



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## ACCOUNT STATEMENT

### SAN BERNARDINO COUNTY

For the Month Ending  
**July 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  
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#### Accounts included in Statement

76990800      SAN BERNARDINO COUNTY

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

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

**Important Disclosures**

**Important Disclosures**

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

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

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

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

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

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

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

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

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

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

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

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

**Key Terms and Definitions**

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

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

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

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

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

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

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

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

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

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

**NOT FDIC INSURED**

**NO BANK GUARANTEE**

**MAY LOSE VALUE**

**Consolidated Summary Statement**

SAN BERNARDINO COUNTY

<b>Portfolio Summary</b>		
<b>Portfolio Holdings</b>	<b>Cash Dividends and Income</b>	<b>Closing Market Value</b>
PFMAM Managed Account	42,017,225.17	12,958,307,210.53
Cash Balance	0.00	90,908,566.59
<b>Total</b>	<b>\$42,017,225.17</b>	<b>\$13,049,215,777.12</b>

<b>Investment Allocation</b>		
<b>Investment Type</b>	<b>Closing Market Value</b>	<b>Percent</b>
Asset-Backed Security	924,742,464.25	7.09
Federal Agency Discount Note	181,664,970.85	1.39
Federal Agency Bond / Note	3,567,419,984.87	27.33
Corporate Note	729,024,614.44	5.59
Certificate of Deposit	398,879,714.10	3.06
Federal Agency Commercial Mortgage-Backed Se	1,422,669,097.83	10.89
Commercial Paper	901,367,591.25	6.91
Federally Insured Cash Account	22,169.05	0.00
Joint Powers Authority	614,000,000.00	4.71
Money Market Mutual Fund	374,000,000.00	2.87
Federal Agency Mortgage-Backed Security	329,649,890.39	2.53
Corporate Note	48,548,790.00	0.37
Repurchase Agreement	99,998,891.00	0.77
Supra-National Agency Bond / Note	165,476,095.00	1.27
U.S. Treasury Bill	73,991,332.50	0.57
U.S. Treasury Bond / Note	3,126,851,605.00	23.95
Cash Balance	90,908,566.59	0.70
<b>Total</b>	<b>\$13,049,215,777.12</b>	<b>100.00%</b>

**Consolidated Summary Statement**

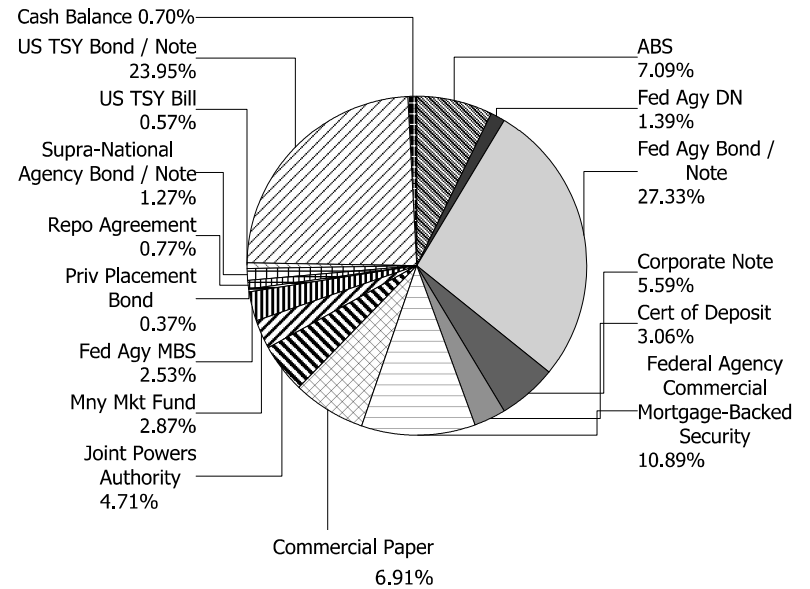
For the Month Ending **July 31, 2023**

**SAN BERNARDINO COUNTY**

**Maturity Distribution (Fixed Income Holdings)**

**Sector Allocation**

<b>Portfolio Holdings</b>	<b>Closing Market Value</b>	<b>Percent</b>
Under 30 days	1,862,412,256.55	14.26
31 to 60 days	480,009,667.35	3.68
61 to 90 days	364,837,835.95	2.80
91 to 180 days	1,016,549,144.01	7.79
181 days to 1 year	2,003,095,994.95	15.35
1 to 2 years	3,046,602,158.61	23.35
2 to 3 years	1,943,836,700.47	14.90
3 to 4 years	925,171,845.81	7.09
4 to 5 years	1,222,211,256.45	9.37
Over 5 years	184,488,916.97	1.41
<b>Total</b>	<b>\$13,049,215,777.12</b>	<b>100.00%</b>
<b>Weighted Average Days to Maturity</b>	<b>588</b>	



**Managed Account Summary Statement**

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

**SAN BERNARDINO COUNTY - 76990800**

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$13,537,683,852.72</b>
Maturities/Calls	(1,745,921,156.03)
Principal Dispositions	(677,060,500.00)
Principal Acquisitions	1,775,172,887.31
Unsettled Trades	49,299,777.78
Change in Current Value	19,132,348.75
<b>Closing Market Value</b>	<b>\$12,958,307,210.53</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	1,718,156,192.18
Sale Proceeds	677,064,895.83
Coupon/Interest/Dividend Income	20,694,977.88
Principal Payments	38,468,149.55
Security Purchases	(1,791,101,521.87)
Net Cash Contribution	(663,282,693.57)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	31,402,559.41
Less Purchased Interest Related to Interest/Coupons	(940,184.56)
Plus Net Realized Gains/Losses	11,554,850.32
<b>Total Cash Basis Earnings</b>	<b>\$42,017,225.17</b>

**Cash Balance**

**Closing Cash Balance \$0.00**

**Earnings Reconciliation (Accrual Basis)**

	<b>Total</b>
Ending Amortized Value of Securities	13,235,137,817.70
Ending Accrued Interest	57,613,938.03
Plus Proceeds from Sales	677,064,895.83
Plus Proceeds of Maturities/Calls/Principal Payments	1,756,624,341.73
Plus Coupons/Dividends Received	20,694,977.88
Less Cost of New Purchases	(1,825,412,849.65)
Less Beginning Amortized Value of Securities	(13,822,533,267.71)
Less Beginning Accrued Interest	(60,094,917.31)
<b>Total Accrual Basis Earnings</b>	<b>\$39,094,936.50</b>

**Portfolio Summary and Statistics**

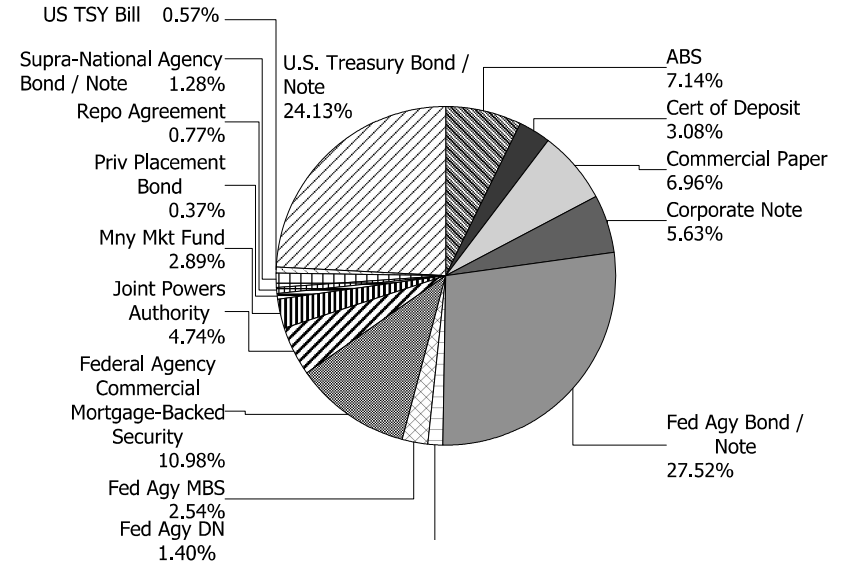
For the Month Ending **July 31, 2023**

**SAN BERNARDINO COUNTY - 76990800**

**Account Summary**

<b>Description</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Percent</b>
U.S. Treasury Bond / Note	3,325,000,000.00	3,126,851,605.00	24.13
U.S. Treasury Bill	75,000,000.00	73,991,332.50	0.57
Supra-National Agency Bond / Note	168,000,000.00	165,476,095.00	1.28
Repurchase Agreement	100,000,000.00	99,998,891.00	0.77
Money Market Mutual Fund	374,000,000.00	374,000,000.00	2.89
Joint Powers Authority	614,000,000.00	614,000,000.00	4.74
Federally Insured Cash Account	22,169.05	22,169.05	0.00
Federal Agency Mortgage-Backed Security	332,580,000.00	329,649,890.39	2.54
Federal Agency Discount Note	184,538,000.00	181,664,970.85	1.40
Federal Agency Commercial Mortgage-Backed Security	1,490,832,976.68	1,422,669,097.83	10.98
Federal Agency Bond / Note	3,715,282,000.00	3,567,419,984.87	27.52
Corporate Note	796,957,000.00	777,573,404.44	6.00
Commercial Paper	911,650,000.00	901,367,591.25	6.96
Certificate of Deposit	400,000,000.00	398,879,714.10	3.08
Asset-Backed Security	936,121,292.38	924,742,464.25	7.14
<b>Managed Account Sub-Total</b>	<b>13,423,983,438.11</b>	<b>12,958,307,210.53</b>	<b>100.00%</b>
Accrued Interest		57,613,938.03	
<b>Total Portfolio</b>	<b>13,423,983,438.11</b>	<b>13,015,921,148.56</b>	

**Sector Allocation**



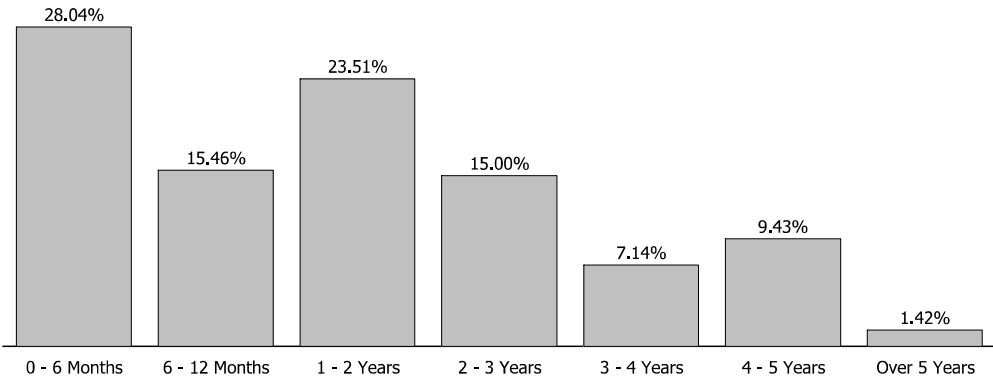
**Unsettled Trades**                      **50,000,000.00**      **49,276,300.00**

**Portfolio Summary and Statistics**

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

SAN BERNARDINO COUNTY - 76990800

**Maturity Distribution**



**Characteristics**

Yield to Maturity at Cost	3.52%
Yield to Maturity at Market	5.30%
Weighted Average Days to Maturity	592

**Managed Account Issuer Summary**

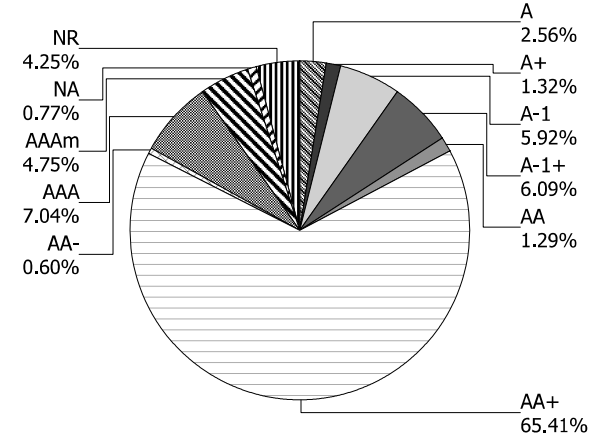
For the Month Ending **July 31, 2023**

**SAN BERNARDINO COUNTY - 76990800**

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
AMAZON.COM INC	146,986,775.00	1.13
AMERICAN EXPRESS CO	66,122,530.60	0.51
APPLE INC	29,738,790.00	0.23
BANK OF AMERICA CO	188,788,630.00	1.46
BEDFORD ROW FUNDING CORP	99,925,200.00	0.77
BMW FINANCIAL SERVICES NA LLC	19,417,449.48	0.15
BMW VEHICLE OWNER TRUST	23,046,473.77	0.18
CAMP	604,000,000.00	4.65
CANTOR FITZGERALD	99,998,891.00	0.77
CAPITAL ONE FINANCIAL CORP	49,122,440.00	0.38
CHARIOT FUNDING LLC	49,276,300.00	0.38
CHEVRON CORPORATION	9,977,470.00	0.08
CRC FUNDING LLC	24,852,825.00	0.19
DEERE & COMPANY	111,642,961.00	0.86
DISCOVER FINANCIAL SERVICES	69,024,871.00	0.53
FANNIE MAE	540,029,231.50	4.17
FEDERAL FARM CREDIT BANKS	559,293,965.66	4.32
FEDERAL HOME LOAN BANKS	2,189,067,098.26	16.88
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	151,000,000.00	1.17
FREDDIE MAC	2,213,013,648.52	17.07
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	7,262,450.98	0.06
GTA FUNDING LLC	49,948,000.00	0.39
HONDA AUTO RECEIVABLES	45,132,460.99	0.35
HYUNDAI AUTO RECEIVABLES	150,455,509.23	1.16
INTER-AMERICAN DEVELOPMENT BANK	98,617,920.00	0.76
INTERNATIONAL FINANCE CORPORATION	19,522,860.00	0.15
INTL BANK OF RECONSTRUCTION AND DEV	47,335,315.00	0.37
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.08
JOHN DEERE OWNER TRUST	147,982,449.11	1.14
JOHNSON & JOHNSON	49,196,700.00	0.38
JP MORGAN CHASE & CO	48,260,850.00	0.37

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





**Managed Account Issuer Summary**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
JUPITER SECURITIZATION COMPANY	48,676,000.00	0.38
LIBERTY STREET FUNDING LLC	158,117,460.00	1.22
MERCEDES-BENZ AUTO LEASE TRUST	48,011,176.86	0.37
MERCEDES-BENZ AUTO RECEIVABLES	56,039,786.24	0.43
METLIFE INC	118,800,371.25	0.92
MORGAN STANLEY	221,000,000.00	1.71
NESTLE SA	4,892,900.00	0.04
NORTHERN TRUST	1,000,000.00	0.01
PROCTER & GAMBLE CO	34,496,895.00	0.27
STONECASTLE FICA	22,169.05	0.00
THE BANK OF NEW YORK MELLON CORPORATION	225,057,008.44	1.74
THUNDER BAY FUNDING LLC	49,992,700.00	0.39
TORONTO-DOMINION BANK	149,881,477.95	1.16
Toyota Lease Owner Trust	19,933,853.11	0.15
TOYOTA MOTOR CORP	399,181,034.88	3.08
UNITED STATES OF AMERICA	73,991,332.50	0.57
UNITED STATES TREASURY	3,126,851,605.00	24.12
VERIZON MASTER TRUST	34,690,348.00	0.27
WAL-MART STORES INC	19,632,790.00	0.15
WELLS FARGO & COMPANY	248,998,236.15	1.92
<b>Total</b>	<b>\$12,958,307,210.53</b>	<b>100.00%</b>

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	100,000,000.00	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	575,407.61	99,936,185.02	99,671,880.00
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	47,214.67	99,657,584.49	99,359,380.00
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	666,949.73	75,192,099.73	73,605,465.00
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	264,945.65	50,351,895.73	48,875,000.00
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	264,945.65	50,289,676.97	48,875,000.00
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	39,741.85	74,265,120.97	72,011,715.00
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	169,398.91	49,934,027.78	48,617,190.00
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	86,956.52	50,170,307.11	48,492,190.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	86,956.52	50,199,571.99	48,492,190.00
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	86,956.52	50,183,807.45	48,492,190.00
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	76,086.96	50,034,932.97	48,382,810.00
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	76,086.96	49,880,037.75	48,382,810.00
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	76,086.96	49,438,356.45	48,382,810.00
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	17,323.37	97,520,975.88	95,375,000.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	2,887.23	50,306,685.14	48,429,690.00
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	2,887.23	49,754,233.69	48,429,690.00
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	2,377.72	49,213,804.43	48,242,190.00
US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	AA+	Aaa	06/10/22	06/13/22	49,279,296.88	3.06	547,824.59	49,655,079.11	48,492,190.00
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	261,548.92	49,878,140.07	47,843,750.00
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	261,548.92	49,751,365.29	47,843,750.00
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	252,049.18	49,859,154.58	47,851,560.00
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	252,049.18	49,383,070.34	47,851,560.00
US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	72,793,945.31	1.79	138,319.67	73,975,926.19	70,898,437.50
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	119,225.54	73,326,825.62	70,781,250.00
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	1,868.21	50,389,832.93	47,281,250.00
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	461,325.97	50,172,484.58	47,671,875.00
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	AA+	Aaa	03/02/22	03/03/22	49,767,578.13	1.66	345,994.48	49,878,624.13	47,304,690.00
US TREASURY N/B NOTES DTD 03/15/2022 1.750% 03/15/2025	91282CED9	100,000,000.00	AA+	Aaa	05/02/23	05/03/23	95,890,625.00	4.06	661,005.43	96,432,917.89	94,796,880.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	225,203.80	50,365,316.12	47,546,875.00
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CE00	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,652,343.75	3.00	291,440.22	49,787,832.21	48,070,310.00
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	21,174.86	49,305,974.37	45,882,810.00
US TREASURY N/B NOTES DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	AA+	Aaa	04/17/23	04/18/23	24,354,492.19	4.14	92,298.50	24,440,396.27	24,066,405.00
US TREASURY N/B NOTES DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	AA+	Aaa	04/18/23	04/19/23	24,353,515.63	4.14	92,298.50	24,438,838.44	24,066,405.00
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	10,869.57	49,258,160.32	45,773,440.00
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	10,869.57	48,976,074.22	45,773,440.00
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	10,869.57	47,490,953.67	45,773,440.00
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	16,304.35	73,355,165.63	68,660,160.00
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	16,304.35	73,302,503.77	68,660,160.00
US TREASURY N/B NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	50,000,000.00	AA+	Aaa	04/10/23	04/11/23	49,005,859.38	3.93	69,293.48	49,140,658.11	48,210,940.00
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	339.68	49,169,972.70	45,617,190.00
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	339.68	49,176,333.06	45,617,190.00
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	52,309.78	48,765,897.25	45,484,375.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	52,309.78	47,035,031.65	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	78,464.67	72,463,052.23	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	42,008.20	48,137,742.82	45,390,625.00
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	31,589.68	47,345,559.34	45,218,750.00
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	31,589.68	45,695,523.56	45,218,750.00
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	509.51	45,579,052.45	44,992,190.00
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	509.51	45,423,965.67	44,992,190.00
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	509.51	45,577,644.98	44,992,190.00
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	104,619.57	45,200,145.77	45,015,625.00
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	63,524.59	45,540,138.98	45,000,000.00
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	179,986.34	47,069,669.44	46,812,500.00
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	AA+	Aaa	02/10/23	02/13/23	44,972,656.25	4.09	38,043.48	45,661,724.45	45,109,375.00
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	AA+	Aaa	02/14/23	02/15/23	44,855,468.75	4.18	38,043.48	45,553,386.47	45,109,375.00
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	251,698.37	46,774,577.02	46,562,500.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	251,698.37	46,938,563.20	46,562,500.00
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	21,739.13	43,382,618.45	43,187,500.00
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	509.51	43,277,538.18	42,835,940.00
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	518,991.71	46,017,975.47	46,203,125.00
<b>Security Type Sub-Total</b>		<b>3,325,000,000.00</b>					<b>3,189,180,664.18</b>	<b>2.59</b>	<b>8,462,231.15</b>	<b>3,228,680,710.55</b>	<b>3,126,851,605.00</b>
<b>U.S. Treasury Bill</b>											
US TREASURY BILL DTD 07/05/2023 0.000% 10/31/2023	912797HD2	50,000,000.00	A-1+	P-1	07/05/23	07/06/23	49,149,800.00	5.32	0.00	49,338,733.33	49,333,300.00
US TREASURY BILL DTD 11/03/2022 0.000% 11/02/2023	912796YT0	25,000,000.00	A-1+	P-1	06/02/23	06/05/23	24,455,208.33	5.35	0.00	24,662,229.16	24,658,032.50
<b>Security Type Sub-Total</b>		<b>75,000,000.00</b>					<b>73,605,008.33</b>	<b>5.33</b>	<b>0.00</b>	<b>74,000,962.49</b>	<b>73,991,332.50</b>
<b>Supra-National Agency Bond / Note</b>											
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	25,018,528.35	24,888,000.00
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	24,994,355.02	24,592,650.00
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	12,996,666.30	12,718,485.00
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 5.690% 06/17/2024	45906M2B6	10,000,000.00	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	63,530.93	10,000,000.00	10,024,180.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Supra-National Agency Bond / Note</b>											
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	59,997,250.34	58,791,900.00
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	19,994,477.37	19,522,860.00
INTER-AMERICAN DEVEL BK NOTES DTD 07/06/2023 4.500% 05/15/2026	4581X0EK0	15,000,000.00	AAA	Aaa	06/27/23	07/06/23	14,988,450.00	4.53	46,875.00	14,988,737.64	14,938,020.00
<b>Security Type Sub-Total</b>		<b>168,000,000.00</b>					<b>168,390,760.00</b>	<b>2.63</b>	<b>902,114.26</b>	<b>167,990,015.02</b>	<b>165,476,095.00</b>
<b>Repurchase Agreement</b>											
CANTOR FITZGERALD REPO AGRMT DTD 07/27/2023 5.250% 08/03/2023	RE1365080	100,000,000.00	NA	NA	07/27/23	07/27/23	100,000,000.00	5.25	72,916.67	100,000,000.00	99,998,891.00
<b>Security Type Sub-Total</b>		<b>100,000,000.00</b>					<b>100,000,000.00</b>	<b>5.25</b>	<b>72,916.67</b>	<b>100,000,000.00</b>	<b>99,998,891.00</b>
<b>Money Market Mutual Fund</b>											
NORTHERN TRUST INST GOVT SELECT 848	665278701	1,000,000.00	AAAm	NR	02/28/22	02/28/22	1,000,000.00	5.13	0.00	1,000,000.00	1,000,000.00
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	AAAm	NR	02/28/23	02/28/23	1,000,000.00	5.11	0.00	1,000,000.00	1,000,000.00
FIDELITY GOV'T MM FUND 2642	31607A703	151,000,000.00	AAA	AAA	07/27/23	07/27/23	151,000,000.00	5.16	0.00	151,000,000.00	151,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	221,000,000.00	NR	NR	07/31/23	07/31/23	221,000,000.00	5.19	0.00	221,000,000.00	221,000,000.00
<b>Security Type Sub-Total</b>		<b>374,000,000.00</b>					<b>374,000,000.00</b>	<b>5.18</b>	<b>0.00</b>	<b>374,000,000.00</b>	<b>374,000,000.00</b>
<b>Joint Powers Authority</b>											
INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	10,000,000.00	AAAm	NR	08/26/21	08/26/21	10,000,000.00	5.21	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	15,000,000.00	AAAm	NR	05/25/23	05/25/23	15,000,000.00	5.43	0.00	15,000,000.00	15,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	19,000,000.00	AAAm	NR	04/12/23	04/12/23	19,000,000.00	5.43	0.00	19,000,000.00	19,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	19,000,000.00	AAAm	NR	05/16/23	05/16/23	19,000,000.00	5.43	0.00	19,000,000.00	19,000,000.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Joint Powers Authority</b>											
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	22,000,000.00	AAAm	NR	06/01/23	06/01/23	22,000,000.00	5.43	0.00	22,000,000.00	22,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	33,000,000.00	AAAm	NR	06/27/23	06/27/23	33,000,000.00	5.43	0.00	33,000,000.00	33,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	37,000,000.00	AAAm	NR	12/08/22	12/08/22	37,000,000.00	5.43	0.00	37,000,000.00	37,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	39,000,000.00	AAAm	NR	02/27/23	02/27/23	39,000,000.00	5.43	0.00	39,000,000.00	39,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	AAAm	NR	12/27/22	12/27/22	40,000,000.00	5.43	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	56,000,000.00	AAAm	NR	06/27/23	06/27/23	56,000,000.00	5.43	0.00	56,000,000.00	56,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	75,000,000.00	AAAm	NR	06/26/23	06/26/23	75,000,000.00	5.43	0.00	75,000,000.00	75,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	99,000,000.00	AAAm	NR	02/27/23	02/27/23	99,000,000.00	5.43	0.00	99,000,000.00	99,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	150,000,000.00	AAAm	NR	06/30/23	06/30/23	150,000,000.00	5.43	0.00	150,000,000.00	150,000,000.00
<b>Security Type Sub-Total</b>		<b>614,000,000.00</b>					<b>614,000,000.00</b>	<b>5.43</b>	<b>0.00</b>	<b>614,000,000.00</b>	<b>614,000,000.00</b>
<b>Federally Insured Cash Account</b>											
STONECASTLE FICA	FICAMF003	22,169.05	NR	NR	08/30/19	08/30/19	22,169.05	5.24	0.00	22,169.05	22,169.05
<b>Security Type Sub-Total</b>		<b>22,169.05</b>					<b>22,169.05</b>	<b>5.24</b>	<b>0.00</b>	<b>22,169.05</b>	<b>22,169.05</b>
<b>Federal Agency Mortgage-Backed Security</b>											
FR WN1252 DTD 06/01/2023 4.500% 03/01/2028	3132XFMA3	9,786,000.00	AA+	Aaa	06/15/23	06/21/23	9,642,268.13	4.85	37,401.29	9,645,704.29	9,658,184.66



