



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
June 30, 2024

SAN BERNARDINO COUNTY

Client Management Team

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

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

Contents

Cover/Disclosures
Summary Statement
Individual Accounts

Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

Key Terms and Definitions

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

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

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

Average maturity represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

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

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

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

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

PFM Asset Management LLC

Attn: Service Operations

213 Market Street

Harrisburg, PA 17101

NOT FDIC INSURED NO BANK GUARANTEE MAY LOSE VALUE

Consolidated Summary Statement

SAN BERNARDINO COUNTY

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	47,670,207.78	14,668,927,818.10
Cash Balance	0.00	374,782,607.51
Total	\$47,670,207.78	\$15,043,710,425.61

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	1,155,626,852.60	7.68
Federal Agency Bond / Note	2,659,707,781.05	17.68
Corporate Note	603,462,054.00	4.01
Bank Note	30,051,880.00	0.20
Certificate of Deposit	199,934,998.05	1.33
Federal Agency Commercial Mortgage-Backed Securities	2,785,939,068.49	18.53
Commercial Paper	991,568,486.95	6.59
Joint Powers Authority	606,000,000.00	4.03
Money Market Mutual Fund	607,000,000.00	4.03
Federal Agency Mortgage-Backed Security	1,157,585,684.56	7.69
Corporate Note	69,272,975.00	0.46
Repurchase Agreement	99,998,529.90	0.66
Supra-National Agency Bond / Note	104,550,655.00	0.69
U.S. Treasury Bill	149,271,795.00	0.99
U.S. Treasury Bond / Note	3,448,957,057.50	22.94
Cash Balance	374,782,607.51	2.49
Total	\$15,043,710,425.61	100.00%

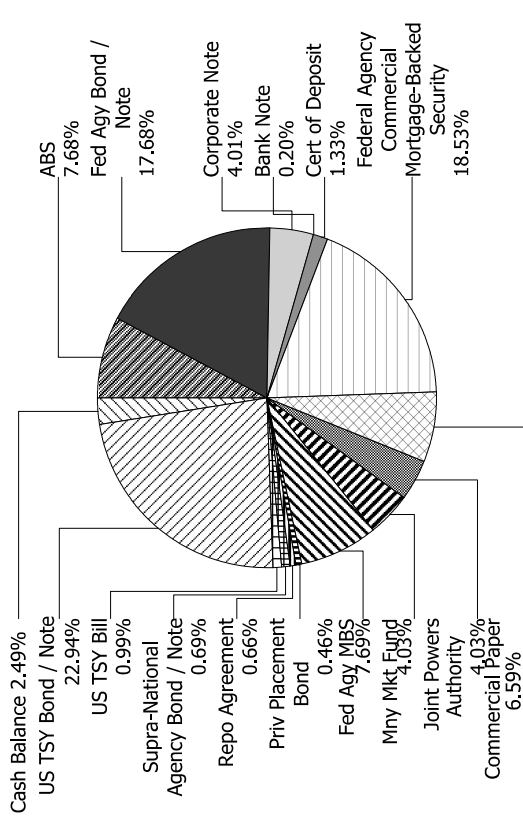
Consolidated Summary Statement

SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	2,253,819,066.63	14.98
31 to 60 days	836,594,370.80	5.56
61 to 90 days	477,057,693.94	3.17
91 to 180 days	1,392,090,047.94	9.25
181 days to 1 year	1,846,008,464.33	12.27
1 to 2 years	2,222,897,031.92	14.78
2 to 3 years	2,080,459,108.19	13.83
3 to 4 years	1,494,748,937.95	9.94
4 to 5 years	1,198,043,860.09	7.96
Over 5 years	1,241,991,843.82	8.26
Total	\$15,043,710,425.61	100.00%
Weighted Average Days to Maturity	706	

Sector Allocation



Managed Account Summary Statement

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value

\$14,949,995,795.08

Maturities/Calls
Principal Dispositions
Principal Acquisitions
Unsettled Trades
Change in Current Value

(2,835,824,029.56)
(420,000,000.00)
2,917,538,344.90
0.00
57,217,707.68

Closing Market Value

\$14,668,927,818.10

Cash Transactions Summary - Managed Account

Maturities/Calls 2,807,011,070.66
Sale Proceeds 420,000,000.00
Coupon/Interest/Dividend Income 38,741,773.73
Principal Payments 34,824,029.56
Security Purchases (2,917,843,946.98)
Net Cash Contribution (382,732,926.97)
Reconciling Transactions 0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received
Less Purchased Interest Related to Interest/Coupons
Plus Net Realized Gains/Losses

44,752,844.39
(305,602.08)
3,222,965.47

Total Cash Basis Earnings

\$47,670,207.78

Cash Balance

Closing Cash Balance

\$0.00

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	14,788,236,570.63
Ending Accrued Interest	52,539,785.80
Plus Proceeds from Sales	420,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	2,841,835,100.22
Plus Coupons/Dividends Received	38,741,773.73
Less Cost of New Purchases	(2,917,843,946.98)
Less Beginning Amortized Value of Securities	(15,112,443,993.99)
Less Beginning Accrued Interest	(61,252,036.13)

Total Accrual Basis Earnings

\$49,813,253.28

Portfolio Summary and Statistics

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800

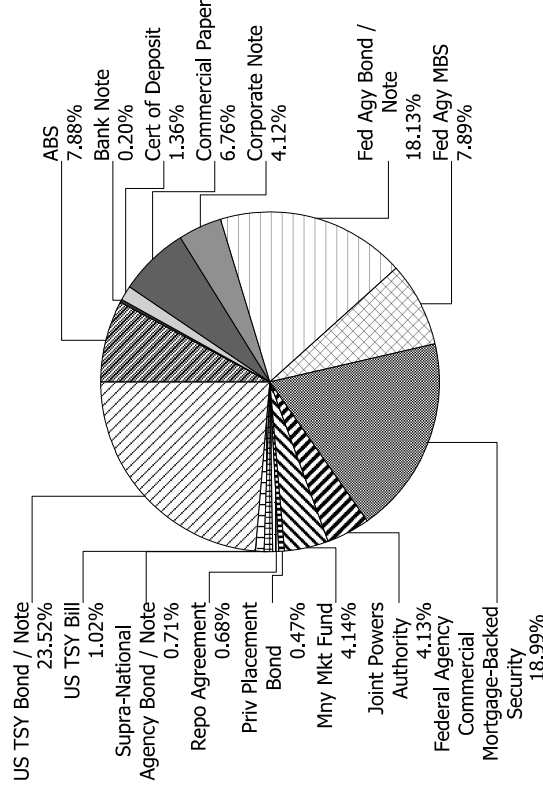
Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	3,625,000,000.00	3,448,957,057.50	23.52
U.S. Treasury Bill	150,000,000.00	149,271,795.00	1.02
Supra-National Agency Bond / Note	105,000,000.00	104,550,655.00	0.71
Repurchase Agreement	100,000,000.00	99,998,529.90	0.68
Money Market Mutual Fund	607,000,000.00	607,000,000.00	4.14
Joint Powers Authority	606,000,000.00	606,000,000.00	4.13
Federal Agency Mortgage-Backed Security	1,182,217,378.50	1,157,585,684.56	7.89
Federal Agency Commercial Mortgage-Backed Security	2,862,771,832.54	2,785,939,068.49	18.99
Federal Agency Bond / Note	2,742,282,000.00	2,659,707,781.05	18.13
Corporate Note	679,000,000.00	672,735,029.00	4.59
Commercial Paper	1,002,590,000.00	991,568,486.95	6.76
Certificate of Deposit	200,000,000.00	199,934,998.05	1.36
Bank Note	30,000,000.00	30,051,880.00	0.20
Asset-Backed Security	1,161,284,170.27	1,155,626,852.60	7.88
Managed Account Sub-Total	15,053,145,381.31	14,668,927,818.10	100.00%
Accrued Interest		52,539,785.80	
Total Portfolio	15,053,145,381.31	14,721,467,603.90	

Unsettled Trades

0.00 0.00

Sector Allocation



Portfolio Summary and Statistics

SAN BERNARDINO COUNTY - 76990800			
	Maturity Distribution	Characteristics	
		Yield to Maturity at Cost	4.15%
		Yield to Maturity at Market	5.16%
		Weighted Average Days to Maturity	724

Managed Account Issuer Summary

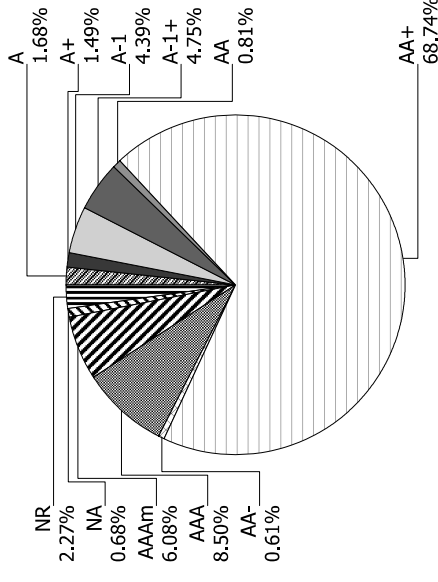
For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Credit Quality (S&P Ratings)

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	98,786,525.00	0.67
AMERICAN EXPRESS CO	66,416,178.60	0.45
APPLE INC	29,794,500.00	0.20
BANK OF AMERICA CO	346,175,598.05	2.36
BMW FINANCIAL SERVICES NA LLC	32,855,061.95	0.22
BMW VEHICLE OWNER TRUST	36,483,367.03	0.25
CAMP	596,000,000.00	4.06
CANTOR FITZGERALD LP	99,998,529.90	0.68
CAPITAL ONE FINANCIAL CORP	49,312,610.00	0.34
CHARIOT FUNDING LLC	148,942,900.00	1.02
CHASE ISSURANCE	64,263,069.00	0.44
CITIGROUP INC	68,028,126.70	0.46
CRC FUNDING LLC	49,698,400.00	0.34
DEERE & COMPANY	98,123,974.00	0.67
DISCOVER FINANCIAL SERVICES	69,205,624.00	0.47
FANNIE MAE	420,683,908.15	2.87
FEDERAL FARM CREDIT BANKS	492,889,593.01	3.36
FEDERAL HOME LOAN BANKS	1,642,153,509.64	11.19
FEDERATED GOVT OBLIGATIONS FUNDS	285,000,000.00	1.94
FIDELITY TREASURY MF	320,000,000.00	2.18
FORD CREDIT AUTO OWNER TRUST	30,233,180.22	0.21
FREDDIE MAC	4,047,505,523.30	27.60
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	28,854,960.60	0.20
HONDA AUTO RECEIVABLES	106,829,811.54	0.73
HYUNDAI AUTO RECEIVABLES	113,123,471.37	0.77
INTER-AMERICAN DEVELOPMENT BANK	74,900,835.00	0.51
INTERNATIONAL FINANCE CORPORATION	19,668,360.00	0.13
INTL BANK OF RECONSTRUCTION AND DEV	9,981,460.00	0.07
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.07
JOHN DEERE OWNER TRUST	140,274,940.96	0.96
JOHNSON & JOHNSON	99,722,300.00	0.68
JUPITER SECURITIZATION COMPANY	49,923,950.00	0.34



Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
MERCEDES-BENZ AUTO LEASE TRUST	39,157,296.64	0.27
MERCEDES-BENZ AUTO RECEIVABLES	87,030,264.50	0.59
METLIFE INC	328,984,251.95	2.24
MORGAN STANLEY	1,000,000.00	0.01
NESTLE SA	4,929,860.00	0.03
NORTHERN TRUST	1,000,000.00	0.01
PROCTER & GAMBLE CO	9,862,820.00	0.07
THE BANK OF NEW YORK MELLON CORPORATION	153,368,940.00	1.05
Toyota Lease Owner Trust	23,073,569.57	0.16
TOYOTA MOTOR CORP	515,179,609.62	3.51
UNITED STATES TREASURY	3,598,228,852.50	24.53
VERIZON MASTER TRUST	51,754,990.30	0.35
WAL-MART STORES INC	19,679,595.00	0.13
WELLS FARGO & COMPANY	89,847,500.00	0.61
Total	\$14,668,927,818.10	100.00%

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY 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	173,076.92	99,900,554.91	99,796,880.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	443,681.32	50,025,207.00	49,867,190.00
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	443,681.32	49,979,800.03	49,867,190.00
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	365,384.62	49,935,381.19	49,851,560.00
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	446,943.68	49,959,154.11	49,812,500.00
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/09/22	02/10/22	49,712,890.63	1.48	208,899.46	49,981,228.65	49,656,250.00
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	208,899.46	49,961,700.21	49,656,250.00
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	188,524.59	49,969,913.30	49,523,440.00
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	188,524.59	49,868,214.56	49,523,440.00
US TREASURY NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	72,793,945.31	1.79	98,616.80	74,753,850.74	73,980,465.00
US TREASURY NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	AA+	Aaa	03/28/22	03/29/22	71,589,843.75	2.55	71,841.03	74,514,354.05	73,734,375.00
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	287,087.91	50,151,956.73	48,875,000.00
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	376,373.63	50,070,033.63	48,976,560.00
US TREASURY NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	AA+	Aaa	03/02/22	03/03/22	49,767,578.13	1.66	282,280.22	49,950,717.96	48,828,125.00

Managed Account Detail of Securities Held

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description		CUSIP	S&P		Moody's	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Dated Date/Coupon/Maturity	Par		Rating	Rating								
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 03/15/2022 1.750% 03/15/2025	91282CED9	100,000,000.00	AA+	Aaa	05/02/23	05/03/23	95,890,625.00	4.06	513,586.96	98,451,452.53	97,578,120.00
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	135,699.73	50,177,902.80	48,703,125.00
US TREASURY NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CE00	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,652,343.75	3.00	175,611.41	49,896,677.86	48,968,750.00
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	10,587.43	49,653,505.89	47,812,500.00
US TREASURY 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	31,420.77	24,714,471.20	24,468,750.00
US TREASURY 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	31,420.77	24,713,676.34	24,468,750.00
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	339.67	49,613,691.50	47,648,440.00
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	339.67	49,466,796.88	47,648,440.00
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	339.67	48,693,429.38	47,648,440.00
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	509.51	74,143,462.50	71,472,660.00
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	509.51	74,116,039.16	71,472,660.00
US TREASURY 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	692,307.69	49,543,850.73	48,945,310.00
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	52,197.80	49,550,875.64	47,484,375.00
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	52,197.80	49,554,317.21	47,484,375.00

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description		CUSIP	S&P		Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
Dated Date/Coupon/Maturity	Par		Rating	Rating								
U.S. Treasury Bond / Note												
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	41,779.89	49,309,161.93	47,296,875.00
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	AA+	Aaa	06/27/22	06/28/22	45,480,468.75	3.27	41,779.89	48,340,241.11	47,296,875.00
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	62,669.84	73,579,842.64	70,945,312.50
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	31,420.77	48,926,435.81	47,140,625.00
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	21,059.79	48,427,356.93	46,976,560.00
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	21,059.79	47,449,780.99	46,976,560.00
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	78,296.70	47,199,421.63	46,585,940.00
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	78,296.70	47,101,177.38	46,585,940.00
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	78,296.70	47,198,530.03	46,585,940.00
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	83,559.78	46,907,100.30	46,546,875.00
US TREASURY 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	31,762.30	46,985,064.94	46,367,190.00
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	89,993.17	48,019,051.20	47,609,375.00
US TREASURY NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	100,000,000.00	AA+	Aaa	04/05/24	04/08/24	92,113,281.25	4.66	63,524.59	92,959,366.02	92,734,380.00
US TREASURY 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	1,188.86	47,027,628.88	46,382,810.00

Managed Account Detail of Securities Held

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	AA+	Aaa	02/14/23	02/15/23	44,855,468.75	4.18	1,188.86	46,953,401.07	46,382,810.00
US TREASURY NOTES	DTD 07/01/2019 1.875% 06/30/2026	9128287B0	50,000,000.00	AA+	Aaa	12/11/23	12/12/23	46,839,843.75	4.53	2,547.56	47,525,506.01	47,312,500.00
US TREASURY NOTES	DTD 07/01/2019 1.875% 06/30/2026	9128287B0	50,000,000.00	AA+	Aaa	12/11/23	12/12/23	46,843,750.00	4.52	2,547.56	47,528,564.72	47,312,500.00
US TREASURY NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	100,000,000.00	AA+	Aaa	12/18/23	12/19/23	92,082,031.25	4.20	2,377.72	93,753,031.15	92,765,620.00
US TREASURY NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	50,000,000.00	AA+	Aaa	04/10/24	04/11/24	45,433,593.75	4.86	130,494.51	45,873,402.20	45,992,190.00
US TREASURY NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	100,000,000.00	AA+	Aaa	03/26/24	03/27/24	91,382,812.50	4.54	260,989.01	92,349,226.05	91,984,380.00
US TREASURY NOTES	DTD 08/31/2021 0.750% 08/31/2026	91282CCW9	50,000,000.00	AA+	Aaa	04/10/24	04/11/24	45,441,406.25	4.84	125,339.67	45,864,853.61	45,984,375.00
US TREASURY NOTES	DTD 08/31/2021 0.750% 08/31/2026	91282CCW9	100,000,000.00	AA+	Aaa	03/26/24	03/27/24	91,433,593.75	4.52	250,679.35	92,360,735.80	91,968,750.00
US TREASURY NOTES	DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	50,000,000.00	AA+	Aaa	04/10/24	04/11/24	45,474,609.38	4.80	109,972.68	45,880,991.46	46,015,625.00
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	151,664.40	47,555,861.69	47,085,940.00
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	151,664.40	47,680,125.98	47,085,940.00
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	679.35	44,933,929.03	44,421,875.00
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	AA+	Aaa	12/11/23	12/12/23	43,642,578.13	4.41	679.35	44,633,472.59	44,421,875.00
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	AA+	Aaa	12/11/23	12/12/23	43,646,484.38	4.40	679.35	44,636,769.99	44,421,875.00

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	50,000,000.00	AA+	Aaa	01/03/24	01/04/24	48,695,312.50	4.06	4,415.76	48,878,768.17	48,250,000.00
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	50,000,000.00	AA+	Aaa	01/04/24	01/05/24	48,683,593.75	4.07	4,415.76	48,867,807.83	48,250,000.00
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	50,000,000.00	AA+	Aaa	01/05/24	01/08/24	48,761,718.75	4.02	4,415.76	48,932,482.52	48,250,000.00
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	100,000,000.00	AA+	Aaa	01/03/24	01/04/24	97,406,250.00	4.05	8,831.52	97,770,964.26	96,500,000.00
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	78,296.70	44,820,020.86	44,093,750.00
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	423,420.33	46,922,367.48	46,718,750.00
US TREASURY NOTES	DTD 05/31/2022 2.750% 05/31/2029	91282CES6	50,000,000.00	AA+	Aaa	05/07/24	05/08/24	46,132,812.50	4.47	116,461.75	46,245,753.62	46,453,125.00
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2029	91282CEV9	50,000,000.00	AA+	Aaa	05/07/24	05/08/24	47,201,171.88	4.48	4,415.76	47,281,606.54	47,500,000.00
Security Type Sub-Total		3,625,000,000.00		3,413,642,578.23		3.27		8,041,749.82		3,497,992,019.11		3,448,957,057.50
U.S. Treasury Bill												
US TREASURY BILL	DTD 02/01/2024 0.000% 08/01/2024	912797JU2	100,000,000.00	A-1+	P-1	03/25/24	03/25/24	98,155,765.83	5.24	0.00	99,556,811.94	99,548,350.00
US TREASURY BILL	DTD 08/10/2023 0.000% 08/08/2024	912797GK7	50,000,000.00	A-1+	P-1	04/05/24	04/08/24	49,127,022.22	5.24	0.00	49,728,088.89	49,723,445.00
Security Type Sub-Total		150,000,000.00		147,282,788.05		5.24		0.00		149,284,900.83		149,271,795.00
Supra-National Agency Bond / Note												
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	975,000.00	60,000,000.00	59,996,100.00

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Supra-National Agency Bond / Note												
INTL FINANCE CORP CORPORATE NOTES	DTD 09/15/2022 3.625% 09/15/2025	45950KDA5	AAA	Aaa	09/07/22	09/15/22	19,992,200.00	3.64	213,472.22	19,996,861.50	19,668,360.00	
INTL BK RECON & DEVELOP NOTES	DTD 04/10/2024 4.750% 04/10/2026	459058LE1	AAA	Aaa	04/03/24	04/10/24	9,997,400.00	4.76	106,875.00	9,997,679.23	9,981,460.00	
INTER-AMERICAN DEVEL BK NOTES	DTD 07/06/2023 4.500% 05/15/2026	4581X0EK0	AAA	Aaa	06/27/23	07/06/23	14,988,450.00	4.53	86,250.00	14,992,443.82	14,904,735.00	
Security Type Sub-Total			105,000,000.00				104,972,050.00	3.65	1,381,597.22	104,986,984.55	104,550,655.00	
Repurchase Agreement												
CANTOR FITZGERALD & CO TRI-P REPO	AGRMT	RPEI3NYR3	NA	NA	06/27/24	06/27/24	100,000,000.00	5.31	59,000.00	100,000,000.00	99,998,529.90	
Security Type Sub-Total			100,000,000.00				100,000,000.00	5.31	59,000.00	100,000,000.00	99,998,529.90	
Money Market Mutual Fund												
NORTHERN TRUST INST GOVT SELECT 848		665278701	AAAm	NR	02/28/22	02/28/22	1,000,000.00	5.19	0.00	1,000,000.00	1,000,000.00	
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	NR	NR	12/08/23	12/08/23	1,000,000.00	5.22	0.00	1,000,000.00	1,000,000.00	
FEDERATED GOVT OBLIGATIONS FUND		608919718	AAAm	NR	06/28/24	06/28/24	285,000,000.00	5.18	0.00	285,000,000.00	285,000,000.00	
FIDELITY GOV'T MM FUND 2642		31607A703	AAA	AAA	06/28/24	06/28/24	320,000,000.00	5.21	0.00	320,000,000.00	320,000,000.00	
Security Type Sub-Total			607,000,000.00				607,000,000.00	5.20	0.00	607,000,000.00	607,000,000.00	
Joint Powers Authority												
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	AAAm	NR	08/26/21	08/26/21	10,000,000.00	5.44	0.00	10,000,000.00	10,000,000.00	
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAAm	NR	02/27/23	02/27/23	13,000,000.00	5.44	0.00	13,000,000.00	13,000,000.00	
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAAm	NR	05/25/23	05/25/23	15,000,000.00	5.44	0.00	15,000,000.00	15,000,000.00	

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	04/12/23	04/12/23	19,000,000.00	5.44	0.00	19,000,000.00	19,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	05/16/23	05/16/23	19,000,000.00	5.44	0.00	19,000,000.00	19,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/01/23	06/01/23	22,000,000.00	5.44	0.00	22,000,000.00	22,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/27/23	06/27/23	33,000,000.00	5.44	0.00	33,000,000.00	33,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	01/26/24	01/26/24	35,000,000.00	5.44	0.00	35,000,000.00	35,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	02/27/23	02/27/23	39,000,000.00	5.44	0.00	39,000,000.00	39,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	02/26/24	02/26/24	47,000,000.00	5.44	0.00	47,000,000.00	47,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/27/23	06/27/23	56,000,000.00	5.44	0.00	56,000,000.00	56,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/17/24	06/17/24	73,000,000.00	5.44	0.00	73,000,000.00	73,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/26/23	06/26/23	75,000,000.00	5.44	0.00	75,000,000.00	75,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/30/23	06/30/23	150,000,000.00	5.44	0.00	150,000,000.00	150,000,000.00
Security Type Sub-Total			606,000,000.00				606,000,000.00	5.44	0.00	606,000,000.00	606,000,000.00
Federal Agency Mortgage-Backed Security											
FR WN1252		3132XFMA3	AA+	Aaa	06/15/23	06/21/23	9,642,268.13	4.85	36,697.50	9,673,780.19	9,589,987.69
DTD 06/01/2023 4.500% 03/01/2028											
FR WN1245		3132XFL30	AA+	Aaa	06/06/23	06/09/23	24,512,695.31	4.81	90,625.00	24,622,176.62	24,501,513.75
DTD 06/01/2023 4.350% 03/01/2028											

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Mortgage-Backed Security												
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	81,725.00	20,637,644.20	20,697,855.57
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	211,248.40	51,499,939.45	51,228,963.27
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	4.53	169,918.75	44,020,308.03	43,556,603.16
FR WN2432	DTD 09/01/2023 5.050% 05/01/2028	3132XGV29	49,502,000.00	AA+	Aaa	09/13/23	09/18/23	48,662,786.41	5.47	208,320.92	48,791,095.01	49,435,355.46
FR WN2578	DTD 04/01/2024 4.360% 05/01/2028	3132XG2L9	51,314,000.00	AA+	Aaa	04/11/24	04/16/24	49,772,575.55	5.19	183,886.88	49,844,398.12	50,281,919.47
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	275,000.00	74,092,390.73	73,587,606.75
FR WN2458	DTD 10/01/2023 5.060% 06/01/2028	3132XGWU6	24,652,000.00	AA+	Aaa	10/17/23	10/20/23	23,942,292.03	5.77	103,949.27	24,038,025.07	24,631,200.12
FR WN1268	DTD 10/01/2023 4.620% 06/01/2028	3132XFMS4	33,378,000.00	AA+	Aaa	10/05/23	10/11/23	32,041,576.17	5.60	128,505.30	32,227,757.36	32,826,003.98
FR WN2409	DTD 08/01/2023 4.900% 06/01/2028	3132XGVB9	42,540,000.00	AA+	Aaa	08/03/23	08/08/23	41,659,289.06	5.39	173,705.00	41,823,514.86	42,266,483.54
FR WN2382	DTD 07/01/2023 4.340% 06/01/2028	3132XGUG9	50,000,000.00	AA+	Aaa	08/18/23	08/23/23	48,044,921.88	5.27	180,833.33	48,395,804.59	48,950,769.00
FR WN1292	DTD 01/01/2024 4.300% 11/01/2028	3132XFNJ3	35,250,000.00	AA+	Aaa	01/17/24	01/22/24	34,948,447.27	4.50	126,312.50	34,973,802.95	34,550,580.78
FR WN2514	DTD 01/01/2024 4.450% 11/01/2028	3132XGYL4	75,000,000.00	AA+	Aaa	01/17/24	01/22/24	74,463,867.19	4.62	278,125.00	74,508,828.40	73,782,253.50
FR WN2337	DTD 04/01/2023 4.350% 01/01/2030	3132XGS31	62,975,000.00	AA+	Aaa	08/22/23	08/25/23	59,452,335.94	5.39	228,284.37	59,924,351.68	61,098,610.12
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	65,624.73	15,781,499.70	15,639,248.08

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description		CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Dated Date/Coupon/Maturity												
Federal Agency Mortgage-Backed Security												
FR WN2397		3132XGUX2	33,757,000.00	AA+	Aaa	07/18/23	07/21/23	34,087,976.84	4.82	140,654.17	34,040,001.14	33,675,861.34
DTD 07/01/2023 5.000% 02/01/2030												
FR WN2446		3132XGWG7	39,700,000.00	AA+	Aaa	10/05/23	10/11/23	38,307,398.44	5.55	161,777.50	38,443,522.73	39,404,766.58
DTD 10/01/2023 4.890% 02/01/2030												
FR WN2405		3132XGU79	26,814,000.00	AA+	Aaa	07/20/23	07/25/23	26,363,608.59	4.60	96,306.95	26,426,685.52	26,199,247.49
DTD 07/01/2023 4.310% 04/01/2030												
FR WN2392		3132XGUS3	30,193,000.00	AA+	Aaa	07/13/23	07/18/23	29,460,583.87	4.47	101,901.37	29,564,958.40	29,092,850.71
DTD 07/01/2023 4.050% 04/01/2030												
FR WN2404		3132XGU61	30,648,000.00	AA+	Aaa	09/14/23	09/19/23	29,581,305.94	4.94	110,332.80	29,691,813.03	29,953,697.45
DTD 07/01/2023 4.320% 04/01/2030												
FR WN2415		3132XGVH6	24,795,000.00	AA+	Aaa	08/08/23	08/11/23	24,740,760.94	4.68	95,874.00	24,747,941.26	24,615,125.42
DTD 08/01/2023 4.640% 05/01/2030												
FR WN2460		3132XGWW2	9,385,000.00	AA+	Aaa	10/17/23	10/20/23	8,691,756.45	5.68	33,942.42	8,753,331.22	9,132,082.98
DTD 10/01/2023 4.340% 06/01/2030												
FR WN2421		3132XGVP8	32,235,000.00	AA+	Aaa	09/21/23	09/26/23	30,224,090.04	5.12	107,987.25	30,420,800.05	30,973,243.45
DTD 09/01/2023 4.020% 06/01/2030												
FR WN2442		3132XGWC6	59,832,000.00	AA+	Aaa	09/26/23	09/28/23	55,984,989.38	5.38	210,907.80	56,355,920.56	57,855,815.45
DTD 09/01/2023 4.230% 06/01/2030												
FR WN2459		3132XGWW4	46,801,000.00	AA+	Aaa	10/17/23	10/20/23	45,534,082.30	5.75	205,144.38	45,644,700.58	47,266,002.57
DTD 10/01/2023 5.260% 07/01/2030												
FR WN1286		3132XFNC8	35,000,000.00	AA+	Aaa	01/03/24	01/08/24	35,623,437.50	4.50	140,000.00	35,585,395.04	35,022,265.25
DTD 12/01/2023 4.800% 11/01/2030												
FR WN3235		3132XHSZ8	74,788,378.50	AA+	Aaa	04/09/24	04/12/24	68,250,238.23	4.67	193,630.19	68,433,011.60	68,332,451.97
DTD 04/01/2024 3.150% 01/01/2031												
FR WN1331		3132XFPR3	71,842,000.00	AA+	Aaa	04/11/24	04/16/24	68,858,873.20	4.92	248,002.52	68,936,363.66	69,437,319.66
DTD 04/01/2024 4.200% 02/01/2031												

Managed Account Detail of Securities Held

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description		CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Dated Date/Coupon/Maturity												
Federal Agency Commercial Mortgage-Backed Security												
FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024		3137BDCW4	6,097,383.75	AA+	Aaa	07/19/22	07/22/22	6,062,847.79	3.61	16,783.05	6,097,383.75	6,097,383.75
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	50,099,861.14	49,719,527.50
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024		3137FCM43	13,399,673.09	AA+	Aaa	01/27/21	01/29/21	14,593,081.47	0.68	35,017.81	13,481,547.49	13,284,660.21
FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024		3137BFXT3	64,812,762.38	AA+	Aaa	06/23/22	06/28/22	63,759,554.99	3.37	144,208.40	64,631,093.01	64,035,818.74
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025		3137BHXJ1	21,688,527.00	AA+	Aaa	12/14/20	12/17/20	23,827,727.41	0.55	54,637.01	21,955,202.39	21,362,584.23
FHMS K046 A2 DTD 06/17/2015 3.205% 03/01/2025		3137BJP64	49,746,060.50	AA+	Aaa	10/11/22	10/14/22	48,127,370.34	4.65	132,863.44	49,293,423.32	48,914,632.21
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	25,328,600.13	24,567,708.00
FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025		3137BKRJ1	74,650,257.00	AA+	Aaa	05/26/22	06/01/22	75,355,935.22	2.99	207,092.25	74,851,690.03	73,305,767.05
FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025		3137BLMZ8	9,957,077.00	AA+	Aaa	04/27/22	05/02/22	9,981,191.79	2.93	24,975.67	9,964,691.10	9,724,371.35
FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025		3137FJX07	3,100,648.36	AA+	Aaa	10/28/21	11/02/21	3,366,020.25	1.40	9,689.53	3,177,466.54	3,044,407.87
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	30,276,020.90	29,358,316.20
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	50,154,158.64	48,854,476.50
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	25,527,256.68	24,418,045.75
FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025		3137FKS00	60,000,000.00	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	61,523,697.42	58,707,256.20

