610% 04/22/2024										
TLOT 2021-A A3	89238EAC0	3,092,685.74	JPMCHAS		98.83	3,056,438.23	(35,886.59)	(36,100.77)	0.27	1.35
DTD 04/21/2021 0.390% 04/22/2024										
HART 2021-B A2	44934KAB0	1,655,812.76	CITIGRP		99.56	1,648,590.10	(7,072.48)	(7,153.74)	0.07	0.58
DTD 07/28/2021 0.240% 05/15/2024										
TAOT 2020-A A3	89232HAC9	2,322,044.85	MUFG		99.49	2,310,094.21	(11,782.98)	(11,900.04)	0.16	2.06
DTD 02/12/2020 1.660% 05/15/2024										
TAOT 2021-C A2	89239BAB7	2,559,874.68	BARC		99.37	2,543,863.69	(15,817.47)	(15,916.55)	0.14	0.69
DTD 09/27/2021 0.200% 05/15/2024										
HAROT 2021-4 A2	43815GAB5	3,463,477.39	BK AMER		98.88	3,424,719.35	(38,667.29)	(38,710.62)	0.25	1.25
DTD 11/24/2021 0.390% 05/21/2024										
BMWLT 2022-1 A2	05601XAB5	2,039,821.40	MITSU		99.34	2,026,259.04	(13,561.13)	(13,561.67)	1.32	1.17
DTD 01/19/2022 0.670% 05/28/2024										
JDOT 2021-B A2	47789QAB6	5,908,936.80	MITSU		99.47	5,877,520.76	(31,282.50)	(31,352.92)	0.13	0.64
DTD 07/21/2021 0.250% 06/17/2024										
MBART 2021-1 A2	58772WAB9	3,384,188.87	MIZUHO		99.50	3,367,241.87	(16,610.95)	(16,773.58)	0.12	0.55
DTD 09/22/2021 0.210% 07/15/2024										
JOHN DEERE OWNER TRUST	47789KAC7	866,811.90	BOFA		99.19	859,833.02	(6,925.92)	(6,960.52)	0.22	1.63
DTD 03/11/2020 1.100% 08/15/2024										
TAOT 2021-D A2	89238JAB1	3,188,375.37	RBC		99.03	3,157,349.93	(31,000.90)	(31,011.73)	1.54	0.95
DTD 11/15/2021 0.310% 08/15/2024										
TAOT 2022-A A2	89239KAB7	2,578,432.51	MIZUHO		98.69	2,544,763.85	(33,599.56)	(33,625.16)	0.31	1.51
DTD 01/31/2022 0.740% 10/15/2024										
HART 2021-C A2A	44935FAB0	4,363,732.80	SMBC		98.97	4,318,591.29	(44,887.54)	(44,992.90)	0.23	0.97
DTD 11/17/2021 0.360% 10/15/2024										
JDOT 2022-A A2	47787JAB4	4,152,070.70	BOFA		98.89	4,105,845.70	(45,997.88)	(46,072.89)	0.33	2.54
DTD 03/16/2022 1.900% 11/15/2024										

Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	JPMCHAS		97.51	16,089,385.95	(409,368.30)	(409,955.37)	0.61	1.81
BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	6,638,552.70	WELLS_F		97.92	6,500,498.02	(137,369.58)	(137,657.80)	0.48	1.44
BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	8,435,040.07	RBC		98.73	8,328,120.88	(106,312.72)	(106,477.54)	0.43	3.21
TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	6,214,930.66	MITSU		98.82	6,141,738.66	(72,921.03)	(73,000.06)	0.42	2.97
BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,250,000.00	MITSU		97.16	8,016,101.78	(232,664.85)	(233,066.41)	2.13	2.45
HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	10,000,000.00	BARCLAY		99.16	9,915,876.00	(83,617.00)	(83,713.48)	0.55	4.02
JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	10,500,000.00	RBC		99.07	10,402,393.05	(96,495.00)	(96,700.22)	0.65	4.14
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	9,016,707.20	WELLS_F		96.77	8,725,676.74	(181,843.77)	(212,653.04)	0.69	1.63
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	17,131,743.68	CITIGRP		96.77	16,578,785.82	(552,289.72)	(552,556.63)	0.69	1.63
JDOT 2022-C A2 DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	34,500,000.00	CITIGRP		99.94	34,479,469.05	(19,295.85)	(19,421.64)	0.85	5.00
MBART 2022-1 A2 DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	12,250,000.00	SMBC		100.19	12,272,797.25	23,580.02	23,527.49	0.82	5.19
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	35,854,174.75	CITIGRP		96.31	34,531,403.10	(1,318,910.16)	(1,320,335.83)	0.73	1.61
HART 2022-C A2A DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	37,500,000.00	SMBC		100.15	37,554,588.75	56,910.00	56,733.38	0.75	5.29
MBART 2023-1 A2 DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	3,300,000.00	MITSU		100.06	3,301,855.04	1,968.89	1,968.16	0.98	5.07
TAOT 2023-A A2 DTD 01/30/2023 5.050% 01/15/2026	891940AB4	7,000,000.00	BAML		99.90	6,993,270.90	(6,446.30)	(6,446.82)	0.93	5.09
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	BARC		95.31	11,437,032.00	(562,011.60)	(562,311.12)	1.02	2.07
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	CITIGRP		96.03	16,324,248.30	(671,999.80)	(673,271.12)	0.84	1.76