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Mortgage-Backed Security</b>											
FR WN1245 DTD 06/01/2023 4.350% 03/01/2028	3132XFL30	25,000,000.00	AA+	Aaa	06/06/23	06/09/23	24,512,695.31	4.81	92,363.01	24,527,650.23	24,524,169.50
FR WN1255 DTD 07/01/2023 4.670% 04/01/2028	3132XFMD7	21,000,000.00	AA+	Aaa	07/20/23	07/25/23	20,547,187.50	5.19	83,292.33	20,549,038.95	20,874,994.98
FR WN2390 DTD 07/01/2023 4.920% 04/01/2028	3132XGUO7	51,524,000.00	AA+	Aaa	07/13/23	07/18/23	51,493,810.16	4.93	215,299.74	51,494,056.03	51,736,759.08
FR WN2389 DTD 07/01/2023 4.650% 05/01/2028	3132XGUP9	43,850,000.00	AA+	Aaa	07/18/23	07/21/23	44,062,398.44	4.54	173,177.47	44,061,060.31	43,793,448.85
FR WN1250 DTD 06/01/2023 4.400% 05/01/2028	3132XFL89	75,000,000.00	AA+	Aaa	06/15/23	06/21/23	73,848,632.81	4.75	280,273.97	73,875,212.80	73,734,720.00
FR WN2398 DTD 07/01/2023 5.030% 02/01/2030	3132XGUY0	15,656,000.00	AA+	Aaa	07/18/23	07/21/23	15,802,775.00	4.86	66,883.29	15,802,098.62	15,902,909.37
FR WN2397 DTD 07/01/2023 5.000% 02/01/2030	3132XGUX2	33,757,000.00	AA+	Aaa	07/18/23	07/21/23	34,087,976.84	4.82	143,351.64	34,086,451.60	34,244,224.57
FR WN2405 DTD 07/01/2023 4.310% 04/01/2030	3132XGU79	26,814,000.00	AA+	Aaa	07/20/23	07/25/23	26,363,608.59	4.60	98,153.93	26,364,899.64	26,193,014.31
FR WN2392 DTD 07/01/2023 4.050% 04/01/2030	3132XGUS3	30,193,000.00	AA+	Aaa	07/13/23	07/18/23	29,460,583.87	4.47	103,855.65	29,464,770.81	28,987,465.07

<b>Security Type Sub-Total</b>		<b>332,580,000.00</b>					<b>329,821,936.65</b>	<b>4.76</b>	<b>1,294,052.32</b>	<b>329,870,943.28</b>	<b>329,649,890.39</b>
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<b>Federal Agency Discount Note</b>											
FED FARM CRD DISCOUNT NT DISC NOTES DTD 12/29/2022 0.000% 09/01/2023	313312LD0	75,000,000.00	A-1+	P-1	12/28/22	12/29/22	72,622,000.00	4.79	0.00	74,700,333.33	74,643,040.35
FED HOME LN DISCOUNT NT DISC NOTES DTD 12/21/2022 0.000% 12/21/2023	313384OU6	50,000,000.00	A-1+	P-1	05/08/23	05/09/23	48,496,472.22	4.94	0.00	49,055,305.55	48,923,386.50
FED HOME LN DISCOUNT NT DISC NOTES DTD 01/09/2023 0.000% 01/08/2024	3130AWN63	15,000,000.00	A-1+	P-1	07/13/23	07/14/23	14,960,100.00	0.54	0.00	14,964,134.83	14,637,343.55
FED HOME LN DISCOUNT NT DISC NOTES DTD 01/09/2023 0.000% 01/08/2024	313384RN1	44,538,000.00	A-1+	P-1	06/01/23	06/01/23	43,153,158.93	5.23	0.00	43,535,400.13	43,461,200.45

**Managed Account Detail of Securities Held**

For the Month Ending **July 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
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**Federal Agency Discount Note**

<b>Security Type Sub-Total</b>		<b>184,538,000.00</b>					<b>179,231,731.15</b>	<b>4.59</b>	<b>0.00</b>	<b>182,255,173.84</b>	<b>181,664,970.85</b>
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**Federal Agency Commercial Mortgage-Backed Security**

FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	4,074,924.91	AA+	Aaa	07/29/22	07/29/22	4,065,692.66	2.68	8,333.22	4,074,924.91	4,074,924.91
FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	50,572,193.66	AA+	Aaa	04/27/22	05/02/22	51,152,983.70	2.78	147,080.80	50,718,106.43	50,072,454.41
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	24,933,188.00	24,472,043.00
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	51,179,005.70	48,476,305.50
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	16,967,926.80	16,014,679.07
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	64,884,681.96	63,100,774.91
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	22,532,698.75	AA+	Aaa	12/14/20	12/17/20	24,755,162.19	0.55	56,763.62	23,314,174.72	21,728,348.78
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	48,917,860.87	48,277,579.50
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	25,690,708.83	24,226,722.75
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	75,425,390.63	72,350,794.50
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	10,014,665.33	9,594,044.50
FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	3,316,725.88	AA+	Aaa	10/28/21	11/02/21	3,600,590.96	1.40	10,364.77	3,468,411.09	3,217,846.85

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
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	30,509,523.43	28,891,693.20
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	50,275,102.78	48,095,223.00
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	25,913,757.74	23,676,701.25
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	62,640,630.98	58,027,226.40
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,117,959.88	AA+	Aaa	01/13/21	01/22/21	1,123,442.35	0.57	624.19	1,120,547.08	1,005,814.53
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	2,608,573.14	AA+	Aaa	01/13/21	01/22/21	2,621,365.61	0.57	1,456.46	2,614,609.95	2,346,900.65
FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	59,300,000.00	AA+	Aaa	04/04/23	04/06/23	57,504,785.16	4.20	148,002.92	57,721,321.38	56,517,454.83
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,428,003.64	AA+	Aaa	02/10/21	02/19/21	3,444,101.54	0.57	1,913.97	3,436,011.82	3,091,750.76
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	81,911,676.65	78,666,159.95
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	2,923,711.72	AA+	Aaa	07/20/21	07/29/21	2,923,676.64	0.68	1,659.21	2,923,691.18	2,705,059.04
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	15,358,409.61	13,939,476.60
FHMS KJ21 A2	DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	9,933,301.85	AA+	Aaa	12/01/22	12/06/22	9,733,083.75	4.28	30,627.68	9,767,993.57	9,605,756.39
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	8,591,190.46	7,674,452.61
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	1,340,165.45	AA+	Aaa	12/07/21	12/16/21	1,340,160.09	1.30	1,449.61	1,340,161.85	1,233,422.95

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
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	10,515,810.28	9,528,944.40
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	19,857,298.74	17,979,074.12
FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027		30311SAA7	21,658,752.11	AA+	Aaa	04/13/22	04/22/22	20,800,372.45	2.66	32,127.15	21,029,470.34	19,599,981.59
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027		3137F1G44	5,000,000.00	AA+	Aaa	04/10/23	04/13/23	4,834,375.00	4.15	13,512.50	4,846,948.33	4,723,149.15
FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027		3137H73W1	38,033,017.25	AA+	Aaa	04/13/22	04/21/22	38,026,741.80	2.75	87,159.00	38,028,364.52	36,010,657.20
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	50,212,985.85	47,231,491.50
FRESB 2022-SB103 A5F DTD 10/01/2022 2.080% 06/01/2027		30329MAA0	8,451,466.46	AA+	Aaa	10/19/22	10/28/22	7,571,558.92	4.60	14,649.21	7,716,898.45	7,672,276.75
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	37,681,297.09	34,334,544.22
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	80,267,083.92	76,540,369.14
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	10,734,092.18	10,523,088.24
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	19,702,090.78	19,263,744.94
FRESB 2022-SB104 A5F DTD 11/01/2022 2.600% 09/01/2027		30329QAA1	25,839,330.97	AA+	Aaa	11/08/22	11/18/22	23,587,123.19	4.63	55,985.22	23,916,965.98	23,692,909.42
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	66,944,799.57	65,801,741.12
FHMS K072 A2 DTD 01/01/2018 3.444% 12/01/2027		3137FEBQ2	12,923,000.00	AA+	Aaa	03/28/23	03/31/23	12,499,973.67	4.22	37,089.01	12,530,473.22	12,232,523.21

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FRESB 2023-SB105 A5 DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	33,478,835.13	AA+	Aaa	05/18/23	05/25/23	32,642,567.31	4.31	104,342.37	32,674,640.75	31,746,643.55
FRESB 2023-SB106 A5F DTD 06/01/2023 3.960% 05/01/2028	35802AAE3	13,998,643.88	AA+	Aaa	06/22/23	06/29/23	13,585,543.90	4.64	46,195.52	13,593,254.48	13,585,793.25
FRESB 2023-SB107 A5F DTD 07/01/2023 4.090% 05/01/2028	30332EAA3	25,000,000.00	AA+	Aaa	07/13/23	07/20/23	24,456,475.00	4.60	85,208.33	24,460,208.43	24,456,475.00
FHMS K079 AM DTD 08/01/2018 3.930% 06/01/2028	3137FGZU2	11,350,000.00	AA+	Aaa	04/12/23	04/17/23	11,269,308.59	4.08	37,171.25	11,273,877.65	10,934,941.85
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	75,000,000.00	AA+	Aaa	07/13/23	07/20/23	75,749,100.00	4.59	301,187.50	75,744,044.21	75,043,540.50
FHMS K079 A2 DTD 08/01/2018 3.926% 06/01/2028	3137FGZT5	100,000,000.00	AA+	Aaa	05/24/23	05/30/23	98,417,968.75	4.28	327,166.67	98,472,461.90	96,487,301.00
FNA 2023-M5 2A2 DTD 07/01/2023 4.500% 07/01/2028	3136BQCS6	10,000,000.00	AA+	Aaa	07/18/23	07/31/23	9,976,562.50	4.55	37,500.00	9,976,575.54	9,976,562.50
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	25,000,000.00	AA+	Aaa	07/17/23	07/31/23	24,562,500.00	4.59	87,291.67	24,562,743.46	24,391,500.00
FHMS K747 A2 DTD 01/01/2022 2.050% 11/01/2028	3137H5DX2	34,000,000.00	AA+	Aaa	05/30/23	06/02/23	30,287,890.63	4.32	58,083.33	30,400,435.63	29,828,234.34
<b>Security Type Sub-Total</b>		<b>1,490,832,976.68</b>					<b>1,486,767,138.18</b>	<b>3.29</b>	<b>4,000,579.36</b>	<b>1,478,856,495.05</b>	<b>1,422,669,097.83</b>
<b>Federal Agency Bond / Note</b>											
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	2,430,000.00	100,000,000.00	99,984,200.00
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	2,390,000.00	100,000,000.00	99,984,200.00
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	2,410,000.00	100,000,000.00	99,984,200.00
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	10,000,423.44	9,985,610.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
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	44,999,038.52	44,847,945.00
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	26,509.83	49,996,008.37	49,797,550.00
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	2,025,000.00	100,000,000.00	99,933,700.00
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	31,999,634.87	31,826,592.00
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	63,983,431.31	63,288,960.00
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	74,994,026.00	73,971,900.00
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	34,997,785.42	34,528,480.00
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	49,993,868.73	49,164,300.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF A2	62,000,000.00	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	24,541.67	61,992,993.15	60,895,408.00
FEDERAL HOME LOAN BANK NOTES DTD 04/17/2023 4.860% 02/01/2024	3130AVQJ4	100,000,000.00	AA+	Aaa	04/14/23	04/17/23	100,000,000.00	4.87	1,404,000.00	100,000,000.00	99,678,200.00
FEDERAL HOME LOAN BANK NOTES DTD 04/20/2023 4.950% 02/01/2024	3130AVR95	100,000,000.00	AA+	Aaa	04/17/23	04/20/23	100,000,000.00	4.96	1,388,750.00	100,000,000.00	99,722,000.00
FEDERAL HOME LOAN BANK NOTES DTD 04/18/2023 4.910% 02/01/2024	3130AVR38	100,000,000.00	AA+	Aaa	04/17/23	04/18/23	100,000,000.00	4.92	1,404,805.56	100,000,000.00	99,702,500.00
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	99,961,636.86	98,497,300.00
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	583,333.33	49,980,980.26	49,216,100.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
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	29,989,764.26	29,435,640.00
FEDERAL HOME LOAN BANK NOTES DTD 06/05/2023 5.315% 03/01/2024	3130AWCT5	100,000,000.00	AA+	Aaa	05/31/23	06/05/23	100,000,000.00	5.33	826,777.78	100,000,000.00	99,938,200.00
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	49,652,000.00	49,361,400.00
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	24,127,300.00
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	39,978,651.16	39,144,360.00
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	24,048,800.00
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	24,046,850.00
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	318,229.17	50,036,213.52	49,761,700.00
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	49,948,582.11	48,828,100.00
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	24,959,569.23	24,181,725.00
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	24,977,309.17	24,450,800.00
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	25,326,738.30	24,319,650.00
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	25,323,169.75	24,319,650.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 06/17/2021 0.405% 09/17/2024	3130AMVF6	23,630,000.00	AA+	Aaa	03/27/23	03/28/23	22,243,627.90	4.58	35,622.23	22,567,714.88	22,293,959.80

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>												
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 06/23/2021 0.430% 09/23/2024		3130AMVV1	41,600,000.00	AA+	Aaa	03/27/23	03/28/23	39,142,272.00	4.59	18,881.78	39,710,480.68	39,229,548.80
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	49,997,690.83	49,364,700.00
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	1,106,250.00	74,950,324.72	74,266,350.00
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	24,989,664.06	23,927,025.00
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	49,965,654.84	49,423,400.00
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	74,962,619.75	70,849,575.00
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	10,140,498.64	9,664,360.00
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	25,377,247.96	24,160,900.00
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	25,350,817.44	24,160,900.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024		3130AOF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,641,500.00	3.36	28,472.22	24,219,977.92	23,572,800.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024		3130AOF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,665,000.00	3.32	28,472.22	24,233,471.12	23,572,800.00
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	37,958,934.92	35,858,206.00
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	74,931,136.92	71,265,975.00
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	49,988,165.21	47,300,050.00



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
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	29,958,816.16	28,483,680.00
FFCB BONDS DTD 02/21/2023 4.750% 02/21/2025	3133EPBH7	75,000,000.00	AA+	Aaa	04/12/23	04/13/23	75,747,750.00	4.18	1,583,333.33	75,626,790.44	74,470,725.00
FEDERAL HOME LOAN BANKS NOTES DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	23,000,000.00	AA+	Aaa	03/02/23	03/03/23	22,969,640.00	5.07	478,089.89	22,975,937.20	22,918,005.00
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	26,091,165.61	24,728,595.76
FFCB BONDS DTD 03/28/2023 4.000% 03/28/2025	3133EPER2	50,000,000.00	AA+	Aaa	03/27/23	03/28/23	49,786,400.00	4.23	683,333.33	49,823,217.51	49,097,350.00
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	85,937.50	49,964,424.34	46,367,600.00
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	23,179,825.00
FEDERAL HOME LOAN BANKS NOTES DTD 06/09/2023 4.625% 06/06/2025	3130AWER7	41,000,000.00	AA+	Aaa	06/09/23	06/12/23	40,965,970.00	4.67	273,902.78	40,968,316.90	40,689,958.00
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	49,961,074.01	45,975,550.00
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	44,911,539.47	41,155,695.00
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	49,903,141.45	45,561,650.00
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	45,300.14	19,900,000.00	18,196,997.80
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	13,982,336.45	12,748,162.00
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	19,974,124.56	18,176,400.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
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	44,926,660.13	40,781,790.00
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	53,963,320.12	52,840,155.10
FEDERAL HOME LOAN BANK NOTES DTD 03/01/2023 4.500% 03/13/2026	3130AV6J6	50,000,000.00	AA+	Aaa	04/05/23	04/06/23	51,022,500.00	3.76	937,500.00	50,910,902.52	49,704,350.00
FEDERAL HOME LOAN BANKS NOTES DTD 05/10/2019 2.500% 06/12/2026	3130AGFP5	49,535,000.00	AA+	Aaa	04/10/23	04/11/23	47,420,499.46	3.95	168,556.60	47,625,010.74	46,669,647.93
FEDERAL HOME LOAN BANK (CALLABLE) NOTES DTD 09/29/2021 0.900% 06/29/2026	3130ANXZ8	50,000,000.00	AA+	Aaa	04/24/23	04/25/23	45,152,500.00	4.19	40,000.00	45,561,677.43	44,696,200.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 09/23/2021 1.030% 09/30/2026	3130APAZ8	50,000,000.00	AA+	Aaa	04/26/23	04/27/23	45,375,000.00	3.94	173,097.22	45,729,632.59	44,548,650.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	34,770,000.00	AA+	Aaa	02/06/23	02/07/23	31,226,937.00	4.24	114,692.71	31,683,853.75	31,142,063.43
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	44,768,132.72	43,833,551.46
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 11/23/2021 1.500% 11/23/2026	3130APVJ1	50,000,000.00	AA+	Aaa	02/13/23	02/14/23	45,055,000.00	4.37	141,666.67	45,657,873.73	45,087,800.00
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	39,965,071.60	39,225,504.00
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	45,430,852.13	44,880,850.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 12/30/2020 0.600% 12/30/2026	3130AKK88	39,805,000.00	AA+	Aaa	04/03/23	04/04/23	35,003,322.85	4.11	20,565.92	35,421,624.15	34,737,544.87
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	20,244,462.06	19,765,012.50
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	22,644,794.04	22,053,025.00
FHLB NOTES (CALLABLE) DTD 02/26/2021 0.920% 02/26/2027	3130ALCE2	25,000,000.00	AA+	Aaa	02/03/23	02/06/23	22,095,000.00	4.06	99,027.78	22,440,226.20	21,896,975.00
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	23,018,809.45	22,502,906.71
FEDERAL HOME LOAN BANK 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	33,164,895.24	32,733,826.40
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	49,924,635.82	49,353,000.00
FFCB NOTES (CALLABLE) DTD 09/20/2021 1.300% 09/20/2028	3133EM5P3	33,652,000.00	AA+	Aaa	04/10/23	04/11/23	29,326,035.40	3.95	159,192.66	29,569,629.18	28,620,319.31
FANNIE MAE NOTES (CALLABLE) DTD 09/25/2020 0.810% 09/25/2028	3136G43D3	25,000,000.00	AA+	Aaa	04/03/23	04/04/23	21,244,500.00	3.88	70,875.00	21,467,840.58	20,712,750.00
<b>Security Type Sub-Total</b>		<b>3,715,282,000.00</b>					<b>3,642,801,048.51</b>	<b>3.09</b>	<b>28,971,192.86</b>	<b>3,650,597,012.60</b>	<b>3,567,419,984.87</b>
<b>Corporate Note</b>											
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	9,977,470.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
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	2,999,777.74	2,971,398.00
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	2,999,893.48	2,925,531.00
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	7,039,356.14	6,871,018.44
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	19,996,030.64	19,580,640.00
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	49,010,850.00
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 5.560% 04/26/2024	06406RAT4	15,000,000.00	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	13,400.00	15,000,000.00	14,981,250.00
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	34,990,808.35	33,652,570.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	30,000,000.00	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	20,250.00	29,989,329.83	28,738,410.00
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	14,994,755.75	14,342,505.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 5.560% 06/18/2024	89236TJJ5	20,000,000.00	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	124,188.90	20,000,000.00	19,954,420.00