For the Month Ending **June 30, 2024**

Managed Account Detail of Securities Held

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security											
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	1,104,203.41	0.57	613.51	1,100,322.64	1,031,505.64
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	2,576,474.76	0.57	1,431.51	2,567,419.60	2,406,846.57
FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	AA+	Aaa	04/04/23	04/06/23	57,504,785.16	4.20	148,002.92	58,341,318.26	57,523,621.65
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	AA+	Aaa	02/10/21	02/19/21	3,218,508.55	0.57	1,788.60	3,208,112.73	2,978,257.94
FHMS K055 A2	DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	AA+	Aaa	06/23/22	06/28/22	81,239,628.91	3.46	185,996.25	82,475,927.26	80,213,197.02
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137HILS3	AA+	Aaa	07/20/21	07/29/21	1,600,927.14	0.68	908.54	1,600,938.74	1,550,724.95
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,245,670.44	14,255,110.65
FHMS KJ21 A2	DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	AA+	Aaa	12/01/22	12/06/22	8,839,186.40	4.28	27,814.80	8,915,514.97	8,817,873.25
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,492,401.52	7,826,637.56
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	AA+	Aaa	12/07/21	12/16/21	247,067.50	1.30	267.25	247,068.01	238,777.04
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,373,941.28	9,636,427.30
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	19,585,161.09	18,181,871.30
FRESB 2022-SB97	DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	AA+	Aaa	04/13/22	04/22/22	20,217,339.10	2.66	31,226.63	20,600,093.84	19,323,574.94
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137FIG44	AA+	Aaa	04/10/23	04/13/23	4,834,375.00	4.15	13,512.50	4,885,239.82	4,781,211.25

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Commercial Mortgage-Backed Security												
FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027		3137H73W1	AA+	Aaa	04/13/22	04/21/22	33,379,094.08	2.75	76,506.38	33,381,540.25	32,284,145.55	
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027		3137F1G44	AA+	Aaa	04/19/22	04/22/22	50,287,109.38	3.12	135,125.00	50,159,699.62	47,812,112.50	
FRESB 2022-SB103 ASF DTD 10/01/2022 2.080% 06/01/2027		30329MAA0	AA+	Aaa	10/19/22	10/28/22	6,983,383.05	4.60	13,511.22	7,279,549.57	7,143,906.31	
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027		3137F2LJ3	AA+	Aaa	02/15/22	02/18/22	38,105,812.06	2.27	94,958.93	37,412,464.35	34,792,670.70	
FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027		3137FBBX3	AA+	Aaa	06/29/22	06/30/22	79,984,777.50	3.59	219,797.22	80,505,302.19	77,462,961.33	
FHMS K739 A2 DTD 11/01/2020 1.336% 09/01/2027		3137F64P9	AA+	Aaa	10/04/22	10/07/22	10,481,250.00	4.20	13,360.00	11,018,327.51	10,847,484.72	
FHMS K740 A2 DTD 11/01/2020 1.470% 09/01/2027		3137F72B0	AA+	Aaa	10/04/22	10/07/22	19,243,125.00	4.31	26,950.00	20,218,042.25	19,812,692.46	
FRESB 2022-SB104 ASF DTD 11/01/2022 2.600% 09/01/2027		30329QAA1	AA+	Aaa	11/08/22	11/18/22	23,019,203.36	4.63	54,637.23	23,762,341.96	23,322,314.16	
FHMS KGX1 AFX DTD 12/01/2017 3.000% 10/01/2027		3137FCKD5	AA+	Aaa	01/04/23	01/09/23	66,468,281.25	4.34	176,250.00	67,727,317.41	66,785,893.62	
FHMS K072 A2 DTD 01/01/2018 3.444% 12/01/2027		3137FEBQ2	AA+	Aaa	03/28/23	03/31/23	12,499,973.67	4.22	37,089.01	12,613,541.11	12,338,715.63	
FRESB 2023-SB105 A5 DTD 05/01/2023 3.740% 04/01/2028		30332AAAA1	AA+	Aaa	05/18/23	05/25/23	32,426,807.20	4.31	103,652.69	32,615,633.11	31,996,608.53	
FRESB 2023-SB106 ASF DTD 06/01/2023 3.960% 05/01/2028		35802AAE3	AA+	Aaa	06/22/23	06/29/23	13,524,738.78	4.64	45,988.77	13,610,338.55	13,463,737.76	
FRESB 2023-SB107 ASF DTD 07/01/2023 4.090% 05/01/2028		30332EAA3	AA+	Aaa	07/13/23	07/20/23	24,417,303.19	4.60	85,071.86	24,525,088.59	24,188,228.43	
FHMS K079 AM DTD 08/01/2018 3.930% 06/01/2028		3137FGZU2	AA+	Aaa	04/12/23	04/17/23	11,269,308.59	4.08	37,171.25	11,288,317.62	10,951,949.94	

Managed Account Detail of Securities Held

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Commercial Mortgage-Backed Security												
FRESB 2023-SB108 ASF DTD 08/01/2023 4.250% 06/01/2028		30333AAA0	AA+	Aaa	08/09/23	08/17/23	24,398,395.44	4.75	88,314.33	24,496,358.81	24,301,791.35	
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028		3137HACX2	AA+	Aaa	07/13/23	07/20/23	75,749,100.00	4.59	301,187.50	75,602,903.32	74,776,680.75	
FHMS K079 A2 DTD 08/01/2018 3.926% 06/01/2028		3137FGZT5	AA+	Aaa	05/24/23	05/30/23	98,417,968.75	4.28	327,166.67	98,762,227.05	96,685,395.00	
FNA 2023-M5 2A2 DTD 07/01/2023 4.500% 07/01/2028		3136BOCS6	AA+	Aaa	07/18/23	07/31/23	9,976,562.50	4.55	37,500.00	9,980,944.80	9,885,622.90	
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028		3136BQDE6	AA+	Aaa	07/17/23	07/31/23	24,562,500.00	4.59	87,291.67	24,644,303.01	24,314,211.00	
FHMS KJ47 A1 DTD 09/01/2023 5.272% 08/01/2028		3137HAMN3	AA+	Aaa	09/19/23	09/28/23	10,872,174.91	5.27	47,765.33	10,872,182.56	10,997,850.50	
FRESB 2023-SB110 ASF DTD 10/01/2023 4.580% 08/01/2028		30333HAA5	AA+	Aaa	10/18/23	10/26/23	19,680,127.89	5.52	78,190.37	19,783,078.48	20,212,556.61	
FRESB 2023-SB109 ASF DTD 09/01/2023 4.390% 08/01/2028		30333MAA4	AA+	Aaa	09/13/23	09/22/23	24,302,337.93	5.02	91,396.23	24,400,122.46	24,473,003.23	
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028		3137HAMH6	AA+	Aaa	09/07/23	09/14/23	49,260,350.00	4.99	193,750.00	49,369,223.74	49,556,954.00	
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028		3137HAQ74	AA+	Aaa	10/11/23	10/19/23	48,903,200.00	5.26	197,500.00	49,047,311.44	49,704,935.00	
FRESB 2023-SB111 ASF DTD 11/01/2023 4.710% 09/01/2028		30334CAA5	AA+	Aaa	11/07/23	11/16/23	24,430,507.99	5.24	98,085.79	24,495,787.57	24,783,487.87	
FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028		3137HAM52	AA+	Aaa	09/20/23	09/28/23	49,402,350.00	5.07	200,000.00	49,484,950.70	49,819,855.50	
FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028		3137HAST4	AA+	Aaa	10/25/23	10/31/23	72,608,775.00	5.60	303,125.00	72,902,475.14	74,853,882.00	
FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028		3137HB3D4	AA+	Aaa	11/14/23	11/21/23	31,907,488.00	5.14	135,173.33	31,917,891.49	32,191,568.64	

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security												
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	31,028,811.90	30,328,482.46
FHMS K512 A2	DTD 12/01/2023 5.000% 11/01/2028	3137HBCF9	38,000,000.00	AA+	Aaa	12/11/23	12/21/23	38,354,844.00	4.78	158,333.33	38,320,076.70	38,141,521.12
FRESB 2024-SB112 ASF	DTD 01/01/2024 4.740% 12/01/2028	30334WAA1	11,998,489.60	AA+	Aaa	01/23/24	01/31/24	12,010,404.10	4.72	47,394.03	12,009,474.94	11,914,829.17
FHMS K514 A2	DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	15,000,000.00	AA+	Aaa	02/01/24	02/08/24	15,149,985.00	4.34	57,150.00	15,138,775.94	14,814,948.60
FRESB 2024-SB113 ASF	DTD 04/01/2024 5.020% 12/01/2028	30336BAA5	24,998,478.52	AA+	Aaa	04/16/24	04/25/24	24,789,241.25	5.23	104,576.97	24,796,655.75	25,095,009.89
FHMS K513 A2	DTD 01/01/2024 4.724% 12/01/2028	3137HBFY5	43,000,000.00	AA+	Aaa	01/10/24	01/18/24	43,429,527.00	4.50	169,276.67	43,393,316.90	42,726,702.32
FHMS K517 A2	DTD 03/01/2024 5.355% 01/01/2029	3137HC2C5	23,500,000.00	AA+	Aaa	03/05/24	03/14/24	24,204,671.00	4.66	104,868.75	24,165,283.18	23,944,635.28
FHMS K516 A2	DTD 03/01/2024 5.477% 01/01/2029	3137HBPM0	35,000,000.00	AA+	Aaa	02/29/24	03/07/24	36,049,895.00	4.78	159,745.83	35,987,931.35	35,811,535.90
FHMS K518 A2	DTD 03/01/2024 5.400% 01/01/2029	3137HC2L5	39,000,000.00	AA+	Aaa	03/19/24	03/28/24	39,941,655.00	4.83	175,500.00	39,895,482.80	39,802,921.47
FHMS K515 A2	DTD 02/01/2024 5.400% 01/01/2029	3137HBP00	50,000,000.00	AA+	Aaa	02/14/24	02/22/24	51,347,000.00	4.78	225,000.00	51,258,417.41	50,986,994.50
FRESB 2024-SB114 ASF	DTD 06/01/2024 4.990% 03/01/2029	30337MAA0	15,000,000.00	AA+	Aaa	06/18/24	06/27/24	15,074,280.00	4.87	62,375.00	15,074,122.81	15,060,510.15
FHMS K520 A2	DTD 04/01/2024 5.180% 03/01/2029	3137HCKV3	56,000,000.00	AA+	Aaa	04/23/24	04/30/24	56,227,304.00	5.09	241,733.33	56,220,246.91	56,737,848.72
FHMS K522 A2	DTD 06/01/2024 4.803% 05/01/2029	3137H0J00	100,000,000.00	AA+	Aaa	06/06/24	06/13/24	99,999,700.00	4.80	400,250.00	99,999,702.91	99,858,065.00
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2019 2.537% 10/01/2029	3137FOKC6	100,000,000.00	AA+	Aaa	03/21/24	03/25/24	89,953,125.00	4.60	211,416.67	90,385,758.65	89,855,117.00

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security											
FHMS K752 A2	DTD 08/01/2023 4.284% 07/01/2030	3137HAGZ3	AA+	Aaa	08/16/23	08/24/23	23,996,275.00	4.98	89,250.00	24,121,389.74	24,350,126.25
FRESB 2023-SB111 A7F	DTD 11/01/2023 4.440% 09/01/2030	30334CAB3	AA+	Aaa	11/07/23	11/16/23	14,270,655.00	5.29	55,500.00	14,327,382.96	14,617,652.85
FNA 2023-M2 2A2	DTD 02/01/2023 2.914% 09/01/2030	3136BPWB3	AA+	Aaa	04/16/24	04/19/24	15,071,562.50	5.00	41,281.67	15,123,289.26	15,336,562.75
FHMS K753 A2	DTD 11/01/2023 4.400% 10/01/2030	3137HB2L7	AA+	Aaa	11/01/23	11/09/23	76,641,054.00	5.54	300,666.67	77,059,954.66	80,284,304.16
FHMS K514 A2	DTD 12/01/2023 4.940% 11/01/2030	3137HBC51	AA+	Aaa	03/27/24	04/02/24	29,732,671.88	4.62	120,206.67	29,715,443.78	29,429,385.56
FHMS K514 A2	DTD 12/01/2023 4.940% 11/01/2030	3137HBC51	AA+	Aaa	04/17/24	04/22/24	124,910,296.88	5.06	517,773.75	124,931,843.53	126,763,046.90
FRESB 2024-SB112 A7F	DTD 01/01/2024 4.960% 12/01/2030	30334WAC7	AA+	Aaa	01/23/24	01/31/24	12,554,793.02	4.87	51,638.05	12,551,569.02	12,463,299.96
FHMS K127 A2	DTD 03/01/2021 2.108% 01/01/2031	3137FXZ35	AA+	Aaa	04/25/24	04/30/24	41,437,500.00	5.15	87,833.33	41,620,700.39	42,621,312.50
FHMS K126 A2	DTD 03/01/2021 2.074% 01/01/2031	3137FXYV4	AA+	Aaa	04/17/24	04/22/24	64,533,886.72	5.02	133,945.83	64,847,966.11	66,004,087.10
FHMS K755 A2	DTD 04/01/2024 5.203% 02/01/2031	3137HCH39	AA+	Aaa	04/04/24	04/11/24	33,037,182.65	4.81	140,034.41	33,016,635.66	33,031,665.35
FHMS K755 A2	DTD 04/01/2024 5.203% 02/01/2031	3137HCH39	AA+	Aaa	06/10/24	06/13/24	36,152,038.28	4.90	154,130.20	36,148,179.40	36,356,616.40
FHMS K755 A2	DTD 04/01/2024 5.203% 02/01/2031	3137HCH39	AA+	Aaa	04/16/24	04/19/24	36,853,054.69	5.08	158,691.50	36,846,771.72	37,432,546.42
FRESB 2024-SB114 A7F	DTD 06/01/2024 5.000% 04/01/2031	30337MAB8	AA+	Aaa	06/18/24	06/27/24	8,288,775.00	4.92	34,375.00	8,288,721.23	8,247,532.10
Security Type Sub-Total		2,862,771,832.54		2,816,401,253.83		4.18		9,195,282.47		2,812,152,393.01	
										2,785,939,068.49	

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description		CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Dated Date / Coupon / Maturity											
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES	3130AY3J3	100,000,000.00	AA+	Aaa	12/08/23	12/11/23	100,000,000.00	5.32	295,277.78	100,000,000.00	100,000,100.00
DTD 12/11/2023 5.315% 07/01/2024											
FANNIE MAE NOTES	3135G0V75	25,000,000.00	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	217,534.72	24,999,879.67	24,997,550.00
DTD 07/08/2019 1.750% 07/02/2024											
FEDERAL HOME LOAN BANK NOTES	3130ASME6	25,000,000.00	AA+	Aaa	07/06/22	07/08/22	24,951,500.00	3.10	360,416.67	24,999,535.57	24,988,750.00
DTD 07/08/2022 3.000% 07/08/2024											
FEDERAL HOME LOAN BANK NOTES	3130AYC61	100,000,000.00	AA+	Aaa	12/27/23	12/28/23	100,000,000.00	5.12	2,131,250.00	100,000,000.00	99,954,500.00
DTD 12/28/2023 5.115% 08/01/2024											
FEDERAL HOME LOAN BANK NOTES	3130A2UW4	25,000,000.00	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	215,625.00	25,059,116.46	24,869,550.00
DTD 08/15/2014 2.875% 09/13/2024											
FEDERAL HOME LOAN BANK NOTES	3130A2UW4	25,000,000.00	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	215,625.00	25,058,470.81	24,869,550.00
DTD 08/15/2014 2.875% 09/13/2024											
FEDERAL HOME LOAN BANK NOTES	3130AMVF6	23,630,000.00	AA+	Aaa	03/27/23	03/28/23	22,243,627.90	4.58	27,647.10	23,429,374.72	23,380,136.38
(CALLABLE)											
DTD 06/17/2021 0.405% 09/17/2024											
FEDERAL HOME LOAN BANK NOTES	3130AMVV1	41,600,000.00	AA+	Aaa	03/27/23	03/28/23	39,142,272.00	4.59	3,975.11	41,221,194.22	41,131,459.20
(CALLABLE)											
DTD 06/23/2021 0.430% 09/23/2024											
FEDERAL FARM CREDIT BANK NOTES	3133ENP79	50,000,000.00	AA+	Aaa	09/22/22	09/26/22	49,996,000.00	4.25	560,763.89	49,999,523.94	49,854,750.00
DTD 09/26/2022 4.250% 09/26/2024											
FEDERAL HOME LOAN BANK NOTES	3130ATT31	75,000,000.00	AA+	Aaa	10/27/22	10/28/22	74,918,250.00	4.56	825,000.00	74,989,115.44	74,817,600.00
DTD 10/28/2022 4.500% 10/03/2024											
FANNIE MAE NOTES	3135G0W66	25,000,000.00	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	85,763.89	24,997,515.62	24,730,550.00
DTD 10/18/2019 1.625% 10/15/2024											
FEDERAL HOME LOAN BANKS	3130BOUC1	100,000,000.00	AA+	Aaa	04/09/24	04/10/24	100,000,000.00	5.23	1,175,625.00	100,000,000.00	99,953,000.00
DTD 04/10/2024 5.225% 11/01/2024											
FEDERAL HOME LOAN BANK	3130B0SX8	50,000,000.00	AA+	Aaa	04/05/24	04/08/24	50,000,000.00	5.22	601,750.00	50,000,000.00	49,975,450.00
DTD 04/08/2024 5.220% 11/04/2024											

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note												
FEDERAL HOME LOAN BANKS NOTES DTD 04/17/2024 5.300% 11/14/2024		3130B0Y78	100,000,000.00	AA+	Aaa	04/15/24	04/17/24	100,000,000.00	5.30	1,089,444.44	100,000,000.00	99,976,500.00
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	268,750.00	49,989,877.22	49,835,400.00
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	78,385.42	74,988,982.66	73,745,625.00
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	13,750.00	10,046,364.55	9,885,260.00
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	34,375.00	25,124,491.83	24,713,150.00
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	34,375.00	25,115,769.75	24,713,150.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024		3130AQF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,641,500.00	3.36	7,638.89	24,735,377.12	24,501,375.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024		3130AQF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,665,000.00	3.32	7,638.89	24,739,954.70	24,501,375.00
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	207,812.50	37,985,188.36	37,203,406.00
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	589,062.50	74,975,078.12	73,611,675.00
FEDERAL HOME LOAN BANK NOTES DTD 06/06/2024 5.235% 02/03/2025		3130B1PG6	150,000,000.00	AA+	Aaa	06/05/24	06/06/24	150,000,000.00	5.24	545,312.50	150,000,000.00	149,962,800.00
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025		3137EAE0	50,000,000.00	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	289,583.33	49,995,232.33	48,873,900.00
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025		3133ENPG9	30,000,000.00	AA+	Aaa	02/10/22	02/15/22	29,919,900.00	1.84	199,791.67	29,983,321.64	29,363,340.00
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	1,286,458.33	75,258,413.60	74,751,675.00

Managed Account Detail of Securities Held

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market			
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Cost	at Cost	Interest	Cost	Value			
Federal Agency Bond / Note												
FEDERAL HOME LOAN BANKS NOTES DTD 03/03/2023 5.000% 02/28/2025	23,000,000.00	AA+	Aaa	03/02/23	03/03/23	22,969,640.00	5.07	22,989,907.80	22,959,635.00			
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	25,840,000.00	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	25,948,795.93	25,334,207.84			
FFCB BONDS DTD 03/28/2023 4.000% 03/28/2025	50,000,000.00	AA+	Aaa	03/27/23	03/28/23	49,786,400.00	4.23	49,921,105.34	49,557,600.00			
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	50,000,000.00	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	49,983,341.56	48,202,800.00			
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	25,000,000.00	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	25,000,000.00	24,076,450.00			
FEDERAL HOME LOAN BANKS NOTES DTD 06/12/2023 4.625% 06/06/2025	41,000,000.00	AA+	Aaa	06/09/23	06/12/23	40,965,970.00	4.67	40,984,041.10	40,786,062.00			
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	50,000,000.00	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	49,980,083.06	47,827,500.00			
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	45,000,000.00	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	44,952,698.19	42,800,715.00			
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	50,000,000.00	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	49,946,118.42	47,354,550.00			
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	19,900,000.00	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	19,900,000.00	18,868,801.90			
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	14,000,000.00	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	13,990,071.47	13,243,650.00			
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	20,000,000.00	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	19,985,181.03	18,897,300.00			
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	45,000,000.00	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	44,956,296.87	42,400,935.00			
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/24/2021 0.750% 02/24/2026	58,700,000.00	AA+	Aaa	01/25/23	01/26/23	53,019,014.00	4.13	55,654,991.50	54,787,703.70			

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800										
Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market	
Dated Date/Coupon/Maturity	Par	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value	
Federal Agency Bond / Note										
FEDERAL HOME LOAN BANK NOTES DTD 03/01/2023 4.500% 03/13/2026	50,000,000.00	AA+	Aaa	04/05/23	04/06/23	51,022,500.00	3.76	675,000.00	50,591,371.27	49,709,550.00
FEDERAL HOME LOAN BANKS NOTES DTD 05/10/2019 2.500% 06/12/2026	49,535,000.00	AA+	Aaa	04/10/23	04/11/23	47,420,499.46	3.95	65,358.68	48,236,718.58	47,470,480.27
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 09/29/2021 0.900% 06/29/2026	50,000,000.00	AA+	Aaa	04/24/23	04/25/23	45,152,500.00	4.19	2,500.00	46,960,396.21	46,277,850.00
FFCB BONDS DTD 08/14/2023 4.500% 08/14/2026	50,000,000.00	AA+	Aaa	08/09/23	08/14/23	49,885,000.00	4.58	856,250.00	49,918,786.50	49,782,350.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 09/23/2021 1.030% 09/30/2026	50,000,000.00	AA+	Aaa	04/26/23	04/27/23	45,375,000.00	3.94	130,180.56	46,967,152.56	46,030,950.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	34,770,000.00	AA+	Aaa	02/06/23	02/07/23	31,226,937.00	4.24	78,473.96	32,558,522.95	32,105,157.66
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	48,940,000.00	AA+	Aaa	01/23/23	01/24/23	44,101,057.50	4.12	110,454.86	45,950,514.74	45,189,140.52
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 11/23/2021 1.500% 11/23/2026	50,000,000.00	AA+	Aaa	02/13/23	02/14/23	45,055,000.00	4.37	79,166.67	46,860,032.66	46,355,050.00
FANNIE MAE NOTES (CALLABLE) DTD 12/18/2020 0.875% 12/18/2026	44,500,000.00	AA+	Aaa	12/08/22	12/09/22	39,102,150.00	4.18	14,060.76	41,195,193.88	40,527,351.50
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.250% 12/21/2026	50,000,000.00	AA+	Aaa	11/30/22	12/01/22	44,534,000.00	4.21	17,361.11	46,667,253.21	46,044,150.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 12/30/2020 0.600% 12/30/2026	39,805,000.00	AA+	Aaa	04/03/23	04/04/23	35,003,322.85	4.11	663.42	36,599,195.05	35,950,204.19
FEDERAL HOME LOAN BANKS NOTES DTD 01/29/2024 4.125% 01/15/2027	10,000,000.00	AA+	Aaa	01/26/24	01/29/24	9,977,500.00	4.21	174,166.67	9,980,546.96	9,885,880.00

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800												
Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note												
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 02/26/2021 1.000% 02/26/2027	3130ALDA9	22,500,000.00	AA+	Aaa	01/31/23	02/01/23	19,931,625.00	4.07	78,125.00	20,823,469.89	20,438,145.00
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	96,788.20	23,249,387.14	22,779,700.00
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	79,861.11	23,097,332.88	22,659,925.00
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	98,762.67	23,658,310.47	23,244,405.88
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	116,875.00	34,252,067.72	33,880,847.00
FEDERAL HOME LOAN BANKS (CALLABLE)	DTD 04/11/2024 4.750% 04/09/2027	3130B0TY5	20,000,000.00	AA+	Aaa	04/10/24	04/11/24	19,947,200.00	4.85	211,111.11	19,950,848.40	20,083,280.00
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	972,222.22	49,940,230.01	49,225,300.00
FEDERAL HOME LOAN BANKS NOTES	DTD 07/14/2023 4.000% 06/30/2028	3130AWN63	15,000,000.00	AA+	Aaa	07/13/23	07/14/23	14,960,100.00	4.06	1,666.67	14,967,868.73	14,743,830.00
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	122,736.32	30,298,235.59	29,570,147.01
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	54,000.00	22,096,572.46	21,494,600.00
Security Type Sub-Total		2,742,282,000.00		2,671,651,308.51		3.56		17,127,788.33		2,696,704,418.46		2,659,707,781.05
Corporate Note												
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	15,000,000.00	A	A1	09/07/21	09/10/21	14,990,250.00	0.65	28,906.25	14,999,368.39	14,850,105.00

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800										
Security Type/Description	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Dated Date/Coupon/Maturity	Par	CUSIP								
Corporate Note										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	75,000.00	39,998,730.66	39,607,240.00	
DTD 09/13/2021 0.625% 09/13/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	A	A1	10/05/22	10/11/22	14,990,400.00	4.58	151,666.67	14,998,660.47	14,951,040.00	
DTD 10/11/2022 4.550% 10/11/2024										
BANK OF NY MELLON CORP (CALLABLE) CORPOR	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	77,916.67	49,996,560.22	49,208,100.00	
DTD 10/25/2021 0.850% 10/25/2024										
BANK OF NY MELLON CORP FLT NOTES (CALLAB	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	515,868.16	50,000,000.00	49,992,000.00	
DTD 10/25/2021 5.530% 10/25/2024										
AMAZON.COM INC CORPORATE NOTES	AA	A1	11/29/22	12/01/22	24,983,250.00	4.74	104,444.44	24,996,530.52	24,911,425.00	
DTD 12/01/2022 4.700% 11/29/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	A	A1	01/04/22	01/10/22	9,995,300.00	1.27	59,375.00	9,999,172.35	9,775,590.00	
DTD 01/10/2022 1.250% 01/10/2025										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	A+	A1	01/09/23	01/12/23	14,993,550.00	4.82	342,000.00	14,998,292.39	14,958,345.00	
DTD 01/12/2023 4.800% 01/10/2025										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	A	A1	03/02/22	03/07/22	6,996,990.00	2.14	47,104.17	6,999,316.16	6,849,507.00	
DTD 03/07/2022 2.125% 03/07/2025										
AMAZON.COM INC CORPORATE NOTES	AA	A1	04/11/22	04/13/22	49,920,500.00	3.06	325,000.00	49,979,254.56	49,066,900.00	
DTD 04/13/2022 3.000% 04/13/2025										
BANK OF NY MELLON CORP (CALLABLE) CORP N	A	A1	04/19/22	04/26/22	49,993,000.00	3.36	307,083.33	49,998,094.98	49,181,300.00	
DTD 04/26/2022 3.350% 04/25/2025										

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market	Corporate Note	
Dated Date/Coupon/Maturity	Par	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value		
JOHN DEERE CAPITAL CORP CORPORATE NOTES	5,000,000.00	A	A1	06/05/23	06/08/23	4.98	17,187.50	4,998,694.10	4,980,080.00		
DTD 06/08/2023 4.950% 06/06/2025											
MET TOWER GLOBAL FUNDING NOTES	35,000,000.00	AA-	Aa3	06/06/22	06/13/22	3.73	64,750.00	34,989,140.42	34,426,280.00		
DTD 06/13/2022 3.700% 06/13/2025											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	15,000,000.00	A+	A1	06/27/22	06/30/22	3.98	1,645.83	14,995,267.34	14,792,100.00		
DTD 06/30/2022 3.950% 06/30/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	7,000,000.00	A	A1	09/06/22	09/08/22	4.07	88,987.50	6,998,614.05	6,908,307.00		
DTD 09/08/2022 4.050% 09/08/2025											
WALMART INC CORPORATE NOTES	5,000,000.00	AA	Aa2	09/06/22	09/09/22	3.93	60,666.67	4,998,610.86	4,927,860.00		
DTD 09/09/2022 3.900% 09/09/2025											
NESTLE HOLDINGS INC CORP NOTE	5,000,000.00	AA-	Aa3	09/06/22	09/13/22	4.01	60,555.56	4,999,340.00	4,929,860.00		
DTD 09/13/2022 4.000% 09/12/2025											
TOYOTA MOTOR CREDIT CORP CORP NOTES	25,000,000.00	A+	A1	11/07/22	11/10/22	5.44	191,250.00	24,986,622.72	25,057,275.00		
DTD 11/10/2022 5.400% 11/10/2025											
BANK OF NY MELLON (CALLABLE) NOTES	5,000,000.00	AA-	Aa2	11/15/22	11/22/22	5.22	29,022.22	5,000,000.00	4,987,540.00		
DTD 11/22/2022 5.224% 11/21/2025											
AMAZON.COM INC CORPORATE NOTES	25,000,000.00	AA	A1	11/29/22	12/01/22	4.60	95,833.33	24,999,291.06	24,808,200.00		
DTD 12/01/2022 4.600% 12/01/2025											
MET LIFE GLOB FUNDING I NOTES	15,000,000.00	AA-	Aa3	01/03/23	01/06/23	5.00	364,583.33	15,000,000.00	14,951,175.00		
DTD 01/06/2023 5.000% 01/06/2026											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	15,000,000.00	A	A1	01/03/23	01/09/23	4.82	344,000.00	14,996,417.11	14,897,160.00		
DTD 01/09/2023 4.800% 01/09/2026											
WELLS FARGO BANK NA CORPORATE NOTES (CAL	30,000,000.00	A+	Aa2	01/16/24	01/23/24	4.81	633,448.33	30,000,000.00	29,803,440.00		
DTD 01/23/2024 4.811% 01/15/2026											

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
PROCTER & GAMBLE CO/THE CORPORATE NOTES		742718FY0	10,000,000.00	AA-	Aa3	01/23/23	01/26/23	9,993,300.00	4.12	176,527.78	9,996,491.06	9,862,820.00
DEERE & COMPANY CAPITAL CORP NOTE		24422EXK0	10,000,000.00	A	A1	03/04/24	03/07/24	9,996,100.00	4.97	156,750.00	9,996,690.38	9,976,250.00
WALMART INC CORPORATE NOTES (CALLABLE)		931142FA6	15,000,000.00	AA	Aa2	04/12/23	04/18/23	14,993,400.00	4.02	126,666.67	14,996,056.91	14,751,735.00
APPLE INC CORP NOTES (CALLABLE)		037833ES5	30,000,000.00	AA+	Aaa	05/08/23	05/10/23	30,000,000.00	4.42	195,260.83	30,000,000.00	29,794,500.00
TOYOTA MOTOR CREDIT CORP CORP NOTES		89236TKT1	25,000,000.00	A+	A1	05/15/23	05/18/23	24,985,500.00	4.47	132,881.94	24,990,924.27	24,680,400.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWX3	5,000,000.00	A	A1	06/05/23	06/08/23	4,997,100.00	4.77	15,173.61	4,998,129.29	4,970,295.00
WELLS FARGO CORP NOTES (CALLABLE)		94988J6F9	40,000,000.00	A+	Aa2	12/04/23	12/11/23	40,000,000.00	5.25	116,755.56	40,000,000.00	40,017,040.00
MET TOWER GLOBAL FUNDING NOTES		58989V2G8	20,000,000.00	AA-	Aa3	01/10/24	01/16/24	19,982,800.00	4.88	444,583.33	19,985,271.94	19,895,520.00
DEERE & COMPANY CAPITAL CORP NOTE		24422EXM6	10,000,000.00	A	A1	03/04/24	03/07/24	9,990,700.00	4.88	153,583.33	9,991,616.89	9,965,640.00
Security Type Sub-Total			679,000,000.00					678,652,790.00	3.43	5,504,478.01	678,881,159.10	672,735,029.00
Commercial Paper												
JOHNSON & JOHNSON COMM PAPER		47816FG13	50,000,000.00	A-1+	P-1	03/01/24	03/01/24	49,112,111.11	5.33	0.00	50,000,000.00	49,977,450.00
JUPITER SEC CO LLC COMM PAPER		4820P2G82	50,000,000.00	A-1	P-1	03/26/24	03/27/24	49,237,513.89	5.41	0.00	49,948,180.56	49,923,950.00
--	0.000%	07/08/2024										