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
TAOT 2022-D A2A		89239HAB4	24,000,000.00	RBC CAP		100.20	24,049,180.80	49,447.20	49,427.75	0.89	5.20
DTD 11/08/2022 5.270% 01/15/2026											
HAROT 2021-4 A3		43815GAC3	7,750,000.00	BK AMER		95.21	7,378,868.78	(369,497.52)	(369,964.29)	1.20	2.55
DTD 11/24/2021 0.880% 01/21/2026											
JDOT 2021-B A3		47789OAC4	13,500,000.00	MITSU		95.31	12,867,052.50	(631,743.30)	(632,140.21)	1.05	2.07
DTD 07/21/2021 0.520% 03/16/2026											
TAOT 2021-D A3		89238JAC9	7,000,000.00	RBC		94.87	6,640,578.70	(359,272.20)	(359,313.17)	1.23	2.37
DTD 11/15/2021 0.710% 04/15/2026											
HART 2021-C A3		44935FAD6	5,500,000.00	SMBC		94.86	5,217,197.15	(281,575.25)	(281,905.35)	1.16	2.37
DTD 11/17/2021 0.740% 05/15/2026											
TAOT 2022-A A3		89239KAC5	4,250,000.00	MIZUHO		94.93	4,034,438.30	(214,839.20)	(215,004.89)	1.37	2.81
DTD 01/31/2022 1.230% 06/15/2026											
MBART 2021-1 A3		58772WAC7	21,000,000.00	MIZUHO		95.20	19,991,013.00	(1,006,240.20)	(1,007,030.68)	0.99	1.93
DTD 09/22/2021 0.460% 06/15/2026											
BMWOT 2022-A A3		05602RAD3	14,000,000.00	RBC		97.62	13,666,223.20	(333,048.80)	(333,169.67)	1.54	3.93
DTD 05/18/2022 3.210% 08/25/2026											
TAOT 2022-B A3		89238FAD5	12,000,000.00	MITSU		97.07	11,648,862.00	(350,857.20)	(350,908.29)	1.58	3.80
DTD 04/13/2022 2.930% 09/15/2026											
JDOT 2022-A A3		47787JAC2	8,000,000.00	BOFA		95.84	7,667,442.40	(330,788.00)	(331,134.39)	1.43	3.54
DTD 03/16/2022 2.320% 09/16/2026											
HART 2022-B A3		44918MAD2	11,000,000.00	BARCLAY		98.10	10,791,376.20	(208,619.40)	(208,619.95)	1.69	4.26
DTD 07/20/2022 3.720% 11/16/2026											
JDOT 2022-B A3		47800AAC4	8,600,000.00	RBC		97.76	8,407,718.62	(191,460.08)	(191,556.36)	1.90	4.34
DTD 07/20/2022 3.740% 02/16/2027											
AMXCA 2022-2 A		02582JJT8	20,000,000.00	BARCLAY		97.53	19,505,400.00	(490,176.00)	(490,791.32)	2.16	4.02
DTD 05/24/2022 3.390% 05/17/2027											
JDOT 2022-C A3		47800BAC2	28,961,000.00	CITIGRP		100.74	29,175,146.32	216,393.69	216,254.88	2.11	4.90
DTD 10/19/2022 5.090% 06/15/2027											
HART 2022-C A3		44933DAD3	48,500,000.00	SMBC		101.33	49,146,020.00	646,252.80	646,241.15	1.93	5.05
DTD 11/09/2022 5.390% 06/15/2027											
MBART 2022-1 A3		58768PAC8	20,500,000.00	SMBC		101.23	20,752,061.85	256,116.75	255,950.14	2.03	4.91
DTD 11/22/2022 5.210% 08/16/2027											
TAOT 2023-A A3		891940AC2	13,000,000.00	BAML		99.98	12,997,500.10	(2,493.40)	(2,493.41)	2.17	4.63
DTD 01/30/2023 4.630% 09/15/2027											

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
TAOT 2022-D A3 DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	70,500,000.00	RBC CAP		101.61	71,634,535.35	1,141,493.70	1,141,159.92	2.18	4.91
AMXCA 2022-4 A DTD 11/03/2022 4.950% 10/15/2027	02582JJX9	33,000,000.00	BARCLAY		101.37	33,450,987.90	452,624.70	452,543.18	2.49	4.63
MBART 2023-1 A3 DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	MITSU		99.86	6,620,430.73	(8,773.67)	(8,776.84)	2.24	4.54
Security Type Sub-Total		673,511,279.68				666,609,490.42	(6,738,365.69)	(6,780,278.03)	1.35	3.75
Managed Account Sub-Total		12,804,147,290.97				12,416,685,227.81	(204,568,507.66)	(231,875,033.87)	1.24	4.46
Securities Sub-Total		\$12,804,147,290.97				\$12,416,685,227.81	(\$204,568,507.66)	(\$231,875,033.87)	1.24	4.46%
Accrued Interest						\$42,853,801.18				
Total Investments						\$12,459,539,028.99				