Managed Account Detail of Securities Held

For the Month Ending July 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Corporate Note</b>											
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	14,996,388.23	14,226,765.00
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	39,992,984.31	37,887,760.00
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	14,994,261.01	14,901,240.00
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	49,986,626.37	47,126,500.00
BANK OF NY MELLON CORP FLT NOTES (CALLABLE) DTD 10/25/2021 5.500% 10/25/2024	06406RAY3	50,000,000.00	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	51,458.33	50,000,000.00	49,705,000.00
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	202,361.11	24,988,833.33	24,820,150.00
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	9,997,735.77	9,442,370.00
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	42,000.00	14,995,328.40	14,920,515.00
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	6,998,396.13	6,665,057.00
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	49,954,954.84	48,327,300.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
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	49,995,953.42	48,158,700.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/08/2023 4.950% 06/06/2025	24422EWW5	5,000,000.00	A	A2	06/05/23	06/08/23	4,997,200.00	4.98	36,437.50	4,997,407.41	4,991,610.00
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	19,582,300.00
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	34,978,656.39	33,679,590.00
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	14,990,911.72	14,652,885.00
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	6,997,544.25	6,849,920.00
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	4,997,541.06	4,897,930.00
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	77,222.22	4,998,835.21	4,892,900.00
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	24,977,605.84	25,204,900.00
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	50,788.89	5,000,000.00	4,979,670.00
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	24,998,832.57	24,828,475.00
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	14,869,200.00

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
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	14,994,262.23	14,944,020.00
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	9,994,443.16	9,852,670.00
WALMART INC CORPORATE NOTES (CALLABLE) DTD 04/18/2023 4.000% 04/15/2026	931142FA6	15,000,000.00	AA	Aa2	04/12/23	04/18/23	14,993,400.00	4.02	171,666.67	14,994,034.03	14,734,860.00
APPLE INC (CALLABLE) CORPORATE NOTES DTD 05/10/2023 4.421% 05/08/2026	037833ES5	30,000,000.00	AA+	Aaa	05/08/23	05/10/23	30,000,000.00	4.42	298,417.50	30,000,000.00	29,738,790.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 05/18/2023 4.450% 05/18/2026	89236TKT1	25,000,000.00	A+	A1	05/15/23	05/18/23	24,985,500.00	4.47	225,590.28	24,986,492.24	24,699,625.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/08/2023 4.750% 06/08/2026	24422EWX3	5,000,000.00	A	A2	06/05/23	06/08/23	4,997,100.00	4.77	34,965.28	4,997,242.88	4,986,640.00
<b>Security Type Sub-Total</b>		<b>796,957,000.00</b>					<b>796,937,040.52</b>	<b>2.65</b>	<b>4,662,556.27</b>	<b>796,815,222.73</b>	<b>777,573,404.44</b>
<b>Commercial Paper</b>											
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	50,000,000.00	49,992,550.00
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	50,000,000.00	49,992,700.00
BOFA SECURITIES INC COMM PAPER DTD 04/03/2023 0.000% 08/02/2023	06054PV29	65,000,000.00	A-1	NR	04/03/23	04/03/23	63,863,944.44	5.29	0.00	64,990,611.11	64,980,630.00
GTA FUNDING LLC COMM PAPER DTD 04/03/2023 0.000% 08/07/2023	40060XV72	50,000,000.00	A-1+	P-1	04/03/23	04/03/23	49,093,500.00	5.28	0.00	49,956,833.33	49,948,000.00

Managed Account Detail of Securities Held

For the Month Ending July 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Commercial Paper</b>											
BEDFORD ROW FUNDING CORP COMM PAPER DTD 04/04/2023 0.000% 08/09/2023	07644BV90	50,000,000.00	A-1+	P-1	04/04/23	04/05/23	49,098,750.00	5.24	0.00	49,942,777.78	49,932,650.00
LIBERTY STREET FDG LLC COMM PAPER DTD 04/13/2023 0.000% 09/05/2023	53127UW55	25,000,000.00	A-1	P-1	04/13/23	04/14/23	24,478,000.00	5.33	0.00	24,873,125.00	24,863,075.00
LIBERTY STREET FDG LLC COMM PAPER DTD 04/13/2023 0.000% 09/06/2023	53127UW63	25,000,000.00	A-1	P-1	04/13/23	04/14/23	24,474,375.00	5.33	0.00	24,869,500.00	24,859,175.00
CRC FUNDING LLC COMM PAPER DTD 05/09/2023 0.000% 09/08/2023	12619UW80	25,000,000.00	A-1	P-1	05/09/23	05/10/23	24,559,694.44	5.33	0.00	24,861,722.22	24,852,825.00
BOFA SECURITIES INC COMM PAPER DTD 01/18/2023 0.000% 10/02/2023	06054PX27	125,000,000.00	A-1	NR	03/30/23	03/31/23	121,627,604.17	5.40	0.00	123,869,791.67	123,808,000.00
METLIFE SHORT TERM FUNDING COMM PAPER DTD 04/04/2023 0.000% 11/01/2023	59157UY12	23,850,000.00	A-1+	P-1	04/04/23	04/05/23	23,150,201.25	5.18	0.00	23,543,421.50	23,510,781.45
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 04/18/2023 0.000% 11/01/2023	89233HY16	40,000,000.00	A-1+	P-1	04/18/23	04/19/23	38,867,555.56	5.35	0.00	39,468,444.45	39,437,120.00
LIBERTY STREET FDG LLC COMM PAPER DTD 05/01/2023 0.000% 11/01/2023	53127UY12	50,000,000.00	A-1	P-1	05/01/23	05/01/23	48,645,555.56	5.45	0.00	49,322,777.78	49,270,550.00
<b>CHARIOT FUNDING LLC COMM PAPER DTD 07/31/2023 0.000% 11/01/2023</b>	<b>15963UY18</b>	<b>50,000,000.00</b>	<b>A-1</b>	<b>P-1</b>	<b>07/31/23</b>	<b>08/01/23</b>	<b>49,299,777.78</b>	<b>5.56</b>	<b>0.00</b>	<b>49,299,777.78</b>	<b>49,276,300.00</b>
LIBERTY STREET FDG LLC COMM PAPER DTD 05/01/2023 0.000% 11/01/2023	53127UY12	60,000,000.00	A-1	P-1	05/05/23	05/08/23	58,451,250.00	5.39	0.00	59,195,000.00	59,124,660.00
PROCTER & GAMBLE CO COMM PAPER DTD 05/09/2023 0.000% 11/02/2023	74271UY20	25,000,000.00	A-1+	P-1	05/09/23	05/10/23	24,377,888.89	5.22	0.00	24,671,270.83	24,644,225.00
JOHNSON & JOHNSON COMM PAPER DTD 07/10/2023 0.000% 11/14/2023	47816GYE3	50,000,000.00	A-1+	P-1	07/10/23	07/11/23	49,077,750.00	5.37	0.00	49,231,458.33	49,196,700.00
METLIFE SHORT TERM FUND COMM PAPER DTD 05/01/2023 0.000% 12/21/2023	59157UZM5	47,800,000.00	A-1+	P-1	07/05/23	07/05/23	46,599,489.72	5.49	0.00	46,791,287.22	46,740,799.80



**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Commercial Paper</b>												
JUPITER SECURITIZATION COMPANY COMM PAPER DTD 07/12/2023 0.000% 01/10/2024		4820P2AA3	50,000,000.00	A-1	P-1	07/12/23	07/13/23	48,592,222.22	5.76	0.00	48,740,000.00	48,676,000.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 06/06/2023 0.000% 03/01/2024		46640PC19	50,000,000.00	A-1	P-1	06/06/23	06/07/23	47,993,722.22	5.62	0.00	48,405,458.33	48,260,850.00
<b>Security Type Sub-Total</b>			<b>911,650,000.00</b>					<b>889,784,447.92</b>	<b>5.36</b>	<b>0.00</b>	<b>902,033,257.33</b>	<b>901,367,591.25</b>
<b>Certificate of Deposit</b>												
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	2,145,833.33	50,000,000.00	49,952,550.00
TORONTO DOMINION BANK NY CERT DEPOS DTD 05/01/2023 5.350% 10/04/2023		89115BD80	50,000,000.00	A-1+	P-1	05/01/23	05/01/23	50,000,000.00	5.35	683,611.11	50,000,000.00	49,968,172.20
TORONTO DOMINION BANK NY CERT DEPOS DTD 04/06/2023 5.300% 10/06/2023		89115B5L0	50,000,000.00	A-1+	P-1	04/04/23	04/06/23	50,000,000.00	5.30	861,250.00	50,000,000.00	49,960,755.75
WELLS FARGO BANK NA CERT DEPOS DTD 04/20/2023 5.100% 11/14/2023		95001KKU7	50,000,000.00	A-1	P-1	04/18/23	04/20/23	50,000,000.00	5.10	729,583.33	50,000,000.00	49,880,683.45
WELLS FARGO BANK NA CERT DEPOS DTD 04/10/2023 5.050% 01/03/2024		95001KJV7	100,000,000.00	A-1	P-1	04/06/23	04/10/23	100,000,000.00	5.05	1,585,138.89	100,000,000.00	99,627,337.90
WELLS FARGO BANK NA CERT DEPOS DTD 04/10/2023 5.000% 02/01/2024		95001KJW5	100,000,000.00	A-1	P-1	04/06/23	04/10/23	100,000,000.00	5.00	1,569,444.44	100,000,000.00	99,490,214.80
<b>Security Type Sub-Total</b>			<b>400,000,000.00</b>					<b>400,000,000.00</b>	<b>5.11</b>	<b>7,574,861.10</b>	<b>400,000,000.00</b>	<b>398,879,714.10</b>
<b>Asset-Backed Security</b>												
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024		89238EAC0	81,509.41	AAA	Aaa	04/13/21	04/21/21	81,499.90	0.39	9.71	81,507.11	81,313.71

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	563,514.22	NR	Aaa	01/25/22	01/31/22	563,499.12	0.74	185.33	563,507.48	561,570.38
JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	1,305,745.98	NR	Aaa	03/10/22	03/16/22	1,305,674.56	1.90	1,102.63	1,305,711.41	1,299,815.67
MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	9,441,464.49	AAA	NR	06/22/21	06/29/21	9,440,751.65	0.40	1,678.48	9,441,192.05	9,319,938.68
BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	2,683,861.32	NR	Aaa	09/08/21	09/15/21	2,683,584.35	0.33	147.61	2,683,742.72	2,658,586.32
BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	3,412,117.95	AAA	Aaa	05/10/22	05/18/22	3,411,872.63	2.52	1,433.09	3,411,985.89	3,392,352.57
TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	2,799,597.85	AAA	Aaa	04/07/22	04/13/22	2,799,475.79	2.35	2,924.02	2,799,533.31	2,780,987.80
BMWLT 2023-1 A2 DTD 02/15/2023 5.270% 02/25/2025	05593AAB5	4,793,613.00	AAA	Aaa	02/07/23	02/15/23	4,793,294.70	5.27	4,210.39	4,793,366.44	4,784,685.38
BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	5,951,695.94	AAA	NR	01/11/22	01/19/22	5,950,806.17	1.10	1,091.14	5,951,234.58	5,860,580.24
HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	5,849,492.05	AAA	NR	07/12/22	07/20/22	5,849,195.48	3.64	9,463.18	5,849,304.03	5,809,808.51
JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	6,502,794.48	NR	Aaa	07/12/22	07/20/22	6,502,105.83	3.73	10,780.19	6,502,350.29	6,456,860.69
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	5,656,895.81	AAA	Aaa	01/31/22	02/02/22	5,588,394.34	0.68	829.68	5,617,334.88	5,506,015.09
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	10,748,102.04	AAA	Aaa	05/18/21	05/26/21	10,747,682.87	0.33	1,576.39	10,747,899.52	10,461,428.66
JDOT 2022-C A2 DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	29,148,760.02	NR	Aaa	10/12/22	10/19/22	29,147,716.49	4.98	64,515.92	29,148,005.97	29,010,900.96
TLOT 2023-A A2 DTD 04/18/2023 5.300% 08/20/2025	89239MAB3	6,000,000.00	AAA	Aaa	04/11/23	04/18/23	5,999,767.20	5.30	9,716.67	5,999,795.79	5,974,556.40

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
MBART 2022-1 A2 DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	9,628,035.75	AAA	Aaa	11/15/22	11/22/22	9,627,420.53	5.26	22,508.21	9,627,567.07	9,609,099.33
HAROT 2023-1 A2 DTD 02/24/2023 4.980% 10/21/2025	43815JAB9	6,000,000.00	NR	Aaa	02/16/23	02/24/23	5,999,639.40	4.98	8,300.00	5,999,698.14	5,977,539.60
MBALT 2023-A A2 DTD 05/24/2023 5.240% 11/17/2025	58768RAB6	19,000,000.00	AAA	Aaa	05/11/23	05/24/23	18,999,777.70	5.24	44,248.89	18,999,794.59	18,934,280.17
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	23,672,896.41	AAA	NR	06/08/21	06/14/21	23,670,346.85	0.26	2,735.53	23,671,573.54	22,922,903.54
HART 2022-C A2A DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	32,387,130.34	AAA	NR	11/01/22	11/09/22	32,385,125.58	5.35	77,009.40	32,385,606.80	32,283,002.48
BMWLT 2023-1 A3 DTD 02/15/2023 5.160% 11/25/2025	05593AAC3	6,150,000.00	AAA	Aaa	02/07/23	02/15/23	6,149,853.63	5.16	5,289.00	6,149,877.74	6,113,597.54
HART 2023-A A2A DTD 04/12/2023 5.190% 12/15/2025	448979AB0	12,240,000.00	AAA	NR	04/04/23	04/12/23	12,239,292.53	5.19	28,233.60	12,239,372.83	12,195,399.89
MBART 2023-1 A2 DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	3,297,855.54	AAA	NR	01/18/23	01/25/23	3,297,741.76	5.09	7,460.48	3,297,761.46	3,286,001.40
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	15,711.11	6,999,765.07	6,971,244.00
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	10,244,055.99	AAA	Aaa	09/21/21	09/27/21	10,243,239.54	0.43	1,957.75	10,243,589.30	9,881,177.72
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	12,376,329.74	AAA	NR	07/20/21	07/28/21	12,373,598.28	0.39	2,090.22	12,374,826.77	11,997,819.50
TAOT 2022-D A2A DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	21,699,510.86	NR	Aaa	11/01/22	11/08/22	21,699,270.00	5.27	50,825.08	21,699,325.04	21,628,405.90
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,555,493.06	NR	Aaa	11/16/21	11/24/21	7,553,900.36	0.89	1,846.90	7,554,545.20	7,279,891.34
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	11,164,627.01	NR	Aaa	07/13/21	07/21/21	11,163,631.13	0.52	2,580.27	11,164,065.47	10,708,814.37

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
JDOT 2023-A A2 DTD 03/02/2023 5.280% 03/16/2026	47800CAB2	25,000,000.00	NR	Aaa	02/22/23	03/02/23	24,999,122.50	5.28	58,666.67	24,999,242.66	24,894,085.00
HAROT 2023-2 A2 DTD 05/30/2023 5.410% 04/15/2026	437927AB2	5,500,000.00	AAA	Aaa	05/23/23	05/30/23	5,499,670.55	5.41	13,224.44	5,499,690.30	5,482,626.60
TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	6,839,415.39	AAA	NR	11/09/21	11/15/21	6,839,269.71	0.71	2,158.22	6,839,326.10	6,581,819.07
TLOT 2023-A A3 DTD 04/18/2023 4.930% 04/20/2026	89239MAC1	14,000,000.00	AAA	Aaa	04/11/23	04/18/23	13,997,558.40	4.94	21,089.44	13,997,791.89	13,877,983.00
BMWOT 2023-A A2A DTD 07/18/2023 5.720% 04/27/2026	05592XAB6	3,000,000.00	AAA	NR	07/11/23	07/18/23	2,999,864.40	5.72	6,196.67	2,999,866.27	2,999,205.60
HART 2023-B A2A DTD 07/19/2023 5.770% 05/15/2026	44933XAB3	5,000,000.00	AAA	NR	07/11/23	07/19/23	4,999,901.50	5.77	9,616.67	4,999,902.74	4,999,715.00
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,378,139.92	AAA	NR	11/09/21	11/17/21	5,376,939.52	0.75	1,768.81	5,377,394.79	5,183,168.90
TAOT 2023-B A2A DTD 05/23/2023 5.280% 05/15/2026	891941AB2	6,017,000.00	NR	Aaa	05/16/23	05/23/23	6,016,861.01	5.28	14,119.89	6,016,869.95	5,994,442.87
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	4,249,525.12	4,087,646.60
JDOT 2023-B A2 DTD 06/28/2023 5.590% 06/15/2026	477920AB8	5,000,000.00	NR	Aaa	06/21/23	06/28/23	4,999,704.50	5.59	25,620.83	4,999,713.78	4,994,637.00
MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	16,840,637.81	AAA	Aaa	09/15/21	09/22/21	16,838,435.05	0.46	3,442.97	16,839,299.83	16,220,890.55
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	13,999,477.33	13,639,171.00
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	11,999,801.74	11,631,530.40
GMCAR 2023-3 A2A DTD 07/19/2023 5.740% 09/16/2026	36267KAB3	2,250,000.00	AAA	Aaa	07/11/23	07/19/23	2,249,959.28	5.74	4,305.00	2,249,959.74	2,250,173.48

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
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	7,998,771.50	7,724,085.60
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	10,999,996.65	10,737,379.40
MBALT 2023-A A3 DTD 05/24/2023 4.740% 01/15/2027	58768RAC4	20,000,000.00	AAA	Aaa	05/11/23	05/24/23	19,999,304.00	4.74	42,133.33	19,999,340.05	19,756,958.01
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	8,599,363.89	8,374,409.10
HART 2023-A A3 DTD 04/12/2023 4.580% 04/15/2027	448979AD6	14,000,000.00	AAA	NR	04/04/23	04/12/23	13,998,633.60	4.58	28,497.78	13,998,737.20	13,805,314.60
HAROT 2023-1 A3 DTD 02/24/2023 5.040% 04/21/2027	43815JAC7	6,500,000.00	NR	Aaa	02/16/23	02/24/23	6,498,792.30	5.05	9,100.00	6,498,918.09	6,463,762.50
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	19,996,631.53	19,334,706.00
JDOT 2022-C A3 DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	28,961,000.00	NR	Aaa	10/12/22	10/19/22	28,958,752.63	5.09	65,516.22	28,959,130.72	28,707,388.52
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	48,499,803.94	48,433,006.95
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	20,496,536.44	20,405,413.00
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	13,000,000.00	AAA	NR	01/24/23	01/30/23	12,999,993.50	4.63	26,751.11	12,999,994.20	12,829,923.60
TAOT 2022-D A3 DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	70,500,000.00	NR	Aaa	11/01/22	11/08/22	70,493,041.65	5.30	166,066.67	70,494,086.19	70,257,374.25
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	32,998,608.67	32,844,279.60
HAROT 2023-2 A3 DTD 05/30/2023 4.930% 11/15/2027	437927AC0	4,000,000.00	AAA	Aaa	05/23/23	05/30/23	3,999,352.00	4.93	8,764.44	3,999,377.05	3,961,197.20

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
MBART 2023-1 A3 DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	AAA	NR	01/18/23	01/25/23	6,629,204.40	4.51	13,289.47	6,629,289.63	6,518,381.96
JDOT 2023-A A3 DTD 03/02/2023 5.010% 11/15/2027	47800CAC0	22,000,000.00	NR	Aaa	02/22/23	03/02/23	21,995,991.60	5.01	48,986.67	21,996,346.04	21,805,262.60
TAOT 2023-B A3 DTD 05/23/2023 4.710% 02/15/2028	891941AD8	12,500,000.00	NR	Aaa	05/16/23	05/23/23	12,499,301.25	4.71	26,166.67	12,499,329.54	12,371,638.75
BMWOT 2023-A A3 DTD 07/18/2023 5.470% 02/25/2028	05592XAD2	3,000,000.00	AAA	NR	07/11/23	07/18/23	2,999,468.40	5.47	5,925.83	2,999,472.82	3,015,744.60
JDOT 2023-B A3 DTD 06/28/2023 5.180% 03/15/2028	477920AC6	4,000,000.00	NR	Aaa	06/21/23	06/28/23	3,999,332.80	5.18	18,993.33	3,999,345.97	4,006,189.60
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	45,000,000.00	NR	Aaa	04/04/23	04/11/23	44,997,390.00	4.31	86,200.00	44,997,552.40	44,128,273.50
VZMT 2023-2 A DTD 04/25/2023 4.890% 04/13/2028	92348KBL6	35,000,000.00	AAA	NR	04/18/23	04/25/23	34,999,450.50	4.89	52,295.83	34,999,480.17	34,690,348.00
HART 2023-B A3 DTD 07/19/2023 5.480% 04/17/2028	44933XAD9	5,000,000.00	AAA	NR	07/11/23	07/19/23	4,999,783.00	5.48	9,133.33	4,999,784.63	5,010,894.00
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	14,000,000.00	AAA	NR	06/07/23	06/14/23	13,998,758.20	4.87	30,302.22	13,998,791.37	13,943,545.00
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	50,000,000.00	AAA	NR	05/17/23	05/24/23	49,988,535.00	4.43	98,222.22	49,988,970.14	49,122,440.00
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	25,000,000.00	AAA	Aaa	06/21/23	06/28/23	24,996,622.50	4.93	54,777.78	24,996,685.80	24,896,597.50
GMCAR 2023-3 A3 DTD 07/19/2023 5.450% 06/16/2028	36267KAD9	5,000,000.00	AAA	Aaa	07/11/23	07/19/23	4,999,807.00	5.45	9,083.33	4,999,808.40	5,012,277.50
<b>Security Type Sub-Total</b>		<b>936,121,292.38</b>					<b>935,972,001.22</b>	<b>4.22</b>	<b>1,673,434.04</b>	<b>936,015,855.76</b>	<b>924,742,464.25</b>
<b>Managed Account Sub-Total</b>		<b>13,423,983,438.11</b>					<b>13,180,513,945.71</b>	<b>3.52</b>	<b>57,613,938.03</b>	<b>13,235,137,817.70</b>	<b>12,958,307,210.53</b>

**Managed Account Detail of Securities Held**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Securities Sub-Total</b>	<b>\$13,423,983,438.11</b>	<b>\$13,180,513,945.71</b>	<b>3.52%</b>	<b>\$57,613,938.03</b>	<b>\$13,235,137,817.70</b>	<b>\$12,958,307,210.53</b>
<b>Accrued Interest</b>						<b>\$57,613,938.03</b>
<b>Total Investments</b>						<b>\$13,015,921,148.56</b>

Bolded items are forward settling trades.