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper												
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 03/06/2024 0.000% 07/09/2024	89233GG91	50,000,000.00	A-1+	P-1	03/06/24	03/06/24	49,083,333.33	5.38	0.00	49,941,333.33	49,917,900.00
CHARIOT FUNDING LLC COMM PAPER	DTD 03/27/2024 0.000% 07/10/2024	15963TGA1	50,000,000.00	A-1	P-1	03/26/24	03/27/24	49,222,708.33	5.41	0.00	49,933,375.00	49,909,100.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 01/10/2024 0.000% 08/01/2024	89233GH17	40,000,000.00	A-1+	P-1	01/09/24	01/10/24	38,821,333.33	5.36	0.00	39,820,888.89	39,797,960.00
JOHNSON & JOHNSON COMM PAPER	DTD 03/04/2024 0.000% 08/01/2024	47816FH12	50,000,000.00	A-1+	P-1	03/01/24	03/04/24	48,920,833.33	5.29	0.00	49,776,972.22	49,744,850.00
METLIFE SHORT TERM FUND COMM PAPER	DTD 04/02/2024 0.000% 08/02/2024	59157TH22	50,000,000.00	A-1+	P-1	04/01/24	04/02/24	49,108,722.22	5.36	0.00	49,766,222.22	49,734,650.00
CRC FUNDING LLC COMM PAPER	DTD 03/25/2024 0.000% 08/07/2024	12619TH72	50,000,000.00	A-1	P-1	03/25/24	03/25/24	49,002,500.00	5.43	0.00	49,726,611.11	49,698,400.00
METLIFE SHORT TERM FUND COMM PAPER	DTD 04/02/2024 0.000% 08/07/2024	59157TH71	50,000,000.00	A-1+	P-1	04/01/24	04/02/24	49,072,194.44	5.36	0.00	49,729,694.44	49,696,900.00
CHARIOT FUNDING LLC COMM PAPER	DTD 04/17/2024 0.000% 08/21/2024	15963THM4	50,000,000.00	A-1	P-1	04/16/24	04/17/24	49,060,250.00	5.47	0.00	49,619,625.00	49,589,550.00
BOFA SECURITIES INC COMM PAPER	DTD 12/08/2023 0.000% 09/03/2024	06054NJ36	50,000,000.00	A-1	NR	12/08/23	12/08/23	47,986,250.00	5.60	0.00	49,522,666.67	49,494,300.00
METLIFE SHORT TERM FUND COMM PAPER	DTD 03/05/2020 0.000% 09/03/2024	59157TJ38	60,860,000.00	A-1+	P-1	04/08/24	04/09/24	59,555,313.75	5.37	0.00	60,291,973.33	60,243,853.36
CHARIOT FUNDING LLC COMM PAPER	DTD 04/26/2024 0.000% 09/09/2024	15963TJ91	50,000,000.00	A-1	P-1	04/26/24	04/26/24	48,983,777.78	5.49	0.00	49,476,944.45	49,444,250.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	DTD 01/06/2024 0.000% 10/01/2024	89233GK13	50,000,000.00	A-1+	P-1	04/25/24	04/26/24	48,834,750.00	5.44	0.00	49,321,500.00	49,303,600.00
METLIFE SHORT TERM FUND COMM PAPER	DTD 06/10/2020 0.000% 10/01/2024	59157TK10	50,000,000.00	A-1+	P-1	05/01/24	05/02/24	48,879,000.00	5.43	0.00	49,321,500.00	49,284,450.00

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Commercial Paper												
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GK21		A-1+	P-1	05/02/24	05/03/24	48,874,777.78	5.45	0.00	49,311,541.67	49,296,400.00	
DTD 05/02/2024 0.000% 10/02/2024												
METLIFE SHORT TERM FUND COMM PAPER	59157TL19		A-1+	P-1	04/15/24	04/15/24	50,224,082.22	5.40	0.00	50,803,860.57	50,751,423.59	
DTD 04/15/2023 0.000% 11/01/2024												
CITIGROUP GLOBAL MARKETS COMM PAPER	17327AL70		A-1	P-1	04/22/24	04/23/24	48,528,750.00	5.51	0.00	49,041,458.33	49,013,200.00	
DTD 04/22/2024 0.000% 11/07/2024												
BOFA SECURITIES INC COMM PAPER	06054NP39		A-1	NR	05/29/24	05/30/24	96,313,416.67	5.53	0.00	96,787,194.45	96,746,300.00	
DTD 05/30/2024 0.000% 02/03/2025												
Security Type Sub-Total							978,821,618.18	5.43	0.00	992,141,542.24	991,568,486.95	
Certificate of Deposit												
BANK OF AMERICA NA CERT DEPOS	06051WHB3		A-1	P-1	01/09/24	01/10/24	50,000,000.00	5.41	1,299,902.78	50,000,000.00	49,999,424.35	
DTD 01/10/2024 5.410% 07/01/2024												
BANK OF AMERICA NA CERT DEPOS	06051WHC1		A-1	P-1	01/09/24	01/10/24	50,000,000.00	5.38	1,292,694.44	50,000,000.00	49,987,798.30	
DTD 01/10/2024 5.380% 08/01/2024												
BANK OF AMERICA NA CERT DEPOS	06051WKP8		A-1	P-1	04/02/24	04/02/24	50,000,000.00	5.45	681,250.00	50,000,000.00	49,977,490.35	
DTD 04/02/2024 5.450% 10/01/2024												
BANK OF AMERICA NA CERT DEPOS	06051WKO6		A-1	P-1	04/02/24	04/02/24	50,000,000.00	5.45	681,250.00	50,000,000.00	49,970,285.05	
DTD 04/02/2024 5.450% 11/01/2024												
Security Type Sub-Total							200,000,000.00	5.42	3,955,097.22	200,000,000.00	199,934,998.05	
Bank Note												
WELLS FARGO BANK NA BANK NOTES (CALLABLE)	94988J6B8		A+	Aa2	08/02/23	08/09/23	9,992,800.00	5.59	231,250.00	9,996,056.43	10,012,820.00	
DTD 08/09/2023 5.550% 08/01/2025												
CITIBANK NA CORP NOTES (CALLABLE)	17325FBF4		A+	Aa3	04/23/24	04/30/24	10,000,000.00	5.44	92,143.89	10,000,000.00	10,024,860.00	
DTD 04/30/2024 5.438% 04/30/2026												

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Bank Note												
WELLS FARGO BANK NA BANK NOTES (CALLABLE)		94988J6D4	10,000,000.00	A+	Aa2	08/02/23	08/09/23	9,999,200.00	5.45	218,000.00	9,999,439.12	10,014,200.00
DTD 08/09/2023 5.450% 08/07/2026												
Security Type Sub-Total			30,000,000.00					29,992,000.00	5.49	541,393.89	29,995,495.55	30,051,880.00
Asset-Backed Security												
MBART 2022-1 A2 (CALLED, OMD 10/15/25)		58768PAB0	433,384.85	AAA	AAA	11/15/22	11/22/22	433,357.16	5.26	1,013.16	433,384.20	433,341.12
DTD 11/22/2022 5.260% 07/15/2024												
HAROT 2021-2 A3		43811JAC1	1,007,095.72	AAA	Aaa	01/31/22	02/02/22	994,900.42	0.68	147.71	1,003,219.69	1,000,381.52
DTD 05/26/2021 0.330% 08/15/2025												
HAROT 2021-2 A3		43811JAC1	1,913,481.88	AAA	Aaa	05/18/21	05/26/21	1,913,407.24	0.33	280.64	1,913,462.03	1,900,724.88
DTD 05/26/2021 0.330% 08/15/2025												
JDOT 2022-C A2		47800BAB4	2,490,010.33	NR	Aaa	10/12/22	10/19/22	2,489,921.19	4.98	5,511.22	2,489,974.88	2,489,076.33
DTD 10/19/2022 4.980% 08/15/2025												
TLOT 2023-A A2		89239MAB3	2,149,240.80	AAA	Aaa	04/11/23	04/18/23	2,149,157.41	5.30	3,480.58	2,149,200.32	2,148,044.32
DTD 04/18/2023 5.300% 08/20/2025												
BMWLT 2023-2 A2		055979AB4	2,037,154.53	AAA	NR	10/03/23	10/11/23	2,037,040.66	5.95	2,020.18	2,037,083.09	2,039,286.41
DTD 10/11/2023 5.950% 08/25/2025												
HAROT 2023-1 A2		43815JAB9	2,088,456.12	NR	Aaa	02/16/23	02/24/23	2,088,330.61	5.22	3,028.26	2,088,394.40	2,086,395.02
DTD 02/24/2023 5.220% 10/21/2025												
HART 2022-C A2A		44933DAB7	5,532,818.69	AAA	NR	11/01/22	11/09/22	5,532,476.21	5.35	13,155.81	5,532,662.34	5,531,723.75
DTD 11/09/2022 5.350% 11/17/2025												
TAOT 2021-B A3		89190GAC1	6,022,818.34	AAA	NR	06/08/21	06/14/21	6,022,169.68	0.26	695.97	6,022,616.16	5,959,903.38
DTD 06/14/2021 0.260% 11/17/2025												
MBALT 2023-A A2		58768RAB6	8,300,078.63	AAA	Aaa	05/11/23	05/24/23	8,299,981.52	5.24	19,329.96	8,300,024.73	8,294,226.24
DTD 05/24/2023 5.240% 11/17/2025												
BMWLT 2023-1 A3		05593AAC3	5,416,926.36	AAA	Aaa	02/07/23	02/15/23	5,416,797.44	5.16	4,658.56	5,416,861.26	5,407,485.74
DTD 02/15/2023 5.160% 11/25/2025												

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description		CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security												
HART 2023-A A2A DTD 04/12/2023 5.190% 12/15/2025		448979AB0	4,367,377.07	AAA	NR	04/04/23	04/12/23	4,367,124.64	5.19	10,074.08	4,367,239.76	4,363,103.15
MBART 2023-1 A2 DTD 01/25/2023 5.090% 01/15/2026		58770AAB9	579,672.52	AAA	NR	01/18/23	01/25/23	579,652.52	5.09	1,311.35	579,662.15	579,283.39
TAOT 2023-A A2 DTD 01/30/2023 5.050% 01/15/2026		891940AB4	2,150,278.52	AAA	NR	01/24/23	01/30/23	2,150,191.64	5.05	4,826.18	2,150,233.27	2,147,933.86
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026		44934KAC8	3,046,736.41	AAA	NR	07/20/21	07/28/21	3,046,064.00	0.39	514.56	3,046,504.45	3,017,655.92
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026		89239BAC5	3,701,492.54	AAA	Aaa	09/21/21	09/27/21	3,701,197.52	0.43	707.40	3,701,386.81	3,640,968.33
TAOT 2022-D A2A DTD 11/08/2022 5.270% 01/15/2026		89239HAB4	6,156,904.53	NR	Aaa	11/01/22	11/08/22	6,156,836.19	5.27	14,420.84	6,156,871.48	6,151,967.31
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026		43815GAC3	3,096,709.19	NR	Aaa	11/16/21	11/24/21	3,096,056.40	0.89	756.97	3,096,464.66	3,034,002.38
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026		47789QAC4	3,969,739.78	NR	Aaa	07/13/21	07/21/21	3,969,385.68	0.52	917.45	3,969,609.94	3,873,598.64
JDOT 2023-A A2 DTD 03/02/2023 5.280% 03/16/2026		47800CAB2	10,507,937.78	NR	Aaa	02/22/23	03/02/23	10,507,568.95	5.28	24,658.63	10,507,730.77	10,497,856.46
HAROT 2023-3 A2 DTD 08/22/2023 5.710% 03/18/2026		43815OAB3	5,231,712.52	AAA	NR	08/15/23	08/22/23	5,231,217.07	5.71	10,787.50	5,231,382.75	5,233,352.66
TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026		89238JAC9	2,914,154.64	AAA	NR	11/09/21	11/15/21	2,914,092.57	0.71	919.58	2,914,129.50	2,855,859.02
HAROT 2023-2 A2 DTD 05/30/2023 5.410% 04/15/2026		43792TAB2	3,445,713.43	AAA	Aaa	05/23/23	05/30/23	3,445,507.03	5.41	8,285.03	3,445,585.19	3,441,479.34
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	13,998,536.82	13,936,910.40
BMWOT 2023-A A2A DTD 07/18/2023 5.720% 04/27/2026		05592XAB6	1,798,442.14	AAA	NR	07/11/23	07/18/23	1,798,360.85	5.72	1,714.51	1,798,388.83	1,798,544.11

Managed Account Detail of Securities Held

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description		CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security												
HART 2021-C A3		44935FAD6	2,079,056.74	AAA	NR	11/09/21	11/17/21	2,078,592.70	0.75	683.78	2,078,863.48	2,042,951.01
HART 2023-B A2A		44933XAB3	3,274,562.34	AAA	NR	07/11/23	07/19/23	3,274,497.83	5.77	8,397.43	3,274,519.60	3,276,932.14
TAOT 2023-B A2A		891941AB2	3,320,933.25	NR	Aaa	05/16/23	05/23/23	3,320,856.53	5.28	7,793.12	3,320,885.09	3,316,951.12
TAOT 2022-A A3		89239KAC5	2,142,574.39	NR	Aaa	01/25/22	01/31/22	2,142,210.16	1.23	1,171.27	2,142,411.45	2,098,613.48
JDOT 2023-B A2		477920AB8	3,194,049.49	NR	Aaa	06/21/23	06/28/23	3,193,860.72	5.59	7,935.44	3,193,925.04	3,193,520.87
MBART 2021-1 A3		58772WAC7	6,489,385.84	AAA	Aaa	09/15/21	09/22/21	6,488,537.03	0.46	1,326.72	6,489,034.91	6,369,003.84
HAROT 2023-4 A2		438123AB7	5,917,598.14	NR	Aaa	11/01/23	11/08/23	5,917,140.71	5.87	9,648.97	5,917,247.03	5,928,933.89
TLTOT 2024-A A2A		89238GAB7	3,500,000.00	AAA	NR	02/21/24	02/27/24	3,499,702.85	5.33	5,700.14	3,499,743.18	3,493,333.20
BMWLT 2024-1 A2A		05611UAB9	6,500,000.00	AAA	Aaa	02/06/24	02/14/24	6,499,866.75	5.10	5,525.00	6,499,886.31	6,478,927.00
TAOT 2023-C A2A		89231FAB6	2,113,058.37	AAA	NR	08/08/23	08/15/23	2,112,929.27	5.60	5,259.17	2,112,967.01	2,111,515.84
JDOT 2023-C A2		47787CAB9	7,110,926.96	NR	Aaa	09/12/23	09/19/23	7,110,450.53	5.76	18,203.97	7,110,571.00	7,115,387.64
BMWOT 2022-A A3		05602RAD3	8,711,044.00	AAA	Aaa	05/10/22	05/18/22	8,710,591.03	3.21	4,660.41	8,710,816.06	8,593,251.52
FORDO 2023-C A2A		344940AB7	4,002,299.94	AAA	Aaa	11/16/23	11/21/23	4,001,936.94	5.68	10,103.58	4,002,010.85	4,001,964.95
TAOT 2022-B A3		89238FAD5	8,384,012.52	AAA	Aaa	04/07/22	04/13/22	8,383,816.33	2.93	10,917.85	8,383,914.67	8,247,819.27

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security												
HAROT 2024-1 A2	DTD 02/21/2024 5.360% 09/15/2026	437918AB1	25,000,000.00	AAA	Aaa	02/13/24	02/21/24	24,997,692.50	5.36	59,555.56	24,997,997.91	24,955,680.00
GMCAR 2023-3 A2A	DTD 07/19/2023 5.740% 09/16/2026	36267KAB3	1,415,703.10	AAA	Aaa	07/11/23	07/19/23	1,415,677.48	5.74	3,385.89	1,415,685.20	1,416,904.61
JDOT 2022-A A3	DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	4,442,165.30	NR	Aaa	03/10/22	03/16/22	4,441,182.69	2.33	4,580.37	4,441,683.25	4,354,605.34
BMWLT 2023-2 A3	DTD 10/11/2023 5.990% 09/25/2026	055979AC2	3,000,000.00	AAA	NR	10/03/23	10/11/23	2,999,939.10	5.99	2,995.00	2,999,953.00	3,013,470.00
MBART 2023-2 A2	DTD 10/25/2023 5.920% 11/16/2026	58769FAB1	3,818,282.91	AAA	NR	10/19/23	10/25/23	3,818,111.85	5.92	10,046.33	3,818,147.47	3,823,116.47
GMCAR 2023-4 A2A	DTD 10/11/2023 5.890% 11/16/2026	379930AB6	4,730,535.05	AAA	Aaa	10/03/23	10/11/23	4,730,084.23	5.89	11,609.52	4,730,182.14	4,734,274.06
TAOT 2023-D A2A	DTD 11/14/2023 5.800% 11/16/2026	89239FAB8	6,368,115.42	AAA	NR	11/07/23	11/14/23	6,368,019.26	5.80	16,415.59	6,368,038.07	6,376,600.93
HART 2022-B A3	DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	9,495,590.11	AAA	NR	07/12/22	07/20/22	9,495,586.31	3.72	15,699.38	9,495,588.02	9,379,699.28
HAROT 2024-2 A2	DTD 05/21/2024 5.480% 11/18/2026	437930AB6	11,500,000.00	AAA	NR	05/14/24	05/21/24	11,499,784.95	5.48	22,757.22	11,499,793.96	11,499,346.80
TAOT 2024-A A2A	DTD 01/30/2024 5.130% 12/15/2026	89238DAB4	22,000,000.00	AAA	Aaa	01/23/24	01/30/24	21,999,060.60	5.13	50,160.00	21,999,189.56	21,951,410.80
HART 2023-C A2A	DTD 11/13/2023 5.800% 01/15/2027	44918CAB8	5,705,592.76	AAA	NR	11/03/23	11/13/23	5,705,325.74	5.80	14,707.75	5,705,375.20	5,708,694.32
FORDO 2024-A A2A	DTD 03/19/2024 5.320% 01/15/2027	34535EAB8	11,500,000.00	NR	Aaa	03/14/24	03/19/24	11,499,596.35	5.32	27,191.11	11,499,634.25	11,483,119.15
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	19,999,515.10	19,852,352.00
CHAIT 2024-A1 A	DTD 01/31/2024 4.600% 01/15/2027	161571HV9	65,000,000.00	AAA	NR	01/24/24	01/31/24	64,990,100.50	4.61	132,888.89	64,991,419.95	64,263,069.00

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security												
JDOT 2024-A A2A	DTD 03/19/2024 5.190% 02/16/2027	47800RAB9	3,600,000.00	NR	Aaa	03/11/24	03/19/24	3,599,788.68	5.19	8,304.00	3,599,807.92	3,591,796.68
MBALT 2024-A A2A	DTD 05/23/2024 5.440% 02/16/2027	58770JAB0	7,000,000.00	NR	Aaa	05/17/24	05/23/24	6,999,312.60	5.44	16,924.44	6,999,337.48	7,002,665.60
JDOT 2022-B A3	DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	7,569,346.32	NR	Aaa	07/12/22	07/20/22	7,568,623.45	3.74	12,581.94	7,568,931.28	7,462,253.69
GMCAR 2024-1 A2A	DTD 01/17/2024 5.120% 02/16/2027	36268GAB1	8,500,000.00	NR	Aaa	01/09/24	01/17/24	8,499,824.90	5.12	18,133.33	8,499,849.10	8,477,839.65
BMWOT 2024-A A2A	DTD 06/11/2024 5.420% 02/25/2027	096919AB1	12,000,000.00	AAA	Aaa	06/06/24	06/11/24	11,999,756.40	5.42	37,733.33	11,999,760.95	12,036,465.60
TAOT 2024-B A2A	DTD 04/30/2024 5.410% 03/15/2027	89237NAB3	12,500,000.00	AAA	Aaa	04/23/24	04/30/24	12,499,101.25	5.41	30,055.56	12,499,150.45	12,491,847.50
GMCAR 2024-2 A2A	DTD 04/10/2024 5.330% 03/16/2027	379931AB4	6,250,000.00	AAA	Aaa	04/04/24	04/10/24	6,249,586.88	5.33	13,880.21	6,249,616.27	6,238,359.38
BMWLT 2024-1 A3	DTD 02/14/2024 4.980% 03/25/2027	05611UAD5	16,000,000.00	AAA	Aaa	02/06/24	02/14/24	15,999,603.20	4.98	13,280.00	15,999,648.36	15,915,892.80
HART 2024-A A2A	DTD 03/20/2024 5.290% 04/15/2027	448973AB3	5,750,000.00	AAA	NR	03/11/24	03/20/24	5,749,931.00	5.29	13,518.89	5,749,936.85	5,738,888.70
FORDO 2024-B A2A	DTD 06/24/2024 5.400% 04/15/2027	34531QAB5	7,500,000.00	AAA	Aaa	06/18/24	06/24/24	7,499,439.00	5.40	7,875.00	7,499,442.59	7,499,386.02
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	13,999,049.87	13,870,725.40
TLTOT 2024-A 3	DTD 02/27/2024 5.250% 04/20/2027	89238GAD3	3,500,000.00	AAA	NR	02/21/24	02/27/24	3,499,852.30	5.25	5,614.58	3,499,867.28	3,495,281.65
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	6,499,184.78	6,472,249.55
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	19,997,446.29	19,642,960.00

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security												
JDOT 2024-B A2A	DDTD 06/18/2024 5.420% 05/17/2027	47786WAB6	21,000,000.00	NR	Aaa	06/11/24	06/18/24	20,998,782.00	5.42	44,514.17	20,998,795.85	21,011,930.10
MBART 2024-1 A2A	DDTD 01/24/2024 5.060% 05/17/2027	587918AB9	49,000,000.00	AAA	Aaa	01/17/24	01/24/24	48,994,561.00	5.06	110,195.56	48,995,226.98	48,822,791.50
JDOT 2022-C A3	DDTD 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	28,959,573.58	28,829,126.09
HART 2022-C A3	DDTD 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	48,499,850.39	48,428,026.00
MBART 2022-1 A3	DDTD 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	20,497,322.55	20,440,386.00
TAOT 2023-A A3	DDTD 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	12,999,995.49	12,885,743.00
TAOT 2022-D A3	DDTD 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	70,495,401.68	70,413,552.90
AMXCA 2022-4 A	DDTD 11/03/2022 4.950% 10/15/2027	02582JIX9	33,000,000.00	AAA	NR	10/27/22	11/03/22	32,998,363.20	4.95	72,600.00	32,998,912.12	32,831,040.00
HAROT 2023-2 A3	DDTD 05/30/2023 4.930% 11/15/2027	43792TAC0	4,000,000.00	AAA	Aaa	05/23/23	05/30/23	3,999,352.00	4.93	8,764.44	3,999,510.22	3,978,680.00
MBART 2023-1 A3	DDTD 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	6,629,441.49	6,562,342.18
JDOT 2023-A A3	DDTD 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	21,997,127.20	21,887,368.80
CCCIT 2023-A1 A1	DDTD 12/11/2023 5.230% 12/08/2027	17305EGW9	9,000,000.00	AAA	Aaa	12/04/23	12/11/23	8,998,871.40	5.23	30,072.50	8,999,014.64	8,990,066.70
MBALT 2024-A A3	DDTD 05/23/2024 5.320% 01/18/2028	58770JAD6	4,000,000.00	NR	Aaa	05/17/24	05/23/24	3,999,532.00	5.32	9,457.78	3,999,544.38	4,008,052.80
TAOT 2023-B A3	DDTD 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	12,499,464.92	12,367,136.25

Managed Account Detail of Securities Held

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security												
HAROT 2023-3 A3	DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	6,500,000.00	AAA	NR	08/15/23	08/22/23	6,498,659.70	5.42	12,698.47	6,498,916.16	6,508,143.85
BMWOT 2023-A A3	DTD 07/18/2023 5.470% 02/25/2028	05592XAD2	3,000,000.00	AAA	NR	07/11/23	07/18/23	2,999,468.40	5.47	2,735.00	2,999,578.64	3,009,433.80
JDOT 2023-B A3	DTD 06/28/2023 5.180% 03/15/2028	477920AC6	4,000,000.00	NR	Aaa	06/21/23	06/28/23	3,999,332.80	5.18	9,208.89	3,999,475.77	3,989,376.00
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	44,998,038.15	44,312,071.50
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	34,999,581.59	34,835,878.00
TAOT 2023-C A3	DTD 08/15/2023 5.160% 04/17/2028	89231FAD2	2,000,000.00	AAA	NR	08/09/23	08/15/23	1,999,547.60	5.17	4,586.67	1,999,632.67	1,993,847.80
HART 2023-B A3	DTD 07/19/2023 5.480% 04/17/2028	44933XAD9	5,000,000.00	AAA	NR	07/11/23	07/19/23	4,999,783.00	5.48	12,177.78	4,999,826.55	5,013,811.00
JDOT 2023-C A3	DTD 09/19/2023 5.480% 05/15/2028	47787CAC7	6,750,000.00	NR	Aaa	09/12/23	09/19/23	6,749,536.28	5.48	16,440.00	6,749,606.28	6,764,193.23
AMXCA 2023-1 A	DTD 06/14/2023 4.870% 05/15/2028	025821JZ4	14,000,000.00	AAA	NR	06/07/23	06/14/23	13,998,758.20	4.87	30,302.22	13,999,022.87	13,942,178.60
COMET 2023-A1 A	DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	50,000,000.00	AAA	NR	05/17/23	05/24/23	49,988,535.00	4.43	98,222.22	49,991,082.78	49,312,610.00
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	24,997,309.54	24,893,552.50
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	11,354.17	4,999,844.44	5,014,994.50
HAROT 2023-4 A3	DTD 11/08/2023 5.670% 06/21/2028	438123AC5	2,250,000.00	NR	Aaa	11/01/23	11/08/23	2,249,603.78	5.67	3,543.75	2,249,653.18	2,267,963.10
TAOT 2023-D A3	DTD 11/14/2023 5.540% 08/15/2028	89239FAD4	3,250,000.00	AAA	NR	11/07/23	11/14/23	3,249,649.65	5.54	8,002.22	3,249,691.01	3,276,182.98

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800												
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Asset-Backed Security												
HAROT 2024-1 A3	DTD 02/21/2024 5.210% 08/15/2028	437918AC9	AAA	Aaa	02/13/24	02/21/24	16,499,282.25	5.21	38,206.67	16,499,334.01	16,487,847.75	
HART 2023-C A3	DTD 11/13/2023 5.540% 10/16/2028	44918CAD4	AAA	NR	11/03/23	11/13/23	2,749,638.38	5.54	6,771.11	2,749,679.54	2,767,561.50	
TAOT 2024-A A3	DTD 01/30/2024 4.830% 10/16/2028	89238DAD0	AAA	Aaa	01/23/24	01/30/24	11,997,598.80	4.83	25,760.00	11,997,791.69	11,909,613.60	
JDOT 2024-A A3	DTD 03/19/2024 4.960% 11/15/2028	47800RAD5	NR	Aaa	03/11/24	03/19/24	2,699,848.80	4.96	5,952.00	2,699,857.05	2,688,651.09	
HAROT 2024-2 A3	DTD 05/21/2024 5.270% 11/20/2028	437930AC4	AAA	NR	05/14/24	05/21/24	11,998,542.00	5.27	22,836.67	11,998,574.10	12,034,630.80	
GMCAR 2024-1 A3	DTD 01/17/2024 4.850% 12/18/2028	36268GAD7	NR	Aaa	01/09/24	01/17/24	2,999,396.70	4.85	6,062.50	2,999,446.73	2,972,588.40	
VZMT 2024-1 A1A MTGE	DTD 01/18/2024 5.000% 12/20/2028	92348KCL5	AAA	Aaa	01/09/24	01/18/24	16,999,493.40	5.00	25,972.22	16,999,534.94	16,919,112.30	
TAOT 2024-B A3	DTD 04/30/2024 5.330% 01/16/2029	89237NAD9	AAA	Aaa	04/23/24	04/30/24	17,497,504.50	5.33	41,455.56	17,497,583.84	17,570,922.25	
HART 2024-A A3	DTD 03/20/2024 4.990% 02/15/2029	448973AD9	AAA	NR	03/11/24	03/20/24	3,999,118.00	5.00	8,871.11	3,999,162.94	3,983,699.20	
BMWOT 2024-A A3	DTD 06/11/2024 5.180% 02/26/2029	096919AD7	AAA	Aaa	06/06/24	06/11/24	10,998,329.10	5.18	31,655.56	10,998,346.17	11,045,672.00	
JDOT 2024-B A3	DTD 06/18/2024 5.200% 03/15/2029	47786WAD2	NR	Aaa	06/11/24	06/18/24	12,497,556.25	5.20	23,472.22	12,497,572.66	12,526,200.00	
FORDO 2024-B A3	DTD 06/24/2024 5.100% 04/15/2029	34531QAD1	AAA	Aaa	06/18/24	06/24/24	7,249,933.30	5.10	7,189.58	7,249,933.53	7,248,710.10	
Security Type Sub-Total		1,161,284,170.27		1,161,164,474.32		4.85		2,344,175.54		1,161,197,896.03		1,155,626,852.60
Managed Account Sub-Total		15,053,145,381.31		14,664,187,821.69		4.15		52,539,785.80		14,788,236,570.63		14,668,927,818.10



Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800				
Securities Sub-Total	\$15,053,145,381.31	\$14,664,187,821.69	4.15%	\$52,539,785.80
Accrued Interest				\$14,788,236,570.63
Total Investments				\$52,539,785.80
				\$14,721,467,603.90

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	PIPER S		99.80	99,796,880.00	5,117,192.50	(103,674.91)	0.05	5.31
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		99.73	49,867,190.00	(1,607,419.38)	(158,017.00)	0.09	5.21
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	PIPER S		99.73	49,867,190.00	437,502.50	(112,610.03)	0.09	5.21
US TREASURY NOTES	DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	DAIWA		99.70	49,851,560.00	1,527,341.25	(83,821.19)	0.09	5.21
US TREASURY NOTES	DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	BNP		99.63	49,812,500.00	533,203.12	(146,654.11)	0.13	5.32
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		99.31	49,656,250.00	(56,640.63)	(324,978.65)	0.18	5.35
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		99.31	49,656,250.00	238,281.25	(305,450.21)	0.18	5.35
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		99.05	49,523,440.00	(160,153.75)	(446,473.30)	0.26	5.32
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	BNP		99.05	49,523,440.00	839,846.25	(344,774.56)	0.26	5.32
US TREASURY NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	MORGANS		98.64	73,980,465.00	1,186,519.69	(773,385.74)	0.30	5.34
US TREASURY NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	DAIWA		98.31	73,734,375.00	2,144,531.25	(779,979.05)	0.38	5.34
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		97.75	48,875,000.00	(1,970,703.13)	(1,276,956.73)	0.59	5.33
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		97.95	48,976,560.00	(1,599,611.88)	(1,093,473.63)	0.63	5.36
US TREASURY NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	BARCLAY		97.66	48,828,125.00	(939,453.13)	(1,122,592.96)	0.63	5.35
US TREASURY NOTES	DTD 03/15/2022 1.750% 03/15/2025	91282CED9	100,000,000.00	BARCLAY		97.58	97,578,120.00	1,687,495.00	(873,332.53)	0.71	5.27
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		97.41	48,703,125.00	(2,406,250.00)	(1,474,777.80)	0.88	5.19
US TREASURY NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	BOFA		97.94	48,968,750.00	(683,593.75)	(927,927.86)	0.87	5.19

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		95.63	47,812,500.00	(855,468.75)	(1,841,005.89)	0.92	5.19
US TREASURY NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MS		97.88	24,468,750.00	114,257.81	(245,721.20)	0.96	5.17
US TREASURY NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MUFG		97.88	24,468,750.00	115,234.37	(244,926.34)	0.96	5.17
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		95.30	47,648,440.00	(957,028.75)	(1,965,251.50)	1.00	5.13
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		95.30	47,648,440.00	(517,575.63)	(1,818,356.88)	1.00	5.13
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	RBC		95.30	47,648,440.00	1,654,299.37	(1,044,989.38)	1.00	5.13
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		95.30	71,472,660.00	(585,933.75)	(2,670,802.50)	1.00	5.13
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		95.30	71,472,660.00	(503,902.50)	(2,643,379.16)	1.00	5.13
US TREASURY NOTES	DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	50,000,000.00	BNP DIR		97.89	48,945,310.00	(60,549.38)	(598,540.73)	1.02	5.10
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		94.97	47,484,375.00	(986,328.13)	(2,066,500.64)	1.09	5.07
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		94.97	47,484,375.00	(998,046.88)	(2,069,942.21)	1.09	5.07
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	DAIWA		94.59	47,296,875.00	(562,500.00)	(2,012,286.93)	1.17	5.07
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	CITIGRP		94.59	47,296,875.00	1,816,406.25	(1,043,366.11)	1.17	5.07
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	CITIGRP		94.59	70,945,312.50	175,781.25	(2,634,530.14)	1.17	5.07
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		94.28	47,140,625.00	189,453.12	(1,785,810.81)	1.25	5.02
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		93.95	46,976,560.00	1,187,497.50	(1,450,796.93)	1.34	4.99
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	BK AMER		93.95	46,976,560.00	2,888,669.37	(473,220.99)	1.34	4.99