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/03/23	01/03/23	CANTOR FITZGERALD REPO AGRMT DTD 01/03/2023 4.260% 01/04/2023	RE1363093	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/03/23	01/04/23	FED HOME LN DISCOUNT NT DISC NOTES DTD 06/02/2022 0.000% 06/02/2023	313384GJ2	50,000,000.00	(49,043,916.67)	0.00	(49,043,916.67)			
01/03/23	01/04/23	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	(44,566,406.25)	(79,993.21)	(44,646,399.46)			
01/03/23	01/04/23	FED HOME LN DISCOUNT NT DISC NOTES DTD 05/19/2022 0.000% 05/19/2023	313384FU8	75,000,000.00	(73,710,468.75)	0.00	(73,710,468.75)			
01/03/23	01/04/23	METLIFE SHORT TERM FUND COMM PAPER DTD 01/03/2023 0.000% 05/19/2023	59166HSK5	25,000,000.00	(24,559,375.00)	0.00	(24,559,375.00)			
01/03/23	01/05/23	METLIFE SHORT TERM FUND COMM PAPER DTD 05/31/2022 0.000% 05/19/2023	59157USK7	24,750,000.00	(24,312,406.25)	0.00	(24,312,406.25)			
01/03/23	01/06/23	FEDERAL FARM CREDIT BANK NOTES DTD 01/06/2023 4.000% 01/06/2028	3133EN5N6	50,000,000.00	(49,915,000.00)	0.00	(49,915,000.00)			
01/03/23	01/06/23	MET LIFE GLOB FUNDING I NOTES DTD 01/06/2023 5.000% 01/06/2026	592179KD6	15,000,000.00	(15,000,000.00)	0.00	(15,000,000.00)			
01/03/23	01/09/23	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/09/2023 4.800% 01/09/2026	24422EWPO	15,000,000.00	(14,992,950.00)	0.00	(14,992,950.00)			
01/04/23	01/04/23	CANADIAN IMP BK COMM NY CERT DEPOS DTD 01/04/2023 5.100% 07/03/2023	13606KRW8	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
01/04/23	01/04/23	CANTOR FITZGERALD REPO AGRMT DTD 01/04/2023 4.270% 01/05/2023	RE1363101	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/04/23	01/05/23	METLIFE SHORT TERM FUND COMM PAPER DTD 01/04/2023 0.000% 07/12/2023	59157UUC2	54,000,000.00	(52,646,400.00)	0.00	(52,646,400.00)			
01/04/23	01/06/23	FEDERAL HOME LOAN BANKS NOTES DTD 01/06/2023 4.730% 06/01/2023	3130AUGO1	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/04/23	01/09/23	FHMS KGX1 AFX DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	70,500,000.00	(66,468,281.25)	(47,000.00)	(66,515,281.25)			
01/05/23	01/05/23	CANTOR FITZGERALD REPO AGRMT DTD 01/05/2023 4.270% 01/06/2023	RE1363119	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/05/23	01/06/23	FHLB NOTES (CALLABLE) DTD 02/26/2021 0.900% 02/26/2027	3130AL5A8	37,400,000.00	(32,493,120.00)	(121,550.00)	(32,614,670.00)			
01/06/23	01/06/23	CANTOR FITZGERALD REPO AGRMT DTD 01/06/2023 4.270% 01/09/2023	RE1363127	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/09/23	01/09/23	CANTOR FITZGERALD REPO AGRMT DTD 01/09/2023 4.270% 01/10/2023	RE1363135	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/09/23	01/12/23	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.800% 01/10/2025	89236TKN4	15,000,000.00	(14,993,550.00)	0.00	(14,993,550.00)			
01/10/23	01/10/23	COOPERATIEVE RABOBANK UA COMM PAPER DTD 01/04/2023 0.000% 01/11/2023	21687BNB3	54,000,000.00	(53,993,550.00)	0.00	(53,993,550.00)			
01/10/23	01/10/23	CANTOR FITZGERALD REPO AGRMT DTD 01/10/2023 4.270% 01/11/2023	RE1363143	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/10/23	01/10/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	25,000,000.00	(25,000,000.00)	0.00	(25,000,000.00)			
01/11/23	01/11/23	CANTOR FITZGERALD REPO AGRMT DTD 01/11/2023 4.270% 01/12/2023	RE1364638	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/11/23	01/11/23	COOPERATIEVE RABOBANK UA COMM PAPER DTD 01/05/2023 0.000% 01/12/2023	21687BNC1	42,000,000.00	(41,994,983.33)	0.00	(41,994,983.33)			
01/12/23	01/12/23	CANTOR FITZGERALD REPO AGRMT DTD 01/12/2023 4.270% 01/13/2023	RE1364646	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/13/23	01/13/23	CANTOR FITZGERALD REPO AGRMT DTD 01/13/2023 4.270% 01/17/2023	RE1364653	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/17/23	01/17/23	CANTOR FITZGERALD REPO AGRMT DTD 01/17/2023 4.290% 01/18/2023	RE1364661	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/18/23	01/18/23	CANTOR FITZGERALD REPO AGRMT DTD 01/18/2023 4.270% 01/19/2023	RE1364679	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/18/23	01/18/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	70,000,000.00	(70,000,000.00)	0.00	(70,000,000.00)			

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/18/23	01/25/23	MBART 2023-1 A2 DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	3,300,000.00	(3,299,886.15)	0.00	(3,299,886.15)			
01/18/23	01/25/23	MBART 2023-1 A3 DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	(6,629,204.40)	0.00	(6,629,204.40)			
01/19/23	01/19/23	CANTOR FITZGERALD REPO AGRMT DTD 01/19/2023 4.270% 01/20/2023	RE1364687	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/20/23	01/20/23	CANTOR FITZGERALD REPO AGRMT DTD 01/20/2023 4.260% 01/23/2023	RE1364695	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/23/23	01/23/23	CANTOR FITZGERALD REPO AGRMT DTD 01/23/2023 4.260% 01/24/2023	RE1364703	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/23/23	01/24/23	FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	48,940,000.00	(44,101,057.50)	(149,538.89)	(44,250,596.39)			
01/23/23	01/26/23	PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 01/26/2023 4.100% 01/26/2026	742718FY0	10,000,000.00	(9,993,300.00)	0.00	(9,993,300.00)			
01/24/23	01/24/23	CANTOR FITZGERALD REPO AGRMT DTD 01/24/2023 4.270% 01/25/2023	RE1364711	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/24/23	01/25/23	FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	25,000,000.00	(22,305,500.00)	(115,371.53)	(22,420,871.53)			
01/24/23	01/30/23	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	13,000,000.00	(12,999,993.50)	0.00	(12,999,993.50)			
01/24/23	01/30/23	TAOT 2023-A A2 DTD 01/30/2023 5.050% 01/15/2026	891940AB4	7,000,000.00	(6,999,717.20)	0.00	(6,999,717.20)			
01/25/23	01/25/23	CANTOR FITZGERALD REPO AGRMT DTD 01/25/2023 4.270% 01/26/2023	RE1364729	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/25/23	01/26/23	FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/24/2021 0.750% 02/24/2026	3130ALCV4	58,700,000.00	(53,019,014.00)	(185,883.33)	(53,204,897.33)			
01/26/23	01/26/23	CANTOR FITZGERALD REPO AGRMT DTD 01/26/2023 4.270% 01/27/2023	RE1364737	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/27/23	01/27/23	NATIXIS NY BRANCH COMM PAPER DTD 01/27/2023 0.000% 01/30/2023	63873KNW3	117,000,000.00	(116,958,075.00)	0.00	(116,958,075.00)			