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES		9128282D1	100,000,000.00	MORGANST		99.67	99,671,880.00	3,109,380.00	(264,305.02)	0.09	5.26
DTD 08/31/2016 1.375% 08/31/2023											
US TREASURY NOTES		91282CAK7	100,000,000.00	WELLS_F		99.36	99,359,380.00	2,722,661.25	(298,204.49)	0.13	5.28
DTD 09/15/2020 0.125% 09/15/2023											
US TREASURY NOTES		912828W48	75,000,000.00	WELLS_F		98.14	73,605,465.00	(2,047,855.31)	(1,586,634.73)	0.58	5.40
DTD 02/28/2017 2.125% 02/29/2024											
US TREASURY NOTES		912828WJ5	50,000,000.00	BNP		97.75	48,875,000.00	(3,187,500.00)	(1,476,895.73)	0.78	5.44
DTD 05/15/2014 2.500% 05/15/2024											
US TREASURY NOTES		912828WJ5	50,000,000.00	WELLSFAR		97.75	48,875,000.00	(2,736,328.13)	(1,414,676.97)	0.78	5.44
DTD 05/15/2014 2.500% 05/15/2024											
US TREASURY N/B NOTES		91282CCC3	75,000,000.00	RBC		96.02	72,011,715.00	(931,644.38)	(2,253,405.97)	0.79	5.47
DTD 05/15/2021 0.250% 05/15/2024											
US TREASURY NOTES		912828XT2	50,000,000.00	BARCLAY		97.23	48,617,190.00	(1,208,981.88)	(1,316,837.78)	0.83	5.44
DTD 05/31/2017 2.000% 05/31/2024											
US TREASURY NOTES		912828XX3	50,000,000.00	DAIWA		96.98	48,492,190.00	(2,394,528.75)	(1,678,117.11)	0.91	5.42
DTD 06/30/2017 2.000% 06/30/2024											
US TREASURY NOTES		912828XX3	50,000,000.00	MORGANST		96.98	48,492,190.00	(2,525,388.13)	(1,707,381.99)	0.91	5.42
DTD 06/30/2017 2.000% 06/30/2024											
US TREASURY NOTES		912828XX3	50,000,000.00	RBC		96.98	48,492,190.00	(2,443,356.88)	(1,691,617.45)	0.91	5.42
DTD 06/30/2017 2.000% 06/30/2024											
US TREASURY NOTES		9128286Z8	50,000,000.00	MORGANST		96.77	48,382,810.00	(1,791,018.13)	(1,652,122.97)	0.91	5.42
DTD 06/30/2019 1.750% 06/30/2024											
US TREASURY NOTES		9128286Z8	50,000,000.00	BARCLAY		96.77	48,382,810.00	(1,318,361.88)	(1,497,227.75)	0.91	5.42
DTD 06/30/2019 1.750% 06/30/2024											
US TREASURY NOTES		9128286Z8	50,000,000.00	STIFEL		96.77	48,382,810.00	(359,377.50)	(1,055,546.45)	0.91	5.42
DTD 06/30/2019 1.750% 06/30/2024											
US TREASURY N/B NOTES		91282CCL3	100,000,000.00	PIPER S		95.38	95,375,000.00	695,312.50	(2,145,975.88)	0.96	5.40
DTD 07/15/2021 0.375% 07/15/2024											
US TREASURY NOTES		9128282N9	50,000,000.00	TOR DOM		96.86	48,429,690.00	(3,044,919.38)	(1,876,995.14)	0.99	5.39
DTD 07/31/2017 2.125% 07/31/2024											
US TREASURY NOTES		9128282N9	50,000,000.00	PIPER S		96.86	48,429,690.00	(999,997.50)	(1,324,543.69)	0.99	5.39
DTD 07/31/2017 2.125% 07/31/2024											
US TREASURY NOTES		912828Y87	50,000,000.00	DAIWA		96.48	48,242,190.00	(82,028.75)	(971,614.43)	1.00	5.41
DTD 07/31/2019 1.750% 07/31/2024											



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	BNP		96.98	48,492,190.00	(787,106.88)	(1,162,889.11)	1.02	5.39
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		95.69	47,843,750.00	(1,869,140.63)	(2,034,390.07)	1.07	5.40
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		95.69	47,843,750.00	(1,574,218.75)	(1,907,615.29)	1.07	5.40
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		95.70	47,851,560.00	(1,832,033.75)	(2,007,594.58)	1.16	5.35
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	BNP		95.70	47,851,560.00	(832,033.75)	(1,531,510.34)	1.16	5.35
US TREASURY N/B NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	MORGANS		94.53	70,898,437.50	(1,895,507.81)	(3,077,488.69)	1.20	5.36
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	DAIWA		94.38	70,781,250.00	(808,593.75)	(2,545,575.62)	1.29	5.32
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		94.56	47,281,250.00	(3,564,453.13)	(3,108,582.93)	1.49	5.19
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		95.34	47,671,875.00	(2,904,296.88)	(2,500,609.58)	1.51	5.18
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	BARCLAY		94.61	47,304,690.00	(2,462,888.13)	(2,573,934.13)	1.52	5.18
US TREASURY N/B NOTES	DTD 03/15/2022 1.750% 03/15/2025	91282CED9	100,000,000.00	BARCLAY		94.80	94,796,880.00	(1,093,745.00)	(1,636,037.89)	1.60	5.13
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		95.09	47,546,875.00	(3,562,500.00)	(2,818,441.12)	1.76	5.02
US TREASURY N/B NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	BOFA		96.14	48,070,310.00	(1,582,033.75)	(1,717,522.21)	1.75	5.03
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		91.77	45,882,810.00	(2,785,158.75)	(3,423,164.37)	1.83	5.01
US TREASURY N/B NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MS		96.27	24,066,405.00	(288,087.19)	(373,991.27)	1.83	4.98
US TREASURY N/B NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MUFG		96.27	24,066,405.00	(287,110.63)	(372,433.44)	1.83	4.98
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		91.55	45,773,440.00	(2,832,028.75)	(3,484,720.32)	1.91	4.93

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		91.55	45,773,440.00	(2,392,575.63)	(3,202,634.22)	1.91	4.93
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	RBC		91.55	45,773,440.00	(220,700.63)	(1,717,513.67)	1.91	4.93
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		91.55	68,660,160.00	(3,398,433.75)	(4,695,005.63)	1.91	4.93
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		91.55	68,660,160.00	(3,316,402.50)	(4,642,343.77)	1.91	4.93
US TREASURY N/B NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	50,000,000.00	BNP DIR		96.42	48,210,940.00	(794,919.38)	(929,718.11)	1.91	4.94
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		91.23	45,617,190.00	(2,853,513.13)	(3,552,782.70)	2.00	4.90
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		91.23	45,617,190.00	(2,865,231.88)	(3,559,143.06)	2.00	4.90
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)	(3,281,522.25)	2.08	4.86
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	(1,550,656.65)	2.08	4.86
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)	(4,236,489.73)	2.08	4.86
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		90.78	45,390,625.00	(1,560,546.88)	(2,747,117.82)	2.16	4.78
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		90.44	45,218,750.00	(570,312.50)	(2,126,809.34)	2.24	4.78
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	BK AMER		90.44	45,218,750.00	1,130,859.37	(476,773.56)	2.24	4.78
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	RBC		89.98	44,992,190.00	859,377.50	(586,862.45)	2.49	4.67
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	BNP DIR		89.98	44,992,190.00	1,035,158.75	(431,775.67)	2.49	4.67
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	JPMCHAS		89.98	44,992,190.00	425,783.75	(585,454.98)	2.49	4.67
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	50,000,000.00	BNP DIR		90.03	45,015,625.00	1,242,187.50	(184,520.77)	2.56	4.64

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

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<b>U.S. Treasury Bond / Note</b>										
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	STIFEL		90.00	45,000,000.00	775,390.62	(540,138.98)	2.80	4.55
US TREASURY NOTES DTD 05/31/2019 2.125% 05/31/2026	9128286X3	50,000,000.00	BARCLAY		93.63	46,812,500.00	513,671.87	(257,169.44)	2.75	4.55
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	BAML		90.22	45,109,375.00	136,718.75	(552,349.45)	2.88	4.49
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	DAIWA		90.22	45,109,375.00	253,906.25	(444,011.47)	2.88	4.49
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	CITIGRP		93.13	46,562,500.00	503,906.25	(212,077.02)	3.62	4.36
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	BARCLAY		93.13	46,562,500.00	230,468.75	(376,063.20)	3.62	4.36
US TREASURY NOTES DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	BAML		86.38	43,187,500.00	1,064,453.12	(195,118.45)	3.88	4.32
US TREASURY NOTES DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	50,000,000.00	TD SEC		85.67	42,835,940.00	976,565.00	(441,598.18)	3.97	4.31
US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	50,000,000.00	JEFFERI		92.41	46,203,125.00	914,062.50	185,149.53	3.84	4.32
<b>Security Type Sub-Total</b>		<b>3,325,000,000.00</b>				<b>3,126,851,605.00</b>	<b>(62,329,059.18)</b>	<b>(101,829,105.55)</b>	<b>1.64</b>	<b>5.06</b>
<b>U.S. Treasury Bill</b>										
US TREASURY BILL DTD 07/05/2023 0.000% 10/31/2023	912797HD2	50,000,000.00	BMO		98.67	49,333,300.00	183,500.00	(5,433.33)	0.27	5.29
US TREASURY BILL DTD 11/03/2022 0.000% 11/02/2023	912796YT0	25,000,000.00	JPMCHAS		98.63	24,658,032.50	202,824.17	(4,196.66)	0.27	5.31
<b>Security Type Sub-Total</b>		<b>75,000,000.00</b>				<b>73,991,332.50</b>	<b>386,324.17</b>	<b>(9,629.99)</b>	<b>0.27</b>	<b>5.30</b>
<b>Supra-National Agency Bond / Note</b>										
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	25,000,000.00	BMO		99.55	24,888,000.00	(592,000.00)	(130,528.35)	0.18	5.49

**Managed Account Fair Market Value & Analytics**

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

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<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023		459058JM6	25,000,000.00	TD		98.37	24,592,650.00	(353,600.00)	(401,705.02)	0.32	5.48
INTL BK RECON & DEVELOP NOTES DTD 03/29/2022 2.250% 03/28/2024		45906M3C3	13,000,000.00	BOFA		97.83	12,718,485.00	(271,375.00)	(278,181.30)	0.65	5.63
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 5.690% 06/17/2024		45906M2B6	10,000,000.00	BMO		100.24	10,024,180.00	24,180.00	24,180.00	0.00	5.43
INTER-AMERICAN DEVEL BK NOTES DTD 07/01/2022 3.250% 07/01/2024		4581X0EE4	60,000,000.00	BMO		97.99	58,791,900.00	(1,202,100.00)	(1,205,350.34)	0.91	5.52
INTL FINANCE CORP CORPORATE NOTES DTD 09/15/2022 3.625% 09/15/2025		45950KDA5	20,000,000.00	TOR DOM		97.61	19,522,860.00	(469,340.00)	(471,617.37)	2.04	4.82
INTER-AMERICAN DEVEL BK NOTES DTD 07/06/2023 4.500% 05/15/2026		4581X0EK0	15,000,000.00	WELLSFA		99.59	14,938,020.00	(50,430.00)	(50,717.64)	2.65	4.66
<b>Security Type Sub-Total</b>			<b>168,000,000.00</b>				<b>165,476,095.00</b>	<b>(2,914,665.00)</b>	<b>(2,513,920.02)</b>	<b>0.93</b>	<b>5.35</b>
<b>Repurchase Agreement</b>											
CANTOR FITZGERALD REPO AGRMT DTD 07/27/2023 5.250% 08/03/2023		RE1365080	100,000,000.00	CANTFIT		100.00	99,998,891.00	(1,109.00)	(1,109.00)	0.01	5.38
<b>Security Type Sub-Total</b>			<b>100,000,000.00</b>				<b>99,998,891.00</b>	<b>(1,109.00)</b>	<b>(1,109.00)</b>	<b>0.01</b>	<b>5.38</b>
<b>Money Market Mutual Fund</b>											
NORTHERN TRUST INST GOVT SELECT 848		665278701	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	5.13
FEDERATED GOVT OBLIGATIONS FUND		608919718	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	5.11
FIDELITY GOV'T MM FUND 2642		31607A703	151,000,000.00			1.00	151,000,000.00	0.00	0.00	0.00	5.16
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	221,000,000.00			1.00	221,000,000.00	0.00	0.00	0.00	5.19
<b>Security Type Sub-Total</b>			<b>374,000,000.00</b>				<b>374,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>5.18</b>
<b>Joint Powers Authority</b>											
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	10,000,000.00	DIRECT		1.00	10,000,000.00	0.00	0.00	0.00	5.21
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPFM025	15,000,000.00	DIRECT		1.00	15,000,000.00	0.00	0.00	0.00	5.43

**Managed Account Fair Market Value & Analytics**

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**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Joint Powers Authority</b>											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	5.43
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	5.43
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	22,000,000.00	DIRECT		1.00	22,000,000.00	0.00	0.00	0.00	5.43
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	33,000,000.00	DIRECT		1.00	33,000,000.00	0.00	0.00	0.00	5.43
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	37,000,000.00	DIRECT		1.00	37,000,000.00	0.00	0.00	0.00	5.43
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	39,000,000.00	DIRECT		1.00	39,000,000.00	0.00	0.00	0.00	5.43
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	5.43
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	56,000,000.00	DIRECT		1.00	56,000,000.00	0.00	0.00	0.00	5.43
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	75,000,000.00	DIRECT		1.00	75,000,000.00	0.00	0.00	0.00	5.43
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	99,000,000.00	DIRECT		1.00	99,000,000.00	0.00	0.00	0.00	5.43
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	150,000,000.00	DIRECT		1.00	150,000,000.00	0.00	0.00	0.00	5.43
<b>Security Type Sub-Total</b>			<b>614,000,000.00</b>				<b>614,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>5.43</b>
<b>Federally Insured Cash Account</b>											
STONECASTLE FICA		FICAMF003	22,169.05			1.00	22,169.05	0.00	0.00	0.00	5.24
<b>Security Type Sub-Total</b>			<b>22,169.05</b>				<b>22,169.05</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>5.24</b>
<b>Federal Agency Mortgage-Backed Security</b>											
FR WN1252 DTD 06/01/2023 4.500% 03/01/2028		3132XFMA3	9,786,000.00	JPMCHAS		98.69	9,658,184.66	15,916.53	12,480.37	4.13	4.82

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<b>Federal Agency Mortgage-Backed Security</b>										
FR WN1245 DTD 06/01/2023 4.350% 03/01/2028	3132XFL30	25,000,000.00	JPMCHAS		98.10	24,524,169.50	11,474.19	(3,480.73)	4.14	4.81
FR WN1255 DTD 07/01/2023 4.670% 04/01/2028	3132XFMD7	21,000,000.00	JPMCHAS		99.40	20,874,994.98	327,807.48	325,956.03	4.19	4.81
FR WN2390 DTD 07/01/2023 4.920% 04/01/2028	3132XGUQ7	51,524,000.00	CASTLE		100.41	51,736,759.08	242,948.92	242,703.05	4.17	4.82
FR WN2389 DTD 07/01/2023 4.650% 05/01/2028	3132XGUP9	43,850,000.00	TOR DOM		99.87	43,793,448.85	(268,949.59)	(267,611.46)	4.26	4.68
FR WN1250 DTD 06/01/2023 4.400% 05/01/2028	3132XFL89	75,000,000.00	BMO		98.31	73,734,720.00	(113,912.81)	(140,492.80)	4.28	4.80
FR WN2398 DTD 07/01/2023 5.030% 02/01/2030	3132XGUY0	15,656,000.00	MS		101.58	15,902,909.37	100,134.37	100,810.75	5.55	4.75
FR WN2397 DTD 07/01/2023 5.000% 02/01/2030	3132XGUX2	33,757,000.00	JPM		101.44	34,244,224.57	156,247.73	157,772.97	5.55	4.74
FR WN2405 DTD 07/01/2023 4.310% 04/01/2030	3132XGU79	26,814,000.00	MIZUHO		97.68	26,193,014.31	(170,594.28)	(171,885.33)	5.77	4.72
FR WN2392 DTD 07/01/2023 4.050% 04/01/2030	3132XGUS3	30,193,000.00	JPMCHAS		96.01	28,987,465.07	(473,118.80)	(477,305.74)	5.81	4.75
<b>Security Type Sub-Total</b>		<b>332,580,000.00</b>				<b>329,649,890.39</b>	<b>(172,046.26)</b>	<b>(221,052.89)</b>	<b>4.68</b>	<b>4.77</b>
<b>Federal Agency Discount Note</b>										
FED FARM CRD DISCOUNT NT DISC NOTES DTD 12/29/2022 0.000% 09/01/2023	313312LD0	75,000,000.00	LOOP CA		99.52	74,643,040.35	2,021,040.35	(57,292.98)	0.09	5.38
FED HOME LN DISCOUNT NT DISC NOTES DTD 12/21/2022 0.000% 12/21/2023	313384QU6	50,000,000.00	RAYMOND		97.85	48,923,386.50	426,914.28	(131,919.05)	0.41	5.54
FED HOME LN DISCOUNT NT DISC NOTES DTD 01/09/2023 0.000% 01/08/2024	3130AWN63	15,000,000.00	WELLSFA		97.58	14,637,343.55	(322,756.45)	(326,791.28)	0.46	5.54
FED HOME LN DISCOUNT NT DISC NOTES DTD 01/09/2023 0.000% 01/08/2024	313384RN1	44,538,000.00	PIPER S		97.58	43,461,200.45	308,041.52	(74,199.68)	0.46	5.54
<b>Security Type Sub-Total</b>		<b>184,538,000.00</b>				<b>181,664,970.85</b>	<b>2,433,239.70</b>	<b>(590,202.99)</b>	<b>0.30</b>	<b>5.47</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>										

**Managed Account Fair Market Value & Analytics**

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<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023		3137BSPW7	4,074,924.91	CANTFIT		100.00	4,074,924.91	9,232.25	0.00	0.08	2.45
FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024		3137B7YY9	50,572,193.66	JPMCHAS		99.01	50,072,454.41	(1,080,529.29)	(645,652.02)	0.42	5.88
FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024		3137BDCW4	25,000,000.00	LOOP		97.89	24,472,043.00	(386,355.44)	(461,145.00)	0.80	5.67
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024		3137FATE8	50,000,000.00	JPMCHAS		96.95	48,476,305.50	(5,547,132.00)	(2,702,700.20)	0.99	6.12
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024		3137FCM43	16,500,000.00	CANTFIT		97.06	16,014,679.07	(1,954,852.18)	(953,247.73)	1.06	5.74
FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024		3137BFXT3	65,470,000.00	JPMCHAS		96.38	63,100,774.91	(1,305,337.59)	(1,783,907.05)	1.31	5.49
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025		3137BHXJ1	22,532,698.75	MS		96.43	21,728,348.78	(3,026,813.41)	(1,585,825.94)	1.38	5.65
FHMS K046 A2 DTD 06/17/2015 3.205% 03/01/2025		3137BJP64	50,000,000.00	MS		96.56	48,277,579.50	(95,467.38)	(640,281.37)	1.52	5.48
FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025		3137FG7G4	25,000,000.00	CANTFIT		96.91	24,226,722.75	(2,017,417.88)	(1,463,986.08)	1.69	5.56
FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025		3137BKRJ1	75,000,000.00	MORGANS		96.47	72,350,794.50	(3,358,189.88)	(3,074,596.13)	1.63	5.45
FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025		3137BLMZ8	10,000,000.00	FHN		95.94	9,594,044.50	(430,174.25)	(420,620.83)	1.78	5.24
FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025		3137FJXQ7	3,316,725.88	MORGANS		97.02	3,217,846.85	(382,744.11)	(250,564.24)	1.85	5.32
FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025		3137BLW95	30,000,000.00	CANTFIT		96.31	28,891,693.20	(1,964,947.43)	(1,617,830.23)	1.93	5.28
FHMS K052 A1 DTD 12/01/2015 3.308% 09/01/2025		3137BM7C4	50,000,000.00	JPMCHAS		96.19	48,095,223.00	(2,338,370.75)	(2,179,879.78)	1.91	5.24
FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025		3137BYLE8	25,000,000.00	INCAPIT		94.71	23,676,701.25	(3,186,580.00)	(2,237,056.49)	2.10	5.29
FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025		3137FKSQ0	60,000,000.00	JPMCHAS		96.71	58,027,226.40	(7,204,023.60)	(4,613,404.58)	2.08	5.29
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025		30318CAA5	1,117,959.88	PIPER J		89.97	1,005,814.53	(117,627.82)	(114,732.55)	2.23	5.41