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	RBC		93.17	46,585,940.00	2,453,127.50	(613,481.63)	1.58	4.90
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	BNP DIR		93.17	46,585,940.00	2,628,908.75	(515,237.38)	1.58	4.90
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	JPMCHAS		93.17	46,585,940.00	2,019,533.75	(612,590.03)	1.58	4.90
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBQ3	50,000,000.00	BNP DIR		93.09	46,546,875.00	2,773,437.50	(360,225.30)	1.67	4.86
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CCF6	50,000,000.00	STIFEL		92.73	46,367,190.00	2,142,580.62	(617,874.94)	1.91	4.76
US TREASURY NOTES	DTD 05/31/2019 2.125% 05/31/2026	9128286X3	50,000,000.00	BARCLAY		95.22	47,609,375.00	1,310,546.87	(409,676.20)	1.89	4.76
US TREASURY NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	100,000,000.00	BNP DIR		92.73	92,734,380.00	621,098.75	(224,986.02)	1.91	4.76
US TREASURY NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	BAML		92.77	46,382,810.00	1,410,153.75	(644,818.88)	1.98	4.71
US TREASURY NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	DAIWA		92.77	46,382,810.00	1,527,341.25	(570,591.07)	1.98	4.71
US TREASURY NOTES	DTD 07/01/2019 1.875% 06/30/2026	9128287B0	50,000,000.00	BMO		94.63	47,312,500.00	472,656.25	(213,006.01)	1.96	4.72
US TREASURY NOTES	DTD 07/01/2019 1.875% 06/30/2026	9128287B0	50,000,000.00	BNP DIR		94.63	47,312,500.00	468,750.00	(216,064.72)	1.96	4.72
US TREASURY NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	100,000,000.00	WELLS_F		92.77	92,765,620.00	683,588.75	(987,411.15)	1.98	4.71
US TREASURY NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	50,000,000.00	BAML		91.98	45,992,190.00	558,596.25	118,787.80	2.07	4.71
US TREASURY NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	100,000,000.00	BOFA		91.98	91,984,380.00	601,567.50	(364,846.05)	2.07	4.71
US TREASURY NOTES	DTD 08/31/2021 0.750% 08/31/2026	91282CCW9	50,000,000.00	BAML		91.97	45,984,375.00	542,968.75	119,521.39	2.15	4.69
US TREASURY NOTES	DTD 08/31/2021 0.750% 08/31/2026	91282CCW9	100,000,000.00	TD SEC		91.97	91,968,750.00	535,156.25	(391,985.80)	2.15	4.69
US TREASURY NOTES	DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	50,000,000.00	JPMCHAS		92.03	46,015,625.00	541,015.62	134,633.54	2.23	4.64

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	CITIGRP		94.17	47,085,940.00	1,027,346.25	(469,921.69)	2.79	4.56
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	BARCLAY		94.17	47,085,940.00	753,908.75	(594,185.98)	2.79	4.56
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	BAML		88.84	44,421,875.00	2,298,828.12	(512,054.03)	2.98	4.52
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	MS		88.84	44,421,875.00	779,296.87	(211,597.59)	2.98	4.52
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	WELLS_F		88.84	44,421,875.00	775,390.62	(214,894.99)	2.98	4.52
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	50,000,000.00	MORGAN_		96.50	48,250,000.00	(445,312.50)	(628,768.17)	2.84	4.51
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	50,000,000.00	JPMCHAS		96.50	48,250,000.00	(433,593.75)	(617,807.83)	2.84	4.51
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	50,000,000.00	BMO		96.50	48,250,000.00	(511,718.75)	(682,482.52)	2.84	4.51
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	100,000,000.00	CITIGRP		96.50	96,500,000.00	(906,250.00)	(1,270,964.26)	2.84	4.51
US TREASURY NOTES	DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	50,000,000.00	TD SEC		88.19	44,093,750.00	2,234,375.00	(726,270.86)	3.07	4.52
US TREASURY NOTES	DTD 08/15/2017 2.250% 08/15/2027	9128282R0	50,000,000.00	JEFFERI		93.44	46,718,750.00	1,429,687.50	(203,617.48)	3.01	4.52
US TREASURY NOTES	DTD 05/31/2022 2.750% 05/31/2029	91282CES6	50,000,000.00	CITIGRP		92.91	46,453,125.00	320,312.50	207,371.38	4.61	4.37
US TREASURY NOTES	DTD 06/30/2022 3.250% 06/30/2029	91282CEV9	50,000,000.00	BMO		95.00	47,500,000.00	298,828.12	218,393.46	4.57	4.37
Security Type Sub-Total		3,625,000,000.00			3,448,957,057.50		35,314,479.27		(49,034,961.61)		4.94
U.S. Treasury Bill											
US TREASURY BILL	DTD 02/01/2024 0.000% 08/01/2024	912797JU2	100,000,000.00	BMO		99.55	99,548,350.00	1,392,584.17	(8,461.94)	0.10	5.10
US TREASURY BILL	DTD 08/10/2023 0.000% 08/08/2024	912797GK7	50,000,000.00	BMO		99.45	49,723,445.00	596,422.78	(4,643.89)	0.12	5.13

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
Security Type Sub-Total			150,000,000.00				149,271,795.00	1,989,006.95	(13,105.83)	0.11	5.11
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVEL BK NOTES	DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	60,000,000.00	BMO		99.99	59,996,100.00	2,100.00	(3,900.00)	0.01	5.50
INTL FINANCE CORP CORPORATE NOTES		45950KDA5	20,000,000.00	TOR DOM		98.34	19,668,360.00	(323,840.00)	(328,501.50)	1.19	5.05
INTL BK RECON & DEVELOP NOTES	DTD 09/15/2022 3.625% 09/15/2025	459058LE1	10,000,000.00	BK AMER		99.81	9,981,460.00	(15,940.00)	(16,219.23)	1.71	4.86
INTER-AMERICAN DEVEL BK NOTES	DTD 04/10/2024 4.750% 04/10/2026	4581X0EK0	15,000,000.00	WELLSFA		99.36	14,904,735.00	(83,715.00)	(87,708.82)	1.82	4.86
Security Type Sub-Total			105,000,000.00				104,550,655.00	(421,395.00)	(436,329.55)	0.65	5.26
Repurchase Agreement											
CANTOR FITZGERALD & CO TRI-P REPO		RPEI3NYR3	100,000,000.00	CANTFIT		100.00	99,998,529.90	(1,470.10)	(1,470.10)	0.04	5.36
Security Type Sub-Total			100,000,000.00				99,998,529.90	(1,470.10)	(1,470.10)	0.04	5.36
Money Market Mutual Fund											
NORTHERN TRUST INST GOVT SELECT 848		665278701	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	5.19
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	5.22
FEDERATED GOVT OBLIGATIONS FUND		608919718	285,000,000.00			1.00	285,000,000.00	0.00	0.00	0.00	5.18
FIDELITY GOV'T MM FUND 2642		31607A703	320,000,000.00			1.00	320,000,000.00	0.00	0.00	0.00	5.21
Security Type Sub-Total			607,000,000.00				607,000,000.00	0.00	0.00	0.00	5.20
Joint Powers Authority											
INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	10,000,000.00	DIRECT		1.00	10,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	13,000,000.00	DIRECT		1.00	13,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	15,000,000.00	DIRECT		1.00	15,000,000.00	0.00	0.00	0.00	5.44

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	22,000,000.00	DIRECT		1.00	22,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	33,000,000.00	DIRECT		1.00	33,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	35,000,000.00	DIRECT		1.00	35,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	39,000,000.00	DIRECT		1.00	39,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	47,000,000.00	DIRECT		1.00	47,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	56,000,000.00	DIRECT		1.00	56,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	73,000,000.00	DIRECT		1.00	73,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	75,000,000.00	DIRECT		1.00	75,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	150,000,000.00	DIRECT		1.00	150,000,000.00	0.00	0.00	0.00	5.44
Security Type Sub-Total			606,000,000.00		606,000,000.00		0.00		0.00		5.44
Federal Agency Mortgage-Backed Security											
FR WN1252		3132XFMA3	9,786,000.00	JPMCHAS		98.00	9,589,987.69	(52,280.44)	(83,792.50)	3.35	5.10
DTD 06/01/2023 4.500% 03/01/2028											
FR WN1245		3132XFL30	25,000,000.00	JPMCHAS		98.01	24,501,513.75	(11,181.56)	(120,662.87)	3.36	4.95
DTD 06/01/2023 4.350% 03/01/2028											
FR WN1255		3132XFMD7	21,000,000.00	JPMCHAS		98.56	20,697,855.57	150,668.07	60,211.37	3.41	5.09
DTD 07/01/2023 4.670% 04/01/2028											
FR WN2390		3132XGUQ7	51,524,000.00	CASTLE		99.43	51,228,963.27	(264,846.89)	(270,976.18)	3.39	5.09
DTD 07/01/2023 4.920% 04/01/2028											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description		CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Dated Date / Coupon / Maturity											
Federal Agency Mortgage-Backed Security											
FR WN2389	DTT 07/01/2023 4.650% 05/01/2028	3132XGUP9	43,850,000.00	TOR DOM		99.33	43,556,603.16	(505,795.28)	(463,704.87)	3.46	4.84
FR WN2432	DTT 09/01/2023 5.050% 05/01/2028	3132XGV29	49,502,000.00	JPMCHAS		99.87	49,435,355.46	772,569.05	644,260.45	3.43	5.09
FR WN2578	DTT 04/01/2024 4.360% 05/01/2028	3132XG2L9	51,314,000.00	BMO		97.99	50,281,919.47	509,343.92	437,521.35	3.48	4.94
FR WN1250	DTT 06/01/2023 4.400% 05/01/2028	3132XFL89	75,000,000.00	BMO		98.12	73,587,606.75	(261,026.06)	(504,783.98)	3.49	4.94
FR WN2458	DTT 10/01/2023 5.060% 06/01/2028	3132XGWU6	24,652,000.00	LOOP		99.92	24,631,200.12	688,908.09	593,175.05	3.51	5.08
FR WN1268	DTT 10/01/2023 4.620% 06/01/2028	3132XFMS4	33,378,000.00	CASTLE		98.35	32,826,003.98	784,427.81	598,246.62	3.55	5.09
FR WN2409	DTT 08/01/2023 4.900% 06/01/2028	3132XGVB9	42,540,000.00	TOR DOM		99.36	42,266,483.54	607,194.48	442,968.68	3.50	5.08
FR WN2382	DTT 07/01/2023 4.340% 06/01/2028	3132XGUG9	50,000,000.00	BMO		97.90	48,950,769.00	905,847.12	554,964.41	3.55	4.93
FR WN1292	DTT 01/01/2024 4.300% 11/01/2028	3132XFNJ3	35,250,000.00	TD SEC		98.02	34,550,580.78	(397,866.49)	(423,222.17)	3.91	4.81
FR WN2514	DTT 01/01/2024 4.450% 11/01/2028	3132XGYL4	75,000,000.00	JPMCHAS		98.38	73,782,253.50	(681,613.69)	(726,574.90)	3.89	4.87
FR WN2337	DTT 04/01/2023 4.350% 01/01/2030	3132XGS31	62,975,000.00	CITIGRP		97.02	61,098,610.12	1,646,274.18	1,174,258.44	4.77	4.97
FR WN2398	DTT 07/01/2023 5.030% 02/01/2030	3132XGUY0	15,656,000.00	MS		99.89	15,639,248.08	(163,526.92)	(142,251.62)	4.74	5.05
FR WN2397	DTT 07/01/2023 5.000% 02/01/2030	3132XGUX2	33,757,000.00	JPM		99.76	33,675,861.34	(412,115.50)	(364,139.80)	4.78	5.05
FR WN2446	DTT 10/01/2023 4.890% 02/01/2030	3132XGWG7	39,700,000.00	JPMCHAS		99.26	39,404,766.58	1,097,368.14	961,243.85	4.75	5.04
FR WN2405	DTT 07/01/2023 4.310% 04/01/2030	3132XGU79	26,814,000.00	MIZUHO		97.71	26,199,247.49	(164,361.10)	(227,438.03)	4.87	4.77
FR WN2392	DTT 07/01/2023 4.050% 04/01/2030	3132XGUS3	30,193,000.00	JPMCHAS		96.36	29,092,850.71	(367,733.16)	(472,107.69)	5.00	4.78
FR WN2404	DTT 07/01/2023 4.320% 04/01/2030	3132XGU61	30,648,000.00	MORGANS		97.73	29,953,697.45	372,391.51	261,884.42	4.92	4.77

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description		CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L		Effective Duration	YTM at Mkt
Dated Date / Coupon / Maturity								On Cost	Amort Cost		
Federal Agency Mortgage-Backed Security											
FR WN2415	3132XGVH6	24,795,000.00	RAYMOND			99.27	24,615,125.42	(125,635.52)	(132,815.84)	4.90	4.78
DTD 08/01/2023 4.640% 05/01/2030											
FR WN2460	3132XGWW2	9,385,000.00	ACADEMY			97.31	9,132,082.98	440,326.53	378,751.76	5.01	4.86
DTD 10/01/2023 4.340% 06/01/2030											
FR WN2421	3132XGVP8	32,235,000.00	JPMCHAS			96.09	30,973,243.45	749,153.41	552,443.40	5.12	4.78
DTD 09/01/2023 4.020% 06/01/2030											
FR WN2442	3132XGWC6	59,832,000.00	JPMCHAS			96.70	57,855,815.45	1,870,826.07	1,499,894.89	5.09	4.87
DTD 09/01/2023 4.230% 06/01/2030											
FR WN2459	3132XGWW4	46,801,000.00	JPMCHAS			100.99	47,266,002.57	1,731,920.27	1,621,301.99	5.01	5.07
DTD 10/01/2023 5.260% 07/01/2030											
FR WN1286	3132XFNC8	35,000,000.00	JPMCHAS			100.06	35,022,265.25	(601,172.25)	(563,129.79)	5.39	4.79
DTD 12/01/2023 4.800% 11/01/2030											
FR WN3235	3132XHSZ8	74,788,378.50	JPMCHAS			91.37	68,332,451.97	82,213.74	(100,559.63)	5.41	4.69
DTD 04/01/2024 3.150% 01/01/2031											
FR WN1331	3132XFPR3	71,842,000.00	JPMCHAS			96.65	69,437,319.66	578,446.46	500,956.00	5.66	4.79
DTD 04/01/2024 4.200% 02/01/2031											
Security Type Sub-Total		1,182,217,378.50				1,157,585,684.56		8,978,723.99	5,685,922.81	4.32	4.92
Federal Agency Commercial Mortgage-Backed Security											
FHMS K039 A2	3137BDCW4	6,097,383.75	LOOP			100.00	6,097,383.75	34,535.96	0.00	0.01	3.29
DTD 09/01/2014 3.303% 07/01/2024											
FHMS KMP1 A2	3137FATE8	50,000,000.00	JPMCHAS			99.44	49,719,527.50	(4,303,910.00)	(380,333.64)	0.14	9.55
DTD 09/01/2017 2.982% 08/01/2024											
FHMS K729 A2	3137FCM43	13,399,673.09	CANTFIT			99.14	13,284,660.21	(1,308,421.26)	(196,887.28)	0.27	6.57
DTD 12/01/2017 3.136% 10/01/2024											
FHMS K042 A2	3137BFTX3	64,812,762.38	JPMCHAS			98.80	64,035,818.74	276,263.75	(595,274.27)	0.35	5.57
DTD 01/28/2015 2.670% 12/01/2024											
FHMS K045 A2	3137BHXJ1	21,688,527.00	MS			98.50	21,362,584.23	(2,465,143.18)	(592,618.16)	0.52	6.07
DTD 05/01/2015 3.023% 01/01/2025											
FHMS K046 A2	3137BJP64	49,746,060.50	MS			98.33	48,914,632.21	787,261.87	(378,791.11)	0.65	5.76
DTD 06/17/2015 3.205% 03/01/2025											
FHMS K732 AM	3137FG7G4	25,000,000.00	CANTFIT			98.27	24,567,708.00	(1,676,432.63)	(760,892.13)	0.86	5.82
DTD 06/28/2018 3.700% 05/01/2025											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description		CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Dated Date/Coupon/Maturity											
Federal Agency Commercial Mortgage-Backed Security											
FHMS K047 A2		3137BKRJ1	74,650,257.00	MORGANS		98.20	73,305,767.05	(2,050,168.17)	(1,545,922.98)	0.76	5.54
DTD 07/30/2015 3.329% 05/01/2025											
FHLMC SERIES K049 A2		3137BLMZ8	9,957,077.00	FHN		97.66	9,724,371.35	(256,820.44)	(240,319.75)	0.91	5.41
DTD 10/01/2015 3.010% 07/01/2025											
FHMS K733 A2		3137FJX07	3,100,648.36	MORGANS		98.19	3,044,407.87	(321,612.38)	(133,058.67)	1.00	5.47
DTD 11/09/2018 3.750% 08/01/2025											
FHMS K050 A2		3137BLW95	30,000,000.00	CANTFIT		97.86	29,358,316.20	(1,498,324.43)	(917,704.70)	0.97	5.37
DTD 11/01/2015 3.334% 08/01/2025											
FHMS K052 A1		3137BM7C4	50,000,000.00	JPMCHAS		97.71	48,854,476.50	(1,579,117.25)	(1,299,682.14)	1.05	5.33
DTD 12/01/2015 3.308% 09/01/2025											
FHMS K726 A1		3137BYLE8	25,000,000.00	INCAPIT		97.67	24,418,045.75	(2,445,235.50)	(1,109,210.93)	1.26	4.62
DTD 06/01/2017 2.700% 10/01/2025											
FHMS KJ23 A1		3137FKSQ0	60,000,000.00	JPMCHAS		97.85	58,707,256.20	(6,523,993.80)	(2,816,441.22)	1.25	5.47
DTD 01/29/2019 3.683% 10/01/2025											
FRESB 2021-SB82 A5		30318CAA5	1,098,814.82	PIPER J		93.87	1,031,505.64	(72,697.77)	(68,817.00)	1.21	5.43
DTD 01/01/2021 0.670% 11/01/2025											
FRESB 2021-SB82 A5		30318CAA5	2,563,901.35	WELLS_F		93.87	2,406,846.57	(169,628.19)	(160,573.03)	1.21	5.43
DTD 01/01/2021 0.670% 11/01/2025											
FHMS K053 A2		3137BN6G4	59,300,000.00	PIPER J		97.00	57,523,621.65	18,836.49	(817,696.61)	1.27	5.19
DTD 03/29/2016 2.995% 12/01/2025											
FRESB 2021-SB83		30318NAA1	3,203,465.09	JPMCHAS		92.97	2,978,257.94	(240,250.61)	(229,854.79)	1.42	5.56
DTD 02/01/2021 0.670% 01/01/2026											
FHMS K055 A2		3137BPW21	83,500,000.00	MORGANS		96.06	80,213,197.02	(1,026,431.89)	(2,262,730.24)	1.55	5.14
DTD 06/22/2016 2.673% 03/01/2026											
FHMS KJ34 A1		3137HILS3	1,600,946.35	JPMCHAS		96.86	1,550,724.95	(50,202.19)	(50,213.79)	0.63	2.35
DTD 07/01/2021 0.681% 06/01/2026											
FHMS K736 A2		3137FNWX4	15,000,000.00	MORGANS		95.03	14,255,110.65	(1,303,873.73)	(990,559.79)	1.74	4.89
DTD 09/01/2019 2.282% 07/01/2026											
FHMS KJ21 A2		3137FHGE7	9,021,016.25	CANTFIT		97.75	8,817,873.25	(21,313.15)	(97,641.72)	1.37	4.79
DTD 09/01/2018 3.700% 09/01/2026											
FHMS K729 A2		3137FOXJ7	8,250,000.00	CANTFIT		94.87	7,826,637.56	(989,260.88)	(665,763.96)	2.07	4.94
DTD 01/01/2020 2.525% 10/01/2026											
FHMS KJ36 A1		3137H4RZ5	247,068.49	MORGANS		96.64	238,777.04	(8,290.46)	(8,290.97)	0.79	2.73
DTD 12/01/2021 1.298% 12/01/2026											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description		CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L		Effective Duration	YTM at Mkt
Dated Date / Coupon / Maturity	Amort Cost							On Cost			
Federal Agency Commercial Mortgage-Backed Security											
FHMS K062 A2		3137BUX60	10,000,000.00	MORGANS		96.36	9,636,427.30	(1,113,572.70)	(737,513.98)	2.27	5.01
DTD 02/01/2017 3.413% 12/01/2026											
FHMS K062 A2		3137BUX60	18,867,855.00	TOR DOM		96.36	18,181,871.30	(2,124,657.64)	(1,403,289.79)	2.27	5.01
DTD 02/01/2017 3.413% 12/01/2026											
FRESB 2022-SB97		30311SAA7	21,051,658.42	WELLS_F		91.79	19,323,574.94	(893,764.16)	(1,276,518.90)	2.36	5.18
DTD 04/01/2022 1.780% 02/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F1G44	5,000,000.00	JPMCHAS		95.62	4,781,211.25	(53,163.75)	(104,028.57)	2.54	4.95
DTD 07/01/2017 3.243% 04/01/2027											
FHMS K39 A1		3137H73W1	33,384,602.54	MORGANS		96.70	32,284,145.55	(1,094,948.53)	(1,097,394.70)	1.26	4.02
DTD 04/01/2022 2.750% 04/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F1G44	50,000,000.00	JPMCHAS		95.62	47,812,112.50	(2,474,996.88)	(2,347,587.12)	2.54	4.95
DTD 07/01/2017 3.243% 04/01/2027											
FRESB 2022-SB103 ASF		30329MAA0	7,794,937.38	WELLSFA		91.65	7,143,906.31	160,523.26	(135,643.26)	2.73	5.17
DTD 10/01/2022 2.080% 06/01/2027											
FHLMC MULTIFAMILY STRUCTURED P		3137F2LJ3	36,557,817.00	TOR DOM		95.17	34,792,670.70	(3,313,141.36)	(2,619,793.65)	2.65	4.90
DTD 08/01/2017 3.117% 06/01/2027											
FHMS K068 A2		3137FBBX3	81,306,000.00	CANTFIT		95.27	77,462,961.33	(2,521,816.17)	(3,042,340.86)	2.85	4.90
DTD 10/27/2017 3.244% 08/01/2027											
FHMS K739 A2		3137F64P9	12,000,000.00	JPMCHAS		90.40	10,847,484.72	366,234.72	(170,842.79)	2.81	4.60
DTD 11/01/2020 1.336% 09/01/2027											
FHMS K740 A2		3137F72B0	22,000,000.00	JPMCHAS		90.06	19,812,692.46	569,567.46	(405,349.79)	3.03	4.86
DTD 11/01/2020 1.470% 09/01/2027											
FRESB 2022-SB104 ASF		30329OAA1	25,217,183.51	JPMCHAS		92.49	23,322,314.16	303,110.80	(440,027.80)	2.80	5.18
DTD 11/01/2022 2.600% 09/01/2027											
FHMS KGX1 AFX		3137FCKD5	70,500,000.00	JPMCHAS		94.73	66,785,893.62	317,612.37	(941,423.79)	3.08	4.75
DTD 12/01/2017 3.000% 10/01/2027											
FHMS K072 A2		3137FEBQ2	12,923,000.00	TOR DOM		95.48	12,338,715.63	(161,258.04)	(274,825.48)	3.13	4.88
DTD 01/01/2018 3.444% 12/01/2027											
FRESB 2023-SB105 A5		30332AAA1	33,257,547.49	WELLS_F		96.21	31,996,608.53	(430,198.67)	(619,024.58)	3.07	4.85
DTD 05/01/2023 3.740% 04/01/2028											
FRESB 2023-SB106 ASF		35802AAE3	13,935,989.85	JPMCHAS		96.61	13,463,737.76	(61,001.02)	(146,600.79)	3.21	4.93
DTD 06/01/2023 3.960% 05/01/2028											
FRESB 2023-SB107 ASF		30332EAA3	24,959,957.62	WELLSFA		96.91	24,188,228.43	(229,074.76)	(336,860.16)	3.45	4.98
DTD 07/01/2023 4.090% 05/01/2028											

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description		CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L		Effective Duration	YTM at Mkt
Dated Date/Coupon/Maturity	On Cost							Amort Cost			
Federal Agency Commercial Mortgage-Backed Security											
FHMS K079 AM	DTT 08/01/2018 3.930% 06/01/2028	3137FGZU2	11,350,000.00	PIPER J		96.49	10,951,949.94	(317,358.65)	(336,367.68)	3.60	4.92
FRESB 2023-SB108 ASF	DTT 08/01/2023 4.250% 06/01/2028	30333AAA0	24,935,812.05	JPMCHAS		97.46	24,301,791.35	(96,604.09)	(194,567.46)	3.48	4.97
FHMS K505 A2	DTT 07/01/2023 4.819% 06/01/2028	3137HACX2	75,000,000.00	JPMCHAS		99.70	74,776,680.75	(972,419.25)	(826,222.57)	3.45	4.90
FHMS K079 A2	DTT 08/01/2018 3.926% 06/01/2028	3137FGZT5	100,000,000.00	TOR DOM		96.69	96,685,395.00	(1,732,573.75)	(2,076,832.05)	3.58	4.86
FNA 2023-M5 2A2	DTT 07/01/2023 4.500% 07/01/2028	3136BOCS6	10,000,000.00	WELLS_F		98.86	9,885,622.90	(90,939.60)	(95,321.90)	3.43	4.81
FNA 2023-M6 A2	DTT 07/01/2023 4.190% 07/01/2028	3136BODE6	25,000,000.00	JPMCHAS		97.26	24,314,211.00	(248,289.00)	(330,092.01)	3.60	4.95
FHMS KJ47 A1	DTT 09/01/2023 5.272% 08/01/2028	3137HAMN3	10,872,229.28	JPMCHAS		101.16	10,997,850.50	125,675.59	125,667.94	2.93	4.96
FRESB 2023-SB110 ASF	DTT 10/01/2023 4.580% 08/01/2028	30333HAA5	20,486,560.88	JPMCHAS		98.66	20,212,556.61	532,428.72	429,478.13	3.58	4.94
FRESB 2023-SB109 ASF	DTT 09/01/2023 4.390% 08/01/2028	30333MAA4	24,983,025.45	WELLSFA		97.96	24,473,003.23	170,665.30	72,880.77	3.53	4.94
FHMS K506 A2	DTT 09/01/2023 4.650% 08/01/2028	3137HAMH6	50,000,000.00	WELLSFA		99.11	49,556,954.00	296,604.00	187,730.26	3.59	4.89
FHMS K508 A2	DTT 10/01/2023 4.740% 08/01/2028	3137HAQ74	50,000,000.00	BMO		99.41	49,704,935.00	801,735.00	657,623.56	3.61	4.90
FRESB 2023-SB111 ASF	DTT 11/01/2023 4.710% 09/01/2028	30334CAA5	24,990,009.31	WELLS_F		99.17	24,783,487.87	352,979.88	287,700.30	3.63	4.93
FHMS K507 A2	DTT 09/01/2023 4.800% 09/01/2028	3137HAMS2	50,000,000.00	WELLS_F		99.64	49,819,855.50	417,505.50	334,904.80	3.64	4.90
FHMS K509 A2	DTT 10/01/2023 4.850% 09/01/2028	3137HAST4	75,000,000.00	MORGAN_		99.81	74,853,882.00	2,245,107.00	1,951,406.86	3.68	4.90
FHMS K510 A2	DTT 11/01/2023 5.069% 10/01/2028	3137HB3D4	32,000,000.00	JPM		100.60	32,191,568.64	284,080.64	273,677.15	3.70	4.91
FHMS K747 A2	DTT 01/01/2022 2.050% 11/01/2028	3137H5DX2	34,000,000.00	CANTFIT		89.20	30,328,482.46	40,591.83	(700,329.44)	4.02	4.81
FHMS K512 A2	DTT 12/01/2023 5.000% 11/01/2028	3137HBCF9	38,000,000.00	JPMCHAS		100.37	38,141,521.12	(213,322.88)	(178,555.58)	3.76	4.90

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800										
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration at Mkt
Federal Agency Commercial Mortgage-Backed Security										
FRESB 2024-SB112 ASF	DTDT 01/01/2024 4.740% 12/01/2028	30334WAA1	11,998,489.60	JPMCHAS		99.30	11,914,829.17	(95,574.93)	(94,645.77)	3.71
FHMS K514 A2	DTDT 02/01/2024 4.572% 12/01/2028	3137HBLV4	15,000,000.00	JPMCHAS		98.77	14,814,948.60	(335,036.40)	(323,827.34)	3.84
FRESB 2024-SB113 ASF	DTDT 04/01/2024 5.020% 12/01/2028	30336BAAS	24,998,478.52	WELLS_F		100.39	25,095,009.89	305,768.64	298,354.14	3.75
FHMS K513 A2	DTDT 01/01/2024 4.724% 12/01/2028	3137HBFY5	43,000,000.00	BMO		99.36	42,726,702.32	(702,824.68)	(666,614.58)	3.87
FHMS K517 A2	DTDT 03/01/2024 5.355% 01/01/2029	3137HC2C5	23,500,000.00	BK AMER		101.89	23,944,635.28	(260,035.72)	(220,647.90)	3.95
FHMS K516 A2	DTDT 03/01/2024 5.477% 01/01/2029	3137HBP00	35,000,000.00	MORGAN_		102.32	35,811,535.90	(238,359.10)	(176,395.45)	3.89
FHMS K518 A2	DTDT 03/01/2024 5.400% 01/01/2029	3137HC2L5	39,000,000.00	JPMCHAS		102.06	39,802,921.47	(138,733.53)	(92,561.33)	3.94
FHMS K515 A2	DTDT 02/01/2024 5.400% 01/01/2029	3137HBP00	50,000,000.00	WELLS_F		101.97	50,986,994.50	(360,005.50)	(271,422.91)	3.86
FRESB 2024-SB114 ASF	DTDT 06/01/2024 4.990% 03/01/2029	30337MAA0	15,000,000.00	JPMCHAS		100.40	15,060,510.15	(13,769.85)	(13,612.66)	4.16
FHMS K520 A2	DTDT 04/01/2024 5.180% 03/01/2029	3137HCKV3	56,000,000.00	BAML		101.32	56,737,848.72	510,544.72	517,601.81	4.06
FHMS K522 A2	DTDT 06/01/2024 4.803% 05/01/2029	3137HDIJ0	100,000,000.00	MS		99.86	99,858,065.00	(141,635.00)	(141,637.91)	4.31
FHLMC MULTIFAMILY STRUCTURED P	DTDT 12/01/2019 2.537% 10/01/2029	3137FOKC6	100,000,000.00	JPMCHAS		89.86	89,855,117.00	(98,008.00)	(530,641.65)	4.74
FHMS K752 A2	DTDT 08/01/2023 4.284% 07/01/2030	3137HAGZ3	25,000,000.00	MS		97.40	24,350,126.25	353,851.25	228,736.51	5.06
FRESB 2023-SB111 A7F	DTDT 11/01/2023 4.440% 09/01/2030	30334CAB3	15,000,000.00	WELLS_F		97.45	14,617,652.85	346,997.85	290,269.89	5.17
FNA 2023-M2 2A2	DTDT 02/01/2023 2.914% 09/01/2030	3136BPWB3	17,000,000.00	WELLS_F		90.22	15,336,562.75	265,000.25	213,273.49	5.24
FHMS K753 A2	DTDT 11/01/2023 4.400% 10/01/2030	3137HB2L7	82,000,000.00	WELLS_F		97.91	80,284,304.16	3,643,250.16	3,224,349.50	5.30
FHMS K514 A2	DTDT 12/01/2023 4.940% 11/01/2030	3137HBC51	29,200,000.00	JPMCHAS		100.79	29,429,385.56	(303,286.32)	(286,058.22)	5.33