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
01/27/23	01/27/23	COOPERATIEVE RABOBANK UA COMM PAPER DTD 01/27/2023 0.000% 01/30/2023	21687BNW7	300,000,000.00	(299,892,500.00)	0.00	(299,892,500.00)			
01/27/23	01/27/23	CANTOR FITZGERALD REPO AGRMT DTD 01/27/2023 4.270% 01/30/2023	RE1364745	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/30/23	01/30/23	NATIXIS NY BRANCH COMM PAPER DTD 05/11/2022 0.000% 01/31/2023	63873KNX1	105,000,000.00	(104,987,458.33)	0.00	(104,987,458.33)			
01/30/23	01/30/23	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/30/2023 0.000% 01/31/2023	21687BNX5	300,000,000.00	(299,964,166.67)	0.00	(299,964,166.67)			
01/30/23	01/30/23	CANTOR FITZGERALD REPO AGRMT DTD 01/30/2023 4.270% 01/31/2023	RE1364752	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/31/23	01/31/23	FIDELITY GOV'T MM FUND 2642	31607A703	48,000,000.00	(48,000,000.00)	0.00	(48,000,000.00)			
01/31/23	01/31/23	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 01/31/2023 4.290% 02/01/2023	22536CGL8	300,000,000.00	(300,000,000.00)	0.00	(300,000,000.00)			
01/31/23	01/31/23	CANTOR FITZGERALD REPO AGRMT DTD 01/31/2023 4.290% 02/01/2023	RE1364760	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
01/31/23	02/01/23	FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.000% 02/26/2027	3130ALDA9	22,500,000.00	(19,931,625.00)	(96,875.00)	(20,028,500.00)			
01/31/23	02/01/23	FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	25,510,000.00	(22,673,288.00)	(122,465.72)	(22,795,753.72)			
01/31/23	02/01/23	BEDFORD ROW FUNDING CORP COMM PAPER DTD 01/31/2023 0.000% 08/01/2023	07644BV17	50,000,000.00	(48,763,166.67)	0.00	(48,763,166.67)			
01/31/23	02/02/23	THUNDER BAY FUNDING LLC COMM PAPER DTD 01/31/2023 0.000% 08/01/2023	88602UV15	50,000,000.00	(48,770,000.00)	0.00	(48,770,000.00)			
Transaction Type Sub-Total				4,263,230,000.00	(4,222,978,359.92)	(918,677.68)	(4,223,897,037.60)			

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/01/23	01/01/23	INTER-AMERICAN DEVEL BK NOTES DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	60,000,000.00	0.00	975,000.00	975,000.00			
01/01/23	01/25/23	FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
01/01/23	01/25/23	FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,871,266.56	0.00	32,442.39	32,442.39			
01/01/23	01/25/23	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,469,929.52	0.00	1,821.71	1,821.71			
01/01/23	01/25/23	FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01			
01/01/23	01/25/23	FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
01/01/23	01/25/23	FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	59,843,000.00	0.00	174,043.37	174,043.37			
01/01/23	01/25/23	FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024	3137BFXT3	65,470,000.00	0.00	145,670.75	145,670.75			
01/01/23	01/25/23	FHMS K739 A2 DTD 11/01/2020 1.336% 09/01/2027	3137F64P9	12,000,000.00	0.00	13,360.00	13,360.00			
01/01/23	01/25/23	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	4,160,774.80	0.00	2,361.24	2,361.24			
01/01/23	01/25/23	FHMS K046 A2 DTD 06/17/2015 3.205% 03/01/2025	3137BJP64	50,000,000.00	0.00	133,541.65	133,541.65			
01/01/23	01/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	22,966,997.66	0.00	46,967.51	46,967.51			
01/01/23	01/25/23	FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	0.00	83,349.99	83,349.99			
01/01/23	01/25/23	FHMS KJ21 A2 DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	12,000,000.00	0.00	32,112.30	32,112.30			
01/01/23	01/25/23	FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	25,000,000.00	0.00	77,083.33	77,083.33			
01/01/23	01/25/23	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	22,813,304.75	0.00	57,470.52	57,470.52			
01/01/23	01/25/23	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	539,953.44	0.00	232.18	232.18			

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/01/23	01/25/23	FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			
01/01/23	01/25/23	FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	0.00	219,797.19	219,797.19			
01/01/23	01/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	0.00	94,958.93	94,958.93			
01/01/23	01/25/23	FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	24,882,503.75	0.00	73,216.77	73,216.77			
01/01/23	01/25/23	FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	3,330,000.00	0.00	10,406.25	10,406.25			
01/01/23	01/25/23	FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	0.00	184,150.02	184,150.02			
01/01/23	01/25/23	FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	75,000,000.00	0.00	208,062.53	208,062.53			
01/01/23	01/25/23	FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	10,000,000.00	0.00	25,083.33	25,083.33			
01/01/23	01/25/23	FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
01/01/23	01/25/23	FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,800,000.00	0.00	7,140.00	7,140.00			
01/01/23	01/25/23	FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	28,867,855.00	0.00	82,105.00	82,105.00			
01/01/23	01/25/23	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	1,736,494.37	0.00	1,878.31	1,878.31			
01/01/23	01/25/23	FHMS K740 A2 DTD 11/01/2020 1.470% 09/01/2027	3137F72B0	22,000,000.00	0.00	26,950.00	26,950.00			
01/01/23	01/25/23	FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	25,000,000.00	0.00	68,812.50	68,812.50			
01/01/23	01/25/23	FRESB 2022-SB104 A5F DTD 11/01/2022 2.600% 09/01/2027	30329QAA1	25,980,062.68	0.00	56,290.12	56,290.12			
01/01/23	01/25/23	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,851,994.68	0.00	2,150.70	2,150.70			
01/01/23	01/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	50,000,000.00	0.00	135,125.00	135,125.00			

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/01/23	01/25/23	FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	38,388,526.97	0.00	87,973.68	87,973.68			
01/01/23	01/25/23	FHMS K052 A1 DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	0.00	137,833.35	137,833.35			
01/01/23	01/25/23	FRESB 2022-SB103 A5F DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	8,491,261.48	0.00	14,718.18	14,718.18			
01/01/23	01/25/23	FHMS K055 A2 DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	0.00	185,996.25	185,996.25			
01/02/23	01/02/23	FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	0.00	218,750.00	218,750.00			
01/03/23	01/03/23	FEDERAL HOME LOAN BANK NOTES DTD 12/12/2022 4.800% 07/03/2023	3130AU6Y5	75,000,000.00	0.00	210,000.00	210,000.00			
01/03/23	01/03/23	FEDERAL HOME LOAN BANKS NOTES DTD 12/07/2022 4.800% 07/03/2023	3130AU4Z4	150,000,000.00	0.00	520,000.05	520,000.05			
01/03/23	01/03/23	FEDERAL HOME LOAN BANKS NOTES DTD 12/16/2022 4.730% 07/03/2023	3130AUBJ2	50,000,000.00	0.00	111,680.55	111,680.55			
01/05/23	01/05/23	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	0.00	10,500.00	10,500.00			
01/06/23	01/06/23	FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	0.00	213,750.00	213,750.00			
01/07/23	01/07/23	FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	0.00	609,375.00	609,375.00			
01/08/23	01/08/23	FEDERAL HOME LOAN BANK NOTES DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	0.00	375,000.00	375,000.00			
01/10/23	01/10/23	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	0.00	62,500.00	62,500.00			
01/10/23	01/10/23	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	24422EVX4	3,000,000.00	0.00	13,500.00	13,500.00			
01/10/23	01/10/23	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	10,000,000.00	0.00	62,500.00	62,500.00			