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<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	2,608,573.14	WELLS_F		89.97	2,346,900.65	(274,464.96)	(267,709.30)	2.23	5.41
FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	59,300,000.00	PIPER J		95.31	56,517,454.83	(987,330.33)	(1,203,866.55)	2.13	5.13
FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,428,003.64	JPMCHAS		90.19	3,091,750.76	(352,350.78)	(344,261.06)	2.40	4.98
FHMS K055 A2 DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	MORGANS		94.21	78,666,159.95	(2,573,468.96)	(3,245,516.70)	2.49	5.07
FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	2,923,711.72	JPMCHAS		92.52	2,705,059.04	(218,617.60)	(218,632.14)	1.63	3.45
FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	MORGANS		92.93	13,939,476.60	(1,619,507.78)	(1,418,933.01)	2.61	4.89
FHMS KJ21 A2 DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	9,933,301.85	CANTFIT		96.70	9,605,756.39	(127,327.36)	(162,237.18)	2.17	4.85
FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	CANTFIT		93.02	7,674,452.61	(1,141,445.83)	(916,737.85)	3.04	4.91
FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	1,340,165.45	MORGANS		92.04	1,233,422.95	(106,737.14)	(106,738.90)	2.09	3.85
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	10,000,000.00	MORGANS		95.29	9,528,944.40	(1,221,055.60)	(986,865.88)	3.14	4.95
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	18,867,855.00	TOR DOM		95.29	17,979,074.12	(2,327,454.82)	(1,878,224.62)	3.14	4.95
FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,658,752.11	WELLS_F		90.49	19,599,981.59	(1,200,390.86)	(1,429,488.75)	3.39	4.73
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	5,000,000.00	JPMCHAS		94.46	4,723,149.15	(111,225.85)	(123,799.18)	3.37	4.89
FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	38,033,017.25	MORGANS		94.68	36,010,657.20	(2,016,084.60)	(2,017,707.32)	3.48	4.32
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	50,000,000.00	JPMCHAS		94.46	47,231,491.50	(3,055,617.88)	(2,981,494.35)	3.37	4.89
FRESB 2022-SB103 ASF DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	8,451,466.46	WELLSFA		90.78	7,672,276.75	100,717.83	(44,621.70)	3.67	4.71
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	TOR DOM		93.92	34,334,544.22	(3,771,267.84)	(3,346,752.87)	3.47	4.86



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<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K068 A2		3137FBBX3	81,306,000.00	CANTFIT		94.14	76,540,369.14	(3,444,408.36)	(3,726,714.78)	3.74	4.86
DTD 10/27/2017 3.244% 08/01/2027											
FHMS K739 A2		3137F64P9	12,000,000.00	JPMCHAS		87.69	10,523,088.24	41,838.24	(211,003.94)	3.96	4.65
DTD 11/01/2020 1.336% 09/01/2027											
FHMS K740 A2		3137F72B0	22,000,000.00	JPMCHAS		87.56	19,263,744.94	20,619.94	(438,345.84)	3.95	4.83
DTD 11/01/2020 1.470% 09/01/2027											
FRESB 2022-SB104 A5F		30329QAA1	25,839,330.97	JPMCHAS		91.69	23,692,909.42	105,786.23	(224,056.56)	3.86	4.84
DTD 11/01/2022 2.600% 09/01/2027											
FHMS KGX1 AFX		3137FCKD5	70,500,000.00	JPMCHAS		93.34	65,801,741.12	(666,540.13)	(1,143,058.45)	3.90	4.77
DTD 12/01/2017 3.000% 10/01/2027											
FHMS K072 A2		3137FEBQ2	12,923,000.00	TOR DOM		94.66	12,232,523.21	(267,450.46)	(297,950.01)	4.01	4.81
DTD 01/01/2018 3.444% 12/01/2027											
FRESB 2023-SB105 A5		30332AAA1	33,478,835.13	WELLS_F		94.83	31,746,643.55	(895,923.76)	(927,997.20)	4.26	4.98
DTD 05/01/2023 3.740% 04/01/2028											
FRESB 2023-SB106 A5F		35802AAE3	13,998,643.88	JPMCHAS		97.05	13,585,793.25	249.35	(7,461.23)	4.32	4.65
DTD 06/01/2023 3.960% 05/01/2028											
FRESB 2023-SB107 A5F		30332EAA3	25,000,000.00	WELLSFA		97.83	24,456,475.00	0.00	(3,733.43)	4.31	4.60
DTD 07/01/2023 4.090% 05/01/2028											
FHMS K079 AM		3137FGZU2	11,350,000.00	PIPER J		96.34	10,934,941.85	(334,366.74)	(338,935.80)	4.39	4.78
DTD 08/01/2018 3.930% 06/01/2028											
FHMS K505 A2		3137HACX2	75,000,000.00	JPMCHAS		100.06	75,043,540.50	(705,559.50)	(700,503.71)	4.20	4.81
DTD 07/01/2023 4.819% 06/01/2028											
FHMS K079 A2		3137FGZT5	100,000,000.00	TOR DOM		96.49	96,487,301.00	(1,930,667.75)	(1,985,160.90)	4.39	4.74
DTD 08/01/2018 3.926% 06/01/2028											
FNA 2023-M5 2A2		3136BOCS6	10,000,000.00	WELLS_F		99.77	9,976,562.50	0.00	(13.04)	4.40	4.55
DTD 07/01/2023 4.500% 07/01/2028											
FNA 2023-M6 A2		3136BODE6	25,000,000.00	JPMCHAS		97.57	24,391,500.00	(171,000.00)	(171,243.46)	4.36	4.75
DTD 07/01/2023 4.190% 07/01/2028											
FHMS K747 A2		3137H5DX2	34,000,000.00	CANTFIT		87.73	29,828,234.34	(459,656.29)	(572,201.29)	4.95	4.69
DTD 01/01/2022 2.050% 11/01/2028											
<b>Security Type Sub-Total</b>			<b>1,490,832,976.68</b>				<b>1,422,669,097.83</b>	<b>(64,098,040.35)</b>	<b>(56,187,397.22)</b>	<b>2.81</b>	<b>5.09</b>

**Federal Agency Bond / Note**

**Managed Account Fair Market Value & Analytics**

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<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANKS NOTES DTD 12/07/2022 4.860% 08/01/2023		3130AU4C5	100,000,000.00	LOOP		99.98	99,984,200.00	(15,800.00)	(15,800.00)	0.00	10.30
FEDERAL HOME LOAN BANKS NOTES DTD 12/19/2022 4.780% 08/01/2023		3130AUBU7	100,000,000.00	LOOP CA		99.98	99,984,200.00	(15,800.00)	(15,800.00)	0.00	10.23
FEDERAL HOME LOAN BANKS NOTES DTD 12/27/2022 4.820% 08/01/2023		3130AUD27	100,000,000.00	BREAN		99.98	99,984,200.00	(15,800.00)	(15,800.00)	0.00	10.26
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023		3133EKZK5	10,000,000.00	WELLSFAR		99.86	9,985,610.00	(61,490.00)	(14,813.44)	0.04	5.27
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	45,000,000.00	CITIGRP		99.66	44,847,945.00	(106,155.00)	(151,093.52)	0.07	5.33
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023		3130ANYM6	50,000,000.00	WELLS_F		99.60	49,797,550.00	(96,450.00)	(198,458.37)	0.08	5.29
FEDERAL HOME LOAN BANKS NOTES DTD 12/01/2022 4.860% 09/01/2023		3130AU2L7	100,000,000.00	GREAT P		99.93	99,933,700.00	(66,300.00)	(66,300.00)	0.09	5.52
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023		3137EAEW5	32,000,000.00	WELLS_F		99.46	31,826,592.00	(162,848.00)	(173,042.87)	0.11	5.41
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023		3137EAEY1	64,000,000.00	WELLS_F		98.89	63,288,960.00	(472,320.00)	(694,471.31)	0.21	5.45
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023		3137EAEZ8	75,000,000.00	CITIGRP		98.63	73,971,900.00	(960,600.00)	(1,022,126.00)	0.27	5.46
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023		3130APU29	35,000,000.00	MORGANS		98.65	34,528,480.00	(455,420.00)	(469,305.42)	0.28	5.47
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	50,000,000.00	JPMCHAS		98.33	49,164,300.00	(778,700.00)	(829,568.73)	0.33	5.48
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023		3137EAF2	62,000,000.00	CITIGRP		98.22	60,895,408.00	(1,043,212.00)	(1,097,585.15)	0.35	5.52
FEDERAL HOME LOAN BANK NOTES DTD 04/17/2023 4.860% 02/01/2024		3130AVQJ4	100,000,000.00	LOOP		99.68	99,678,200.00	(321,800.00)	(321,800.00)	0.50	5.52
FEDERAL HOME LOAN BANK NOTES DTD 04/20/2023 4.950% 02/01/2024		3130AVR95	100,000,000.00	GREAT P		99.72	99,722,000.00	(278,000.00)	(278,000.00)	0.50	5.52
FEDERAL HOME LOAN BANK NOTES DTD 04/18/2023 4.910% 02/01/2024		3130AVR38	100,000,000.00	LOOP		99.70	99,702,500.00	(297,500.00)	(297,500.00)	0.50	5.52
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024		3135GOV34	100,000,000.00	JPM_CHAS		98.50	98,497,300.00	(1,130,700.00)	(1,464,336.86)	0.51	5.50

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**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		98.43	49,216,100.00	(606,900.00)	(764,880.26)	0.53	5.51
FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	WELLS_F		98.12	29,435,640.00	(530,160.00)	(554,124.26)	0.57	5.47
FEDERAL HOME LOAN BANK NOTES DTD 06/05/2023 5.315% 03/01/2024	3130AWCT5	100,000,000.00	GREAT P		99.94	99,938,200.00	(61,800.00)	(61,800.00)	0.58	5.43
FEDERAL HOME LOAN BANKS NOTES DTD 02/12/2014 3.250% 03/08/2024	3130A0XE5	50,000,000.00	CANTFIT		98.72	49,361,400.00	196,600.00	(290,600.00)	0.60	5.42
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT		96.51	24,127,300.00	(872,700.00)	(872,700.00)	0.75	5.40
FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	CITIGRP		97.86	39,144,360.00	(801,640.00)	(834,291.16)	0.79	5.41
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F		96.20	24,048,800.00	(951,200.00)	(951,200.00)	0.80	5.40
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT		96.19	24,046,850.00	(953,150.00)	(953,150.00)	0.80	5.40
FEDERAL HOME LOAN BANK NOTES DTD 11/07/2022 4.875% 06/14/2024	3130ATVC8	50,000,000.00	MS		99.52	49,761,700.00	(302,300.00)	(274,513.52)	0.86	5.43
FEDERAL HOME LOAN BANK NOTES DTD 06/10/2022 2.750% 06/28/2024	3130ASDS5	50,000,000.00	FHN		97.66	48,828,100.00	(1,055,900.00)	(1,120,482.11)	0.90	5.42
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		96.73	24,181,725.00	(599,275.00)	(777,844.23)	0.92	5.44
FEDERAL HOME LOAN BANK NOTES DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	CITIGRP		97.80	24,450,800.00	(500,700.00)	(526,509.17)	0.93	5.43
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		97.28	24,319,650.00	(2,131,100.00)	(1,007,088.30)	1.10	5.41
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		97.28	24,319,650.00	(2,113,675.00)	(1,003,519.75)	1.10	5.41
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 06/17/2021 0.405% 09/17/2024	3130AMVF6	23,630,000.00	TOR DOM	09/17/23	94.35	22,293,959.80	50,331.90	(273,755.08)	0.15	5.64
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 06/23/2021 0.430% 09/23/2024	3130AMVV1	41,600,000.00	TOR DOM	09/23/23	94.30	39,229,548.80	87,276.80	(480,931.88)	0.17	5.63

**Managed Account Fair Market Value & Analytics**

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<b>Federal Agency Bond / Note</b>											
FEDERAL FARM CREDIT BANK NOTES DTD 09/26/2022 4.250% 09/26/2024		3133ENP79	50,000,000.00	MORGAN_		98.73	49,364,700.00	(631,300.00)	(632,990.83)	1.12	5.39
FEDERAL HOME LOAN BANK NOTES DTD 10/28/2022 4.500% 10/03/2024		3130ATT31	75,000,000.00	WELLS_F		99.02	74,266,350.00	(651,900.00)	(683,974.72)	1.14	5.36
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024		3135G0W66	25,000,000.00	CITI		95.71	23,927,025.00	(1,030,225.00)	(1,062,639.06)	1.20	5.34
FEDERAL FARM CREDIT BANK NOTES DTD 11/18/2022 4.500% 11/18/2024		3133ENZ94	50,000,000.00	DAIWA		98.85	49,423,400.00	(523,600.00)	(542,254.84)	1.27	5.42
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024		3133ENEJ5	75,000,000.00	WELLS_F		94.47	70,849,575.00	(4,064,175.00)	(4,113,044.75)	1.29	5.34
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024		3130A3GE8	10,000,000.00	JEFFERIE		96.64	9,664,360.00	(851,270.00)	(476,138.64)	1.35	5.32
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024		3130A3GE8	25,000,000.00	INTL_FCS		96.64	24,160,900.00	(2,223,600.00)	(1,216,347.96)	1.35	5.32
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024		3130A3GE8	25,000,000.00	WELLSFAR		96.64	24,160,900.00	(2,126,600.00)	(1,189,917.44)	1.35	5.32
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024		3130AQF40	25,000,000.00	WELLS_F		94.29	23,572,800.00	(68,700.00)	(647,177.92)	1.38	5.32
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024		3130AQF40	25,000,000.00	BARCLAY		94.29	23,572,800.00	(92,200.00)	(660,671.12)	1.38	5.32
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025		3133ENKS8	38,000,000.00	JPMCHAS		94.36	35,858,206.00	(2,056,294.00)	(2,100,728.92)	1.42	5.26
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025		3135G0X24	75,000,000.00	BARCLAYS		95.02	71,265,975.00	(3,494,775.00)	(3,665,161.92)	1.42	5.27
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025		3137EAEP0	50,000,000.00	WELLSFAR		94.60	47,300,050.00	(2,661,450.00)	(2,688,115.21)	1.51	5.21
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025		3133ENPG9	30,000,000.00	WELLS_F		94.95	28,483,680.00	(1,436,220.00)	(1,475,136.16)	1.51	5.21
FFCB BONDS DTD 02/21/2023 4.750% 02/21/2025		3133EPBH7	75,000,000.00	WELLS_F		99.29	74,470,725.00	(1,277,025.00)	(1,156,065.44)	1.49	5.23
FEDERAL HOME LOAN BANKS NOTES DTD 03/03/2023 5.000% 02/28/2025		3130AV7L0	23,000,000.00	WELLS_F		99.64	22,918,005.00	(51,635.00)	(57,932.20)	1.51	5.24
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025		3130A4CH3	25,840,000.00	DAIWA		95.70	24,728,595.76	(1,929,498.64)	(1,362,569.85)	1.59	5.17

**Managed Account Fair Market Value & Analytics**

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**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FFCB BONDS	3133EPER2	50,000,000.00	TOR DOM		98.19	49,097,350.00	(689,050.00)	(725,867.51)	1.60	5.14
DTD 03/28/2023 4.000% 03/28/2025										
FANNIE MAE NOTES	3135G03U5	50,000,000.00	CITIGRP		92.74	46,367,600.00	(3,529,400.00)	(3,596,824.34)	1.72	5.07
DTD 04/24/2020 0.625% 04/22/2025										
FHLMC (CALLABLE) NOTES	3134GVPR3	25,000,000.00	PIPER J		92.72	23,179,825.00	(1,820,175.00)	(1,820,175.00)	1.76	5.06
DTD 05/06/2020 0.700% 05/06/2025										
FEDERAL HOME LOAN BANKS NOTES	3130AWER7	41,000,000.00	CITIGRP		99.24	40,689,958.00	(276,012.00)	(278,358.90)	1.78	5.06
DTD 06/09/2023 4.625% 06/06/2025										
FANNIE MAE NOTES	3135G04Z3	50,000,000.00	WELLS_F		91.95	45,975,550.00	(3,920,950.00)	(3,985,524.01)	1.87	5.04
DTD 06/19/2020 0.500% 06/17/2025										
FREDDIE MAC NOTES	3137EAEU9	45,000,000.00	WELLS_F		91.46	41,155,695.00	(3,620,205.00)	(3,755,844.47)	1.97	4.97
DTD 07/23/2020 0.375% 07/21/2025										
FANNIE MAE NOTES	3135G05X7	50,000,000.00	BARCLAY		91.12	45,561,650.00	(4,204,350.00)	(4,341,491.45)	2.06	4.94
DTD 08/27/2020 0.375% 08/25/2025										
FREDDIE MAC (CALLABLE) NOTES	3134GWA22	19,900,000.00	OPCO		91.44	18,196,997.80	(1,703,002.20)	(1,703,002.20)	2.07	4.91
DTD 09/02/2020 0.550% 09/02/2025										
FEDERAL HOME LOAN BANK NOTES	3130AK5E2	14,000,000.00	WELLS_F		91.06	12,748,162.00	(1,209,838.00)	(1,234,174.45)	2.08	4.92
DTD 09/11/2020 0.375% 09/04/2025										
FREDDIE MAC NOTES	3137EAEX3	20,000,000.00	CITIGRP		90.88	18,176,400.00	(1,763,400.00)	(1,797,724.56)	2.14	4.90
DTD 09/25/2020 0.375% 09/23/2025										
FANNIE MAE NOTES	3135G06G3	45,000,000.00	BARCLAY		90.63	40,781,790.00	(4,057,110.00)	(4,144,870.13)	2.26	4.92
DTD 11/12/2020 0.500% 11/07/2025										
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130ALCV4	58,700,000.00	CITIGRP	08/24/23	90.02	52,840,155.10	(178,858.90)	(1,123,165.02)	0.11	4.94
DTD 02/24/2021 0.750% 02/24/2026										
FEDERAL HOME LOAN BANK NOTES	3130AV6J6	50,000,000.00	WELLS_F		99.41	49,704,350.00	(1,318,150.00)	(1,206,552.52)	2.45	4.74
DTD 03/01/2023 4.500% 03/13/2026										
FEDERAL HOME LOAN BANKS NOTES	3130AGFP5	49,535,000.00	MS		94.22	46,669,647.93	(750,851.53)	(955,362.81)	2.77	4.68
DTD 05/10/2019 2.500% 06/12/2026										
FEDERAL HOME LOAN BANK (CALLABLE) NOTES	3130ANXZ8	50,000,000.00	TOR DOM	09/29/23	89.39	44,696,200.00	(456,300.00)	(865,477.43)	2.88	4.85
DTD 09/29/2021 0.900% 06/29/2026										

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<b>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 09/23/2021 1.030% 09/30/2026	3130APAZ8	50,000,000.00	CITI	09/30/23	89.10	44,548,650.00	(826,350.00)	(1,180,982.59)	0.20	4.78
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	34,770,000.00	CITIGRP	10/26/23	89.57	31,142,063.43	(84,873.57)	(541,790.32)	0.27	4.76
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	48,940,000.00	CITIGRP	10/26/23	89.57	43,833,551.46	(267,506.04)	(934,581.26)	0.27	4.76
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 11/23/2021 1.500% 11/23/2026	3130APVJ1	50,000,000.00	CITIGRP	08/23/23	90.18	45,087,800.00	32,800.00	(570,073.73)	0.11	4.74
FANNIE MAE NOTES (CALLABLE) DTD 12/18/2020 0.875% 12/18/2026	3135G06L2	44,500,000.00	DIRECT	09/18/23	88.15	39,225,504.00	123,354.00	(739,567.60)	0.18	4.71
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 12/22/2021 1.250% 12/21/2026	3130AOF65	50,000,000.00	WELLS_F		89.76	44,880,850.00	346,850.00	(550,002.13)	3.32	4.54
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 12/30/2020 0.600% 12/30/2026	3130AKK88	39,805,000.00	CITIGRP	09/30/23	87.27	34,737,544.87	(265,777.98)	(684,079.28)	0.21	4.67
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.000% 02/26/2027	3130ALDA9	22,500,000.00	INSPERE	08/26/23	87.84	19,765,012.50	(166,612.50)	(479,449.56)	0.12	4.74
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	25,000,000.00	LOOP CA	08/26/23	88.21	22,053,025.00	(252,475.00)	(591,769.04)	0.12	4.74
FHLB NOTES (CALLABLE) DTD 02/26/2021 0.920% 02/26/2027	3130ALCE2	25,000,000.00	CITIGRP	08/26/23	87.59	21,896,975.00	(198,025.00)	(543,251.20)	0.12	4.74
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	25,510,000.00	LOOP CA	08/26/23	88.21	22,502,906.71	(170,381.29)	(515,902.74)	0.12	4.74
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 0.900% 02/26/2027	3130AL5A8	37,400,000.00	LOOP CA	08/26/23	87.52	32,733,826.40	240,706.40	(431,068.84)	0.13	4.74