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G / L On Cost	Unreal G / L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Commercial Mortgage-Backed Security											
FHMS K514 A2	DTD 12/01/2023 4.940% 11/01/2030	3137HBC51	125,775,000.00	TOR DOM		100.79	126,763,046.90	1,852,750.02	1,831,203.37	5.33	4.80
FRESB 2024-SB112 A7F	DTD 01/01/2024 4.960% 12/01/2030	30334WAC7	12,493,077.21	JPMCHAS		99.76	12,463,299.96	(91,493.06)	(88,269.06)	5.19	5.00
FHMS K127 A2	DTD 03/01/2021 2.108% 01/01/2031	3137FXZ35	50,000,000.00	JPMCHAS		85.24	42,621,312.50	1,183,812.50	1,000,612.11	5.91	4.75
FHMS K126 A2	DTD 03/01/2021 2.074% 01/01/2031	3137FXV4	77,500,000.00	JPMCHAS		85.17	66,004,087.10	1,470,200.38	1,156,120.99	5.87	4.73
FHMS K755 A2	DTD 04/01/2024 5.203% 02/01/2031	3137HCH39	32,297,000.00	BMO		102.27	33,031,665.35	(5,517.30)	15,029.69	5.44	4.80
FHMS K755 A2	DTD 04/01/2024 5.203% 02/01/2031	3137HCH39	35,548,000.00	WELLSFA		102.27	36,356,616.40	204,578.12	208,437.00	5.44	4.80
FHMS K755 A2	DTD 04/01/2024 5.203% 02/01/2031	3137HCH39	36,600,000.00	CANTFIT		102.27	37,432,546.42	579,491.73	585,774.70	5.44	4.80
FRESB 2024-SB114 A7F	DTD 06/01/2024 5.000% 04/01/2031	30337MAB8	8,250,000.00	JPMCHAS		99.97	8,247,532.10	(41,242.90)	(41,189.13)	5.73	5.01
Security Type Sub-Total			2,862,771,832.54			2,785,939,068.49		(30,462,185.34)	(26,213,324.52)	3.28	5.05
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES	DTD 12/11/2023 5.315% 07/01/2024	3130AY313	100,000,000.00	GREAT P		100.00	100,000,100.00	100.00	100.00	0.01	5.28
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135GOV75	25,000,000.00	CITI		99.99	24,997,550.00	216,550.00	(2,329.67)	0.01	3.48
FEDERAL HOME LOAN BANK NOTES	DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	CITIGRP		99.96	24,988,750.00	37,250.00	(10,785.57)	0.03	4.96
FEDERAL HOME LOAN BANK NOTES	DTD 12/28/2023 5.115% 08/01/2024	3130AYC61	100,000,000.00	GREAT P		99.95	99,954,500.00	(45,500.00)	(45,500.00)	0.09	5.64
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		99.48	24,869,550.00	(1,581,200.00)	(189,566.46)	0.21	5.43
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		99.48	24,869,550.00	(1,563,775.00)	(188,920.81)	0.21	5.43

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G / L On Cost	Unreal G / L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130AMVF6	23,630,000.00	TOR DOM		98.94	23,380,136.38	1,136,508.48	(49,238.34)	0.22	5.40
DTD 06/17/2021 0.405% 09/17/2024											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130AMVV1	41,600,000.00	TOR DOM		98.87	41,131,459.20	1,989,187.20	(89,735.02)	0.24	5.38
DTD 06/23/2021 0.430% 09/23/2024											
FEDERAL FARM CREDIT BANK NOTES		3133ENP79	50,000,000.00	MORGAN_		99.71	49,854,750.00	(141,250.00)	(144,773.94)	0.25	5.42
DTD 09/26/2022 4.250% 09/26/2024											
FEDERAL HOME LOAN BANK NOTES		3130ATT31	75,000,000.00	WELLS_F		99.76	74,817,600.00	(100,650.00)	(171,515.44)	0.27	5.40
DTD 10/28/2022 4.500% 10/03/2024											
FANNIE MAE NOTES		3135GOW66	25,000,000.00	CITI		98.92	24,730,550.00	(226,700.00)	(266,965.62)	0.30	5.36
DTD 10/18/2019 1.625% 10/15/2024											
FEDERAL HOME LOAN BANKS		3130BOUC1	100,000,000.00	GREAT P		99.95	99,953,000.00	(47,000.00)	(47,000.00)	0.34	5.37
DTD 04/10/2024 5.225% 11/01/2024											
FEDERAL HOME LOAN BANK		3130B0SX8	50,000,000.00	GREAT P		99.95	49,975,450.00	(24,550.00)	(24,550.00)	0.35	5.36
DTD 04/08/2024 5.220% 11/04/2024											
FEDERAL HOME LOAN BANKS NOTES		3130B0Y78	100,000,000.00	GREAT P		99.98	99,976,500.00	(23,500.00)	(23,500.00)	0.38	5.36
DTD 04/17/2024 5.300% 11/14/2024											
FEDERAL FARM CREDIT BANK NOTES		3133ENZ94	50,000,000.00	DAIWA		99.67	49,835,400.00	(111,600.00)	(154,477.22)	0.39	5.35
DTD 11/18/2022 4.500% 11/18/2024											
FFCB NOTES		3133ENEJ5	75,000,000.00	WELLS_F		98.33	73,745,625.00	(1,168,125.00)	(1,243,357.66)	0.39	5.32
DTD 11/18/2021 0.875% 11/18/2024											
FEDERAL HOME LOAN BANK NOTES		3130A3GE8	10,000,000.00	JEFFERIE		98.85	9,885,260.00	(630,370.00)	(161,104.55)	0.46	5.34
DTD 11/06/2014 2.750% 12/13/2024											
FEDERAL HOME LOAN BANK NOTES		3130A3GE8	25,000,000.00	INTL_FCS		98.85	24,713,150.00	(1,671,350.00)	(411,341.83)	0.46	5.34
DTD 11/06/2014 2.750% 12/13/2024											
FEDERAL HOME LOAN BANK NOTES		3130A3GE8	25,000,000.00	WELLSFAR		98.85	24,713,150.00	(1,574,350.00)	(402,619.75)	0.46	5.34
DTD 11/06/2014 2.750% 12/13/2024											
FEDERAL HOME LOAN BANK NOTES		3130AOF40	25,000,000.00	WELLS_F		98.01	24,501,375.00	859,875.00	(234,002.12)	0.48	5.33
DTD 12/22/2021 1.000% 12/20/2024											
FEDERAL HOME LOAN BANK NOTES		3130AOF40	25,000,000.00	BARCLAY		98.01	24,501,375.00	836,375.00	(238,579.70)	0.48	5.33
DTD 12/22/2021 1.000% 12/20/2024											
FFCB NOTES		3133ENKS8	38,000,000.00	JPMCHAS		97.90	37,203,406.00	(711,094.00)	(781,782.36)	0.52	5.29
DTD 01/11/2022 1.125% 01/06/2025											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G / L On Cost	Unreal G / L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		98.15	73,611,675.00	(1,149,075.00)	(1,363,403.12)	0.52	5.28
FEDERAL HOME LOAN BANK NOTES	DTD 06/06/2024 5.235% 02/03/2025	3130B1PG6	150,000,000.00	DIRECT		99.98	149,962,800.00	(37,200.00)	(37,200.00)	0.59	5.28
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAE0	50,000,000.00	WELLSFAR		97.75	48,873,900.00	(1,087,600.00)	(1,121,332.33)	0.62	5.26
FEDERAL FARM CREDIT BANK NOTES	DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	WELLS_F		97.88	29,363,340.00	(556,560.00)	(619,981.64)	0.62	5.26
FFFCB BONDS	DTD 02/21/2023 4.750% 02/21/2025	3133EPBH7	75,000,000.00	WELLS_F		99.67	74,751,675.00	(996,075.00)	(506,738.60)	0.64	5.27
FEDERAL HOME LOAN BANKS NOTES	DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	23,000,000.00	WELLS_F		99.82	22,959,635.00	(10,005.00)	(30,272.80)	0.65	5.26
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		98.04	25,334,207.84	(1,323,886.56)	(614,588.09)	0.70	5.23
FFFCB BONDS	DTD 03/28/2023 4.000% 03/28/2025	3133EPE2	50,000,000.00	TOR DOM		99.12	49,557,600.00	(228,800.00)	(363,505.34)	0.74	5.22
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		96.41	48,202,800.00	(1,694,200.00)	(1,780,541.56)	0.81	5.21
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J		96.31	24,076,450.00	(923,550.00)	(923,550.00)	0.85	5.20
FEDERAL HOME LOAN BANKS NOTES	DTD 06/12/2023 4.625% 06/06/2025	3130AWER7	41,000,000.00	CITIGRP		99.48	40,786,062.00	(179,908.00)	(197,979.10)	0.93	5.20
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		95.66	47,827,500.00	(2,069,000.00)	(2,152,583.06)	0.97	5.18
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		95.11	42,800,715.00	(1,975,185.00)	(2,151,983.19)	1.06	5.18
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		94.71	47,354,550.00	(2,411,450.00)	(2,591,568.42)	1.15	5.16
FREDDIE MAC (CALLABLE) NOTES	DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		94.82	18,868,801.90	(1,031,198.10)	(1,031,198.10)	1.17	5.16
FEDERAL HOME LOAN BANK NOTES	DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		94.60	13,243,650.00	(714,350.00)	(746,421.47)	1.18	5.16
FREDDIE MAC NOTES	DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		94.49	18,897,300.00	(1,042,500.00)	(1,087,881.03)	1.23	5.05

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FANNIE MAE NOTES	3135G06G3	45,000,000.00	BARCLAY			94.22	42,400,935.00	(2,437,965.00)	(2,555,361.87)	1.35	4.97
DTD 11/12/2020 0.500% 11/07/2025											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130ALCV4	58,700,000.00	CITIGRP		08/24/24	93.34	54,787,703.70	1,768,689.70	(867,287.80)	0.18	5.01
DTD 02/24/2021 0.750% 02/24/2026											
FEDERAL HOME LOAN BANK NOTES	3130AV6J6	50,000,000.00	WELLS_F			99.42	49,709,550.00	(1,312,950.00)	(881,821.27)	1.64	4.86
DTD 03/01/2023 4.500% 03/13/2026											
FEDERAL HOME LOAN BANKS NOTES	3130AGFP5	49,535,000.00	MS			95.83	47,470,480.27	49,980.81	(766,238.31)	1.92	4.76
DTD 05/10/2019 2.500% 06/12/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130ANXZ8	50,000,000.00	TOR DOM		09/29/24	92.56	46,277,850.00	1,125,350.00	(682,546.21)	0.02	4.86
DTD 09/29/2021 0.900% 06/29/2026											
FFCB BONDS	3133EPSW6	50,000,000.00	DAIWA			99.56	49,782,350.00	(102,650.00)	(136,436.50)	2.02	4.72
DTD 08/14/2023 4.500% 08/14/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130APAZ8	50,000,000.00	CITI		09/30/24	92.06	46,030,950.00	655,950.00	(936,202.56)	0.02	4.79
DTD 09/23/2021 1.030% 09/30/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130APJ55	34,770,000.00	CITIGRP		07/26/24	92.34	32,105,157.66	878,220.66	(453,365.29)	0.11	4.78
DTD 10/26/2021 1.250% 10/26/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130APJ55	48,940,000.00	CITIGRP		07/26/24	92.34	45,189,140.52	1,088,083.02	(761,374.22)	0.11	4.78
DTD 10/26/2021 1.250% 10/26/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130APVJ1	50,000,000.00	CITIGRP		07/23/24	92.71	46,355,050.00	1,300,050.00	(504,982.66)	0.10	4.75
DTD 11/23/2021 1.500% 11/23/2026											
FANNIE MAE NOTES (CALLABLE)	3135G06L2	44,500,000.00	DIRECT		09/18/24	91.07	40,527,351.50	1,425,201.50	(667,842.38)	0.25	4.75
DTD 12/18/2020 0.875% 12/18/2026											
FEDERAL HOME LOAN BANK NOTES	3130AOF65	50,000,000.00	WELLS_F			92.09	46,044,150.00	1,510,150.00	(623,103.21)	2.45	4.67
DTD 12/22/2021 1.250% 12/21/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130AKK88	39,805,000.00	CITIGRP		09/30/24	90.32	35,950,204.19	946,881.34	(648,990.86)	0.03	4.75
DTD 12/30/2020 0.600% 12/30/2026											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G / L On Cost	Unreal G / L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES		3130AYPN0	10,000,000.00	CITIGRP		98.86	9,885,880.00	(91,620.00)	(94,666.96)	2.40	4.61
DTD 01/29/2024 4.125% 01/15/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALDA9	22,500,000.00	INSPERE	08/26/24	90.84	20,438,145.00	506,520.00	(385,324.89)	0.19	4.71
DTD 02/26/2021 1.000% 02/26/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALGL2	25,000,000.00	LOOP CA	08/26/24	91.12	22,779,700.00	474,200.00	(469,687.14)	0.19	4.71
DTD 02/26/2021 1.115% 02/26/2027											
FHLB NOTES (CALLABLE)		3130ALCE2	25,000,000.00	CITIGRP	08/26/24	90.64	22,659,925.00	564,925.00	(437,407.88)	0.19	4.71
DTD 02/26/2021 0.920% 02/26/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALGL2	25,510,000.00	LOOP CA	08/26/24	91.12	23,244,405.88	571,117.88	(413,904.59)	0.19	4.71
DTD 02/26/2021 1.115% 02/26/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALSA8	37,400,000.00	LOOP CA	08/26/24	90.59	33,880,847.00	1,387,727.00	(371,220.72)	0.19	4.71
DTD 02/26/2021 0.900% 02/26/2027											
FEDERAL HOME LOAN BANKS		3130BOTY5	20,000,000.00	WELLS_F		100.42	20,083,280.00	136,080.00	132,431.60	2.61	4.59
DTD 04/11/2024 4.750% 04/09/2027											
FEDERAL FARM CREDIT BANK NOTES		3133EN5N6	50,000,000.00	DAIWA		98.45	49,225,300.00	(689,700.00)	(714,930.01)	3.26	4.48
DTD 01/06/2023 4.000% 01/06/2028											
FEDERAL HOME LOAN BANKS NOTES		3130AWN63	15,000,000.00	WELLSFA		98.29	14,743,830.00	(216,270.00)	(224,038.73)	3.66	4.47
DTD 07/14/2023 4.000% 06/30/2028											
FFFCB NOTES (CALLABLE)		3133EM5P3	33,652,000.00	WELLS_F		87.87	29,570,147.01	244,111.61	(728,088.58)	4.10	4.48
DTD 09/20/2021 1.300% 09/20/2028											
FANNIE MAE NOTES (CALLABLE)		3136G43D3	25,000,000.00	CITIGRP	09/25/24	85.98	21,494,600.00	250,100.00	(601,972.46)	0.28	4.48
DTD 09/25/2020 0.810% 09/25/2028											
Security Type Sub-Total			2,742,282,000.00				2,659,707,781.05	(11,943,527.46)	(36,996,637.41)	0.68	5.11
Corporate Note											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVU0	15,000,000.00	CITIGRP		99.00	14,850,105.00	(140,145.00)	(149,263.39)	0.20	5.81
DTD 09/10/2021 0.625% 09/10/2024											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJN6	40,000,000.00	JPMCHAS		99.02	39,607,240.00	(373,960.00)	(391,490.66)	0.21	5.51
DTD 09/13/2021 0.625% 09/13/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWM7	15,000,000.00	CITIGRP		99.67	14,951,040.00	(39,360.00)	(47,620.47)	0.29	5.68
DTD 10/11/2022 4.550% 10/11/2024											
BANK OF NY MELLON CORP (CALLABLE) CORPOR		06406RAX5	50,000,000.00	JPMCHAS	09/25/24	98.42	49,208,100.00	(759,400.00)	(788,460.22)	0.25	5.89
DTD 10/25/2021 0.850% 10/25/2024											
BANK OF NY MELLON CORP FLT NOTES (CALLAB		06406RAY3	50,000,000.00	JPMCHAS	09/25/24	99.98	49,992,000.00	(8,000.00)	(8,000.00)	0.01	5.59
DTD 10/25/2021 5.530% 10/25/2024											
AMAZON.COM INC CORPORATE NOTES		023135CM6	25,000,000.00	JPMCHAS		99.65	24,911,425.00	(71,825.00)	(85,105.52)	0.42	5.55
DTD 12/01/2022 4.700% 11/29/2024											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EY2	10,000,000.00	RBC		97.76	9,775,590.00	(219,710.00)	(223,582.35)	0.53	5.62
DTD 01/10/2022 1.250% 01/10/2025											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TKN4	15,000,000.00	BARCLAY		99.72	14,958,345.00	(35,205.00)	(39,947.39)	0.52	5.34
DTD 01/12/2023 4.800% 01/10/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWB1	7,000,000.00	MITSU		97.85	6,849,507.00	(147,483.00)	(149,809.16)	0.69	5.35
DTD 03/07/2022 2.125% 03/07/2025											
AMAZON.COM INC CORPORATE NOTES		023135CE4	50,000,000.00	JPMCHAS		98.13	49,066,900.00	(853,600.00)	(912,354.56)	0.78	5.45
DTD 04/13/2022 3.000% 04/13/2025											
BANK OF NY MELLON CORP (CALLABLE) CORP N		06406RBC0	50,000,000.00	CITIGRP	03/25/25	98.36	49,181,300.00	(811,700.00)	(816,794.98)	0.74	5.41
DTD 04/26/2022 3.350% 04/25/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWW5	5,000,000.00	JPMCHAS		99.60	4,980,080.00	(17,120.00)	(18,614.10)	0.93	5.39
DTD 06/08/2023 4.950% 06/06/2025											
MET TOWER GLOBAL FUNDING NOTES		58989V2E3	35,000,000.00	JPMCHAS		98.36	34,426,280.00	(539,420.00)	(562,860.42)	0.95	5.49
DTD 06/13/2022 3.700% 06/13/2025											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TKC8	15,000,000.00	BOFA		98.61	14,792,100.00	(193,650.00)	(203,167.34)	0.98	5.39
DTD 06/30/2022 3.950% 06/30/2025											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWJ4	7,000,000.00	CREDITA		98.69	6,908,307.00	(88,193.00)	(90,307.05)	1.16	5.20
DTD 09/08/2022 4.050% 09/08/2025											
WALMART INC CORPORATE NOTES		931142EW9	5,000,000.00	BARCLAY		98.56	4,927,860.00	(68,640.00)	(70,750.86)	1.17	5.16
DTD 09/09/2022 3.900% 09/09/2025											
NESTLE HOLDINGS INC CORP NOTE		641062BA1	5,000,000.00	BAML		98.60	4,929,860.00	(68,490.00)	(69,480.00)	1.18	5.22
DTD 09/13/2022 4.000% 09/12/2025											
TOYOTA MOTOR CREDIT CORP CORP NOTES		89236TKK0	25,000,000.00	RBC CAP		100.23	25,057,275.00	86,775.00	70,652.28	1.33	5.22
DTD 11/10/2022 5.400% 11/10/2025											
BANK OF NY MELLON (CALLABLE) NOTES		06405LAC5	5,000,000.00	JPMCHAS	11/21/24	99.75	4,987,540.00	(12,460.00)	(12,460.00)	0.40	5.41
DTD 11/22/2022 5.224% 11/21/2025											
AMAZON.COM INC CORPORATE NOTES		023135CN4	25,000,000.00	JPMCHAS		99.23	24,808,200.00	(190,300.00)	(191,091.06)	1.39	5.16
DTD 12/01/2022 4.600% 12/01/2025											
MET LIFE GLOB FUNDING I NOTES		592179KD6	15,000,000.00	BAML		99.67	14,951,175.00	(48,825.00)	(48,825.00)	1.45	5.23
DTD 01/06/2023 5.000% 01/06/2026											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EWP0	15,000,000.00	RBC CAP		99.31	14,897,160.00	(95,790.00)	(99,257.11)	1.46	5.27
DTD 01/09/2023 4.800% 01/09/2026											
WELLS FARGO BANK NA CORPORATE NOTES (CAL		94988J6H5	30,000,000.00	WELLS_F	12/14/25	99.34	29,803,440.00	(196,560.00)	(196,560.00)	1.40	5.26
DTD 01/23/2024 4.811% 01/15/2026											
PROCTER & GAMBLE CO/THE CORPORATE NOTES		742718FY0	10,000,000.00	CITIGRP		98.63	9,862,820.00	(130,480.00)	(133,671.06)	1.52	5.02
DTD 01/26/2023 4.100% 01/26/2026											
DEERE & COMPANY CAPITAL CORP NOTE		24422EXK0	10,000,000.00	BARCLAY		99.76	9,976,250.00	(19,850.00)	(20,440.38)	1.62	5.10
DTD 03/07/2024 4.950% 03/06/2026											
WALMART INC CORPORATE NOTES (CALLABLE)		931142FA6	15,000,000.00	MIZUHO	03/15/26	98.34	14,751,735.00	(241,665.00)	(244,321.91)	1.66	4.97
DTD 04/18/2023 4.000% 04/15/2026											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G / L On Cost	Unreal G / L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note											
APPLE INC CORP NOTES (CALLABLE)	037833ES5		30,000,000.00	BARCLAY		99.32	29,794,500.00	(205,500.00)	(205,500.00)	1.80	4.81
DTD 05/10/2023 4.421% 05/08/2026											
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TKT1		25,000,000.00	MORGAN_		98.72	24,680,400.00	(305,100.00)	(310,524.27)	1.82	5.17
DTD 05/18/2023 4.450% 05/18/2026											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWX3		5,000,000.00	JPMCHAS		99.41	4,970,295.00	(26,805.00)	(27,834.29)	1.88	5.07
DTD 06/08/2023 4.750% 06/08/2026											
WELLS FARGO CORP NOTES (CALLABLE)	94988J6F9		40,000,000.00	WELLS_F	11/09/26	100.04	40,017,040.00	17,040.00	17,040.00	2.25	5.24
DTD 12/11/2023 5.254% 12/11/2026											
MET TOWER GLOBAL FUNDING NOTES	58989V2G8		20,000,000.00	BAML		99.48	19,895,520.00	(87,280.00)	(89,751.94)	2.38	5.07
DTD 01/16/2024 4.850% 01/16/2027											
DEERE & COMPANY CAPITAL CORP NOTE	24422EXM6		10,000,000.00	BARCLAY		99.66	9,965,640.00	(25,060.00)	(25,976.89)	2.51	4.99
DTD 03/07/2024 4.850% 03/05/2027											
Security Type Sub-Total			679,000,000.00			672,735,029.00	(5,917,761.00)	(6,146,130.10)		1.02	5.37
Commercial Paper											
JOHNSON & JOHNSON COMM PAPER	47816FG13		50,000,000.00	CASTLE		99.95	49,977,450.00	865,338.89	(22,550.00)	0.01	16.24
DTD 03/01/2024 0.000% 07/01/2024											
JUPITER SEC CO LLC COMM PAPER	4820P2G82		50,000,000.00	CHASE		99.85	49,923,950.00	686,436.11	(24,230.56)	0.03	6.85
-- 0.000% 07/08/2024											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GG91		50,000,000.00	TOYOTA		99.84	49,917,900.00	834,566.67	(23,433.33)	0.03	6.58
DTD 03/06/2024 0.000% 07/09/2024											
CHARIOT FUNDING LLC COMM PAPER	15963TGA1		50,000,000.00	CHASE		99.82	49,909,100.00	686,391.67	(24,275.00)	0.03	6.56
DTD 03/27/2024 0.000% 07/10/2024											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GH17		40,000,000.00	TOYOTA		99.49	39,797,960.00	976,626.67	(22,928.89)	0.10	5.71
DTD 01/10/2024 0.000% 08/01/2024											
JOHNSON & JOHNSON COMM PAPER	47816FH12		50,000,000.00	CASTLE		99.49	49,744,850.00	824,016.67	(32,122.22)	0.10	5.77
DTD 03/04/2024 0.000% 08/01/2024											
METLIFE SHORT TERM FUND COMM PAPER	59157TH22		50,000,000.00	CHASE		99.47	49,734,650.00	625,927.78	(31,572.22)	0.10	5.82
DTD 04/02/2024 0.000% 08/02/2024											



Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Commercial Paper											
CRC FUNDING LLC COMM PAPER	12619TH72	50,000,000.00	CITIGRP			99.40	49,698,400.00	695,900.00	(28,211.11)	0.12	5.75
DTD 03/25/2024 0.000% 08/07/2024											
METLIFE SHORT TERM FUND COMM PAPER	59157TH71	50,000,000.00	CHASE			99.39	49,696,900.00	624,705.56	(32,794.44)	0.12	5.78
DTD 04/02/2024 0.000% 08/07/2024											
CHARIOT FUNDING LLC COMM PAPER	15963THM4	50,000,000.00	CHASE			99.18	49,589,550.00	529,300.00	(30,075.00)	0.16	5.73
DTD 04/17/2024 0.000% 08/21/2024											
BOFA SECURITIES INC COMM PAPER	06054NJ36	50,000,000.00	BK AMER			98.99	49,494,300.00	1,508,050.00	(28,366.67)	0.19	5.66
DTD 12/08/2023 0.000% 09/03/2024											
METLIFE SHORT TERM FUND COMM PAPER	59157TJ38	60,860,000.00	CHASE			98.99	60,243,853.36	688,539.61	(48,119.97)	0.19	5.66
DTD 03/05/2020 0.000% 09/03/2024											
CHARIOT FUNDING LLC COMM PAPER	15963TJ91	50,000,000.00	CHASE			98.89	49,444,250.00	460,472.22	(32,694.45)	0.21	5.70
DTD 04/26/2024 0.000% 09/09/2024											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GK13	50,000,000.00	TOYOTA			98.61	49,303,600.00	468,850.00	(17,900.00)	0.27	5.47
DTD 01/06/2024 0.000% 10/01/2024											
METLIFE SHORT TERM FUND COMM PAPER	59157TK10	50,000,000.00	CITIGRP			98.57	49,284,450.00	405,450.00	(37,050.00)	0.27	5.62
DTD 06/10/2020 0.000% 10/01/2024											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GK21	50,000,000.00	TOYOTA			98.59	49,296,400.00	421,622.22	(15,141.67)	0.28	5.47
DTD 05/02/2024 0.000% 10/02/2024											
METLIFE SHORT TERM FUND COMM PAPER	59157TL19	51,730,000.00	CITIGRP			98.11	50,751,423.59	527,341.37	(52,436.98)	0.36	5.60
DTD 04/15/2023 0.000% 11/01/2024											
CITIGROUP GLOBAL MARKETS COMM PAPER	17327AL70	50,000,000.00	CITIGRP			98.03	49,013,200.00	484,450.00	(28,258.33)	0.38	5.58
DTD 04/22/2024 0.000% 11/07/2024											
BOFA SECURITIES INC COMM PAPER	06054NP39	100,000,000.00	BAML			96.75	96,746,300.00	432,883.33	(40,894.45)	0.62	5.55
DTD 05/30/2024 0.000% 02/03/2025											
Security Type Sub-Total		1,002,590,000.00		991,568,486.95		12,746,868.77		(573,055.29)		0.21 6.34	
Certificate of Deposit											
BANK OF AMERICA NA CERT DEPOS	06051WHB3	50,000,000.00	BAML			100.00	49,999,424.35	(575.65)	(575.65)	0.01	5.68
DTD 01/10/2024 5.410% 07/01/2024											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G / L On Cost	Unreal G / L Amort Cost	Effective Duration	YTM at Mkt
Certificate of Deposit											
BANK OF AMERICA NA CERT DEPOS		06051WHC1	50,000,000.00	BAML		99.98	49,987,798.30	(12,201.70)	(12,201.70)	0.10	5.51
DTD 01/10/2024 5.380% 08/01/2024											
BANK OF AMERICA NA CERT DEPOS		06051WKP8	50,000,000.00	BK AMER		99.96	49,977,490.35	(22,509.65)	(22,509.65)	0.27	5.55
DTD 04/02/2024 5.450% 10/01/2024											
BANK OF AMERICA NA CERT DEPOS		06051WKO6	50,000,000.00	BK AMER		99.94	49,970,285.05	(29,714.95)	(29,714.95)	0.36	5.55
DTD 04/02/2024 5.450% 11/01/2024											
Security Type Sub-Total			200,000,000.00				199,934,998.05	(65,001.95)	(65,001.95)	0.19	5.57
Bank Note											
WELLS FARGO BANK NA BANK NOTES (CALLABLE)		94988J6B8	10,000,000.00	WELLSFA	07/01/25	100.13	10,012,820.00	20,020.00	16,763.57	0.97	5.42
DTD 08/09/2023 5.550% 08/01/2025											
CITIBANK NA CORP NOTES (CALLABLE)		17325FBF4	10,000,000.00	CITIGRP	03/30/26	100.25	10,024,860.00	24,860.00	24,860.00	1.68	5.29
DTD 04/30/2024 5.438% 04/30/2026											
WELLS FARGO BANK NA BANK NOTES (CALLABLE)		94988J6D4	10,000,000.00	WELLSFA	07/07/26	100.14	10,014,200.00	15,000.00	14,760.88	1.90	5.37
DTD 08/09/2023 5.450% 08/07/2026											
Security Type Sub-Total			30,000,000.00				30,051,880.00	59,880.00	56,384.45	1.52	5.36
Asset-Backed Security											
MBART 2022-1 A2 (CALLED, OMD 10/15/25)		58768PAB0	433,384.85	SMBC		99.99	433,341.12	(16.04)	(43.08)	0.04	5.49
DTD 11/22/2022 5.260% 07/15/2024											
HAROT 2021-2 A3		43811JAC1	1,007,095.72	WELLS_F		99.33	1,000,381.52	5,481.10	(2,838.17)	0.12	0.93
DTD 05/26/2021 0.330% 08/15/2025											
HAROT 2021-2 A3		43811JAC1	1,913,481.88	CITIGRP		99.33	1,900,724.88	(12,682.36)	(12,737.15)	0.12	0.93
DTD 05/26/2021 0.330% 08/15/2025											
JDOT 2022-C A2		47800BAB4	2,490,010.33	CITIGRP		99.96	2,489,076.33	(844.86)	(898.55)	0.05	5.01
DTD 10/19/2022 4.980% 08/15/2025											
TLOT 2023-A A2		89239MAB3	2,149,240.80	BARCLAY		99.94	2,148,044.32	(1,113.09)	(1,156.00)	0.17	5.35
DTD 04/18/2023 5.300% 08/20/2025											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description		CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L		Effective Duration	YTM at Mkt
Dated Date / Coupon / Maturity	Amort Cost							On Cost			
Asset-Backed Security											
BMWLT 2023-2 A2	055979AB4	2,037,154.53	JPMCHAS			100.10	2,039,286.41	2,245.75	2,203.32	0.25	5.86
DTD 10/11/2023 5.950% 08/25/2025											
HAROT 2023-1 A2	43815JAB9	2,088,456.12	CITIGRP			99.90	2,086,395.02	(1,935.59)	(1,999.38)	0.22	5.30
DTD 02/24/2023 5.220% 10/21/2025											
HART 2022-C A2A	44933DAB7	5,532,818.69	SMBC			99.98	5,531,723.75	(752.46)	(938.59)	0.10	5.36
DTD 11/09/2022 5.350% 11/17/2025											
TAOT 2021-B A3	89190GAC1	6,022,818.34	CITIGRP			98.96	5,959,903.38	(62,266.30)	(62,712.78)	0.17	1.02
DTD 06/14/2021 0.260% 11/17/2025											
MBALT 2023-A A2	58768RAB6	8,300,078.63	JPMCHAS			99.93	8,294,226.24	(5,755.28)	(5,798.49)	0.23	5.29
DTD 05/24/2023 5.240% 11/17/2025											
BMWLT 2023-1 A3	05593AAC3	5,416,926.36	BAML			99.83	5,407,485.74	(9,311.70)	(9,375.52)	0.38	5.29
DTD 02/15/2023 5.160% 11/25/2025											
HART 2023-A A2A	448979AB0	4,367,377.07	BAML			99.90	4,363,103.15	(4,021.49)	(4,136.61)	0.19	5.26
DTD 04/12/2023 5.190% 12/15/2025											
MBART 2023-1 A2	58770AAB9	579,672.52	MITSU			99.93	579,283.39	(369.13)	(378.76)	0.10	5.14
DTD 01/25/2023 5.090% 01/15/2026											
TAOT 2023-A A2	891940AB4	2,150,278.52	BAML			99.89	2,147,933.86	(2,257.78)	(2,299.41)	0.16	5.12
DTD 01/30/2023 5.050% 01/15/2026											
HART 2021-B A3	44934KAC8	3,046,736.41	CITIGRP			99.05	3,017,655.92	(28,408.08)	(28,848.53)	0.17	1.00
DTD 07/28/2021 0.380% 01/15/2026											
TAOT 2021-C A3	89239BAC5	3,701,492.54	BARC			98.36	3,640,968.33	(60,229.19)	(60,418.48)	0.27	1.50
DTD 09/27/2021 0.430% 01/15/2026											
TAOT 2022-D A2A	89239HAB4	6,156,904.53	RBC CAP			99.92	6,151,967.31	(4,868.88)	(4,904.17)	0.15	5.32
DTD 11/08/2022 5.270% 01/15/2026											
HAROT 2021-4 A3	43815GAC3	3,096,709.19	BK AMER			97.98	3,034,002.38	(62,054.02)	(62,462.28)	0.42	2.20
DTD 11/24/2021 0.880% 01/21/2026											
JDOT 2021-B A3	47789QAC4	3,969,739.78	MITSU			97.58	3,873,598.64	(95,787.04)	(96,011.30)	0.40	1.96
DTD 07/21/2021 0.520% 03/16/2026											
JDOT 2023-A A2	47800CAB2	10,507,937.78	MITSU			99.90	10,497,856.46	(9,712.49)	(9,874.31)	0.27	5.34
DTD 03/02/2023 5.280% 03/16/2026											
HAROT 2023-3 A2	43815OAB3	5,231,712.52	BK AMER			100.03	5,233,352.66	2,135.59	1,969.91	0.39	5.69
DTD 08/22/2023 5.710% 03/18/2026											
TAOT 2021-D A3	89238JAC9	2,914,154.64	RBC			98.00	2,855,859.02	(58,233.55)	(58,270.48)	0.36	1.85
DTD 11/15/2021 0.710% 04/15/2026											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description		CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L		Effective Duration	YTM at Mkt
Dated Date / Coupon / Maturity	On Cost							Amort Cost			
Asset-Backed Security											
HAROT 2023-2 A2	DTD 05/30/2023 5.410% 04/15/2026	437927AB2	3,445,713.43	BARCLAY		99.88	3,441,479.34	(4,027.69)	(4,105.85)	0.38	5.48
TLOT 2023-A A3	DTD 04/18/2023 4.930% 04/20/2026	89239MAC1	14,000,000.00	BARCLAY		99.55	13,936,910.40	(60,648.00)	(61,626.42)	0.69	5.19
BMWOT 2023-A A2A	DTD 07/18/2023 5.720% 04/27/2026	05592XAB6	1,798,442.14	TD		100.01	1,798,544.11	183.26	155.28	0.33	5.72
HART 2021-C A3	DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	2,079,056.74	SMBC		98.26	2,042,951.01	(35,641.69)	(35,912.47)	0.32	1.68
HART 2023-B A2A	DTD 07/19/2023 5.770% 05/15/2026	44933XAB3	3,274,562.34	BARCLAY		100.07	3,276,932.14	2,434.31	2,412.54	0.38	5.73
TAOT 2023-B A2A	DTD 05/23/2023 5.280% 05/15/2026	891941AB2	3,320,933.25	RBC CAP		99.88	3,316,951.12	(3,905.41)	(3,933.97)	0.31	5.35
TAOT 2022-A A3	DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	2,142,574.39	MIZUHO		97.95	2,098,613.48	(43,596.68)	(43,797.97)	0.39	2.30
JDOT 2023-B A2	DTD 06/28/2023 5.590% 06/15/2026	477920AB8	3,194,049.49	BK AMER		99.98	3,193,520.87	(339.85)	(404.17)	0.36	5.60
MBART 2021-1 A3	DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	6,489,385.84	MIZUHO		98.14	6,369,003.84	(119,533.19)	(120,031.07)	0.33	1.42
HAROT 2023-4 A2	DTD 11/08/2023 5.870% 06/22/2026	438123AB7	5,917,598.14	JPM		100.19	5,928,933.89	11,793.18	11,686.86	0.51	5.77
TLOT 2024-A A2A	DTD 02/27/2024 5.330% 07/20/2026	89238GAB7	3,500,000.00	TD SEC		99.81	3,493,333.20	(6,369.65)	(6,409.98)	0.42	5.43
BMWLT 2024-1 A2A	DTD 02/14/2024 5.100% 07/27/2026	05611UAB9	6,500,000.00	BARCLAY		99.68	6,478,927.00	(20,939.75)	(20,959.31)	0.67	5.27
TAOT 2023-C A2A	DTD 08/15/2023 5.600% 08/17/2026	89231FAB6	2,113,058.37	BNP DIR		99.93	2,111,515.84	(1,413.43)	(1,451.17)	0.39	5.64
JDOT 2023-C A2	DTD 09/19/2023 5.760% 08/17/2026	47787CAB9	7,110,926.96	RBC		100.06	7,115,387.64	4,937.11	4,816.64	0.43	5.73
BMWOT 2022-A A3	DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	8,711,044.00	RBC		98.65	8,593,251.52	(117,339.51)	(117,564.54)	0.53	3.87
FORDO 2023-C A2A	DTD 11/21/2023 5.680% 09/15/2026	344940AB7	4,002,299.94	SMBC		99.99	4,001,964.95	28.01	(45.90)	0.47	5.68
TAOT 2022-B A3	DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	8,384,012.52	MITTSU		98.38	8,247,819.27	(135,997.06)	(136,095.40)	0.53	3.70