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/13/23	01/13/23	TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA DTD 12/13/2021 4.900% 06/13/2023	89236TJS5	10,000,000.00	0.00	39,233.33	39,233.33			
01/15/23	01/15/23	MBART 2022-1 A2 DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	12,250,000.00	0.00	53,695.83	53,695.83			
01/15/23	01/15/23	MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	3,231,286.28	0.00	592.40	592.40			
01/15/23	01/15/23	AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	0.00	56,500.00	56,500.00			
01/15/23	01/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	37,000,000.00	0.00	8,016.68	8,016.68			
01/15/23	01/15/23	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	1,047,926.05	0.00	960.60	960.60			
01/15/23	01/15/23	TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	0.00	4,141.67	4,141.67			
01/15/23	01/15/23	JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	0.00	15,466.66	15,466.66			
01/15/23	01/15/23	TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	6,786,839.22	0.00	13,290.89	13,290.89			
01/15/23	01/15/23	CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	0.00	10,200.00	10,200.00			
01/15/23	01/15/23	HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	2,860,925.00	0.00	572.18	572.18			
01/15/23	01/15/23	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	2,933,239.50	0.00	4,057.65	4,057.65			
01/15/23	01/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	0.00	3,391.67	3,391.67			
01/15/23	01/15/23	HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	10,000,000.00	0.00	30,333.33	30,333.33			
01/15/23	01/15/23	HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	17,000,000.00	0.00	5,383.34	5,383.34			
01/15/23	01/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	951,129.20	0.00	110.95	110.95			

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/15/23	01/15/23	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	27,921,238.57	0.00	7,678.34	7,678.34			
01/15/23	01/15/23	MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	16,500,000.00	0.00	5,499.99	5,499.99			
01/15/23	01/15/23	HART 2022-C A3 DTD 11/09/2022 5.390% 06/15/2027	44933DAD3	48,500,000.00	0.00	217,845.85	217,845.85			
01/15/23	01/15/23	JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	7,808,852.22	0.00	1,626.85	1,626.85			
01/15/23	01/15/23	JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	13,500,000.00	0.00	5,850.00	5,850.00			
01/15/23	01/15/23	TAOT 2022-D A3 DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	70,500,000.00	0.00	311,375.02	311,375.02			
01/15/23	01/15/23	HART 2022-C A2A DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	37,500,000.00	0.00	167,187.49	167,187.49			
01/15/23	01/15/23	JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	4,747,195.04	0.00	7,516.39	7,516.39			
01/15/23	01/15/23	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	0.00	4,300.00	4,300.00			
01/15/23	01/15/23	TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	3,310,873.21	0.00	551.82	551.82			
01/15/23	01/15/23	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	5,158,316.04	0.00	1,547.49	1,547.49			
01/15/23	01/15/23	TAOT 2022-D A2A DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	24,000,000.00	0.00	105,400.01	105,400.01			
01/15/23	01/15/23	TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	0.00	4,356.25	4,356.25			
01/15/23	01/15/23	MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	4,674,903.81	0.00	818.11	818.11			
01/15/23	01/15/23	MBART 2022-1 A3 DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	20,500,000.00	0.00	89,004.17	89,004.17			
01/15/23	01/15/23	JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	10,500,000.00	0.00	32,637.50	32,637.50			
01/15/23	01/15/23	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	364,601.42	0.00	583.36	583.36			

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/15/23	01/15/23	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	3,777,574.93	0.00	975.88	975.88			
01/15/23	01/15/23	MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	21,000,000.00	0.00	8,049.99	8,049.99			
01/15/23	01/15/23	US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	0.00	187,500.00	187,500.00			
01/15/23	01/15/23	JDOT 2022-B A3 DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	0.00	26,803.34	26,803.34			
01/15/23	01/15/23	HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	0.00	34,100.00	34,100.00			
01/15/23	01/15/23	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	2,918,545.61	0.00	1,799.77	1,799.77			
01/15/23	01/15/23	AMXCA 2022-4 A DTD 11/03/2022 4.950% 10/15/2027	02582JJX9	33,000,000.00	0.00	136,125.00	136,125.00			
01/15/23	01/15/23	JDOT 2022-C A2 DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	34,500,000.00	0.00	143,175.00	143,175.00			
01/15/23	01/15/23	JDOT 2022-C A3 DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	28,961,000.00	0.00	122,842.92	122,842.92			
01/15/23	01/15/23	TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	0.00	29,300.00	29,300.00			
01/18/23	01/18/23	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	1,018,053.99	0.00	1,552.54	1,552.54			
01/20/23	01/20/23	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	3,566,986.69	0.00	1,159.27	1,159.27			
01/21/23	01/21/23	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	0.00	5,683.33	5,683.33			
01/21/23	01/21/23	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	0.00	84,375.00	84,375.00			
01/21/23	01/21/23	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	4,112,758.22	0.00	1,336.65	1,336.65			
01/21/23	01/21/23	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	2,357,395.40	0.00	3,162.84	3,162.84			
01/25/23	01/25/23	BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	2,708,012.99	0.00	1,511.97	1,511.97			