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

**SAN BERNARDINO COUNTY - 76990800**

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<b>Federal Agency Bond / Note</b>											
FEDERAL FARM CREDIT BANK NOTES		3133EN5N6	50,000,000.00	DAIWA		98.71	49,353,000.00	(562,000.00)	(571,635.82)	4.09	4.32
DTD 01/06/2023 4.000% 01/06/2028											
FFCB NOTES (CALLABLE)		3133EM5P3	33,652,000.00	WELLS_F		85.05	28,620,319.31	(705,716.09)	(949,309.87)	4.94	4.60
DTD 09/20/2021 1.300% 09/20/2028											
FANNIE MAE NOTES (CALLABLE)		3136G43D3	25,000,000.00	CITIGRP	09/25/24	82.85	20,712,750.00	(531,750.00)	(755,090.58)	1.15	4.58
DTD 09/25/2020 0.810% 09/25/2028											
<b>Security Type Sub-Total</b>			<b>3,715,282,000.00</b>				<b>3,567,419,984.87</b>	<b>(75,381,063.64)</b>	<b>(83,177,027.73)</b>	<b>0.93</b>	<b>5.64</b>
<b>Corporate Note</b>											
CHEVRON USA INC CORPORATE NOTES		166756AJ5	10,000,000.00	BARCLAY		99.77	9,977,470.00	(22,530.00)	(22,530.00)	0.03	7.80
DTD 08/12/2020 0.426% 08/11/2023											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVJ5	3,000,000.00	MITSU		99.05	2,971,398.00	(25,122.00)	(28,379.74)	0.20	5.35
DTD 10/09/2020 0.400% 10/10/2023											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVX4	3,000,000.00	RBC		97.52	2,925,531.00	(73,989.00)	(74,362.48)	0.45	6.65
DTD 01/10/2022 0.900% 01/10/2024											
BANK OF NY MELLON CORP NOTES (CALLABLE)		06406HCS6	6,957,000.00	JPMCHAS	01/05/24	98.76	6,871,018.44	(491,992.08)	(168,337.70)	0.42	6.14
DTD 02/04/2014 3.650% 02/04/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJX4	20,000,000.00	JPMCHAS		97.90	19,580,640.00	(406,960.00)	(415,390.64)	0.64	5.86
DTD 03/22/2022 2.500% 03/22/2024											
AMAZON.COM INC CORPORATE NOTES		023135CD6	50,000,000.00	JPMCHAS		98.02	49,010,850.00	(989,150.00)	(989,150.00)	0.70	5.63
DTD 04/13/2022 2.730% 04/13/2024											
BANK ON NY MELLON CORP FLT NOTES (CALLAB		06406RAT4	15,000,000.00	JPM	03/26/24	99.88	14,981,250.00	(18,750.00)	(18,750.00)	0.00	5.58
DTD 04/26/2021 5.560% 04/26/2024											
BANK OF NY MELLON CORP NOTES (CALLABLE)		06406RAS6	35,000,000.00	JPM	03/26/24	96.15	33,652,570.00	(1,309,980.00)	(1,338,238.35)	0.65	5.90
DTD 04/26/2021 0.500% 04/26/2024											

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<b>Corporate Note</b>											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 06/10/2021 0.450% 06/07/2024	24422EVQ9	30,000,000.00	LOOP		95.79	28,738,410.00	(1,224,090.00)	(1,250,919.83)	0.85	5.57
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	15,000,000.00	CITIGRP		95.62	14,342,505.00	(639,645.00)	(652,250.75)	0.88	5.66
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	DTD 06/18/2021 5.560% 06/18/2024	89236TJJ5	20,000,000.00	CITIGRP		99.77	19,954,420.00	(45,580.00)	(45,580.00)	0.00	5.58
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	15,000,000.00	CITIGRP		94.85	14,226,765.00	(763,485.00)	(769,623.23)	1.11	5.47
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 09/13/2021 0.625% 09/13/2024	89236TJN6	40,000,000.00	JPMCHAS		94.72	37,887,760.00	(2,093,440.00)	(2,105,224.31)	1.11	5.55
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 10/11/2022 4.550% 10/11/2024	24422EWM7	15,000,000.00	CITIGRP		99.34	14,901,240.00	(89,160.00)	(93,021.01)	1.16	5.12
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	94.25	47,126,500.00	(2,841,000.00)	(2,860,126.37)	1.15	5.73
BANK OF NY MELLON CORP FLT NOTES (CALLAB	DTD 10/25/2021 5.500% 10/25/2024	06406RAY3	50,000,000.00	JPMCHAS	09/25/24	99.41	49,705,000.00	(295,000.00)	(295,000.00)	0.00	5.54
AMAZON.COM INC CORPORATE NOTES	DTD 12/01/2022 4.700% 11/29/2024	023135CM6	25,000,000.00	JPMCHAS		99.28	24,820,150.00	(163,100.00)	(168,683.33)	1.30	5.26
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	10,000,000.00	RBC		94.42	9,442,370.00	(552,930.00)	(555,365.77)	1.44	5.31
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 01/12/2023 4.800% 01/10/2025	89236TKN4	15,000,000.00	BARCLAY		99.47	14,920,515.00	(73,035.00)	(74,813.40)	1.41	5.18



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<b>Corporate Note</b>										
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025	24422EWB1	7,000,000.00	MITSU		95.22	6,665,057.00	(331,933.00)	(333,339.13)	1.57	5.28
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	50,000,000.00	JPMCHAS		96.65	48,327,300.00	(1,593,200.00)	(1,627,654.84)	1.66	5.07
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	96.32	48,158,700.00	(1,834,300.00)	(1,837,253.42)	1.61	5.60
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/08/2023 4.950% 06/06/2025	24422EWW5	5,000,000.00	JPMCHAS		99.83	4,991,610.00	(5,590.00)	(5,797.41)	1.78	5.04
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	97.91	19,582,300.00	(417,700.00)	(417,700.00)	0.86	4.61
MET TOWER GLOBAL FUNDING NOTES DTD 06/13/2022 3.700% 06/13/2025	58989V2E3	35,000,000.00	JPMCHAS		96.23	33,679,590.00	(1,286,110.00)	(1,299,066.39)	1.81	5.86
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	15,000,000.00	BOFA		97.69	14,652,885.00	(332,865.00)	(338,026.72)	1.86	5.23
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/08/2022 4.050% 09/08/2025	24422EWJ4	7,000,000.00	CREDITA		97.86	6,849,920.00	(146,580.00)	(147,624.25)	2.01	5.14
WALMART INC CORPORATE NOTES DTD 09/09/2022 3.900% 09/09/2025	931142EW9	5,000,000.00	BARCLAY		97.96	4,897,930.00	(98,570.00)	(99,611.06)	2.01	4.93
NESTLE HOLDINGS INC CORP NOTE DTD 09/13/2022 4.000% 09/12/2025	641062BA1	5,000,000.00	BAML		97.86	4,892,900.00	(105,450.00)	(105,935.21)	2.02	5.08
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 11/10/2022 5.400% 11/10/2025	89236TKK0	25,000,000.00	RBC CAP		100.82	25,204,900.00	234,400.00	227,294.16	2.15	5.01
BANK OF NY MELLON (CALLABLE) NOTES DTD 11/22/2022 5.224% 11/21/2025	06405LAC5	5,000,000.00	JPMCHAS	11/21/24	99.59	4,979,670.00	(20,330.00)	(20,330.00)	1.27	5.41
AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.600% 12/01/2025	023135CN4	25,000,000.00	JPMCHAS		99.31	24,828,475.00	(170,025.00)	(170,357.57)	2.23	4.91

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<b>Corporate Note</b>										
MET LIFE GLOB FUNDING I NOTES DTD 01/06/2023 5.000% 01/06/2026	592179KD6	15,000,000.00	BAML		99.13	14,869,200.00	(130,800.00)	(130,800.00)	2.31	5.39
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/09/2023 4.800% 01/09/2026	24422EWP0	15,000,000.00	RBC CAP		99.63	14,944,020.00	(48,930.00)	(50,242.23)	2.33	4.96
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 01/26/2023 4.100% 01/26/2026	742718FY0	10,000,000.00	CITIGRP		98.53	9,852,670.00	(140,630.00)	(141,773.16)	2.39	4.73
WALMART INC CORPORATE NOTES (CALLABLE) DTD 04/18/2023 4.000% 04/15/2026	931142FA6	15,000,000.00	MIZUHO	03/15/26	98.23	14,734,860.00	(258,540.00)	(259,174.03)	2.56	4.70
APPLE INC (CALLABLE) CORPORATE NOTES DTD 05/10/2023 4.421% 05/08/2026	037833E55	30,000,000.00	BARCLAY	05/08/24	99.13	29,738,790.00	(261,210.00)	(261,210.00)	0.76	4.76
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 05/18/2023 4.450% 05/18/2026	89236TKT1	25,000,000.00	MORGAN_		98.80	24,699,625.00	(285,875.00)	(286,867.24)	2.64	4.91
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/08/2023 4.750% 06/08/2026	24422EWX3	5,000,000.00	JPMCHAS		99.73	4,986,640.00	(10,460.00)	(10,602.88)	2.69	4.85
<b>Security Type Sub-Total</b>		<b>796,957,000.00</b>				<b>777,573,404.44</b>	<b>(19,363,636.08)</b>	<b>(19,241,818.29)</b>	<b>1.25</b>	<b>5.41</b>

<b>Commercial Paper</b>										
BEDFORD ROW FUNDING CORP COMM PAPER DTD 01/31/2023 0.000% 08/01/2023	07644BV17	50,000,000.00	CHASE		99.99	49,992,550.00	1,229,383.33	(7,450.00)	0.00	5.36
THUNDER BAY FUNDING LLC COMM PAPER DTD 01/31/2023 0.000% 08/01/2023	88602UV15	50,000,000.00	RBC CAP		99.99	49,992,700.00	1,222,700.00	(7,300.00)	0.00	5.26
BOFA SECURITIES INC COMM PAPER DTD 04/03/2023 0.000% 08/02/2023	06054PV29	65,000,000.00	BAML		99.97	64,980,630.00	1,116,685.56	(9,981.11)	0.01	5.37
GTA FUNDING LLC COMM PAPER DTD 04/03/2023 0.000% 08/07/2023	40060XV72	50,000,000.00	TOR DOM		99.90	49,948,000.00	854,500.00	(8,833.33)	0.02	5.35

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<b>Commercial Paper</b>											
BEDFORD ROW FUNDING CORP COMM PAPER	04/04/2023 0.000% 08/09/2023	07644BV90	50,000,000.00	CHASE		99.87	49,932,650.00	833,900.00	(10,127.78)	0.03	5.40
LIBERTY STREET FDG LLC COMM PAPER	04/13/2023 0.000% 09/05/2023	53127UW55	25,000,000.00	SCOTIA		99.45	24,863,075.00	385,075.00	(10,050.00)	0.10	5.51
LIBERTY STREET FDG LLC COMM PAPER	04/13/2023 0.000% 09/06/2023	53127UW63	25,000,000.00	SCOTIA		99.44	24,859,175.00	384,800.00	(10,325.00)	0.11	5.51
CRC FUNDING LLC COMM PAPER	05/09/2023 0.000% 09/08/2023	12619UW80	25,000,000.00	CHASE		99.41	24,852,825.00	293,130.56	(8,897.22)	0.11	5.47
BOFA SECURITIES INC COMM PAPER	01/18/2023 0.000% 10/02/2023	06054PX27	125,000,000.00	BAML		99.05	123,808,000.00	2,180,395.83	(61,791.67)	0.18	5.50
METLIFE SHORT TERM FUNDING COMM PAPER	04/04/2023 0.000% 11/01/2023	59157UY12	23,850,000.00	CITIGRP		98.58	23,510,781.45	360,580.20	(32,640.05)	0.28	5.59
TOYOTA MOTOR CREDIT CORP COMM PAPER	04/18/2023 0.000% 11/01/2023	89233HY16	40,000,000.00	LOOP		98.59	39,437,120.00	569,564.44	(31,324.45)	0.27	5.52
LIBERTY STREET FDG LLC COMM PAPER	05/01/2023 0.000% 11/01/2023	53127UY12	50,000,000.00	SCOTIA		98.54	49,270,550.00	624,994.44	(52,227.78)	0.27	5.73
<b>CHARIOT FUNDING LLC COMM PAPER</b>	<b>07/31/2023 0.000%</b>	<b>15963UY18</b>	<b>50,000,000.00</b>	<b>CHASE</b>		<b>98.55</b>	<b>49,276,300.00</b>	<b>(23,477.78)</b>	<b>(23,477.78)</b>	<b>0.28</b>	<b>5.69</b>
<b>11/01/2023</b>											
LIBERTY STREET FDG LLC COMM PAPER	05/01/2023 0.000% 11/01/2023	53127UY12	60,000,000.00	CITIGRP		98.54	59,124,660.00	673,410.00	(70,340.00)	0.27	5.73
PROCTER & GAMBLE CO COMM PAPER	05/09/2023 0.000% 11/02/2023	74271UY20	25,000,000.00	WILLIAM		98.58	24,644,225.00	266,336.11	(27,045.83)	0.27	5.53
JOHNSON & JOHNSON COMM PAPER	07/10/2023 0.000% 11/14/2023	47816GYE3	50,000,000.00	WILLIAM		98.39	49,196,700.00	118,950.00	(34,758.33)	0.31	5.55
METLIFE SHORT TERM FUND COMM PAPER	05/01/2023 0.000% 12/21/2023	59157UZM5	47,800,000.00	BARCLAY		97.78	46,740,799.80	141,310.08	(50,487.42)	0.41	5.70
JUPITER SECURITIZATION COMPANY COMM PAPE	07/12/2023 0.000% 01/10/2024	4820P2AA3	50,000,000.00	CHASE		97.35	48,676,000.00	83,777.78	(64,000.00)	0.47	6.01

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<b>Commercial Paper</b>											
JP MORGAN SECURITIES LLC COMM PAPER		46640PC19	50,000,000.00	CHASE		96.52	48,260,850.00	267,127.78	(144,608.33)	0.61	6.06
DTD 06/06/2023 0.000% 03/01/2024											
<b>Security Type Sub-Total</b>			<b>911,650,000.00</b>				<b>901,367,591.25</b>	<b>11,583,143.33</b>	<b>(665,666.08)</b>	<b>0.21</b>	<b>5.57</b>
<b>Certificate of Deposit</b>											
TORONTO DOMINION BANK NY CERT DEPOS		89115BWE6	50,000,000.00	TOR DOM		99.91	49,952,550.00	(47,450.00)	(47,450.00)	0.18	5.32
DTD 09/26/2022 5.000% 10/02/2023											
TORONTO DOMINION BANK NY CERT DEPOS		89115BD80	50,000,000.00	TOR DOM		99.94	49,968,172.20	(31,827.80)	(31,827.80)	0.19	5.63
DTD 05/01/2023 5.350% 10/04/2023											
TORONTO DOMINION BANK NY CERT DEPOS		89115B5L0	50,000,000.00	TOR DOM		99.92	49,960,755.75	(39,244.25)	(39,244.25)	0.19	5.63
DTD 04/06/2023 5.300% 10/06/2023											
WELLS FARGO BANK NA CERT DEPOS		95001KKU7	50,000,000.00	WELLS_F		99.76	49,880,683.45	(119,316.55)	(119,316.55)	0.31	5.84
DTD 04/20/2023 5.100% 11/14/2023											
WELLS FARGO BANK NA CERT DEPOS		95001KJV7	100,000,000.00	WELLS_F		99.63	99,627,337.90	(372,662.10)	(372,662.10)	0.45	5.84
DTD 04/10/2023 5.050% 01/03/2024											
WELLS FARGO BANK NA CERT DEPOS		95001KJW5	100,000,000.00	WELLS_F		99.49	99,490,214.80	(509,785.20)	(509,785.20)	0.53	5.93
DTD 04/10/2023 5.000% 02/01/2024											
<b>Security Type Sub-Total</b>			<b>400,000,000.00</b>				<b>398,879,714.10</b>	<b>(1,120,285.90)</b>	<b>(1,120,285.90)</b>	<b>0.35</b>	<b>5.74</b>
<b>Asset-Backed Security</b>											
TLOT 2021-A A3		89238EAC0	81,509.41	JPMCHAS		99.76	81,313.71	(186.19)	(193.40)	0.07	0.72
DTD 04/21/2021 0.390% 04/22/2024											
TAOT 2022-A A2		89239KAB7	563,514.22	MIZUHO		99.66	561,570.38	(1,928.74)	(1,937.10)	0.08	1.03
DTD 01/31/2022 0.740% 10/15/2024											
JDOT 2022-A A2		47787JAB4	1,305,745.98	BOFA		99.55	1,299,815.67	(5,858.89)	(5,895.74)	0.13	2.26
DTD 03/16/2022 1.900% 11/15/2024											
MBALT 2021-B A3		58769KAD6	9,441,464.49	JPMCHAS		98.71	9,319,938.68	(120,812.97)	(121,253.37)	0.25	1.41
DTD 06/29/2021 0.400% 11/15/2024											

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<b>Asset-Backed Security</b>										
BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	2,683,861.32	WELLS_F		99.06	2,658,586.32	(24,998.03)	(25,156.40)	0.20	1.01
BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	3,412,117.95	RBC		99.42	3,392,352.57	(19,520.06)	(19,633.32)	0.21	2.94
TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	2,799,597.85	MITSU		99.34	2,780,987.80	(18,487.99)	(18,545.51)	0.21	2.82
BMWLT 2023-1 A2 DTD 02/15/2023 5.270% 02/25/2025	05593AAB5	4,793,613.00	BAML		99.81	4,784,685.38	(8,609.32)	(8,681.06)	1.51	5.39
BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	5,951,695.94	MITSU		98.47	5,860,580.24	(90,225.93)	(90,654.34)	1.64	2.04
HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	5,849,492.05	BARCLAY		99.32	5,809,808.51	(39,386.97)	(39,495.52)	0.36	4.03
JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	6,502,794.48	RBC		99.29	6,456,860.69	(45,245.14)	(45,489.60)	0.36	4.12
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	5,656,895.81	WELLS_F		97.33	5,506,015.09	(82,379.25)	(111,319.79)	0.50	1.66
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	10,748,102.04	CITIGRP		97.33	10,461,428.66	(286,254.21)	(286,470.86)	0.50	1.66
JDOT 2022-C A2 DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	29,148,760.02	CITIGRP		99.53	29,010,900.96	(136,815.53)	(137,105.01)	0.45	5.22
TLOT 2023-A A2 DTD 04/18/2023 5.300% 08/20/2025	89239MAB3	6,000,000.00	BARCLAY		99.58	5,974,556.40	(25,210.80)	(25,239.39)	1.95	5.52
MBART 2022-1 A2 DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	9,628,035.75	SMBC		99.80	9,609,099.33	(18,321.20)	(18,467.74)	0.43	5.35
HAROT 2023-1 A2 DTD 02/24/2023 4.980% 10/21/2025	43815JAB9	6,000,000.00	CITIGRP		99.63	5,977,539.60	(22,099.80)	(22,158.54)	0.69	5.16
MBALT 2023-A A2 DTD 05/24/2023 5.240% 11/17/2025	58768RAB6	19,000,000.00	JPMCHAS		99.65	18,934,280.17	(65,497.53)	(65,514.42)	2.16	5.40
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	23,672,896.41	CITIGRP		96.83	22,922,903.54	(747,443.31)	(748,670.00)	0.57	1.67
HART 2022-C A2A DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	32,387,130.34	SMBC		99.68	32,283,002.48	(102,123.10)	(102,604.32)	0.43	5.50
BMWLT 2023-1 A3 DTD 02/15/2023 5.160% 11/25/2025	05593AAC3	6,150,000.00	BAML		99.41	6,113,597.54	(36,256.09)	(36,280.20)	2.19	5.43

**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>										
HART 2023-A A2A DTD 04/12/2023 5.190% 12/15/2025	448979AB0	12,240,000.00	BAML		99.64	12,195,399.89	(43,892.64)	(43,972.94)	0.67	5.35
MBART 2023-1 A2 DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	3,297,855.54	MITSU		99.64	3,286,001.40	(11,740.36)	(11,760.06)	0.41	5.25
TAOT 2023-A A2 DTD 01/30/2023 5.050% 01/15/2026	891940AB4	7,000,000.00	BAML		99.59	6,971,244.00	(28,473.20)	(28,521.07)	0.50	5.23
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	10,244,055.99	BARC		96.46	9,881,177.72	(362,061.82)	(362,411.58)	0.67	1.91
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	12,376,329.74	CITIGRP		96.94	11,997,819.50	(375,778.78)	(377,007.27)	0.57	1.65
TAOT 2022-D A2A DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	21,699,510.86	RBC CAP		99.67	21,628,405.90	(70,864.10)	(70,919.14)	0.56	5.41
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,555,493.06	BK AMER		96.35	7,279,891.34	(274,009.02)	(274,653.86)	0.78	2.40
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	11,164,627.01	MITSU		95.92	10,708,814.37	(454,816.76)	(455,251.10)	0.72	2.12
JDOT 2023-A A2 DTD 03/02/2023 5.280% 03/16/2026	47800CAB2	25,000,000.00	MITSU		99.58	24,894,085.00	(105,037.50)	(105,157.66)	0.77	5.45
HAROT 2023-2 A2 DTD 05/30/2023 5.410% 04/15/2026	437927AB2	5,500,000.00	BARCLAY		99.68	5,482,626.60	(17,043.95)	(17,063.70)	0.98	5.54
TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	6,839,415.39	RBC		96.23	6,581,819.07	(257,450.64)	(257,507.03)	0.76	2.14
TLOT 2023-A A3 DTD 04/18/2023 4.930% 04/20/2026	89239MAC1	14,000,000.00	BARCLAY		99.13	13,877,983.00	(119,575.40)	(119,808.89)	2.55	5.27
BMWOT 2023-A A2A DTD 07/18/2023 5.720% 04/27/2026	05592XAB6	3,000,000.00	TD		99.97	2,999,205.60	(658.80)	(660.67)	0.93	5.73
HART 2023-B A2A DTD 07/19/2023 5.770% 05/15/2026	44933XAB3	5,000,000.00	BARCLAY		99.99	4,999,715.00	(186.50)	(187.74)	0.94	5.77
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,378,139.92	SMBC		96.37	5,183,168.90	(193,770.62)	(194,225.89)	0.73	2.08
TAOT 2023-B A2A DTD 05/23/2023 5.280% 05/15/2026	891941AB2	6,017,000.00	RBC CAP		99.63	5,994,442.87	(22,418.14)	(22,427.08)	0.85	5.42
TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	MIZUHO		96.18	4,087,646.60	(161,630.90)	(161,878.52)	0.90	2.61