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description		CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L		Effective Duration	YTM at Mkt
Dated Date / Coupon / Maturity	Amort Cost							On Cost			
Asset-Backed Security											
HAROT 2024-1 A2		437918AB1	25,000,000.00	MITSU		99.82	24,955,680.00	(42,012.50)	(42,317.91)	0.66	5.45
DTD 02/21/2024 5.360% 09/15/2026											
GMCAR 2023-3 A2A		36267KAB3	1,415,703.10	WELLSFA		100.08	1,416,904.61	1,227.13	1,219.41	0.37	5.70
DTD 07/19/2023 5.740% 09/16/2026											
JDOT 2022-A A3		47787JAC2	4,442,165.30	BOFA		98.03	4,354,605.34	(86,577.35)	(87,077.91)	0.55	3.24
DTD 03/16/2022 2.320% 09/16/2026											
BMWLT 2023-2 A3		055979AC2	3,000,000.00	JPMCHAS		100.45	3,013,470.00	13,530.90	13,517.00	0.89	5.78
DTD 10/11/2023 5.990% 09/25/2026											
MBART 2023-2 A2		58769FAB1	3,818,282.91	BK AMER		100.13	3,823,116.47	5,004.62	4,969.00	0.45	5.86
DTD 10/25/2023 5.920% 11/16/2026											
GMCAR 2023-4 A2A		379930AB6	4,730,535.05	BMO		100.08	4,734,274.06	4,189.83	4,091.92	0.48	5.85
DTD 10/11/2023 5.890% 11/16/2026											
TAOT 2023-D A2A		89239FAB8	6,368,115.42	JPM		100.13	6,376,600.93	8,581.67	8,562.86	0.51	5.74
DTD 11/14/2023 5.800% 11/16/2026											
HART 2022-B A3		44918MAD2	9,495,590.11	BARCLAY		98.78	9,379,699.28	(115,887.03)	(115,888.74)	0.58	4.26
DTD 07/20/2022 3.720% 11/16/2026											
HAROT 2024-2 A2		437930AB6	11,500,000.00	CITIGRP		99.99	11,499,346.80	(438.15)	(447.16)	0.91	5.48
DTD 05/21/2024 5.480% 11/18/2026											
TAOT 2024-A A2A		89238DAB4	22,000,000.00	BK AMER		99.78	21,951,410.80	(47,649.80)	(47,778.76)	0.56	5.23
DTD 01/30/2024 5.130% 12/15/2026											
HART 2023-C A2A		44918CAB8	5,705,592.76	BNP		100.05	5,708,694.32	3,368.58	3,319.12	0.54	5.78
DTD 11/13/2023 5.800% 01/15/2027											
FORDO 2024-A A2A		34535EAB8	11,500,000.00	JPMCHAS		99.85	11,483,119.15	(16,477.20)	(16,515.10)	0.77	5.38
DTD 03/19/2024 5.320% 01/15/2027											
MBALT 2023-A A3		58768RAC4	20,000,000.00	JPMCHAS		99.26	19,852,352.00	(146,952.00)	(147,163.10)	0.95	5.05
DTD 05/24/2023 4.740% 01/15/2027											
CHAIT 2024-A1 A		161571HV9	65,000,000.00	JPMCHAS		98.87	64,263,069.00	(727,031.50)	(728,350.95)	2.34	5.08
DTD 01/31/2024 4.600% 01/15/2027											
JDOT 2024-A A2A		47800RAB9	3,600,000.00	CITIGRP		99.77	3,591,796.68	(7,992.00)	(8,011.24)	0.77	5.28
DTD 03/19/2024 5.190% 02/16/2027											
MBALT 2024-A A2A		58770JAB0	7,000,000.00	MIZUHO		100.04	7,002,665.60	3,353.00	3,328.12	1.02	5.42
DTD 05/23/2024 5.440% 02/16/2027											
JDOT 2022-B A3		47800AAC4	7,569,346.32	RBC		98.59	7,462,253.69	(106,369.76)	(106,677.59)	0.76	4.31
DTD 07/20/2022 3.740% 02/16/2027											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
GMCAR 2024-1 A2A	DTD 01/17/2024 5.120% 02/16/2027	36268GAB1	8,500,000.00	BARCLAY		99.74	8,477,839.65	(21,985.25)	(22,009.45)	0.58	5.23
BMWOT 2024-A A2A	DTD 06/11/2024 5.420% 02/25/2027	096919AB1	12,000,000.00	JPM		100.30	12,036,465.60	36,709.20	36,704.65	2.47	5.54
TAOT 2024-B A2A	DTD 04/30/2024 5.410% 03/15/2027	89237NAB3	12,500,000.00	SMBC		99.93	12,491,847.50	(7,253.75)	(7,302.95)	0.84	5.44
GMCAR 2024-2 A2A	DTD 04/10/2024 5.330% 03/16/2027	379931AB4	6,250,000.00	BNP DIR		99.81	6,238,359.38	(11,227.50)	(11,256.89)	0.80	5.40
BMWLT 2024-1 A3	DTD 02/14/2024 4.980% 03/25/2027	05611UAD5	16,000,000.00	BARCLAY		99.47	15,915,892.80	(83,710.40)	(83,755.56)	1.60	5.19
HART 2024-A A2A	DTD 03/20/2024 5.290% 04/15/2027	448973AB3	5,750,000.00	BK AMER		99.81	5,738,888.70	(11,042.30)	(11,048.15)	0.78	5.36
FORDO 2024-B A2A	DTD 06/24/2024 5.400% 04/15/2027	34531QAB5	7,500,000.00	BNP		99.99	7,499,386.02	(52.98)	(56.57)	2.60	5.40
HART 2023-A A3	DTD 04/12/2023 4.580% 04/15/2027	448979AD6	14,000,000.00	BAML		99.08	13,870,725.40	(127,908.20)	(128,324.47)	0.98	4.93
TLOT 2024-A 3	DTD 02/27/2024 5.250% 04/20/2027	89238GAD3	3,500,000.00	TD SEC		99.87	3,495,281.65	(4,570.65)	(4,585.63)	1.52	5.30
HAROT 2023-1 A3	DTD 02/24/2023 5.040% 04/21/2027	43815JAC7	6,500,000.00	CITIGRP		99.57	6,472,249.55	(26,542.75)	(26,935.23)	1.06	5.20
AMXCA 2022-2 A	DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	BARCLAY		98.21	19,642,960.00	(352,616.00)	(354,486.29)	0.84	4.05
JDOT 2024-B A2A	DTD 06/18/2024 5.420% 05/17/2027	47786WAB6	21,000,000.00	RBC		100.06	21,011,930.10	13,148.10	13,134.25	2.66	5.85
MBART 2024-1 A2A	DTD 01/24/2024 5.060% 05/17/2027	587918AB9	49,000,000.00	CITIGRP		99.64	48,822,791.50	(171,769.50)	(172,435.48)	0.54	5.20
JDOT 2022-C A3	DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	28,961,000.00	CITIGRP		99.54	28,829,126.09	(129,626.54)	(130,447.49)	0.91	5.26
HART 2022-C A3	DTD 11/09/2022 5.390% 06/15/2027	44933DAD3	48,500,000.00	SMBC		99.85	48,428,026.00	(71,741.20)	(71,824.39)	0.87	5.44
MBART 2022-1 A3	DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	20,500,000.00	SMBC		99.71	20,440,386.00	(55,559.10)	(56,936.55)	0.76	5.31
TAOT 2023-A A3	DTD 01/30/2023 4.630% 09/15/2027	891940AC2	13,000,000.00	BAML		99.12	12,885,743.00	(114,250.50)	(114,252.49)	1.04	4.93

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type/Description		CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L		Effective Duration	YTM at Mkt
Dated Date/Coupon/Maturity	On Cost							Amort Cost			
Asset-Backed Security											
TAOT 2022-D A3	89239HAD0	70,500,000.00	RBC CAP			99.88	70,413,552.90	(79,488.75)	(81,848.78)	1.02	5.34
DTD 11/08/2022 5.300% 09/15/2027											
AMXCA 2022-4 A	02582JIX9	33,000,000.00	BARCLAY			99.49	32,831,040.00	(167,323.20)	(167,872.12)	1.22	5.12
DTD 11/03/2022 4.950% 10/15/2027											
HAROT 2023-2 A3	437927AC0	4,000,000.00	BARCLAY			99.47	3,978,680.00	(20,672.00)	(20,830.22)	1.43	5.10
DTD 05/30/2023 4.930% 11/15/2027											
MBART 2023-1 A3	58770AAC7	6,630,000.00	MITTSU			98.98	6,562,342.18	(66,862.22)	(67,099.31)	0.93	4.84
DTD 01/25/2023 4.510% 11/15/2027											
JDOT 2023-A A3	47800CAC0	22,000,000.00	MITTSU			99.49	21,887,368.80	(108,622.80)	(109,758.40)	1.29	5.18
DTD 03/02/2023 5.010% 11/15/2027											
CCCIT 2023-A1 A1	17305EGW9	9,000,000.00	CITIGRP			99.89	8,990,066.70	(8,804.70)	(8,947.94)	1.36	5.27
DTD 12/11/2023 5.230% 12/08/2027											
MBALT 2024-A A3	58770JAD6	4,000,000.00	MIZUHO			100.20	4,008,052.80	8,520.80	8,508.42	2.00	5.26
DTD 05/23/2024 5.320% 01/18/2028											
TAOT 2023-B A3	891941AD8	12,500,000.00	RBC CAP			98.94	12,367,136.25	(132,165.00)	(132,328.67)	1.39	5.03
DTD 05/23/2023 4.710% 02/15/2028											
HAROT 2023-3 A3	43815QAC1	6,500,000.00	BK AMER			100.13	6,508,143.85	9,484.15	9,227.69	1.48	5.37
DTD 08/22/2023 5.410% 02/18/2028											
BMWOT 2023-A A3	05592XAD2	3,000,000.00	TD			100.31	3,009,433.80	9,965.40	9,855.16	1.37	5.37
DTD 07/18/2023 5.470% 02/25/2028											
JDOT 2023-B A3	477920AC6	4,000,000.00	BK AMER			99.73	3,989,376.00	(9,956.80)	(10,099.77)	1.43	5.26
DTD 06/28/2023 5.180% 03/15/2028											
DCENT 2023-A1 A	254683CY9	45,000,000.00	RBC CAP			98.47	44,312,071.50	(685,318.50)	(685,966.65)	1.60	4.76
DTD 04/11/2023 4.310% 03/15/2028											
VZMT 2023-2 A	92348KBL6	35,000,000.00	RBC CAP			99.53	34,835,878.00	(163,572.50)	(163,703.59)	1.29	5.03
DTD 04/25/2023 4.890% 04/13/2028											
TAOT 2023-C A3	89231FAD2	2,000,000.00	BNP DIR			99.69	1,993,847.80	(5,699.80)	(5,784.87)	1.51	5.25
DTD 08/15/2023 5.160% 04/17/2028											
HART 2023-B A3	44933XAD9	5,000,000.00	BARCLAY			100.28	5,013,811.00	14,028.00	13,984.45	1.47	5.40
DTD 07/19/2023 5.480% 04/17/2028											
JDOT 2023-C A3	47787CAC7	6,750,000.00	RBC			100.21	6,764,193.23	14,656.95	14,586.95	1.59	5.42
DTD 09/19/2023 5.480% 05/15/2028											
AMXCA 2023-1 A	02582JIZ4	14,000,000.00	RBC			99.59	13,942,178.60	(56,579.60)	(56,844.27)	1.74	4.99
DTD 06/14/2023 4.870% 05/15/2028											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Security Type / Description		CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L		Effective Duration	YTM at Mkt
Dated Date / Coupon / Maturity	On Cost							Amort Cost			
Asset-Backed Security											
COMET 2023-A1 A	DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	50,000,000.00	RBC CAP		98.63	49,312,610.00	(675,925.00)	(678,472.78)	1.75	4.81
DCENT 2023-A2 A	DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	25,000,000.00	BK AMER		99.57	24,893,552.50	(103,070.00)	(103,757.04)	1.82	5.05
GMCAR 2023-3 A3	DTD 07/19/2023 5.450% 06/16/2028	36267KAD9	5,000,000.00	WELLSFA		100.30	5,014,994.50	15,187.50	15,150.06	1.55	5.37
HAROT 2023-4 A3	DTD 11/08/2023 5.670% 06/21/2028	438123AC5	2,250,000.00	JPM		100.80	2,267,963.10	18,359.32	18,309.92	1.76	5.45
TAOT 2023-D A3	DTD 11/14/2023 5.540% 08/15/2028	89239FAD4	3,250,000.00	JPM		100.81	3,276,182.98	26,533.33	26,491.97	1.84	5.32
HAROT 2024-1 A3	DTD 02/21/2024 5.210% 08/15/2028	437918AC9	16,500,000.00	MITTSU		99.93	16,487,847.75	(11,434.50)	(11,486.26)	1.86	5.23
HART 2023-C A3	DTD 11/13/2023 5.540% 10/16/2028	44918CAD4	2,750,000.00	BNP		100.64	2,767,561.50	17,923.12	17,881.96	1.86	5.37
TAOT 2024-A A3	DTD 01/30/2024 4.830% 10/16/2028	89238DAD0	12,000,000.00	BK AMER		99.25	11,909,613.60	(87,985.20)	(88,178.09)	1.91	5.03
JDOT 2024-A A3	DTD 03/19/2024 4.960% 11/15/2028	47800RAD5	2,700,000.00	CITIGRP		99.58	2,688,651.09	(11,197.71)	(11,205.96)	1.98	5.07
HAROT 2024-2 A3	DTD 05/21/2024 5.270% 11/20/2028	437930AC4	12,000,000.00	CITI		100.29	12,034,630.80	36,088.80	36,056.70	2.07	5.20
GMCAR 2024-1 A3	DTD 01/17/2024 4.850% 12/18/2028	36268GAD7	3,000,000.00	BARCLAY		99.09	2,972,588.40	(26,808.30)	(26,858.33)	1.97	5.08
VZMT 2024-1 A1A MTGE	DTD 01/18/2024 5.000% 12/20/2028	92348KCL5	17,000,000.00	BK AMER		99.52	16,919,112.30	(80,381.10)	(80,422.64)	1.90	5.12
TAOT 2024-B A3	DTD 04/30/2024 5.330% 01/16/2029	89237NAD9	17,500,000.00	SMBC		100.41	17,570,922.25	73,417.75	73,338.41	2.13	5.23
HART 2024-A A3	DTD 03/20/2024 4.990% 02/15/2029	448973AD9	4,000,000.00	BK AMER		99.59	3,983,699.20	(15,418.80)	(15,463.74)	2.05	5.09
BMWOT 2024-A A3	DTD 06/11/2024 5.180% 02/26/2029	096919AD7	11,000,000.00	JPM		100.42	11,045,672.00	47,342.90	47,325.83	4.14	5.08
JDOT 2024-B A3	DTD 06/18/2024 5.200% 03/15/2029	47786WAD2	12,500,000.00	RBC		100.21	12,526,200.00	28,643.75	28,627.34	4.14	5.15
FORDO 2024-B A3	DTD 06/24/2024 5.100% 04/15/2029	34531QAD1	7,250,000.00	BNP		99.98	7,248,710.10	(1,223.20)	(1,223.43)	4.26	5.10

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total		1,161,284,170.27			1,155,626,852.60		(5,537,621.72)	(5,571,043.43)	1.26	5.05
Managed Account Sub-Total		15,053,145,381.31			14,668,927,818.10		4,739,996.41	(119,308,752.53)	1.61	5.16
Securities Sub-Total		\$15,053,145,381.31			\$14,668,927,818.10		\$4,739,996.41	(\$119,308,752.53)	1.61	5.16%
Accrued Interest					\$52,539,785.80					
Total Investments					\$14,721,467,603.90					

SAN BERNARDINO COUNTY - 76990800											
Transaction Type			Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L		Sale Method
Trade	Settle	Cost							Amort Cost		
BUY											
06/03/24	06/03/24	COOPERATIVE RABOBANK UA		21687AF40	200,000,000.00	(199,970,555.56)	0.00	(199,970,555.56)			
		DTD 06/03/2024 0.000% 06/04/2024									
06/03/24	06/03/24	BNP PARIBAS NY BRANCH COMM PAPER		09659BF47	50,000,000.00	(49,992,638.89)	0.00	(49,992,638.89)			
		DTD 02/06/2020 0.000% 06/04/2020									
06/04/24	06/05/24	COOPERATIVE RABOBANK UA COMM PAPER		21687AF57	212,000,000.00	(211,968,788.89)	0.00	(211,968,788.89)			
		DTD 12/04/2023 0.000% 06/05/2024									
06/05/24	06/05/24	COOPERATIVE RABOBANK UA COMM PAPER		21687AF65	169,000,000.00	(168,975,119.44)	0.00	(168,975,119.44)			
		DTD 11/28/2023 0.000% 06/06/2024									
06/05/24	06/06/24	FEDERAL HOME LOAN BANK NOTES		313081PG6	150,000,000.00	(150,000,000.00)	0.00	(150,000,000.00)			
		DTD 06/06/2024 5.235% 02/03/2025									
06/06/24	06/06/24	CANTOR FITZGERALD & CO TRI-P REPO AGRMT		RPEO0QEZ0	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
		DTD 06/06/2024 5.300% 06/13/2024									
06/06/24	06/11/24	BMWOT 2024-A A3		096919AD7	11,000,000.00	(10,998,329.10)	0.00	(10,998,329.10)			
		DTD 06/11/2024 5.180% 02/26/2029									
06/06/24	06/11/24	BMWOT 2024-A A2A		096919AB1	12,000,000.00	(11,999,756.40)	0.00	(11,999,756.40)			
		DTD 06/11/2024 5.420% 02/25/2027									
06/06/24	06/13/24	FHMS K522 A2		3137HDJJ0	100,000,000.00	(99,999,700.00)	(160,100.00)	(100,159,800.00)			
		DTD 06/01/2024 4.803% 05/01/2029									
06/10/24	06/13/24	FHMS K755 A2		3137HCH39	35,548,000.00	(36,152,038.28)	(61,652.08)	(36,213,690.36)			
		DTD 04/01/2024 5.203% 02/01/2031									
06/11/24	06/18/24	JDOT 2024-B A3		47786WAD2	12,500,000.00	(12,497,556.25)	0.00	(12,497,556.25)			
		DTD 06/18/2024 5.200% 03/15/2029									
06/11/24	06/18/24	JDOT 2024-B A2A		47786WAB6	21,000,000.00	(20,998,782.00)	0.00	(20,998,782.00)			
		DTD 06/18/2024 5.420% 05/17/2027									
06/13/24	06/13/24	CANTOR FITZGERALD & CO TRI-P REPO AGRMT		RPEK3LSE8	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
		DTD 06/13/2024 5.300% 06/20/2024									
06/14/24	06/14/24	FIDELITY GOVT MM FUND 2642		31607A703	105,000,000.00	(105,000,000.00)	0.00	(105,000,000.00)			
06/14/24	06/14/24	COOPERATIVE RABOBANK UA COMM PAPER		21687AFH1	70,000,000.00	(69,969,083.33)	0.00	(69,969,083.33)			
		DTD 06/14/2024 0.000% 06/17/2024									

SAN BERNARDINO COUNTY - 76990800											
Transaction Type			Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L		Sale Method
Trade	Settle	Cost							Amort Cost		
BUY											
06/17/24	06/17/24		CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	73,000,000.00	(73,000,000.00)	0.00	(73,000,000.00)			
06/18/24	06/24/24		FORDO 2024-B A3	34531OAD1	7,250,000.00	(7,249,933.30)	0.00	(7,249,933.30)			
06/18/24	06/24/24		DTD 06/24/2024 5.100% 04/15/2029								
			FORDO 2024-B A2A	34531OAB5	7,500,000.00	(7,499,439.00)	0.00	(7,499,439.00)			
06/18/24	06/27/24		DTD 06/24/2024 5.400% 04/15/2027								
			FRESB 2024-SB114 A7F	30337MAB8	8,250,000.00	(8,288,775.00)	(29,791.67)	(8,318,566.67)			
06/18/24	06/27/24		DTD 06/01/2024 5.000% 04/01/2031								
			FRESB 2024-SB114 A5F	30337MAA0	15,000,000.00	(15,074,280.00)	(54,058.33)	(15,128,338.33)			
06/20/24	06/20/24		DTD 06/01/2024 4.990% 03/01/2029								
			CANTOR FITZGERALD & CO TRI-P REPO AGRMT	RPEN0UFZ2	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
06/26/24	06/26/24		DTD 06/20/2024 5.300% 06/27/2024								
			COOPERATIVE RABOBANK UA COMM PAPER	21687AFT5	15,000,000.00	(14,997,791.67)	0.00	(14,997,791.67)			
06/27/24	06/27/24		DTD 06/26/2024 0.000% 06/27/2024								
			CREDIT AGRICOLE CIB NY COMM PAPER	22533TFU5	200,000,000.00	(199,970,555.56)	0.00	(199,970,555.56)			
06/27/24	06/27/24		DTD 10/04/2023 0.000% 06/28/2024								
			COOPERATIVE RABOBANK UA COMM PAPER	21687AFU2	240,000,000.00	(239,964,666.67)	0.00	(239,964,666.67)			
06/27/24	06/27/24		DTD 06/27/2024 0.000% 06/28/2024								
			CANTOR FITZGERALD & CO TRI-P REPO AGRMT	RPEI3NYR3	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
06/27/24	06/27/24		DTD 06/27/2024 5.310% 07/11/2024								
			BNP PARIBAS NY BRANCH COMM PAPER	09659BFU9	200,000,000.00	(199,970,555.56)	0.00	(199,970,555.56)			
06/28/24	06/28/24		DTD 06/27/2024 0.000% 06/28/2024								
			FIDELITY GOV'T MM FUND 2642	31607A703	35,000,000.00	(35,000,000.00)	0.00	(35,000,000.00)			
06/28/24	06/28/24		FEDERATED GOVT OBLIGATIONS FUND	608919718	284,000,000.00	(284,000,000.00)	0.00	(284,000,000.00)			
06/28/24	06/28/24		FIDELITY GOV'T MM FUND 2642	31607A703	284,000,000.00	(284,000,000.00)	0.00	(284,000,000.00)			
Transaction Type Sub-Total					2,917,048,000.00	(2,917,538,344.90)	(305,602.08)	(2,917,843,946.98)			
INTEREST											

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
INTEREST											
06/01/24	06/01/24	AMAZON.COM INC CORPORATE NOTES		023135CN4	25,000,000.00	0.00	575,000.00	575,000.00			
		DTD 12/01/2022	4.600% 12/01/2025								
06/01/24	06/25/24	FR WN2398		3132XGUY0	15,656,000.00	0.00	67,812.22	67,812.22			
		DTD 07/01/2023	5.030% 02/01/2030								
06/01/24	06/25/24	FR WN2405		3132XGU79	26,814,000.00	0.00	99,517.18	99,517.18			
		DTD 07/01/2023	4.310% 04/01/2030								
06/01/24	06/25/24	FR WN1255		3132XFMD7	21,000,000.00	0.00	84,449.16	84,449.16			
		DTD 07/01/2023	4.670% 04/01/2028								
06/01/24	06/25/24	FHMS K747 A2		3137H5DX2	34,000,000.00	0.00	58,083.32	58,083.32			
		DTD 01/01/2022	2.050% 11/01/2028								
06/01/24	06/25/24	FHMS KJ36 A1		3137H4RZ5	533,675.57	0.00	278.61	278.61			
		DTD 12/01/2021	1.298% 12/01/2026								
06/01/24	06/25/24	FRESB 2022-SB97		30311SAA7	21,083,368.78	0.00	31,273.66	31,273.66			
		DTD 04/01/2022	1.780% 02/01/2027								
06/01/24	06/25/24	FHMS K045 A2		3137BHXJ1	19,873,801.86	0.00	54,736.80	54,736.80			
		DTD 05/01/2015	3.023% 01/01/2025								
06/01/24	06/25/24	FR WN3235		3132XHSZ8	74,889,914.25	0.00	203,138.89	203,138.89			
		DTD 04/01/2024	3.150% 01/01/2031								
06/01/24	06/25/24	FR WN2442		3132XGWC6	59,832,000.00	0.00	217,938.05	217,938.05			
		DTD 09/01/2023	4.230% 06/01/2030								
06/01/24	06/25/24	FHMS K506 A2		3137HAMH6	50,000,000.00	0.00	193,750.00	193,750.00			
		DTD 09/01/2023	4.650% 08/01/2028								
06/01/24	06/25/24	FHMS KJ39 A1		3137H73W1	33,452,300.28	0.00	76,661.54	76,661.54			
		DTD 04/01/2022	2.750% 04/01/2027								
06/01/24	06/25/24	FRESB 2024-SB112 A7F		30334WAC7	12,494,305.50	0.00	51,643.13	51,643.13			
		DTD 01/01/2024	4.960% 12/01/2030								
06/01/24	06/25/24	FRESB 2023-SB106 ASF		35802AAE3	13,947,061.75	0.00	46,025.31	46,025.31			
		DTD 06/01/2023	3.960% 05/01/2028								
06/01/24	06/25/24	FHMS K755 A2		3137HCH39	68,897,000.00	0.00	298,725.89	298,725.89			
		DTD 04/01/2024	5.203% 02/01/2031								
06/01/24	06/25/24	FHMS KJ23 A1		3137FKSQ0	60,000,000.00	0.00	184,150.02	184,150.02			
		DTD 01/29/2019	3.683% 10/01/2025								
06/01/24	06/25/24	FR WN1250		3132XFL89	75,000,000.00	0.00	284,166.66	284,166.66			
		DTD 06/01/2023	4.400% 05/01/2028								