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/25/23	01/25/23	BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	9,302,353.94	0.00	19,534.94	19,534.94			
01/25/23	01/25/23	BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,250,000.00	0.00	7,562.50	7,562.50			
01/25/23	01/25/23	BANK OF NY MELLON CORP FLT NOTES (CALLAB DTD 10/25/2021 4.750% 10/25/2024	06406RAY3	50,000,000.00	0.00	526,730.65	526,730.65			
01/25/23	01/25/23	BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	0.00	37,450.00	37,450.00			
01/25/23	01/25/23	BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	7,309,618.35	0.00	2,010.15	2,010.15			
01/26/23	01/26/23	BANK ON NY MELLON CORP FLT NOTES (CALLAB DTD 04/26/2021 4.810% 04/26/2024	06406RAT4	15,000,000.00	0.00	161,584.59	161,584.59			
01/31/23	01/31/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	632,401.42	632,401.42			
01/31/23	01/31/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	3,510.65	3,510.65			
01/31/23	01/31/23	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	37,813.10	37,813.10			
01/31/23	01/31/23	US TREASURY NOTES DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	50,000,000.00	0.00	93,750.00	93,750.00			
01/31/23	01/31/23	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	2,522.88	2,522.88			
01/31/23	01/31/23	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	0.00	625,000.00	625,000.00			
01/31/23	01/31/23	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	9,153.63	9,153.63			
01/31/23	01/31/23	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	2,251,747.53	2,251,747.53			
01/31/23	01/31/23	US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	912828N9	100,000,000.00	0.00	1,062,500.00	1,062,500.00			
01/31/23	01/31/23	STONECASTLE FICA	FICAMF003	0.00	0.00	87,755.27	87,755.27			
01/31/23	01/31/23	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	150,000,000.00	0.00	281,250.00	281,250.00			
01/31/23	01/31/23	US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	0.00	343,750.00	343,750.00			

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/31/23	01/31/23	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	3,344.90	3,344.90			
01/31/23	01/31/23	US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	100,000,000.00	0.00	125,000.00	125,000.00			
01/31/23	01/31/23	US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	0.00	437,500.00	437,500.00			

Transaction Type Sub-Total **3,131,007,368.34** **0.00** **14,826,216.56** **14,826,216.56**

MATURITY										
01/03/23	01/03/23	CANTOR FITZGERALD REPO AGRMT DTD 12/29/2022 4.210% 01/03/2023	RE1363085	100,000,000.00	100,000,000.00	58,472.22	100,058,472.22	0.00	0.00	
01/03/23	01/03/23	CITIGROUP GLOBAL MARKETS COMM PAPER DTD 03/31/2022 0.000% 01/03/2023	17327BN35	50,000,000.00	50,000,000.00	0.00	50,000,000.00	738,750.00	0.00	
01/03/23	01/03/23	ROYAL BANK OF CANADA NY CERT DEPOS DTD 06/01/2022 2.320% 01/03/2023	78012U6B6	50,000,000.00	50,000,000.00	696,000.00	50,696,000.00	0.00	0.00	
01/03/23	01/03/23	BANK OF NOVA SCOTIA HOUS CERT DEPOS DTD 06/01/2022 2.300% 01/03/2023	06417MYV1	50,000,000.00	50,000,000.00	690,000.00	50,690,000.00	0.00	0.00	
01/04/23	01/04/23	CANTOR FITZGERALD REPO AGRMT DTD 01/03/2023 4.260% 01/04/2023	RE1363093	100,000,000.00	100,000,000.00	11,833.33	100,011,833.33	0.00	0.00	
01/05/23	01/05/23	CANTOR FITZGERALD REPO AGRMT DTD 01/04/2023 4.270% 01/05/2023	RE1363101	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	
01/05/23	01/05/23	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 12/29/2022 4.290% 01/05/2023	22536CBQ2	100,000,000.00	100,000,000.00	83,416.70	100,083,416.70	0.00	0.00	
01/06/23	01/06/23	CANTOR FITZGERALD REPO AGRMT DTD 01/05/2023 4.270% 01/06/2023	RE1363119	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	
01/09/23	01/09/23	CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/06/2022 1.900% 01/09/2023	13606KFS0	50,000,000.00	50,000,000.00	733,611.10	50,733,611.10	0.00	0.00	
01/09/23	01/09/23	US BANK NA CINCINNATI DTD 12/09/2019 1.950% 01/09/2023	90331HPF4	12,000,000.00	12,000,000.00	117,000.00	12,117,000.00	10,080.00	0.00	

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
MATURITY										
01/09/23	01/09/23	CANTOR FITZGERALD REPO AGRMT DTD 01/06/2023 4.270% 01/09/2023	RE1363127	100,000,000.00	100,000,000.00	35,583.33	100,035,583.33	0.00	0.00	
01/10/23	01/10/23	CANTOR FITZGERALD REPO AGRMT DTD 01/09/2023 4.270% 01/10/2023	RE1363135	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	
01/10/23	01/10/23	METLIFE SHORT TERM FUND COMM PAPER DTD 07/27/2022 0.000% 01/10/2023	59157UNA4	36,200,000.00	36,200,000.00	0.00	36,200,000.00	375,967.17	0.00	
01/10/23	01/10/23	METLIFE SHORT TERM FUND COMM PAPER DTD 07/27/2022 0.000% 01/10/2023	59157UNA4	41,765,000.00	41,765,000.00	0.00	41,765,000.00	433,764.33	0.00	
01/11/23	01/11/23	CANTOR FITZGERALD REPO AGRMT DTD 01/10/2023 4.270% 01/11/2023	RE1363143	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	
01/11/23	01/11/23	COOPERATIVE RABOBANK UA COMM PAPER DTD 01/04/2023 0.000% 01/11/2023	21687BNB3	54,000,000.00	54,000,000.00	0.00	54,000,000.00	6,450.00	0.00	
01/11/23	01/11/23	THUNDER BAY FUNDING LLC COMM PAPER DTD 07/11/2022 0.000% 01/11/2023	88602UNB2	50,000,000.00	50,000,000.00	0.00	50,000,000.00	796,250.00	0.00	
01/12/23	01/12/23	COOPERATIVE RABOBANK UA COMM PAPER DTD 01/05/2023 0.000% 01/12/2023	21687BNC1	42,000,000.00	42,000,000.00	0.00	42,000,000.00	5,016.67	0.00	
01/12/23	01/12/23	CANTOR FITZGERALD REPO AGRMT DTD 01/11/2023 4.270% 01/12/2023	RE1364638	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	
01/13/23	01/13/23	FAIRWAY FINANCE CORP COMM PAPER DTD 07/11/2022 0.000% 01/13/2023	30601WND7	35,000,000.00	35,000,000.00	0.00	35,000,000.00	567,077.78	0.00	
01/13/23	01/13/23	BEDFORD ROW FUNDING COMM PAPER DTD 09/29/2022 0.000% 01/13/2023	07644BND0	25,000,000.00	25,000,000.00	0.00	25,000,000.00	283,402.78	0.00	
01/13/23	01/13/23	CANTOR FITZGERALD REPO AGRMT DTD 01/12/2023 4.270% 01/13/2023	RE1364646	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	
01/17/23	01/17/23	LA FAYETTE ASSET SECURIT COMM PAPER DTD 07/11/2022 0.000% 01/17/2023	50286MNH0	25,000,000.00	25,000,000.00	0.00	25,000,000.00	417,777.78	0.00	
01/17/23	01/17/23	CANTOR FITZGERALD REPO AGRMT DTD 01/13/2023 4.270% 01/17/2023	RE1364653	100,000,000.00	100,000,000.00	47,444.44	100,047,444.44	0.00	0.00	