**Managed Account Fair Market Value & Analytics**

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**SAN BERNARDINO COUNTY - 76990800**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>										
JDOT 2023-B A2 DTD 06/28/2023 5.590% 06/15/2026	477920AB8	5,000,000.00	BK AMER		99.89	4,994,637.00	(5,067.50)	(5,076.78)	1.03	5.63
MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	16,840,637.81	MIZUHO		96.32	16,220,890.55	(617,544.50)	(618,409.28)	0.70	1.77
BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	RBC		97.42	13,639,171.00	(360,101.00)	(360,306.33)	1.09	4.11
TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	MITSU		96.93	11,631,530.40	(368,188.80)	(368,271.34)	1.17	3.98
GMCAR 2023-3 A2A DTD 07/19/2023 5.740% 09/16/2026	36267KAB3	2,250,000.00	WELLSFA		100.01	2,250,173.48	214.20	213.74	0.98	5.74
JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	BOFA		96.55	7,724,085.60	(274,144.80)	(274,685.90)	1.07	3.49
HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	BARCLAY		97.61	10,737,379.40	(262,616.20)	(262,617.25)	1.36	4.50
MBALT 2023-A A3 DTD 05/24/2023 4.740% 01/15/2027	58768RAC4	20,000,000.00	JPMCHAS		98.78	19,756,958.01	(242,345.99)	(242,382.04)	3.19	5.12
JDOT 2022-B A3 DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	RBC		97.38	8,374,409.10	(224,769.60)	(224,954.79)	1.43	4.54
HART 2023-A A3 DTD 04/12/2023 4.580% 04/15/2027	448979AD6	14,000,000.00	BAML		98.61	13,805,314.60	(193,319.00)	(193,422.60)	1.72	4.99
HAROT 2023-1 A3 DTD 02/24/2023 5.040% 04/21/2027	43815JAC7	6,500,000.00	CITIGRP		99.44	6,463,762.50	(35,029.80)	(35,155.59)	1.80	5.20
AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	BARCLAY		96.67	19,334,706.00	(660,870.00)	(661,925.53)	1.70	4.34
JDOT 2022-C A3 DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	28,961,000.00	CITIGRP		99.12	28,707,388.52	(251,364.11)	(251,742.20)	1.66	5.34
HART 2022-C A3 DTD 11/09/2022 5.390% 06/15/2027	44933DAD3	48,500,000.00	SMBC		99.86	48,433,006.95	(66,760.25)	(66,796.99)	1.62	5.43
MBART 2022-1 A3 DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	20,500,000.00	SMBC		99.54	20,405,413.00	(90,532.10)	(91,123.44)	1.53	5.34
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	13,000,000.00	BAML		98.69	12,829,923.60	(170,069.90)	(170,070.60)	1.65	4.98
TAOT 2022-D A3 DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	70,500,000.00	RBC CAP		99.66	70,257,374.25	(235,667.40)	(236,711.94)	1.89	5.39

Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>										
AMXCA 2022-4 A DTD 11/03/2022 4.950% 10/15/2027	02582JJX9	33,000,000.00	BARCLAY		99.53	32,844,279.60	(154,083.60)	(154,329.07)	2.05	5.07
HAROT 2023-2 A3 DTD 05/30/2023 4.930% 11/15/2027	437927AC0	4,000,000.00	BARCLAY		99.03	3,961,197.20	(38,154.80)	(38,179.85)	2.17	5.18
MBART 2023-1 A3 DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	MITSU		98.32	6,518,381.96	(110,822.44)	(110,907.67)	1.38	4.95
JDOT 2023-A A3 DTD 03/02/2023 5.010% 11/15/2027	47800CAC0	22,000,000.00	MITSU		99.11	21,805,262.60	(190,729.00)	(191,083.44)	2.04	5.24
TAOT 2023-B A3 DTD 05/23/2023 4.710% 02/15/2028	891941AD8	12,500,000.00	RBC CAP		98.97	12,371,638.75	(127,662.50)	(127,690.79)	2.15	4.96
BMWOT 2023-A A3 DTD 07/18/2023 5.470% 02/25/2028	05592XAD2	3,000,000.00	TD		100.52	3,015,744.60	16,276.20	16,271.78	2.08	5.34
JDOT 2023-B A3 DTD 06/28/2023 5.180% 03/15/2028	477920AC6	4,000,000.00	BK AMER		100.15	4,006,189.60	6,856.80	6,843.63	2.27	5.14
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	45,000,000.00	RBC CAP		98.06	44,128,273.50	(869,116.50)	(869,278.90)	2.43	4.78
VZMT 2023-2 A DTD 04/25/2023 4.890% 04/13/2028	92348KBL6	35,000,000.00	RBC CAP		99.12	34,690,348.00	(309,102.50)	(309,132.17)	4.20	5.10
HART 2023-B A3 DTD 07/19/2023 5.480% 04/17/2028	44933XAD9	5,000,000.00	BARCLAY		100.22	5,010,894.00	11,111.00	11,109.37	2.15	5.43
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	14,000,000.00	RBC		99.60	13,943,545.00	(55,213.20)	(55,246.37)	2.56	4.96
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	50,000,000.00	RBC CAP		98.24	49,122,440.00	(866,095.00)	(866,530.14)	2.57	4.83
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	25,000,000.00	BK AMER		99.59	24,896,597.50	(100,025.00)	(100,088.30)	2.62	5.03
GMCAR 2023-3 A3 DTD 07/19/2023 5.450% 06/16/2028	36267KAD9	5,000,000.00	WELLSFA		100.25	5,012,277.50	12,470.50	12,469.10	2.25	5.39
<b>Security Type Sub-Total</b>		<b>936,121,292.38</b>				<b>924,742,464.25</b>	<b>(11,229,536.97)</b>	<b>(11,273,391.51)</b>	<b>1.60</b>	<b>4.63</b>
<b>Managed Account Sub-Total</b>		<b>13,423,983,438.11</b>				<b>12,958,307,210.53</b>	<b>(222,206,735.18)</b>	<b>(276,830,607.17)</b>	<b>1.31</b>	<b>5.30</b>



**Managed Account Fair Market Value & Analytics**

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

**SAN BERNARDINO COUNTY - 76990800**

<b>Securities Sub-Total</b>	<b>\$13,423,983,438.11</b>	<b>\$12,958,307,210.53</b>	<b>(\$222,206,735.18) (\$276,830,607.17)</b>	<b>1.31</b>	<b>5.30%</b>
<b>Accrued Interest</b>		<b>\$57,613,938.03</b>			
<b>Total Investments</b>		<b>\$13,015,921,148.56</b>			

Bolded items are forward settling trades.

**Managed Account Security Transactions & Interest**

For the Month Ending **July 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									
<b>BUY</b>										
06/27/23	07/06/23	INTER-AMERICAN DEVEL BK NOTES DTD 07/06/2023 4.500% 05/15/2026	4581X0EK0	15,000,000.00	(14,988,450.00)	0.00	(14,988,450.00)			
07/03/23	07/03/23	NATIXIS NY BRANCH COMM PAPER DTD 07/03/2023 0.000% 07/05/2023	63873KU54	65,000,000.00	(64,981,763.89)	0.00	(64,981,763.89)			
07/03/23	07/03/23	CANTOR FITZGERALD REPO AGRMT DTD 07/03/2023 5.010% 07/10/2023	RE1365023	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
07/05/23	07/05/23	FIDELITY GOV'T MM FUND 2642	31607A703	18,000,000.00	(18,000,000.00)	0.00	(18,000,000.00)			
07/05/23	07/05/23	METLIFE SHORT TERM FUND COMM PAPER DTD 05/01/2023 0.000% 12/21/2023	59157UZM5	47,800,000.00	(46,599,489.72)	0.00	(46,599,489.72)			
07/05/23	07/06/23	US TREASURY BILL DTD 07/05/2023 0.000% 10/31/2023	912797HD2	50,000,000.00	(49,149,800.00)	0.00	(49,149,800.00)			
07/06/23	07/13/23	TOYOTA MOTOR CORP CORPORATE NOTES DTD 07/13/2023 5.275% 07/13/2026	892331AP4	5,000,000.00	(5,000,000.00)	0.00	(5,000,000.00)			
07/10/23	07/10/23	FIDELITY GOV'T MM FUND 2642	31607A703	39,000,000.00	(39,000,000.00)	0.00	(39,000,000.00)			
07/10/23	07/10/23	CANTOR FITZGERALD REPO AGRMT DTD 07/10/2023 5.000% 07/17/2023	RE1365031	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
07/10/23	07/11/23	JOHNSON & JOHNSON COMM PAPER DTD 07/10/2023 0.000% 11/14/2023	47816GYE3	50,000,000.00	(49,077,750.00)	0.00	(49,077,750.00)			
07/11/23	07/18/23	BMWOT 2023-A A2A DTD 07/18/2023 5.720% 04/27/2026	05592XAB6	3,000,000.00	(2,999,864.40)	0.00	(2,999,864.40)			
07/11/23	07/18/23	BMWOT 2023-A A3 DTD 07/18/2023 5.470% 02/25/2028	05592XAD2	3,000,000.00	(2,999,468.40)	0.00	(2,999,468.40)			
07/11/23	07/19/23	GMCAR 2023-3 A2A DTD 07/19/2023 5.740% 09/16/2026	36267KAB3	2,250,000.00	(2,249,959.28)	0.00	(2,249,959.28)			
07/11/23	07/19/23	HART 2023-B A3 DTD 07/19/2023 5.480% 04/17/2028	44933XAD9	5,000,000.00	(4,999,783.00)	0.00	(4,999,783.00)			
07/11/23	07/19/23	GMCAR 2023-3 A3 DTD 07/19/2023 5.450% 06/16/2028	36267KAD9	5,000,000.00	(4,999,807.00)	0.00	(4,999,807.00)			
07/11/23	07/19/23	HART 2023-B A2A DTD 07/19/2023 5.770% 05/15/2026	44933XAB3	5,000,000.00	(4,999,901.50)	0.00	(4,999,901.50)			

**Managed Account Security Transactions & Interest**

For the Month Ending **July 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									
<b>BUY</b>										
07/12/23	07/13/23	JUPITER SECURITIZATION COMPANY COMM PAPE DTD 07/12/2023 0.000% 01/10/2024	4820P2AA3	50,000,000.00	(48,592,222.22)	0.00	(48,592,222.22)			
07/13/23	07/14/23	FED HOME LN DISCOUNT NT DISC NOTES DTD 01/09/2023 0.000% 01/08/2024	3130AWN63	15,000,000.00	(14,960,100.00)	0.00	(14,960,100.00)			
07/13/23	07/18/23	FR WN2390 DTD 07/01/2023 4.920% 04/01/2028	3132XGUO7	51,524,000.00	(51,493,810.16)	(119,707.43)	(51,613,517.59)			
07/13/23	07/18/23	FR WN2392 DTD 07/01/2023 4.050% 04/01/2030	3132XGUS3	30,193,000.00	(29,460,583.87)	(57,744.11)	(29,518,327.98)			
07/13/23	07/20/23	FRESB 2023-SB107 A5F DTD 07/01/2023 4.090% 05/01/2028	30332EAA3	25,000,000.00	(24,456,475.00)	(53,965.28)	(24,510,440.28)			
07/13/23	07/20/23	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	75,000,000.00	(75,749,100.00)	(190,752.08)	(75,939,852.08)			
07/17/23	07/17/23	CANTOR FITZGERALD REPO AGRMT DTD 07/17/2023 5.000% 07/24/2023	RE1365049	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
07/17/23	07/31/23	FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	25,000,000.00	(24,562,500.00)	(87,291.67)	(24,649,791.67)			
07/18/23	07/21/23	FR WN2397 DTD 07/01/2023 5.000% 02/01/2030	3132XGUX2	33,757,000.00	(34,087,976.84)	(93,769.44)	(34,181,746.28)			
07/18/23	07/21/23	FR WN2389 DTD 07/01/2023 4.650% 05/01/2028	3132XGUP9	43,850,000.00	(44,062,398.44)	(113,279.17)	(44,175,677.61)			
07/18/23	07/21/23	FR WN2398 DTD 07/01/2023 5.030% 02/01/2030	3132XGUY0	15,656,000.00	(15,802,775.00)	(43,749.82)	(15,846,524.82)			
07/18/23	07/31/23	FNA 2023-M5 2A2 DTD 07/01/2023 4.500% 07/01/2028	3136BQCS6	10,000,000.00	(9,976,562.50)	(37,500.00)	(10,014,062.50)			
07/20/23	07/25/23	FR WN2405 DTD 07/01/2023 4.310% 04/01/2030	3132XGU79	26,814,000.00	(26,363,608.59)	(77,045.56)	(26,440,654.15)			
07/20/23	07/25/23	FR WN1255 DTD 07/01/2023 4.670% 04/01/2028	3132XFMD7	21,000,000.00	(20,547,187.50)	(65,380.00)	(20,612,567.50)			
07/24/23	07/24/23	CANTOR FITZGERALD REPO AGRMT DTD 07/24/2023 5.000% 07/25/2023	RE1365056	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
07/24/23	07/24/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	23,000,000.00	(23,000,000.00)	0.00	(23,000,000.00)			

**Managed Account Security Transactions & Interest**

For the Month Ending **July 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									
<b>BUY</b>										
07/25/23	07/25/23	CANTOR FITZGERALD REPO AGRMT DTD 07/25/2023 5.000% 07/26/2023	RE1365064	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
07/26/23	07/26/23	CANTOR FITZGERALD REPO AGRMT DTD 07/26/2023 5.010% 07/27/2023	RE1365072	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
07/27/23	07/27/23	FIDELITY GOV'T MM FUND 2642	31607A703	150,000,000.00	(150,000,000.00)	0.00	(150,000,000.00)			
07/27/23	07/27/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	152,000,000.00	(152,000,000.00)	0.00	(152,000,000.00)			
07/27/23	07/27/23	CANTOR FITZGERALD REPO AGRMT DTD 07/27/2023 5.250% 08/03/2023	RE1365080	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
07/31/23	07/31/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	35,000,000.00	(35,000,000.00)	0.00	(35,000,000.00)			
<b>07/31/23</b>	<b>08/01/23</b>	<b>CHARIOT FUNDING LLC COMM PAPER DTD 07/31/2023 0.000% 11/01/2023</b>	<b>15963UY18</b>	<b>50,000,000.00</b>	<b>(49,299,777.78)</b>	<b>0.00</b>	<b>(49,299,777.78)</b>			

**Transaction Type Sub-Total** **1,845,844,000.00 (1,839,461,115.09) (940,184.56) (1,840,401,299.65)**

<b>INTEREST</b>										
07/01/23	07/01/23	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			
07/01/23	07/25/23	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	446,771.25	0.00	192.11	192.11			
07/01/23	07/25/23	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			
07/01/23	07/25/23	FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	59,300,000.00	0.00	148,002.90	148,002.90			
07/01/23	07/25/23	FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,691,617.07	0.00	32,175.90	32,175.90			
07/01/23	07/25/23	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			
07/01/23	07/25/23	FRESB 2023-SB106 A5F DTD 06/01/2023 3.960% 05/01/2028	35802AAE3	14,000,000.00	0.00	46,200.00	46,200.00			
07/01/23	07/25/23	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,434,125.94	0.00	1,802.92	1,802.92			

**Managed Account Security Transactions & Interest**

For the Month Ending **July 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									
<b>INTEREST</b>										
07/01/23	07/25/23	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			
07/01/23	07/25/23	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			
07/01/23	07/25/23	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			
07/01/23	07/25/23	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			
07/01/23	07/25/23	FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	55,619,424.69	0.00	161,759.82	161,759.82			
07/01/23	07/25/23	FRESB 2023-SB105 A5 DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	33,490,084.23	0.00	104,377.42	104,377.42			
07/01/23	07/25/23	FHMS K079 A2 DTD 08/01/2018 3.926% 06/01/2028	3137FGZT5	100,000,000.00	0.00	327,166.70	327,166.70			
07/01/23	07/25/23	FHMS KGX1 AFX DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	70,500,000.00	0.00	176,250.00	176,250.00			
07/01/23	07/25/23	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			
07/01/23	07/25/23	FHMS K079 AM DTD 08/01/2018 3.930% 06/01/2028	3137FGZU2	11,350,000.00	0.00	37,171.25	37,171.25			
07/01/23	07/25/23	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			
07/01/23	07/25/23	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	22,573,806.50	0.00	56,867.17	56,867.17			
07/01/23	07/25/23	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			
07/01/23	07/25/23	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,732,418.72	0.00	2,083.93	2,083.93			
07/01/23	07/25/23	FHMS K072 A2 DTD 01/01/2018 3.444% 12/01/2027	3137FEBQ2	12,923,000.00	0.00	37,089.01	37,089.01			
07/01/23	07/25/23	FR WN1252 DTD 06/01/2023 4.500% 03/01/2028	3132XFMA3	9,786,000.00	0.00	36,697.50	36,697.50			
07/01/23	07/25/23	FR WN1250 DTD 06/01/2023 4.400% 05/01/2028	3132XFL89	75,000,000.00	0.00	275,000.00	275,000.00			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
07/01/23	07/25/23	FR WN1245 DTD 06/01/2023 4.350% 03/01/2028	3132XFL30	25,000,000.00	0.00	90,625.00	90,625.00			
07/01/23	07/25/23	FHMS K747 A2 DTD 01/01/2022 2.050% 11/01/2028	3137H5DX2	34,000,000.00	0.00	58,083.32	58,083.32			
07/01/23	07/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	12,273,670.16	0.00	25,099.65	25,099.65			
07/01/23	07/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	55,000,000.00	0.00	148,637.50	148,637.50			
07/01/23	07/25/23	FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	3,318,488.62	0.00	10,370.28	10,370.28			
07/01/23	07/25/23	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			
07/01/23	07/25/23	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			
07/01/23	07/25/23	FHMS KJ21 A2 DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	9,948,221.09	0.00	30,673.68	30,673.68			
07/01/23	07/25/23	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	3,755,810.89	0.00	2,131.43	2,131.43			
07/01/23	07/25/23	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			
07/01/23	07/25/23	FRESB 2022-SB103 A5F DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	8,463,240.43	0.00	14,669.61	14,669.61			
07/01/23	07/25/23	FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	38,090,160.25	0.00	87,289.93	87,289.93			
07/01/23	07/25/23	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			
07/01/23	07/25/23	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			
07/01/23	07/25/23	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	1,348,415.35	0.00	1,458.54	1,458.54			
07/01/23	07/25/23	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			
07/01/23	07/25/23	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			

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**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									
<b>INTEREST</b>										
07/01/23	07/25/23	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			
07/01/23	07/25/23	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			
07/01/23	07/25/23	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			
07/01/23	07/25/23	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			
07/01/23	07/25/23	FRESB 2022-SB104 A5F DTD 11/01/2022 2.600% 09/01/2027	30329QAA1	25,861,996.02	0.00	56,034.32	56,034.32			
07/02/23	07/02/23	FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135GOV75	25,000,000.00	0.00	218,750.00	218,750.00			
07/06/23	07/06/23	FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	0.00	213,750.00	213,750.00			
07/06/23	07/06/23	FEDERAL FARM CREDIT BANK NOTES DTD 01/06/2023 4.000% 01/06/2028	3133EN5N6	50,000,000.00	0.00	1,000,000.00	1,000,000.00			
07/06/23	07/06/23	MET LIFE GLOB FUNDING I NOTES DTD 01/06/2023 5.000% 01/06/2026	592179KD6	15,000,000.00	0.00	375,000.00	375,000.00			
07/07/23	07/07/23	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			
07/08/23	07/08/23	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			
07/09/23	07/09/23	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/09/2023 4.800% 01/09/2026	24422EWPO	15,000,000.00	0.00	360,000.00	360,000.00			
07/10/23	07/10/23	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.800% 01/10/2025	89236TKN4	15,000,000.00	0.00	356,000.00	356,000.00			
07/10/23	07/10/23	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			
07/10/23	07/10/23	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			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
07/15/23	07/15/23	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			
07/15/23	07/15/23	JDOT 2023-A A2 DTD 03/02/2023 5.280% 03/16/2026	47800CAB2	25,000,000.00	0.00	110,000.00	110,000.00			
07/15/23	07/15/23	DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	45,000,000.00	0.00	161,625.02	161,625.02			
07/15/23	07/15/23	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			
07/15/23	07/15/23	JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	1,676,591.11	0.00	2,654.60	2,654.60			
07/15/23	07/15/23	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	320,938.67	0.00	82.91	82.91			
07/15/23	07/15/23	MBART 2022-1 A2 DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	10,651,949.61	0.00	46,691.05	46,691.05			
07/15/23	07/15/23	JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	7,147,106.36	0.00	22,215.59	22,215.59			
07/15/23	07/15/23	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	17,915,879.26	0.00	4,926.87	4,926.87			
07/15/23	07/15/23	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	13,000,000.00	0.00	50,158.33	50,158.33			
07/15/23	07/15/23	TAOT 2022-D A2A DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	23,318,432.63	0.00	102,406.78	102,406.78			
07/15/23	07/15/23	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	489,322.37	0.00	146.80	146.80			
07/15/23	07/15/23	MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	18,039,342.53	0.00	6,915.09	6,915.09			
07/15/23	07/15/23	HART 2023-A A3 DTD 04/12/2023 4.580% 04/15/2027	448979AD6	14,000,000.00	0.00	53,433.34	53,433.34			
07/15/23	07/15/23	COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	50,000,000.00	0.00	313,083.35	313,083.35			
07/15/23	07/15/23	HAROT 2023-2 A2 DTD 05/30/2023 5.410% 04/15/2026	437927AB2	5,500,000.00	0.00	24,795.83	24,795.83			
07/15/23	07/15/23	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			