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
INTEREST											
06/01/24	06/25/24	FHMS K068 A2		3137FBBX3	81,306,000.00	0.00	219,797.19	219,797.19			
		DTD 10/27/2017 3.244% 08/01/2027									
06/01/24	06/25/24	FHMS KJ47 A1		3137HAMN3	10,885,162.84	0.00	47,822.15	47,822.15			
		DTD 09/01/2023 5.272% 08/01/2028									
06/01/24	06/25/24	FHMS K732 AM		3137FG7G4	25,000,000.00	0.00	77,083.33	77,083.33			
		DTD 06/28/2018 3.700% 05/01/2025									
06/01/24	06/25/24	FHMS KGX1 AFX		3137FCKD5	70,500,000.00	0.00	176,250.00	176,250.00			
		DTD 12/01/2017 3.000% 10/01/2027									
06/01/24	06/25/24	FHMS K508 A2		3137HAQ74	50,000,000.00	0.00	197,500.00	197,500.00			
		DTD 10/01/2023 4.740% 08/01/2028									
06/01/24	06/25/24	FRESB 2024-SB113 ASF		30336BAA5	24,999,165.63	0.00	104,579.85	104,579.85			
		DTD 04/01/2024 5.020% 12/01/2028									
06/01/24	06/25/24	FRESB 2022-SB104 ASF		30329QAA1	25,246,892.40	0.00	54,701.61	54,701.61			
		DTD 11/01/2022 2.600% 09/01/2027									
06/01/24	06/25/24	FHMS KJ21 A2		3137FHGE7	9,034,188.78	0.00	27,855.42	27,855.42			
		DTD 09/01/2018 3.700% 09/01/2026									
06/01/24	06/25/24	FNA 2023-M2 2A2		3136BPWB3	17,000,000.00	0.00	41,281.68	41,281.68			
		DTD 02/01/2023 2.914% 09/01/2030									
06/01/24	06/25/24	FR WN2392		3132XGUS3	30,193,000.00	0.00	105,298.08	105,298.08			
		DTD 07/01/2023 4.050% 04/01/2030									
06/01/24	06/25/24	FHMS K509 A2		3137HAST4	75,000,000.00	0.00	303,125.03	303,125.03			
		DTD 10/01/2023 4.850% 09/01/2028									
06/01/24	06/25/24	FR WN2397		3132XGUX2	33,757,000.00	0.00	145,342.63	145,342.63			
		DTD 07/01/2023 5.000% 02/01/2030									
06/01/24	06/25/24	FRESB 2023-SB108 ASF		30333AAA0	24,945,717.96	0.00	88,349.43	88,349.43			
		DTD 08/01/2023 4.250% 06/01/2028									
06/01/24	06/25/24	FHMS K062 A2		3137BUX60	28,867,855.00	0.00	82,105.00	82,105.00			
		DTD 02/01/2017 3.413% 12/01/2026									
06/01/24	06/25/24	FR WN1292		3132XFNJ3	35,250,000.00	0.00	130,522.91	130,522.91			
		DTD 01/01/2024 4.300% 11/01/2028									
06/01/24	06/25/24	FR WN2404		3132XGU61	30,648,000.00	0.00	114,010.56	114,010.56			
		DTD 07/01/2023 4.320% 04/01/2030									
06/01/24	06/25/24	FRESB 2023-SB109 ASF		30333MAA4	24,984,799.33	0.00	91,402.73	91,402.73			
		DTD 09/01/2023 4.390% 08/01/2028									

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
INTEREST											
06/01/24	06/25/24	FHMS K072 A2		3137FEBQ2	12,923,000.00	0.00	37,089.01	37,089.01			
		DTD 01/01/2018 3.444% 12/01/2027									
06/01/24	06/25/24	FHLMC MULTIFAMILY STRUCTURED P		3137FOKC6	100,000,000.00	0.00	211,416.70	211,416.70			
		DTD 12/01/2019 2.537% 10/01/2029									
06/01/24	06/25/24	FR WN1331		3132XFPR3	71,842,000.00	0.00	259,828.56	259,828.56			
		DTD 04/01/2024 4.200% 02/01/2031									
06/01/24	06/25/24	FRESB 2023-SB105 A5		30332AAA1	33,281,540.94	0.00	103,727.46	103,727.46			
		DTD 05/01/2023 3.740% 04/01/2028									
06/01/24	06/25/24	FHMS K505 A2		3137HACX2	75,000,000.00	0.00	301,187.48	301,187.48			
		DTD 07/01/2023 4.819% 06/01/2028									
06/01/24	06/25/24	FRESB 2023-SB107 ASF		30332EAA3	24,967,088.69	0.00	85,096.15	85,096.15			
		DTD 07/01/2023 4.090% 05/01/2028									
06/01/24	06/25/24	FR WN2459		3132XGWW4	46,801,000.00	0.00	211,982.52	211,982.52			
		DTD 10/01/2023 5.260% 07/01/2030									
06/01/24	06/25/24	FHMS K515 A2		3137HBPDP	50,000,000.00	0.00	225,000.00	225,000.00			
		DTD 02/01/2024 5.400% 01/01/2029									
06/01/24	06/25/24	FHMS K513 A2		3137HBFY5	43,000,000.00	0.00	169,276.68	169,276.68			
		DTD 01/01/2024 4.724% 12/01/2028									
06/01/24	06/25/24	FNA 2023-M5 2A2		3136BOCS6	10,000,000.00	0.00	37,500.00	37,500.00			
		DTD 07/01/2023 4.500% 07/01/2028									
06/01/24	06/25/24	FR WN2578		3132XG2L9	51,314,000.00	0.00	192,655.55	192,655.55			
		DTD 04/01/2024 4.360% 05/01/2028									
06/01/24	06/25/24	FR WN2415		3132XGVH6	24,795,000.00	0.00	99,069.80	99,069.80			
		DTD 08/01/2023 4.640% 05/01/2030									
06/01/24	06/25/24	FRESB 2023-SB111 A7F		30334CAB3	15,000,000.00	0.00	55,500.00	55,500.00			
		DTD 11/01/2023 4.440% 09/01/2030									
06/01/24	06/25/24	FR WN1245		3132XFL30	25,000,000.00	0.00	93,645.83	93,645.83			
		DTD 06/01/2023 4.350% 03/01/2028									
06/01/24	06/25/24	FHMS K520 A2		3137HCKV3	56,000,000.00	0.00	241,733.35	241,733.35			
		DTD 04/01/2024 5.180% 03/01/2029									
06/01/24	06/25/24	FRESB 2021-SB83		30318NAA1	3,081,347.17	0.00	1,684.81	1,684.81			
		DTD 02/01/2021 0.670% 01/01/2026									
06/01/24	06/25/24	FRESB 2023-SB110 ASF		30333HAA5	20,488,158.08	0.00	78,196.47	78,196.47			
		DTD 10/01/2023 4.580% 08/01/2028									

SAN BERNARDINO COUNTY - 76990800												
Transaction Type		Security Description			CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle											
INTEREST												
06/01/24	06/25/24	FHMS K039 A2	DTD 09/01/2014 3.303%	07/01/2024	3137BDCW4	12,034,132.70	0.00	33,123.95	33,123.95	33,123.95		
06/01/24	06/25/24	FR WN1286			3132XFNC8	35,000,000.00	0.00	144,666.66	144,666.66	144,666.66		
06/01/24	06/25/24	FHMS KJ34 A1	DTD 12/01/2023 4.800%	11/01/2030	3137H1LS3	517,976.38	0.00	918.08	918.08	918.08		
06/01/24	06/25/24	FHMS K752 A2	DTD 07/01/2021 0.681%	06/01/2026	3137HAGZ3	25,000,000.00	0.00	89,250.00	89,250.00	89,250.00		
06/01/24	06/25/24	FHMS K518 A2	DTD 08/01/2023 4.284%	07/01/2030	3137HC2L5	39,000,000.00	0.00	175,500.00	175,500.00	175,500.00		
06/01/24	06/25/24	FHMS K079 A2	DTD 03/01/2024 5.400%	01/01/2029	3137FGZT5	100,000,000.00	0.00	327,166.70	327,166.70	327,166.70		
06/01/24	06/25/24	FHMS K052 A1	DTD 08/01/2018 3.926%	06/01/2028	3137BM7C4	50,000,000.00	0.00	137,833.35	137,833.35	137,833.35		
06/01/24	06/25/24	FR WN2390	DTD 12/01/2015 3.308%	09/01/2025	3132XGUO7	51,524,000.00	0.00	218,290.00	218,290.00	218,290.00		
06/01/24	06/25/24	FHMS K510 A2	DTD 07/01/2023 4.920%	04/01/2028	3137HB3D4	32,000,000.00	0.00	135,173.34	135,173.34	135,173.34		
06/01/24	06/25/24	FNA 2023-M6 A2	DTD 11/01/2023 5.069%	10/01/2028	3136BQDE6	25,000,000.00	0.00	87,291.68	87,291.68	87,291.68		
06/01/24	06/25/24	FRESB 2023-SB111 ASF	DTD 07/01/2023 4.190%	07/01/2028	30334CAA5	24,991,319.48	0.00	98,090.93	98,090.93	98,090.93		
06/01/24	06/25/24	FHLMC SERIES K049 A2	DTD 11/01/2023 4.710%	09/01/2028	3137BLMZ8	9,976,502.20	0.00	25,024.39	25,024.39	25,024.39		
06/01/24	06/25/24	FHMS K736 A2	DTD 10/01/2015 3.010%	07/01/2025	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01	28,525.01		
06/01/24	06/25/24	FHMS K753 A2	DTD 09/01/2019 2.282%	07/01/2026	3137HB2L7	82,000,000.00	0.00	300,666.69	300,666.69	300,666.69		
06/01/24	06/25/24	FHMS K055 A2	DTD 11/01/2023 4.400%	10/01/2030	3137BPW21	83,500,000.00	0.00	185,996.25	185,996.25	185,996.25		
06/01/24	06/25/24	FHMS K739 A2	DTD 06/22/2016 2.673%	03/01/2026	3137F64P9	12,000,000.00	0.00	13,360.00	13,360.00	13,360.00		
06/01/24	06/25/24	FHMS K740 A2	DTD 11/01/2020 1.336%	09/01/2027	3137F72B0	22,000,000.00	0.00	26,950.00	26,950.00	26,950.00		
06/01/24	06/25/24	FHMS K740 A2	DTD 11/01/2020 1.470%	09/01/2027								

SAN BERNARDINO COUNTY - 76990800											
Transaction Type			Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L		Sale Method
Trade	Settle	Cost							Amort Cost		
INTEREST											
06/01/24	06/25/24	FRESB 2024-SB112 ASF	30334WAA1	11,998,761.16	0.00	47,395.10	47,395.10				
		DTD 01/01/2024 4.740% 12/01/2028									
06/01/24	06/25/24	FHMS K514 A2	3137HBLV4	15,000,000.00	0.00	57,150.00	57,150.00				
		DTD 02/01/2024 4.572% 12/01/2028									
06/01/24	06/25/24	FR WN2409	3132XGVB9	42,540,000.00	0.00	179,495.16	179,495.16				
		DTD 08/01/2023 4.900% 06/01/2028									
06/01/24	06/25/24	FHMS K729 A2	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38				
		DTD 01/01/2020 2.525% 10/01/2026									
06/01/24	06/25/24	FRESB 2022-SB103 ASF	30329MAA0	7,805,445.16	0.00	13,529.44	13,529.44				
		DTD 10/01/2022 2.080% 06/01/2027									
06/01/24	06/25/24	FR WN2514	3132XGYL4	75,000,000.00	0.00	287,395.82	287,395.82				
		DTD 01/01/2024 4.450% 11/01/2028									
06/01/24	06/25/24	FR WN2460	3132XGWW2	9,385,000.00	0.00	35,073.83	35,073.83				
		DTD 10/01/2023 4.340% 06/01/2030									
06/01/24	06/25/24	FR WN2337	3132XGS31	62,975,000.00	0.00	235,893.85	235,893.85				
		DTD 04/01/2023 4.350% 01/01/2030									
06/01/24	06/25/24	FHMS K046 A2	3137BJP64	49,836,175.48	0.00	133,104.10	133,104.10				
		DTD 06/17/2015 3.205% 03/01/2025									
06/01/24	06/25/24	FR WN1252	3132XFMA3	9,786,000.00	0.00	37,920.75	37,920.75				
		DTD 06/01/2023 4.500% 03/01/2028									
06/01/24	06/25/24	FHMS K729 A2	3137FCM43	13,989,038.57	0.00	35,072.28	35,072.28				
		DTD 12/01/2017 3.136% 10/01/2024									
06/01/24	06/25/24	FHMS K042 A2	3137BEXT3	65,470,000.00	0.00	145,670.75	145,670.75				
		DTD 01/28/2015 2.670% 12/01/2024									
06/01/24	06/25/24	FHMS KMP1 A2	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00				
		DTD 09/01/2017 2.982% 08/01/2024									
06/01/24	06/25/24	FHLMC MULTIFAMILY STRUCTURED P	3137F2LJ3	36,557,817.00	0.00	94,958.93	94,958.93				
		DTD 08/01/2017 3.117% 06/01/2027									
06/01/24	06/25/24	FHMS K126 A2	3137FXVY4	77,500,000.00	0.00	133,945.81	133,945.81				
		DTD 03/01/2021 2.074% 01/01/2031									
06/01/24	06/25/24	FHLMC MULTIFAMILY STRUCTURED P	3137F1G44	55,000,000.00	0.00	148,637.50	148,637.50				
		DTD 07/01/2017 3.243% 04/01/2027									
06/01/24	06/25/24	FHMS K127 A2	3137FXZ35	50,000,000.00	0.00	87,833.35	87,833.35				
		DTD 03/01/2021 2.108% 01/01/2031									

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
INTEREST											
06/01/24	06/25/24	FHMS K047 A2		3137BKRJ1	74,798,467.84	0.00	207,503.40	207,503.40			
		DTD 07/30/2015 3.329% 05/01/2025									
06/01/24	06/25/24	FHMS K050 A2		3137BLW95	30,000,000.00	0.00	83,349.99	83,349.99			
		DTD 11/01/2015 3.334% 08/01/2025									
06/01/24	06/25/24	FR WN2382		3132XGUG9	50,000,000.00	0.00	186,861.11	186,861.11			
		DTD 07/01/2023 4.340% 06/01/2028									
06/01/24	06/25/24	FHMS K507 A2		3137HAMS2	50,000,000.00	0.00	200,000.00	200,000.00			
		DTD 09/01/2023 4.800% 09/01/2028									
06/01/24	06/25/24	FR WN2389		3132XGUP9	43,850,000.00	0.00	175,582.70	175,582.70			
		DTD 07/01/2023 4.650% 05/01/2028									
06/01/24	06/25/24	FR WN2446		3132XGWG7	39,700,000.00	0.00	167,170.08	167,170.08			
		DTD 10/01/2023 4.890% 02/01/2030									
06/01/24	06/25/24	FR WN1268		3132XFMS4	33,378,000.00	0.00	132,788.81	132,788.81			
		DTD 10/01/2023 4.620% 06/01/2028									
06/01/24	06/25/24	FHMS K726 A1		3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			
		DTD 06/01/2017 2.700% 10/01/2025									
06/01/24	06/25/24	FHMS K733 A2		3137FJX07	3,120,410.45	0.00	9,693.83	9,693.83			
		DTD 11/09/2018 3.750% 08/01/2025									
06/01/24	06/25/24	FHMS K517 A2		3137HC2C5	23,500,000.00	0.00	104,868.75	104,868.75			
		DTD 03/01/2024 5.355% 01/01/2029									
06/01/24	06/25/24	FHMS K514 A2		3137HBC51	154,975,000.00	0.00	637,980.47	637,980.47			
		DTD 12/01/2023 4.940% 11/01/2030									
06/01/24	06/25/24	FHMS K053 A2		3137BN6G4	59,300,000.00	0.00	148,002.90	148,002.90			
		DTD 03/29/2016 2.995% 12/01/2025									
06/01/24	06/25/24	FR WN2421		3132XGVP8	32,235,000.00	0.00	111,586.83	111,586.83			
		DTD 09/01/2023 4.020% 06/01/2030									
06/01/24	06/25/24	FR WN2458		3132XGWU6	24,652,000.00	0.00	107,414.24	107,414.24			
		DTD 10/01/2023 5.060% 06/01/2028									
06/01/24	06/25/24	FHMS K516 A2		3137HBP00	35,000,000.00	0.00	159,745.85	159,745.85			
		DTD 03/01/2024 5.477% 01/01/2029									
06/01/24	06/25/24	FRESB 2021-SB82 A5		30318CAA5	3,457,185.93	0.00	2,048.22	2,048.22			
		DTD 01/01/2021 0.670% 11/01/2025									
06/01/24	06/25/24	FR WN2432		3132XGV29	49,502,000.00	0.00	215,264.94	215,264.94			
		DTD 09/01/2023 5.050% 05/01/2028									

Managed Account Security Transactions & Interest For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L		Sale Method	
Trade	Settle							Cost	Amort Cost		
INTEREST											
06/01/24	06/25/24	FHMS K079 AM	3137FGZU2	11,350,000.00	0.00	37,171.25	37,171.25				
		DTD 08/01/2018 3.930% 06/01/2028									
06/01/24	06/25/24	FHMS K512 A2	3137HBCF9	38,000,000.00	0.00	158,333.35	158,333.35				
		DTD 12/01/2023 5.000% 11/01/2028									
06/06/24	06/06/24	FEDERAL HOME LOAN BANKS NOTES	3130AWER7	41,000,000.00	0.00	948,125.00	948,125.00				
		DTD 06/12/2023 4.625% 06/06/2025									
06/06/24	06/06/24	JOHN DEERE CAPITAL CORP	24422EWW5	5,000,000.00	0.00	123,750.00	123,750.00				
		CORPORATE NOTES									
		DTD 06/08/2023 4.950% 06/06/2025									
06/08/24	06/08/24	CCCT 2023-A1 A1	17305EGW9	9,000,000.00	0.00	231,427.49	231,427.49				
		DTD 12/11/2023 5.230% 12/08/2027									
06/08/24	06/08/24	JOHN DEERE CAPITAL CORP	24422EWX3	5,000,000.00	0.00	118,750.00	118,750.00				
		CORPORATE NOTES									
		DTD 06/08/2023 4.750% 06/08/2026									
06/11/24	06/11/24	FEDERAL HOME LOAN BANK NOTES	3130AY3J3	100,000,000.00	0.00	2,657,500.00	2,657,500.00				
		DTD 12/11/2023 5.315% 07/01/2024									
06/11/24	06/11/24	WELLS FARGO CORP NOTES	94988J6F9	40,000,000.00	0.00	1,050,800.00	1,050,800.00				
		(CALLABLE)									
		DTD 12/11/2023 5.254% 12/11/2026									
06/12/24	06/12/24	FEDERAL HOME LOAN BANKS NOTES	3130AGFP5	49,535,000.00	0.00	619,187.50	619,187.50				
		DTD 05/10/2019 2.500% 06/12/2026									
06/13/24	06/13/24	FEDERAL HOME LOAN BANK NOTES	3130A3GE8	60,000,000.00	0.00	825,000.00	825,000.00				
		DTD 11/06/2014 2.750% 12/13/2024									
06/13/24	06/13/24	MET TOWER GLOBAL FUNDING NOTES	58989V2E3	35,000,000.00	0.00	647,500.00	647,500.00				
		DTD 06/13/2022 3.700% 06/13/2025									
06/15/24	06/15/24	COMET 2023-A1 A	14041NGD7	50,000,000.00	0.00	184,166.65	184,166.65				
		DTD 05/24/2023 4.420% 05/15/2028									
06/15/24	06/15/24	JDOT 2021-B A3	47789OAC4	4,513,540.88	0.00	1,955.87	1,955.87				
		DTD 07/21/2021 0.520% 03/16/2026									
06/15/24	06/15/24	TAOT 2021-C A3	89239BAC5	4,235,921.48	0.00	1,517.87	1,517.87				
		DTD 09/27/2021 0.430% 01/15/2026									
06/15/24	06/15/24	MBALT 2024-A A3	58770JAD6	4,000,000.00	0.00	13,004.44	13,004.44				
		DTD 05/23/2024 5.320% 01/18/2028									

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
INTEREST											
06/15/24	06/15/24	MBALT 2024-A A2A		58770JAB0	7,000,000.00	0.00	23,271.11	23,271.11			
		DTD 05/23/2024 5.440% 02/16/2027									
06/15/24	06/15/24	HART 2024-A A2A		448973AB3	5,750,000.00	0.00	25,347.91	25,347.91			
		DTD 03/20/2024 5.290% 04/15/2027									
06/15/24	06/15/24	MBART 2024-1 A2A		587918AB9	49,000,000.00	0.00	206,616.68	206,616.68			
		DTD 01/24/2024 5.060% 05/17/2027									
06/15/24	06/15/24	HART 2021-C A3		44935FAD6	2,352,847.98	0.00	1,450.92	1,450.92			
		DTD 11/17/2021 0.740% 05/15/2026									
06/15/24	06/15/24	HART 2021-B A3		44934KAC8	3,817,645.85	0.00	1,208.92	1,208.92			
		DTD 07/28/2021 0.380% 01/15/2026									
06/15/24	06/15/24	JDOT 2024-A A2A		47800RAB9	3,600,000.00	0.00	15,570.00	15,570.00			
		DTD 03/19/2024 5.190% 02/16/2027									
06/15/24	06/15/24	HART 2023-C A3		44918CAD4	2,750,000.00	0.00	12,695.83	12,695.83			
		DTD 11/13/2023 5.540% 10/16/2028									
06/15/24	06/15/24	JDOT 2023-A A3		47800CAC0	22,000,000.00	0.00	91,850.00	91,850.00			
		DTD 03/02/2023 5.010% 11/15/2027									
06/15/24	06/15/24	JDOT 2022-C A3		47800BAC2	28,961,000.00	0.00	122,842.92	122,842.92			
		DTD 10/19/2022 5.090% 06/15/2027									
06/15/24	06/15/24	TAOT 2023-B A2A		891941AB2	3,713,986.30	0.00	16,341.54	16,341.54			
		DTD 05/23/2023 5.280% 05/15/2026									
06/15/24	06/15/24	AMXCA 2022-2 A		02582JJT8	20,000,000.00	0.00	56,500.00	56,500.00			
		DTD 05/24/2022 3.390% 05/17/2027									
06/15/24	06/15/24	FORDO 2023-C A2A		344940AB7	4,250,000.00	0.00	20,116.67	20,116.67			
		DTD 11/21/2023 5.680% 09/15/2026									
06/15/24	06/15/24	TAOT 2022-D A3		89239HAD0	70,500,000.00	0.00	311,375.02	311,375.02			
		DTD 11/08/2022 5.300% 09/15/2027									
06/15/24	06/15/24	MBART 2023-2 A2		58769FAB1	4,185,103.89	0.00	20,646.51	20,646.51			
		DTD 10/25/2023 5.920% 11/16/2026									
06/15/24	06/15/24	HART 2023-B A2A		44933XAB3	3,637,210.18	0.00	17,488.92	17,488.92			
		DTD 07/19/2023 5.770% 05/15/2026									
06/15/24	06/15/24	JDOT 2023-C A3		47787CAC7	6,750,000.00	0.00	30,825.00	30,825.00			
		DTD 09/19/2023 5.480% 05/15/2028									
06/15/24	06/15/24	TAOT 2024-B A3		89237NAD9	17,500,000.00	0.00	77,729.17	77,729.17			
		DTD 04/30/2024 5.330% 01/16/2029									

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
INTEREST											
06/15/24	06/15/24	TAOT 2024-A A3		89238DAD0	12,000,000.00	0.00	48,300.00	48,300.00			
		DTD 01/30/2024 4.830% 10/16/2028									
06/15/24	06/15/24	MBART 2022-1 A2 (CALLED, OMD 10/15/25)		58768PAB0	1,181,266.99	0.00	5,177.89	5,177.89			
		DTD 11/22/2022 5.260% 07/15/2024									
06/15/24	06/15/24	HART 2022-C A3		44933DAD3	48,500,000.00	0.00	217,845.85	217,845.85			
		DTD 11/09/2022 5.390% 06/15/2027									
06/15/24	06/15/24	HART 2023-B A3		44933XAD9	5,000,000.00	0.00	22,833.34	22,833.34			
		DTD 07/19/2023 5.480% 04/17/2028									
06/15/24	06/15/24	MBALT 2023-A A3		58768RAC4	20,000,000.00	0.00	79,000.00	79,000.00			
		DTD 05/24/2023 4.740% 01/15/2027									
06/15/24	06/15/24	JDOT 2022-C A2		47800BAB4	4,318,889.17	0.00	17,923.41	17,923.41			
		DTD 10/19/2022 4.980% 08/15/2025									
06/15/24	06/15/24	AMXCA 2022-4 A		02582JJX9	33,000,000.00	0.00	136,125.00	136,125.00			
		DTD 11/03/2022 4.950% 10/15/2027									
06/15/24	06/15/24	JDOT 2022-B A3		47800AAC4	7,998,317.62	0.00	24,928.09	24,928.09			
		DTD 07/20/2022 3.740% 02/16/2027									
06/15/24	06/15/24	HART 2022-C A2A		44933DAB7	7,814,535.63	0.00	34,839.79	34,839.79			
		DTD 11/09/2022 5.350% 11/17/2025									
06/15/24	06/15/24	TAOT 2022-D A2A		89239HAB4	7,499,726.42	0.00	32,936.30	32,936.30			
		DTD 11/08/2022 5.270% 01/15/2026									
06/15/24	06/15/24	HART 2023-A A3		448979AD6	14,000,000.00	0.00	53,433.34	53,433.34			
		DTD 04/12/2023 4.580% 04/15/2027									
06/15/24	06/15/24	TAOT 2024-A A2A		89238DAB4	22,000,000.00	0.00	94,050.00	94,050.00			
		DTD 01/30/2024 5.130% 12/15/2026									
06/15/24	06/15/24	AMXCA 2023-1 A		02582JJZ4	14,000,000.00	0.00	56,816.66	56,816.66			
		DTD 06/14/2023 4.870% 05/15/2028									
06/15/24	06/15/24	MBART 2021-1 A3		58772WAC7	7,286,014.65	0.00	2,792.98	2,792.98			
		DTD 09/22/2021 0.460% 06/15/2026									
06/15/24	06/15/24	TAOT 2021-B A3		89190GAC1	7,445,131.01	0.00	1,613.13	1,613.13			
		DTD 06/14/2021 0.260% 11/17/2025									
06/15/24	06/15/24	DCENT 2023-A1 A		254683CY9	45,000,000.00	0.00	161,625.02	161,625.02			
		DTD 04/11/2023 4.310% 03/15/2028									

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
INTEREST											
06/15/24	06/15/24	HAROT 2023-2 A2		437927AB2	3,832,520.17	0.00	17,278.28	17,278.28			
		DTD 05/30/2023 5.410% 04/15/2026									
06/15/24	06/15/24	TAOT 2023-A A3		891940AC2	13,000,000.00	0.00	50,158.33	50,158.33			
		DTD 01/30/2023 4.630% 09/15/2027									
06/15/24	06/15/24	HAROT 2024-1 A3		437918AC9	16,500,000.00	0.00	71,637.51	71,637.51			
		DTD 02/21/2024 5.210% 08/15/2028									
06/15/24	06/15/24	US TREASURY NOTES		91282CEU1	50,000,000.00	0.00	718,750.00	718,750.00			
		DTD 06/15/2022 2.875% 06/15/2025									
06/15/24	06/15/24	HAROT 2023-2 A3		437927ACO	4,000,000.00	0.00	16,433.33	16,433.33			
		DTD 05/30/2023 4.930% 11/15/2027									
06/15/24	06/15/24	TAOT 2022-A A3		89239KAC5	2,357,731.92	0.00	2,416.67	2,416.67			
		DTD 01/31/2022 1.230% 06/15/2026									
06/15/24	06/15/24	TAOT 2023-D A2A		89239FAB8	6,857,593.36	0.00	33,145.04	33,145.04			
		DTD 11/14/2023 5.800% 11/16/2026									
06/15/24	06/15/24	TAOT 2023-D A3		89239FAD4	3,250,000.00	0.00	15,004.17	15,004.17			
		DTD 11/14/2023 5.540% 08/15/2028									
06/15/24	06/15/24	TAOT 2021-D A3		89238JAC9	3,235,448.55	0.00	1,914.30	1,914.30			
		DTD 11/15/2021 0.710% 04/15/2026									
06/15/24	06/15/24	MBALT 2023-A A2		58768RAB6	10,063,944.03	0.00	43,945.90	43,945.90			
		DTD 05/24/2023 5.240% 11/17/2025									
06/15/24	06/15/24	TAOT 2024-B A2A		89237NAB3	12,500,000.00	0.00	56,354.16	56,354.16			
		DTD 04/30/2024 5.410% 03/15/2027									
06/15/24	06/15/24	HART 2022-B A3		44918MAD2	10,224,685.79	0.00	31,696.52	31,696.52			
		DTD 07/20/2022 3.720% 11/16/2026									
06/15/24	06/15/24	JDOT 2023-B A3		477920AC6	4,000,000.00	0.00	17,266.67	17,266.67			
		DTD 06/28/2023 5.180% 03/15/2028									
06/15/24	06/15/24	CHAIT 2024-A1 A		161571HV9	65,000,000.00	0.00	249,166.65	249,166.65			
		DTD 01/31/2024 4.600% 01/15/2027									
06/15/24	06/15/24	MBART 2023-1 A2		58770AAB9	811,588.32	0.00	3,442.49	3,442.49			
		DTD 01/25/2023 5.090% 01/15/2026									
06/15/24	06/15/24	TAOT 2023-B A3		891941AD8	12,500,000.00	0.00	49,062.50	49,062.50			
		DTD 05/23/2023 4.710% 02/15/2028									
06/15/24	06/15/24	HAROT 2024-1 A2		437918AB1	25,000,000.00	0.00	111,666.68	111,666.68			
		DTD 02/21/2024 5.360% 09/15/2026									

Managed Account Security Transactions & Interest

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
INTEREST											
06/15/24	06/15/24	HAROT 2021-2 A3	DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	3,996,069.05	0.00	1,098.93	1,098.93			
06/15/24	06/15/24	HART 2024-A A3	DTD 03/20/2024 4.990% 02/15/2029	448973AD9	4,000,000.00	0.00	16,633.33	16,633.33			
06/15/24	06/15/24	TAOT 2022-B A3	DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	9,058,063.22	0.00	22,116.77	22,116.77			
06/15/24	06/15/24	TAOT 2023-C A3	DTD 08/15/2023 5.160% 04/17/2028	89231FAD2	2,000,000.00	0.00	8,600.00	8,600.00			
06/15/24	06/15/24	JDOT 2024-A A3	DTD 03/19/2024 4.960% 11/15/2028	47800RAD5	2,700,000.00	0.00	11,160.00	11,160.00			
06/15/24	06/15/24	DCENT 2023-A2 A	DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	25,000,000.00	0.00	102,708.33	102,708.33			
06/15/24	06/15/24	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			
06/15/24	06/15/24	TAOT 2023-C A2A	DTD 08/15/2023 5.600% 08/17/2026	89231FAB6	2,321,637.71	0.00	10,834.31	10,834.31			
06/15/24	06/15/24	JDOT 2022-A A3	DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	4,743,000.75	0.00	9,169.80	9,169.80			
06/15/24	06/15/24	JDOT 2023-C A2	DTD 09/19/2023 5.760% 08/17/2026	47787CAB9	7,888,514.55	0.00	37,864.87	37,864.87			
06/15/24	06/15/24	HART 2023-A A2A	DTD 04/12/2023 5.190% 12/15/2025	448979AB0	5,300,453.47	0.00	22,924.47	22,924.47			
06/15/24	06/15/24	JDOT 2023-B A2	DTD 06/28/2023 5.590% 06/15/2026	477920AB8	3,450,219.49	0.00	16,072.27	16,072.27			
06/15/24	06/15/24	HART 2023-C A2A	DTD 11/13/2023 5.800% 01/15/2027	44918CAB8	6,140,035.26	0.00	29,676.83	29,676.83			
06/15/24	06/15/24	TAOT 2023-A A2	DTD 01/30/2023 5.050% 01/15/2026	891940AB4	2,600,968.24	0.00	10,945.74	10,945.74			
06/15/24	06/15/24	JDOT 2023-A A2	DTD 03/02/2023 5.280% 03/16/2026	47800CAB2	11,767,623.33	0.00	51,777.55	51,777.55			
06/15/24	06/15/24	FORDO 2024-A A2A	DTD 03/19/2024 5.320% 01/15/2027	34535EAB8	11,500,000.00	0.00	50,983.33	50,983.33			
06/15/24	06/15/24	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			