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
MATURITY										
01/18/23	01/18/23	CANTOR FITZGERALD REPO AGRMT DTD 01/17/2023 4.290% 01/18/2023	RE1364661	100,000,000.00	100,000,000.00	11,916.67	100,011,916.67	0.00	0.00	
01/19/23	01/19/23	CANTOR FITZGERALD REPO AGRMT DTD 01/18/2023 4.270% 01/19/2023	RE1364679	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	
01/20/23	01/20/23	GTA FUNDING LLC COMM PAPER -- 0.000% 01/20/2023	40060XNL0	125,000,000.00	125,000,000.00	0.00	125,000,000.00	1,327,083.33	0.00	
01/20/23	01/20/23	CANTOR FITZGERALD REPO AGRMT DTD 01/19/2023 4.270% 01/20/2023	RE1364687	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	
01/23/23	01/23/23	CANTOR FITZGERALD REPO AGRMT DTD 01/20/2023 4.260% 01/23/2023	RE1364695	100,000,000.00	100,000,000.00	35,500.00	100,035,500.00	0.00	0.00	
01/24/23	01/24/23	CANTOR FITZGERALD REPO AGRMT DTD 01/23/2023 4.260% 01/24/2023	RE1364703	100,000,000.00	100,000,000.00	11,833.33	100,011,833.33	0.00	0.00	
01/25/23	01/25/23	CANTOR FITZGERALD REPO AGRMT DTD 01/24/2023 4.270% 01/25/2023	RE1364711	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	
01/26/23	01/26/23	CANTOR FITZGERALD REPO AGRMT DTD 01/25/2023 4.270% 01/26/2023	RE1364729	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	
01/27/23	01/27/23	BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	5,000,000.00	5,000,000.00	46,250.00	5,046,250.00	(72,350.00)	0.00	
01/27/23	01/27/23	BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 01/28/2020 1.850% 01/27/2023	06406RAM9	17,241,000.00	17,241,000.00	159,479.25	17,400,479.25	(29,654.52)	0.00	
01/27/23	01/27/23	CANTOR FITZGERALD REPO AGRMT DTD 01/26/2023 4.270% 01/27/2023	RE1364737	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	
01/30/23	01/30/23	NATIXIS NY BRANCH COMM PAPER DTD 01/27/2023 0.000% 01/30/2023	63873KNW3	117,000,000.00	117,000,000.00	0.00	117,000,000.00	41,925.00	0.00	
01/30/23	01/30/23	CANTOR FITZGERALD REPO AGRMT DTD 01/27/2023 4.270% 01/30/2023	RE1364745	100,000,000.00	100,000,000.00	35,583.33	100,035,583.33	0.00	0.00	
01/30/23	01/30/23	COOPERATIEVE RABOBANK UA COMM PAPER DTD 01/27/2023 0.000% 01/30/2023	21687BNW7	300,000,000.00	300,000,000.00	0.00	300,000,000.00	107,500.00	0.00	
01/31/23	01/31/23	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 01/30/2023 0.000% 01/31/2023	21687BNX5	300,000,000.00	300,000,000.00	0.00	300,000,000.00	35,833.33	0.00	

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
MATURITY										
01/31/23	01/31/23	NATIXIS NY BRANCH COMM PAPER DTD 05/11/2022 0.000% 01/31/2023	63873KNX1	105,000,000.00	105,000,000.00	0.00	105,000,000.00	12,541.67	0.00	
01/31/23	01/31/23	CANTOR FITZGERALD REPO AGRMT DTD 01/30/2023 4.270% 01/31/2023	RE1364752	100,000,000.00	100,000,000.00	11,861.11	100,011,861.11	0.00	0.00	

Transaction Type Sub-Total **3,590,206,000.00** **3,590,206,000.00** **2,916,257.02** **3,593,122,257.02** **5,057,415.32** **0.00**

PAYDOWNS										
01/01/23	01/01/23	JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	1,899,915.42	1,899,915.42	0.00	1,899,915.42	42.94	0.00	
01/01/23	01/01/23	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	1,161,481.59	1,161,481.59	0.00	1,161,481.59	45.30	0.00	
01/01/23	01/01/23	MBART 2021-1 A2 DTD 09/22/2021 0.210% 07/15/2024	58772WAB9	1,290,714.94	1,290,714.94	0.00	1,290,714.94	128.17	0.00	
01/01/23	01/01/23	TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	750,998.53	750,998.53	0.00	750,998.53	56.78	0.00	
01/01/23	01/01/23	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	794,583.24	794,583.24	0.00	794,583.24	46.24	0.00	
01/01/23	01/01/23	BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	671,065.65	671,065.65	0.00	671,065.65	69.25	0.00	
01/01/23	01/01/23	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	474,300.95	474,300.95	0.00	474,300.95	55.35	0.00	
01/01/23	01/01/23	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	611,306.10	611,306.10	0.00	611,306.10	7,402.53	0.00	
01/01/23	01/01/23	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	340,113.10	340,113.10	0.00	340,113.10	9.11	0.00	
01/01/23	01/01/23	JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	595,124.34	595,124.34	0.00	595,124.34	32.55	0.00	
01/01/23	01/01/23	HART 2021-B A2 DTD 07/28/2021 0.240% 05/15/2024	44934KAB0	1,205,112.24	1,205,112.24	0.00	1,205,112.24	109.31	0.00	
01/01/23	01/01/23	MBALT 2021-B A2 DTD 06/29/2021 0.220% 01/16/2024	58769KAC8	1,923,990.48	1,923,990.48	0.00	1,923,990.48	161.24	0.00	
01/01/23	01/01/23	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	589,199.56	589,199.56	0.00	589,199.56	4.54	0.00	