**Managed Account Security Transactions & Interest**

For the Month Ending **July 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									
<b>INTEREST</b>										
07/15/23	07/15/23	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			
07/15/23	07/15/23	MBALT 2023-A A3 DTD 05/24/2023 4.740% 01/15/2027	58768RAC4	20,000,000.00	0.00	79,000.00	79,000.00			
07/15/23	07/15/23	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			
07/15/23	07/15/23	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			
07/15/23	07/15/23	HAROT 2023-2 A3 DTD 05/30/2023 4.930% 11/15/2027	437927AC0	4,000,000.00	0.00	16,433.33	16,433.33			
07/15/23	07/15/23	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			
07/15/23	07/15/23	US TREASURY N/B NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	50,000,000.00	0.00	750,000.00	750,000.00			
07/15/23	07/15/23	HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	6,609,544.22	0.00	20,048.95	20,048.95			
07/15/23	07/15/23	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			
07/15/23	07/15/23	JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	11,682,599.06	0.00	5,062.46	5,062.46			
07/15/23	07/15/23	MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	11,088,925.47	0.00	3,696.31	3,696.31			
07/15/23	07/15/23	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			
07/15/23	07/15/23	TAOT 2023-A A2 DTD 01/30/2023 5.050% 01/15/2026	891940AB4	7,000,000.00	0.00	29,458.33	29,458.33			
07/15/23	07/15/23	JDOT 2022-C A2 DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	31,620,788.07	0.00	131,226.27	131,226.27			
07/15/23	07/15/23	HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	13,353,151.98	0.00	4,228.50	4,228.50			
07/15/23	07/15/23	HART 2023-A A2A DTD 04/12/2023 5.190% 12/15/2025	448979AB0	12,240,000.00	0.00	52,938.00	52,938.00			
07/15/23	07/15/23	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			

**Managed Account Security Transactions & Interest**

For the Month Ending **July 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									
<b>INTEREST</b>										
07/15/23	07/15/23	AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	14,000,000.00	0.00	58,710.55	58,710.55			
07/15/23	07/15/23	JDOT 2023-A A3 DTD 03/02/2023 5.010% 11/15/2027	47800CAC0	22,000,000.00	0.00	91,850.00	91,850.00			
07/15/23	07/15/23	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			
07/15/23	07/15/23	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			
07/15/23	07/15/23	TAOT 2023-B A3 DTD 05/23/2023 4.710% 02/15/2028	891941AD8	12,500,000.00	0.00	49,062.50	49,062.50			
07/15/23	07/15/23	DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	25,000,000.00	0.00	58,201.40	58,201.40			
07/15/23	07/15/23	MBALT 2023-A A2 DTD 05/24/2023 5.240% 11/17/2025	58768RAB6	19,000,000.00	0.00	82,966.67	82,966.67			
07/15/23	07/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	25,570,822.99	0.00	5,540.34	5,540.34			
07/15/23	07/15/23	HART 2022-C A2A DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	35,109,870.76	0.00	156,531.53	156,531.53			
07/15/23	07/15/23	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	886,226.12	0.00	546.51	546.51			
07/15/23	07/15/23	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	10,962,717.88	0.00	3,928.31	3,928.31			
07/15/23	07/15/23	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	35,085.10	0.00	32.16	32.16			
07/15/23	07/15/23	MBART 2023-1 A2 DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	3,300,000.00	0.00	13,997.50	13,997.50			
07/15/23	07/15/23	TAOT 2023-B A2A DTD 05/23/2023 5.280% 05/15/2026	891941AB2	6,017,000.00	0.00	26,474.80	26,474.80			
07/15/23	07/15/23	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			
07/15/23	07/15/23	TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	3,357,920.14	0.00	6,575.93	6,575.93			
07/15/23	07/15/23	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			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
07/15/23	07/15/23	MBART 2023-1 A3 DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	0.00	24,917.75	24,917.75			
07/20/23	07/20/23	TLOT 2023-A A2 DTD 04/18/2023 5.300% 08/20/2025	89239MAB3	6,000,000.00	0.00	26,500.00	26,500.00			
07/20/23	07/20/23	VZMT 2023-2 A DTD 04/25/2023 4.890% 04/13/2028	92348KBL6	35,000,000.00	0.00	142,625.00	142,625.00			
07/20/23	07/20/23	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	586,079.88	0.00	190.48	190.48			
07/20/23	07/20/23	TLOT 2023-A A3 DTD 04/18/2023 4.930% 04/20/2026	89239MAC1	14,000,000.00	0.00	57,516.66	57,516.66			
07/21/23	07/21/23	HAROT 2023-1 A3 DTD 02/24/2023 5.040% 04/21/2027	43815JAC7	6,500,000.00	0.00	27,300.00	27,300.00			
07/21/23	07/21/23	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			
07/21/23	07/21/23	HAROT 2023-1 A2 DTD 02/24/2023 4.980% 10/21/2025	43815JAB9	6,000,000.00	0.00	26,100.00	26,100.00			
07/21/23	07/21/23	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	101,414.97	0.00	136.07	136.07			
07/21/23	07/21/23	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			
07/21/23	07/21/23	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	0.00	0.00	113.24	113.24			
07/25/23	07/25/23	BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	6,740,981.92	0.00	6,179.23	6,179.23			
07/25/23	07/25/23	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			
07/25/23	07/25/23	BMWLT 2023-1 A3 DTD 02/15/2023 5.160% 11/25/2025	05593AAC3	6,150,000.00	0.00	26,445.00	26,445.00			
07/25/23	07/25/23	BANK OF NY MELLON CORP FLT NOTES (CALLAB DTD 10/25/2021 5.500% 10/25/2024	06406RAY3	50,000,000.00	0.00	663,843.75	663,843.75			
07/25/23	07/25/23	BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	4,221,000.45	0.00	8,864.10	8,864.10			

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**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									
<b>INTEREST</b>										
07/25/23	07/25/23	BMWLT 2023-1 A2 DTD 02/15/2023 5.270% 02/25/2025	05593AAB5	5,000,000.00	0.00	21,958.34	21,958.34			
07/25/23	07/25/23	BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	3,366,378.66	0.00	925.76	925.76			
07/26/23	07/26/23	PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 01/26/2023 4.100% 01/26/2026	742718FY0	10,000,000.00	0.00	205,000.00	205,000.00			
07/26/23	07/26/23	BANK ON NY MELLON CORP FLT NOTES (CALLAB DTD 04/26/2021 5.560% 04/26/2024	06406RAT4	15,000,000.00	0.00	201,744.35	201,744.35			
07/31/23	07/31/23	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			
07/31/23	07/31/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	4,275.16	4,275.16			
07/31/23	07/31/23	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	4,257.38	4,257.38			
07/31/23	07/31/23	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			
07/31/23	07/31/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	884,903.28	884,903.28			
07/31/23	07/31/23	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			
07/31/23	07/31/23	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	2,726,932.98	2,726,932.98			
07/31/23	07/31/23	STONECASTLE FICA	FICAMF003	0.00	0.00	94.19	94.19			
07/31/23	07/31/23	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			
07/31/23	07/31/23	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			
07/31/23	07/31/23	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	852,193.01	852,193.01			
07/31/23	07/31/23	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	43,261.27	43,261.27			
07/31/23	07/31/23	US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	100,000,000.00	0.00	1,062,500.00	1,062,500.00			
<b>Transaction Type Sub-Total</b>				<b>3,508,609,993.42</b>	<b>0.00</b>	<b>20,694,977.88</b>	<b>20,694,977.88</b>			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITY</b>										
07/01/23	07/01/23	FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	148,820.48	148,820.48	379.49	149,199.97	(9,498.93)	0.00	
07/01/23	07/01/23	FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	10,304,186.00	10,304,186.00	30,320.08	10,334,506.08	(94,991.71)	0.00	
07/03/23	07/03/23	AMAZON.COM INC COMM PAPER DTD 04/05/2023 0.000% 07/03/2023	02314QU31	50,000,000.00	50,000,000.00	0.00	50,000,000.00	580,555.56	0.00	
07/03/23	07/03/23	FEDERAL HOME LOAN BANK NOTES DTD 12/12/2022 4.800% 07/03/2023	3130AU6Y5	75,000,000.00	75,000,000.00	1,800,000.00	76,800,000.00	0.00	0.00	
07/03/23	07/03/23	FEDERAL HOME LOAN BANKS NOTES DTD 12/07/2022 4.800% 07/03/2023	3130AU4Z4	150,000,000.00	150,000,000.00	3,600,000.00	153,600,000.00	0.00	0.00	
07/03/23	07/03/23	CANTOR FITZGERALD REPO AGRMT DTD 06/27/2023 5.020% 07/03/2023	RE1365015	100,000,000.00	100,000,000.00	83,666.67	100,083,666.67	0.00	0.00	
07/03/23	07/03/23	FEDERAL HOME LOAN BANKS NOTES DTD 12/16/2022 4.730% 07/03/2023	3130AUBJ2	50,000,000.00	50,000,000.00	1,182,500.00	51,182,500.00	0.00	0.00	
07/03/23	07/03/23	COOPERATIEVE RABOBANK UA CERT DEPOS DTD 08/24/2022 3.910% 07/03/2023	21684LDZ2	50,000,000.00	50,000,000.00	1,699,763.90	51,699,763.90	0.00	0.00	
07/03/23	07/03/23	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 02/02/2023 0.000% 07/03/2023	89233HU36	100,000,000.00	100,000,000.00	0.00	100,000,000.00	1,955,916.67	0.00	
07/03/23	07/03/23	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	1,275,000.00	51,275,000.00	0.00	0.00	
07/05/23	07/05/23	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	3,000,000.00	10,500.00	3,010,500.00	2,460.00	0.00	
07/05/23	07/05/23	NATIXIS NY BRANCH COMM PAPER DTD 07/03/2023 0.000% 07/05/2023	63873KU54	65,000,000.00	65,000,000.00	0.00	65,000,000.00	18,236.11	0.00	
07/10/23	07/10/23	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	50,000,000.00	62,500.00	50,062,500.00	107,500.00	0.00	
07/10/23	07/10/23	CANTOR FITZGERALD REPO AGRMT DTD 07/03/2023 5.010% 07/10/2023	RE1365023	100,000,000.00	100,000,000.00	97,416.67	100,097,416.67	0.00	0.00	

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>MATURITIES</b>										
07/10/23	07/10/23	JP MORGAN SECURITIES LLC COMM PAPER DTD 10/13/2022 0.000% 07/10/2023	466400UA7	50,000,000.00	50,000,000.00	0.00	50,000,000.00	1,437,500.00	0.00	
07/12/23	07/12/23	METLIFE SHORT TERM FUND COMM PAPER DTD 01/04/2023 0.000% 07/12/2023	59157UUC2	54,000,000.00	54,000,000.00	0.00	54,000,000.00	1,353,600.00	0.00	
07/14/23	07/14/23	CAFCO LLC COMM PAPER DTD 03/30/2023 0.000% 07/14/2023	1247P3UE0	50,000,000.00	50,000,000.00	0.00	50,000,000.00	751,041.67	0.00	
07/17/23	07/17/23	CANTOR FITZGERALD REPO AGRMT DTD 07/10/2023 5.000% 07/17/2023	RE1365031	100,000,000.00	100,000,000.00	97,222.22	100,097,222.22	0.00	0.00	
07/24/23	07/24/23	CANTOR FITZGERALD REPO AGRMT DTD 07/17/2023 5.000% 07/24/2023	RE1365049	100,000,000.00	100,000,000.00	97,222.22	100,097,222.22	0.00	0.00	
07/25/23	07/25/23	CHARTA LLC COMM PAPER DTD 03/28/2023 0.000% 07/25/2023	16115WUR6	50,000,000.00	50,000,000.00	0.00	50,000,000.00	851,180.56	0.00	
07/25/23	07/25/23	CANTOR FITZGERALD REPO AGRMT DTD 07/24/2023 5.000% 07/25/2023	RE1365056	100,000,000.00	100,000,000.00	13,888.89	100,013,888.89	0.00	0.00	
07/26/23	07/26/23	CAFCO LLC COMM PAPER DTD 03/30/2023 0.000% 07/26/2023	1247P3US9	50,000,000.00	50,000,000.00	0.00	50,000,000.00	836,875.00	0.00	
07/26/23	07/26/23	CANTOR FITZGERALD REPO AGRMT DTD 07/25/2023 5.000% 07/26/2023	RE1365064	100,000,000.00	100,000,000.00	13,888.89	100,013,888.89	0.00	0.00	
07/27/23	07/27/23	CANTOR FITZGERALD REPO AGRMT DTD 07/26/2023 5.010% 07/27/2023	RE1365072	100,000,000.00	100,000,000.00	13,916.67	100,013,916.67	0.00	0.00	
07/31/23	07/31/23	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	100,000,000.00	100,000,000.00	625,000.00	100,625,000.00	3,734,375.00	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,707,453,006.48</b>	<b>1,707,453,006.48</b>	<b>10,703,185.70</b>	<b>1,718,156,192.18</b>	<b>11,524,749.93</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
07/01/23	07/01/23	MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	1,198,704.72	1,198,704.72	0.00	1,198,704.72	156.79	0.00	
07/01/23	07/01/23	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	101,414.97	101,414.97	0.00	101,414.97	19.88	0.00	
07/01/23	07/01/23	TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	160,584.61	160,584.61	0.00	160,584.61	3.42	0.00	

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
07/01/23	07/01/23	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	35,085.10	35,085.10	0.00	35,085.10	2.14	0.00	
07/01/23	07/01/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	121,860.08	121,860.08	0.00	121,860.08	27.20	0.00	
07/01/23	07/01/23	MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	1,647,460.98	1,647,460.98	0.00	1,647,460.98	124.38	0.00	
07/01/23	07/01/23	JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	517,972.05	517,972.05	0.00	517,972.05	46.20	0.00	
07/01/23	07/01/23	HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	976,822.24	976,822.24	0.00	976,822.24	215.58	0.00	
07/01/23	07/01/23	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	504,570.47	504,570.47	0.00	504,570.47	58.89	0.00	
07/01/23	07/01/23	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	989,887.82	989,887.82	0.00	989,887.82	38.61	0.00	
07/01/23	07/01/23	BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	789,285.98	789,285.98	0.00	789,285.98	118.00	0.00	
07/01/23	07/01/23	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	520,993.59	520,993.59	0.00	520,993.59	6,308.91	0.00	
07/01/23	07/01/23	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	348,425.18	348,425.18	0.00	348,425.18	9.13	0.00	
07/01/23	07/01/23	BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	682,517.34	682,517.34	0.00	682,517.34	70.44	0.00	
07/01/23	07/01/23	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	718,661.89	718,661.89	0.00	718,661.89	57.28	0.00	
07/01/23	07/01/23	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	194,506.94	194,506.94	0.00	194,506.94	41.00	0.00	
07/01/23	07/01/23	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	322,711.90	322,711.90	0.00	322,711.90	8.64	0.00	
07/01/23	07/01/23	JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	370,845.13	370,845.13	0.00	370,845.13	20.29	0.00	
07/01/23	07/25/23	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	446,771.25	446,771.25	0.00	446,771.25	1.81	0.00	
07/01/23	07/25/23	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	832,099.17	832,099.17	0.00	832,099.17	9.99	0.00	

**Managed Account Security Transactions & Interest**

For the Month Ending **July 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									
<b>PAYDOWNS</b>										
07/01/23	07/25/23	FRESB 2022-SB103 A5F DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	11,773.97	11,773.97	0.00	11,773.97	1,225.82	0.00	
07/01/23	07/25/23	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	41,107.75	41,107.75	0.00	41,107.75	(4,054.57)	0.00	
07/01/23	07/25/23	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,765.71	1,765.71	0.00	1,765.71	(8.66)	0.00	
07/01/23	07/25/23	FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	57,143.00	57,143.00	0.00	57,143.00	9.43	0.00	
07/01/23	07/25/23	FRESB 2023-SB106 A5F DTD 06/01/2023 3.960% 05/01/2028	35802AAE3	1,356.12	1,356.12	0.00	1,356.12	40.02	0.00	
07/01/23	07/25/23	FRESB 2022-SB104 A5F DTD 11/01/2022 2.600% 09/01/2027	30329QAA1	22,665.06	22,665.06	0.00	22,665.06	1,975.53	0.00	
07/01/23	07/25/23	FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	5,047,231.03	5,047,231.03	0.00	5,047,231.03	(57,964.29)	0.00	
07/01/23	07/25/23	FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	1,762.74	1,762.74	0.00	1,762.74	(150.87)	0.00	
07/01/23	07/25/23	FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	32,864.96	32,864.96	0.00	32,864.96	1,302.50	0.00	
07/01/23	07/25/23	FHMS KJ21 A2 DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	14,919.24	14,919.24	0.00	14,919.24	300.72	0.00	
07/01/23	07/25/23	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	4,119.99	4,119.99	0.00	4,119.99	(20.20)	0.00	
07/01/23	07/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	8,198,745.25	8,198,745.25	0.00	8,198,745.25	18,575.28	0.00	
07/01/23	07/25/23	FRESB 2023-SB105 A5 DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	11,249.10	11,249.10	0.00	11,249.10	280.99	0.00	
07/01/23	07/25/23	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	8,249.90	8,249.90	0.00	8,249.90	0.03	0.00	
07/01/23	07/25/23	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	6,122.30	6,122.30	0.00	6,122.30	(28.75)	0.00	
07/15/23	07/15/23	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	489,322.37	489,322.37	0.00	489,322.37	28.48	0.00	
07/15/23	07/15/23	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	320,938.67	320,938.67	0.00	320,938.67	2.47	0.00	



**Managed Account Security Transactions & Interest**

For the Month Ending **July 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									
<b>PAYDOWNS</b>										
07/15/23	07/15/23	JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	644,311.88	644,311.88	0.00	644,311.88	68.23	0.00	
07/15/23	07/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	1,897,926.58	1,897,926.58	0.00	1,897,926.58	204.41	0.00	
07/15/23	07/15/23	TAOT 2022-D A2A DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	1,618,921.77	1,618,921.77	0.00	1,618,921.77	17.97	0.00	
07/15/23	07/15/23	MBART 2022-1 A2 DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	1,023,913.86	1,023,913.86	0.00	1,023,913.86	65.43	0.00	
07/15/23	07/15/23	TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	558,322.29	558,322.29	0.00	558,322.29	24.34	0.00	
07/15/23	07/15/23	JDOT 2022-C A2 DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	2,472,028.05	2,472,028.05	0.00	2,472,028.05	88.50	0.00	
07/15/23	07/15/23	HART 2022-C A2A DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	2,722,740.42	2,722,740.42	0.00	2,722,740.42	168.54	0.00	
07/15/23	07/15/23	MBART 2023-1 A2 DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	2,144.46	2,144.46	0.00	2,144.46	0.07	0.00	
07/15/23	07/15/23	HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	760,052.17	760,052.17	0.00	760,052.17	38.53	0.00	
07/25/23	07/25/23	BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	808,882.50	808,882.50	0.00	808,882.50	58.16	0.00	
07/25/23	07/25/23	BMWLT 2023-1 A2 DTD 02/15/2023 5.270% 02/25/2025	05593AAB5	206,387.00	206,387.00	0.00	206,387.00	13.70	0.00	
<b>Transaction Type Sub-Total</b>				<b>38,468,149.55</b>	<b>38,468,149.55</b>	<b>0.00</b>	<b>38,468,149.55</b>	<b>(30,399.61)</b>	<b>0.00</b>	
<b>SELL</b>										
07/06/23	07/06/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
07/06/23	07/06/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	74,000,000.00	74,000,000.00	0.00	74,000,000.00	0.00	0.00	FIFO
07/12/23	07/12/23	FIDELITY GOV'T MM FUND 2642	31607A703	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
07/12/23	07/12/23	FIDELITY GOV'T MM FUND 2642	31607A703	33,000,000.00	33,000,000.00	0.00	33,000,000.00	0.00	0.00	FIFO
07/13/23	07/13/23	FIDELITY GOV'T MM FUND 2642	31607A703	108,000,000.00	108,000,000.00	0.00	108,000,000.00	0.00	0.00	FIFO

**Managed Account Security Transactions & Interest**

For the Month Ending **July 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									
<b>SELL</b>										
07/17/23	07/19/23	TOYOTA MOTOR CORP CORPORATE NOTES DTD 07/13/2023 5.275% 07/13/2026	892331AP4	5,000,000.00	5,060,500.00	4,395.83	5,064,895.83	60,500.00	60,500.00	FIFO
07/18/23	07/18/23	FIDELITY GOV'T MM FUND 2642	31607A703	114,000,000.00	114,000,000.00	0.00	114,000,000.00	0.00	0.00	FIFO
07/19/23	07/19/23	FIDELITY GOV'T MM FUND 2642	31607A703	39,000,000.00	39,000,000.00	0.00	39,000,000.00	0.00	0.00	FIFO
07/20/23	07/20/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	110,000,000.00	110,000,000.00	0.00	110,000,000.00	0.00	0.00	FIFO
07/21/23	07/21/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	130,000,000.00	130,000,000.00	0.00	130,000,000.00	0.00	0.00	FIFO
07/25/23	07/25/23	FIDELITY GOV'T MM FUND 2642	31607A703	18,000,000.00	18,000,000.00	0.00	18,000,000.00	0.00	0.00	FIFO
07/25/23	07/25/23	FIDELITY GOV'T MM FUND 2642	31607A703	6,000,000.00	6,000,000.00	0.00	6,000,000.00	0.00	0.00	FIFO
07/25/23	07/25/23	FIDELITY GOV'T MM FUND 2642	31607A703	38,000,000.00	38,000,000.00	0.00	38,000,000.00	0.00	0.00	FIFO
<b>Transaction Type Sub-Total</b>				<b>677,000,000.00</b>	<b>677,060,500.00</b>	<b>4,395.83</b>	<b>677,064,895.83</b>	<b>60,500.00</b>	<b>60,500.00</b>	
<b>Managed Account Sub-Total</b>					<b>583,520,540.94</b>	<b>30,462,374.85</b>	<b>613,982,915.79</b>	<b>11,554,850.32</b>	<b>60,500.00</b>	
<b>Total Security Transactions</b>					<b>\$583,520,540.94</b>	<b>\$30,462,374.85</b>	<b>\$613,982,915.79</b>	<b>\$11,554,850.32</b>	<b>\$60,500.00</b>	

Bolded items are forward settling trades.