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
01/01/23	01/01/23	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	649,280.83	649,280.83	0.00	649,280.83	17.01	0.00	
01/01/23	01/01/23	BMWLT 2022-1 A2 DTD 01/19/2022 0.670% 05/28/2024	05601XAB5	668,191.59	668,191.59	0.00	668,191.59	0.40	0.00	
01/01/23	01/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	83,276.00	83,276.00	0.00	83,276.00	188.67	0.00	
01/01/23	01/25/23	FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	19,636.32	19,636.32	0.00	19,636.32	778.23	0.00	
01/01/23	01/25/23	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	7,737.46	7,737.46	0.00	7,737.46	0.03	0.00	
01/01/23	01/25/23	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	38,108.50	38,108.50	0.00	38,108.50	(3,758.75)	0.00	
01/01/23	01/25/23	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,629.36	1,629.36	0.00	1,629.36	(7.99)	0.00	
01/01/23	01/25/23	FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	41,222.55	41,222.55	0.00	41,222.55	6.80	0.00	
01/01/23	01/25/23	FRESB 2022-SB104 ASF DTD 11/01/2022 2.600% 09/01/2027	30329QAA1	18,549.18	18,549.18	0.00	18,549.18	1,616.78	0.00	
01/01/23	01/25/23	FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	52,809.25	52,809.25	0.00	52,809.25	(486.84)	(486.84)	
01/01/23	01/25/23	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,801.84	3,801.84	0.00	3,801.84	(18.64)	0.00	
01/01/23	01/25/23	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	12,360.18	12,360.18	0.00	12,360.18	0.15	0.00	
01/01/23	01/25/23	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	5,727.84	5,727.84	0.00	5,727.84	(26.90)	0.00	
01/01/23	01/25/23	FRESB 2022-SB103 ASF DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	4,246.86	4,246.86	0.00	4,246.86	442.15	0.00	
01/01/23	01/25/23	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	50,902.08	50,902.08	0.00	50,902.08	0.20	0.00	
01/01/23	01/25/23	FHMS KJ21 A2 DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	13,525.32	13,525.32	0.00	13,525.32	272.62	0.00	
01/15/23	01/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.460% 01/16/2024	89190GAB3	951,129.20	951,129.20	0.00	951,129.20	17.50	0.00	

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
01/15/23	01/15/23	CHAIT 2020-A1 A1 DTD 02/18/2020 1.530% 01/15/2025	161571HP2	8,000,000.00	8,000,000.00	0.00	8,000,000.00	1,832.80	0.00	
01/15/23	01/15/23	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	181,114.15	181,114.15	0.00	181,114.15	11.07	0.00	
01/15/23	01/15/23	TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	571,908.56	571,908.56	0.00	571,908.56	24.93	0.00	
01/15/23	01/15/23	TAOT 2019-D A3 DTD 11/13/2019 1.920% 01/16/2024	89233MAD5	165,664.58	165,664.58	0.00	165,664.58	11.96	0.00	
01/15/23	01/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	1,145,825.25	1,145,825.25	0.00	1,145,825.25	123.41	0.00	
01/15/23	01/15/23	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	611,194.65	611,194.65	0.00	611,194.65	44.13	0.00	
01/18/23	01/18/23	HAROT 2019-4 A3 DTD 11/26/2019 1.830% 01/18/2024	43813VAC2	324,708.48	324,708.48	0.00	324,708.48	57.86	0.00	
01/21/23	01/21/23	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	404,108.70	404,108.70	0.00	404,108.70	79.20	0.00	
01/25/23	01/25/23	BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	867,313.87	867,313.87	0.00	867,313.87	62.36	0.00	
Transaction Type Sub-Total				27,201,878.74	27,201,878.74	0.00	27,201,878.74	9,452.45	(486.84)	
SELL										
01/04/23	01/04/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	208,000,000.00	208,000,000.00	0.00	208,000,000.00	0.00	0.00	FIFO
01/04/23	01/04/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	42,000,000.00	42,000,000.00	0.00	42,000,000.00	0.00	0.00	FIFO
01/06/23	01/06/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	18,000,000.00	18,000,000.00	0.00	18,000,000.00	0.00	0.00	FIFO
01/06/23	01/06/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	70,000,000.00	70,000,000.00	0.00	70,000,000.00	0.00	0.00	FIFO
01/06/23	01/06/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	FIFO
01/06/23	01/06/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	17,000,000.00	17,000,000.00	0.00	17,000,000.00	0.00	0.00	FIFO
01/09/23	01/09/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00	0.00	FIFO
01/10/23	01/10/23	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	2,000,000.00	2,000,000.00	0.00	2,000,000.00	0.00	0.00	FIFO
01/10/23	01/10/23	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	23,000,000.00	23,000,000.00	0.00	23,000,000.00	0.00	0.00	FIFO
01/24/23	01/24/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	15,000,000.00	15,000,000.00	0.00	15,000,000.00	0.00	0.00	FIFO
01/24/23	01/24/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	103,000,000.00	103,000,000.00	0.00	103,000,000.00	0.00	0.00	FIFO

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
01/25/23	01/25/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00	0.00	FIFO
01/25/23	01/25/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	69,000,000.00	69,000,000.00	0.00	69,000,000.00	0.00	0.00	FIFO
Transaction Type Sub-Total				727,000,000.00	727,000,000.00	0.00	727,000,000.00	0.00	0.00	
Managed Account Sub-Total					121,429,518.82	16,823,795.90	138,253,314.72	5,066,867.77	(486.84)	
Total Security Transactions					\$121,429,518.82	\$16,823,795.90	\$138,253,314.72	\$5,066,867.77	(\$486.84)	

Bolded items are forward settling trades.