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
INTEREST											
06/16/24	06/16/24	GMCAR 2024-2 A2A		379931AB4	6,250,000.00	0.00	27,760.43	27,760.43			
		DTD 04/10/2024 5.330% 03/16/2027									
06/16/24	06/16/24	GMCAR 2023-3 A3		36267KAD9	5,000,000.00	0.00	22,708.34	22,708.34			
		DTD 07/19/2023 5.450% 06/16/2028									
06/16/24	06/16/24	GMCAR 2023-3 A2A		36267KAB3	1,566,725.89	0.00	7,494.17	7,494.17			
		DTD 07/19/2023 5.740% 09/16/2026									
06/16/24	06/16/24	GMCAR 2024-1 A3		36268GAD7	3,000,000.00	0.00	12,125.00	12,125.00			
		DTD 01/17/2024 4.850% 12/18/2028									
06/16/24	06/16/24	GMCAR 2024-1 A2A		36268GAB1	8,500,000.00	0.00	36,266.67	36,266.67			
		DTD 01/17/2024 5.120% 02/16/2027									
06/16/24	06/16/24	GMCAR 2023-4 A2A		379930AB6	5,145,363.17	0.00	25,255.17	25,255.17			
		DTD 10/11/2023 5.890% 11/16/2026									
06/17/24	06/17/24	FANNIE MAE NOTES		3135G04Z3	50,000,000.00	0.00	125,000.00	125,000.00			
		DTD 06/19/2020 0.500% 06/17/2025									
06/18/24	06/18/24	HAROT 2024-2 A3		437930AC4	12,000,000.00	0.00	47,430.00	47,430.00			
		DTD 05/21/2024 5.270% 11/20/2028									
06/18/24	06/18/24	HAROT 2023-3 A3		43815QAC1	6,500,000.00	0.00	29,304.16	29,304.16			
		DTD 08/22/2023 5.410% 02/18/2028									
06/18/24	06/18/24	HAROT 2024-2 A2		437930AB6	11,500,000.00	0.00	47,265.00	47,265.00			
		DTD 05/21/2024 5.480% 11/18/2026									
06/18/24	06/18/24	FANNIE MAE NOTES (CALLABLE)		3135G06L2	44,500,000.00	0.00	194,687.50	194,687.50			
		DTD 12/18/2020 0.875% 12/18/2026									
06/18/24	06/18/24	HAROT 2023-3 A2		43815QAB3	5,810,821.72	0.00	27,649.83	27,649.83			
		DTD 08/22/2023 5.710% 03/18/2026									
06/20/24	06/20/24	TLOT 2024-A A2A		89238GAB7	3,500,000.00	0.00	15,545.83	15,545.83			
		DTD 02/27/2024 5.330% 07/20/2026									
06/20/24	06/20/24	TLOT 2023-A A2		89239MAB3	2,696,663.03	0.00	11,910.26	11,910.26			
		DTD 04/18/2023 5.300% 08/20/2025									
06/20/24	06/20/24	TLOT 2023-A A3		89239MAC1	14,000,000.00	0.00	57,516.66	57,516.66			
		DTD 04/18/2023 4.930% 04/20/2026									
06/20/24	06/20/24	FEDERAL HOME LOAN BANK NOTES		3130AQF40	50,000,000.00	0.00	250,000.00	250,000.00			
		DTD 12/22/2021 1.000% 12/20/2024									
06/20/24	06/20/24	VZMT 2024-1 A1A MTGE		92348KCL5	17,000,000.00	0.00	70,833.34	70,833.34			
		DTD 01/18/2024 5.000% 12/20/2028									

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
INTEREST											
06/20/24	06/20/24	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			
06/20/24	06/20/24	TL0T 2024-A 3	DTD 02/27/2024 5.250% 04/20/2027	89238GAD3	3,500,000.00	0.00	15,312.50	15,312.50			
06/21/24	06/21/24	HAROT 2023-4 A2	DTD 11/08/2023 5.870% 06/22/2026	438123AB7	6,000,000.00	0.00	29,350.00	29,350.00			
06/21/24	06/21/24	HAROT 2023-1 A2	DTD 02/24/2023 5.220% 10/21/2025	43815JAB9	2,514,023.01	0.00	10,936.00	10,936.00			
06/21/24	06/21/24	HAROT 2023-4 A3	DTD 11/08/2023 5.670% 06/21/2028	438123AC5	2,250,000.00	0.00	10,631.25	10,631.25			
06/21/24	06/21/24	FEDERAL HOME LOAN BANK NOTES	DTD 12/22/2021 1.250% 12/21/2026	3130AOF65	50,000,000.00	0.00	312,500.00	312,500.00			
06/21/24	06/21/24	HAROT 2021-4 A3	DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	3,459,671.52	0.00	2,537.09	2,537.09			
06/21/24	06/21/24	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			
06/23/24	06/23/24	FEDERAL HOME LOAN BANK NOTES (CALLABLE)	DTD 06/23/2021 0.430% 09/23/2024	3130AMVV1	41,600,000.00	0.00	89,440.00	89,440.00			
06/25/24	06/25/24	BMWLT 2023-2 A2	DTD 10/11/2023 5.950% 08/25/2025	055979AB4	2,436,955.60	0.00	12,083.24	12,083.24			
06/25/24	06/25/24	BMWLT 2024-1 A2A	DTD 02/14/2024 5.100% 07/27/2026	05611UAB9	6,500,000.00	0.00	27,625.00	27,625.00			
06/25/24	06/25/24	BMWOT 2023-A A3	DTD 07/18/2023 5.470% 02/25/2028	05592XAD2	3,000,000.00	0.00	13,675.00	13,675.00			
06/25/24	06/25/24	BMWLT 2023-2 A3	DTD 10/11/2023 5.990% 09/25/2026	055979AC2	3,000,000.00	0.00	14,975.00	14,975.00			
06/25/24	06/25/24	BMWOT 2023-A A2A	DTD 07/18/2023 5.720% 04/27/2026	05592XAB6	2,047,882.21	0.00	9,761.57	9,761.57			
06/25/24	06/25/24	BMWOT 2022-A A3	DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	9,509,037.21	0.00	25,436.67	25,436.67			
06/25/24	06/25/24	BMWLT 2023-1 A3	DTD 02/15/2023 5.160% 11/25/2025	05593AAC3	6,101,303.43	0.00	26,235.60	26,235.60			

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
INTEREST											
06/25/24	06/25/24	BMWLT 2024-1 A3		05611UAD5	16,000,000.00	0.00	66,400.00	66,400.00			
		DTD 02/14/2024 4.980% 03/25/2027									
06/28/24	06/28/24	FIDELITY GOVT MM FUND 2642		31607A703	0.00	0.00	465,127.06	465,127.06			
06/28/24	06/28/24	MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	0.00	0.00	4,284.36	4,284.36			
06/28/24	06/28/24	CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	0.00	0.00	2,629,906.71	2,629,906.71			
06/28/24	06/28/24	FEDERATED GOVT OBLIGATIONS FUND		608919718	0.00	0.00	216,312.63	216,312.63			
06/28/24	06/28/24	NORTHERN TRUST INST GOVT SELECT 848		665278701	0.00	0.00	4,258.72	4,258.72			
06/28/24	06/28/24	INVESTMENT TRUST OF CALIFORNIA		CALTRUST3	0.00	0.00	44,414.37	44,414.37			
06/29/24	06/29/24	FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ANXZ8	50,000,000.00	0.00	225,000.00	225,000.00			
		DTD 09/29/2021 0.900% 06/29/2026									
06/30/24	06/30/24	FEDERAL HOME LOAN BANKS NOTES		3130AWN63	15,000,000.00	0.00	300,000.00	300,000.00			
		DTD 07/14/2023 4.000% 06/30/2028									
06/30/24	06/30/24	US TREASURY NOTES		9128287B0	100,000,000.00	0.00	937,500.00	937,500.00			
06/30/24	06/30/24	USD 07/01/2019 1.875% 06/30/2026									
06/30/24	06/30/24	US TREASURY NOTES		91282CEW7	250,000,000.00	0.00	4,062,500.00	4,062,500.00			
		DTD 06/30/2022 3.250% 06/30/2027									
06/30/24	06/30/24	US TREASURY NOTES		91282CEV9	50,000,000.00	0.00	812,500.00	812,500.00			
		DTD 06/30/2022 3.250% 06/30/2029									
06/30/24	06/30/24	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TKC8	15,000,000.00	0.00	296,250.00	296,250.00			
		DTD 06/30/2022 3.950% 06/30/2025									
06/30/24	06/30/24	US TREASURY NOTES		912828ZW3	300,000,000.00	0.00	375,000.00	375,000.00			
		DTD 06/30/2020 0.250% 06/30/2025									
06/30/24	06/30/24	US TREASURY NOTES		912828ZV5	150,000,000.00	0.00	375,000.00	375,000.00			
		DTD 06/30/2020 0.500% 06/30/2027									
06/30/24	06/30/24	FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130AKK88	39,805,000.00	0.00	119,415.00	119,415.00			
		DTD 12/30/2020 0.600% 12/30/2026									
06/30/24	06/30/24	US TREASURY NOTES		91282CCJ8	200,000,000.00	0.00	875,000.00	875,000.00			
		DTD 06/30/2021 0.875% 06/30/2026									

Managed Account Security Transactions & Interest

For the Month Ending June 30, 2024

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											
Transaction Type Sub-Total					6,825,059,259.21	0.00	38,741,773.73	38,741,773.73			
MATURITY											
06/03/24	06/03/24	CREDIT AGRICOLE CIB NY COMM PAPER		22533TF35	300,000,000.00	300,000,000.00	0.00	300,000,000.00	221,250.00	0.00	
06/03/24	06/03/24	DTD 12/06/2019 0.000% 06/03/2020									
06/03/24	06/03/24	CHARIOT FUNDING LLC COMM PAPER		15963TF38	50,000,000.00	50,000,000.00	0.00	50,000,000.00	673,652.78	0.00	
06/03/24	06/03/24	DTD 02/29/2024 0.000% 06/03/2024									
06/03/24	06/03/24	TOYOTA MOTOR CREDIT CORP COMM PAPER		89233GF35	50,000,000.00	50,000,000.00	0.00	50,000,000.00	868,611.11	0.00	
06/03/24	06/03/24	DTD 11/08/2023 0.000% 06/03/2024									
06/03/24	06/03/24	METLIFE SHORT TERM FUNDING COMM PAPER		59157TF32	50,000,000.00	50,000,000.00	0.00	50,000,000.00	1,058,500.00	0.00	
06/03/24	06/03/24	DTD 12/06/2019 0.000% 06/03/2024									
06/03/24	06/03/24	CHARIOT FUNDING LLC COMM PAPER		15963TF38	50,000,000.00	50,000,000.00	0.00	50,000,000.00	703,263.89	0.00	
06/04/24	06/04/24	DTD 02/29/2024 0.000% 06/03/2024									
06/04/24	06/04/24	COOPERATIVE RABOBANK UA		21687AF40	200,000,000.00	200,000,000.00	0.00	200,000,000.00	29,444.44	0.00	
06/04/24	06/04/24	DTD 06/03/2024 0.000% 06/04/2024									
06/04/24	06/04/24	BNP PARIBAS NY BRANCH COMM PAPER		09659BF47	50,000,000.00	50,000,000.00	0.00	50,000,000.00	7,361.11	0.00	
06/05/24	06/05/24	DTD 02/06/2020 0.000% 06/04/2020									
06/05/24	06/05/24	COOPERATIVE RABOBANK UA COMM PAPER		21687AF57	212,000,000.00	212,000,000.00	0.00	212,000,000.00	31,211.11	31,211.11	
06/06/24	06/06/24	DTD 12/04/2023 0.000% 06/05/2024									
06/06/24	06/06/24	CANTOR FITZGERALD & CO TRI-P REPO AGRMT		RPEO0RJS9	100,000,000.00	100,000,000.00	103,055.56	100,103,055.56	0.00	0.00	
06/06/24	06/06/24	DTD 05/30/2024 5.300% 06/06/2024									
06/06/24	06/06/24	COOPERATIVE RABOBANK UA COMM PAPER		21687AF65	169,000,000.00	169,000,000.00	0.00	169,000,000.00	24,880.56	0.00	
06/07/24	06/07/24	DTD 11/28/2023 0.000% 06/06/2024									
06/07/24	06/07/24	JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVO9	30,000,000.00	30,000,000.00	67,500.00	30,067,500.00	37,500.00	0.00	
06/12/24	06/12/24	DTD 06/10/2021 0.450% 06/07/2024									
06/12/24	06/12/24	CAFCO LLC COMM PAPER		1247P2FC3	50,000,000.00	50,000,000.00	0.00	50,000,000.00	765,555.56	0.00	
06/12/24	06/12/24	DTD 02/29/2024 0.000% 06/12/2024									

Managed Account Security Transactions & Interest

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800															
Transaction Type		Trade		Settle		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY															
06/13/24	06/13/24	06/13/24	BANK OF NY MELLON CORP NOTES (CALLED,OMD			06406RBF3	20,000,000.00	20,000,000.00	343,000.00	20,343,000.00	0.00	0.00	0.00		
			DTD 06/13/2022 3.430% 06/13/2024												
06/13/24	06/13/24	06/13/24	CANTOR FITZGERALD & CO TRI-P REPO AGRMT			RPEO0QE0	100,000,000.00	100,000,000.00	103,055.56	100,103,055.56	0.00	0.00	0.00		
			DTD 06/06/2024 5.300% 06/13/2024												
06/14/24	06/14/24	06/14/24	FEDERAL HOME LOAN BANK NOTES			3130ATVC8	50,000,000.00	50,000,000.00	1,218,750.00	51,218,750.00	(64,000.00)	0.00	0.00		
			DTD 11/07/2022 4.875% 06/14/2024												
06/17/24	06/17/24	06/17/24	COOPERATIVE RABOBANK UA COMM PAPER			21687AFH1	70,000,000.00	70,000,000.00	0.00	70,000,000.00	30,916.67	0.00	0.00		
			DTD 06/14/2024 0.000% 06/17/2024												
06/17/24	06/17/24	06/17/24	INTL BANK OF RECON AND DEV SN (FLOATER)			45906M2B6	10,000,000.00	10,000,000.00	145,200.00	10,145,200.00	0.00	0.00	0.00		
			DTD 06/16/2020 5.710% 06/17/2024												
06/18/24	06/18/24	06/18/24	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES			89236TJH9	15,000,000.00	15,000,000.00	37,500.00	15,037,500.00	17,850.00	0.00	0.00		
			DTD 06/18/2021 0.500% 06/18/2024												
06/18/24	06/18/24	06/18/24	TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)			89236TJJ5	20,000,000.00	20,000,000.00	286,898.42	20,286,898.42	0.00	0.00	0.00		
			DTD 06/18/2021 5.570% 06/18/2024												
06/20/24	06/20/24	06/20/24	CANTOR FITZGERALD & CO TRI-P REPO AGRMT			RPEK3LSE8	100,000,000.00	100,000,000.00	103,055.56	100,103,055.56	0.00	0.00	0.00		
			DTD 06/13/2024 5.300% 06/20/2024												
06/27/24	06/27/24	06/27/24	COOPERATIVE RABOBANK UA COMM PAPER			21687AFT5	15,000,000.00	15,000,000.00	0.00	15,000,000.00	2,208.33	0.00	0.00		
			DTD 06/26/2024 0.000% 06/27/2024												
06/27/24	06/27/24	06/27/24	CANTOR FITZGERALD & CO TRI-P REPO AGRMT			RPEN0UFZ2	100,000,000.00	100,000,000.00	103,055.56	100,103,055.56	0.00	0.00	0.00		
			DTD 06/20/2024 5.300% 06/27/2024												
06/28/24	06/28/24	06/28/24	CREDIT AGRICOLE CIB NY COMM PAPER			22533TFU5	200,000,000.00	200,000,000.00	0.00	200,000,000.00	29,444.44	0.00	0.00		
			DTD 10/04/2023 0.000% 06/28/2024												
06/28/24	06/28/24	06/28/24	FEDERAL HOME LOAN BANK NOTES			3130ASDS5	50,000,000.00	50,000,000.00	687,500.00	50,687,500.00	116,000.00	0.00	0.00		
			DTD 06/10/2022 2.750% 06/28/2024												

Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L		Sale Method	
Trade	Settle							Cost	Amort Cost		
MATURITY											
06/28/24	06/28/24	BNP PARIBAS NY BRANCH COMM PAPER	09659BFU9	200,000,000.00	200,000,000.00	0.00	200,000,000.00	29,444.44	0.00		
		DTD 06/27/2024 0.000% 06/28/2024									
06/28/24	06/28/24	COOPERATIVE RABOBANK UA COMM PAPER	21687AFU2	240,000,000.00	240,000,000.00	0.00	240,000,000.00	35,333.33	0.00		
		DTD 06/27/2024 0.000% 06/28/2024									
06/30/24	06/30/24	US TREASURY NOTES	912828XX3	50,000,000.00	50,000,000.00	500,000.00	50,500,000.00	(935,546.88)	0.00		
		DTD 06/30/2017 2.000% 06/30/2024									
06/30/24	06/30/24	US TREASURY NOTES	912828XX3	50,000,000.00	50,000,000.00	500,000.00	50,500,000.00	(1,017,578.13)	0.00		
		DTD 06/30/2017 2.000% 06/30/2024									
06/30/24	06/30/24	US TREASURY NOTES	9128286Z8	50,000,000.00	50,000,000.00	437,500.00	50,437,500.00	298,828.12	0.00		
		DTD 06/30/2019 1.750% 06/30/2024									
06/30/24	06/30/24	US TREASURY NOTES	912828XX3	50,000,000.00	50,000,000.00	500,000.00	50,500,000.00	(886,718.75)	0.00		
		DTD 06/30/2017 2.000% 06/30/2024									
06/30/24	06/30/24	US TREASURY NOTES	9128286Z8	50,000,000.00	50,000,000.00	437,500.00	50,437,500.00	1,257,812.50	0.00		
		DTD 06/30/2019 1.750% 06/30/2024									
06/30/24	06/30/24	US TREASURY NOTES	9128286Z8	50,000,000.00	50,000,000.00	437,500.00	50,437,500.00	(173,828.13)	0.00		
		DTD 06/30/2019 1.750% 06/30/2024									
Transaction Type Sub-Total				2,801,000,000.00	2,801,000,000.00	6,011,070.66	2,807,011,070.66	3,161,396.50	31,211.11		
PAYDOWNS											
06/01/24	06/01/24	MBART 2021-1 A3	58772WAC7	796,628.81	796,628.81	0.00	796,628.81	104.20	0.00		
		DTD 09/22/2021 0.460% 06/15/2026									
06/01/24	06/01/24	HAROT 2021-2 A3	43811JAC1	370,859.12	370,859.12	0.00	370,859.12	4,490.87	0.00		
		DTD 05/26/2021 0.330% 08/15/2025									
06/01/24	06/01/24	JDOT 2021-B A3	47789QAC4	543,801.10	543,801.10	0.00	543,801.10	48.51	0.00		
		DTD 07/21/2021 0.520% 03/16/2026									
06/01/24	06/01/24	HART 2021-B A3	44934KAC8	770,909.44	770,909.44	0.00	770,909.44	170.14	0.00		
		DTD 07/28/2021 0.380% 01/15/2026									
06/01/24	06/01/24	HAROT 2021-2 A3	43811JAC1	704,632.33	704,632.33	0.00	704,632.33	27.48	0.00		
		DTD 05/26/2021 0.330% 08/15/2025									
06/01/24	06/01/24	TAOT 2021-B A3	89190GAC1	1,422,312.67	1,422,312.67	0.00	1,422,312.67	153.18	0.00		
		DTD 06/14/2021 0.260% 11/17/2025									
06/01/24	06/01/24	TAOT 2022-A A3	89239KAC5	215,157.53	215,157.53	0.00	215,157.53	36.58	0.00		
		DTD 01/31/2022 1.230% 06/15/2026									

Managed Account Security Transactions & Interest

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
PAYDOWNS											
06/01/24	06/01/24	HAROT 2021-4 A3	DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	362,962.33	362,962.33	0.00	362,962.33	76.51	0.00	
06/01/24	06/01/24	TAOT 2021-D A3	DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	321,293.91	321,293.91	0.00	321,293.91	6.84	0.00	
06/01/24	06/01/24	JDOT 2022-A A3	DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	300,835.45	300,835.45	0.00	300,835.45	66.54	0.00	
06/01/24	06/01/24	TAOT 2021-C A3	DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	534,428.94	534,428.94	0.00	534,428.94	42.59	0.00	
06/01/24	06/01/24	HART 2021-C A3	DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	273,791.24	273,791.24	0.00	273,791.24	61.11	0.00	
06/01/24	06/25/24	FRESB 2023-SB109 ASF	DTD 09/01/2023 4.390% 08/01/2028	30333MAA4	1,773.88	1,773.88	0.00	1,773.88	48.33	0.00	
06/01/24	06/25/24	FHLMC SERIES K049 A2	DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	19,425.20	19,425.20	0.00	19,425.20	(47.05)	0.00	
06/01/24	06/25/24	FHMS KJ47 A1	DTD 09/01/2023 5.272% 08/01/2028	3137HAMN3	12,933.58	12,933.58	0.00	12,933.58	0.06	0.00	
06/01/24	06/25/24	FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	10,504.34	10,504.34	0.00	10,504.34	0.04	0.00	
06/01/24	06/25/24	FRESB 2023-SB106 ASF	DTD 06/01/2023 3.960% 05/01/2028	35802AAE3	11,071.90	11,071.90	0.00	11,071.90	326.73	0.00	
06/01/24	06/25/24	FRESB 2023-SB105 A5	DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	23,993.44	23,993.44	0.00	23,993.44	599.33	0.00	
06/01/24	06/25/24	FRESB 2023-SB107 ASF	DTD 07/01/2023 4.090% 05/01/2028	30332EAA3	7,131.08	7,131.08	0.00	7,131.08	155.04	0.00	
06/01/24	06/25/24	FRESB 2023-SB110 ASF	DTD 10/01/2023 4.580% 08/01/2028	30333HAA5	1,597.20	1,597.20	0.00	1,597.20	62.87	0.00	
06/01/24	06/25/24	FRESB 2024-SB112 ASF	DTD 01/01/2024 4.740% 12/01/2028	30334WAA1	271.57	271.57	0.00	271.57	(0.27)	0.00	
06/01/24	06/25/24	FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	16,802.42	16,802.42	0.00	16,802.42	0.20	0.00	
06/01/24	06/25/24	FHMS K046 A2	DTD 06/17/2015 3.205% 03/01/2025	3137BJP64	90,115.00	90,115.00	0.00	90,115.00	2,932.26	0.00	
06/01/24	06/25/24	FHMS K042 A2	DTD 01/28/2015 2.670% 12/01/2024	3137BFXT3	657,237.62	657,237.62	0.00	657,237.62	10,680.11	0.00	

Managed Account Security Transactions & Interest

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
PAYDOWNS											
06/01/24	06/25/24	FHMS K733 A2		3137FJX07	1,376.56	1,376.56	0.00	1,376.56	(117.81)	0.00	
		DTD 11/09/2018 3.750% 08/01/2025									
06/01/24	06/25/24	FRESB 2023-SB111 ASF		30334CAA5	1,310.18	1,310.18	0.00	1,310.18	29.33	0.00	
		DTD 11/01/2023 4.710% 09/01/2028									
06/01/24	06/25/24	FRESB 2022-SB97		30311SAA7	31,710.36	31,710.36	0.00	31,710.36	1,256.74	0.00	
		DTD 04/01/2022 1.780% 02/01/2027									
06/01/24	06/25/24	FRESB 2023-SB108 ASF		30333AAA0	9,905.93	9,905.93	0.00	9,905.93	213.49	0.00	
		DTD 08/01/2023 4.250% 06/01/2028									
06/01/24	06/25/24	FRESB 2021-SB83		30318NAA1	5,699.02	5,699.02	0.00	5,699.02	(26.76)	0.00	
		DTD 02/01/2021 0.670% 01/01/2026									
06/01/24	06/25/24	FHMS K045 A2		3137BHXJ1	39,611.00	39,611.00	0.00	39,611.00	(3,906.94)	0.00	
		DTD 05/01/2015 3.023% 01/01/2025									
06/01/24	06/25/24	FHMS K047 A2		3137BKRJ1	148,211.25	148,211.25	0.00	148,211.25	(1,401.06)	0.00	
		DTD 07/30/2015 3.329% 05/01/2025									
06/01/24	06/25/24	FRESB 2022-SB104 ASF		30329QAA1	29,708.90	29,708.90	0.00	29,708.90	2,589.49	0.00	
		DTD 11/01/2022 2.600% 09/01/2027									
06/01/24	06/25/24	FHMS KJ21 A2		3137FHGE7	13,172.64	13,172.64	0.00	13,172.64	265.51	0.00	
		DTD 09/01/2018 3.700% 09/01/2026									
06/01/24	06/25/24	FRESB 2021-SB82 A5		30318CAA5	1,720.92	1,720.92	0.00	1,720.92	(8.44)	0.00	
		DTD 01/01/2021 0.670% 11/01/2025									
06/01/24	06/25/24	FRESB 2024-SB113 ASF		30336BAA5	687.10	687.10	0.00	687.10	5.75	0.00	
		DTD 04/01/2024 5.020% 12/01/2028									
06/01/24	06/25/24	FRESB 2024-SB112 A7F		30334WAC7	1,228.29	1,228.29	0.00	1,228.29	(6.07)	0.00	
		DTD 01/01/2024 4.960% 12/01/2030									
06/01/24	06/25/24	FR WN3235		3132XHSZ8	101,535.75	101,535.75	0.00	101,535.75	8,876.45	0.00	
		DTD 04/01/2024 3.150% 01/01/2031									
06/01/24	06/25/24	FRESB 2021-SB82 A5		30318CAA5	4,015.47	4,015.47	0.00	4,015.47	(19.69)	0.00	
		DTD 01/01/2021 0.670% 11/01/2025									
06/01/24	06/25/24	FHMS KJ39 A1		3137H73W1	67,697.63	67,697.63	0.00	67,697.63	11.17	0.00	
		DTD 04/01/2022 2.750% 04/01/2027									
06/01/24	06/25/24	FHMS K729 A2		3137FCM43	20,812.77	20,812.77	0.00	20,812.77	(1,853.64)	0.00	
		DTD 12/01/2017 3.136% 10/01/2024									
06/01/24	06/25/24	FHMS K039 A2		3137BDCW4	5,936,749.00	5,936,749.00	0.00	5,936,749.00	33,626.12	0.00	
		DTD 09/01/2014 3.303% 07/01/2024									

Managed Account Security Transactions & Interest For the Month Ending **June 30, 2024**

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
PAYDOWNS											
06/01/24	06/25/24	FRESB 2022-SB103 ASF		30329MAA0	10,507.78	10,507.78	0.00	10,507.78	1,094.00	0.00	
		DTD 10/01/2022 2.080% 06/01/2027									
06/15/24	06/15/24	HART 2022-C A2A		44933DAB7	2,281,716.94	2,281,716.94	0.00	2,281,716.94	141.24	0.00	
		DTD 11/09/2022 5.350% 11/17/2025									
06/15/24	06/15/24	HART 2023-B A2A		44933XAB3	362,647.84	362,647.84	0.00	362,647.84	7.14	0.00	
		DTD 07/19/2023 5.770% 05/15/2026									
06/15/24	06/15/24	JDOT 2023-C A2		47787CAB9	777,587.59	777,587.59	0.00	777,587.59	52.10	0.00	
		DTD 09/19/2023 5.760% 08/17/2026									
06/15/24	06/15/24	JDOT 2022-C A2		47800BAB4	1,828,878.84	1,828,878.84	0.00	1,828,878.84	65.48	0.00	
		DTD 10/19/2022 4.980% 08/15/2025									
06/15/24	06/15/24	TAOT 2023-B A2A		891941AB2	393,053.05	393,053.05	0.00	393,053.05	9.08	0.00	
		DTD 05/23/2023 5.280% 05/15/2026									
06/15/24	06/15/24	TAOT 2022-D A2A		89239HAB4	1,342,821.89	1,342,821.89	0.00	1,342,821.89	14.91	0.00	
		DTD 11/08/2022 5.270% 01/15/2026									
06/15/24	06/15/24	HART 2023-C A2A		44918CAB8	434,442.50	434,442.50	0.00	434,442.50	20.33	0.00	
		DTD 11/13/2023 5.800% 01/15/2027									
06/15/24	06/15/24	JDOT 2023-B A2		477920AB8	256,170.00	256,170.00	0.00	256,170.00	15.14	0.00	
		DTD 06/28/2023 5.590% 06/15/2026									
06/15/24	06/15/24	TAOT 2023-A A2		891940AB4	450,689.72	450,689.72	0.00	450,689.72	18.21	0.00	
		DTD 01/30/2023 5.050% 01/15/2026									
06/15/24	06/15/24	MBALT 2023-A A2		58768RAB6	1,763,865.40	1,763,865.40	0.00	1,763,865.40	20.64	0.00	
		DTD 05/24/2023 5.240% 11/17/2025									
06/15/24	06/15/24	HAROT 2023-2 A2		437927AB2	386,806.74	386,806.74	0.00	386,806.74	23.17	0.00	
		DTD 05/30/2023 5.410% 04/15/2026									
06/15/24	06/15/24	TAOT 2023-C A2A		89231FAB6	208,579.34	208,579.34	0.00	208,579.34	12.74	0.00	
		DTD 08/15/2023 5.600% 08/17/2026									
06/15/24	06/15/24	MBART 2022-1 A2 (CALLED, OMD 10/15/25)		58768PAB0	747,882.14	747,882.14	0.00	747,882.14	47.79	0.00	
		DTD 11/22/2022 5.260% 07/15/2024									
06/15/24	06/15/24	FORDO 2023-C A2A		344940AB7	247,700.06	247,700.06	0.00	247,700.06	22.47	0.00	
		DTD 11/21/2023 5.680% 09/15/2026									
06/15/24	06/15/24	TAOT 2023-D A2A		89239FAB8	489,477.94	489,477.94	0.00	489,477.94	7.39	0.00	
		DTD 11/14/2023 5.800% 11/16/2026									

Managed Account Security Transactions & Interest

For the Month Ending June 30, 2024

SAN BERNARDINO COUNTY - 76990800											
Transaction Type		Security Description		CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle										
PAYDOWNS											
06/15/24	06/15/24	MBART 2023-1 A2		58770AAB9	231,915.80	231,915.80	0.00	231,915.80	8.00	0.00	
		DTD 01/25/2023 5.090% 01/15/2026									
06/15/24	06/15/24	TAOT 2022-B A3		89238FAD5	674,050.70	674,050.70	0.00	674,050.70	15.77	0.00	
		DTD 04/13/2022 2.930% 09/15/2026									
06/15/24	06/15/24	JDOT 2023-A A2		47800CAB2	1,259,685.55	1,259,685.55	0.00	1,259,685.55	44.21	0.00	
		DTD 03/02/2023 5.280% 03/16/2026									
06/15/24	06/15/24	MBART 2023-2 A2		58769FAB1	366,820.98	366,820.98	0.00	366,820.98	16.43	0.00	
		DTD 10/25/2023 5.920% 11/16/2026									
06/15/24	06/15/24	HART 2023-A A2A		448979AB0	933,076.40	933,076.40	0.00	933,076.40	53.93	0.00	
		DTD 04/12/2023 5.190% 12/15/2025									
06/15/24	06/15/24	JDOT 2022-B A3		47800AAC4	428,971.30	428,971.30	0.00	428,971.30	40.97	0.00	
		DTD 07/20/2022 3.740% 02/16/2027									
06/15/24	06/15/24	HART 2022-B A3		44918MAD2	729,095.68	729,095.68	0.00	729,095.68	0.29	0.00	
		DTD 07/20/2022 3.720% 11/16/2026									
06/16/24	06/16/24	GMCAR 2023-4 A2A		379930AB6	414,828.12	414,828.12	0.00	414,828.12	39.53	0.00	
		DTD 10/11/2023 5.890% 11/16/2026									
06/16/24	06/16/24	GMCAR 2023-3 A2A		36267KAB3	151,022.79	151,022.79	0.00	151,022.79	2.73	0.00	
		DTD 07/19/2023 5.740% 09/16/2026									
06/18/24	06/18/24	HAROT 2023-3 A2		43815QAB3	579,109.20	579,109.20	0.00	579,109.20	54.84	0.00	
		DTD 08/22/2023 5.710% 03/18/2026									
06/20/24	06/20/24	TLOT 2023-A A2		89239MAB3	547,422.23	547,422.23	0.00	547,422.23	21.24	0.00	
		DTD 04/18/2023 5.300% 08/20/2025									
06/21/24	06/21/24	HAROT 2023-4 A2		438123AB7	82,401.86	82,401.86	0.00	82,401.86	6.37	0.00	
		DTD 11/08/2023 5.870% 06/22/2026									
06/21/24	06/21/24	HAROT 2023-1 A2		43815JAB9	425,566.89	425,566.89	0.00	425,566.89	25.58	0.00	
		DTD 02/24/2023 5.220% 10/21/2025									
06/25/24	06/25/24	BMWLT 2023-2 A2		055979AB4	399,801.07	399,801.07	0.00	399,801.07	22.35	0.00	
		DTD 10/11/2023 5.950% 08/25/2025									
06/25/24	06/25/24	BMWOT 2023-A A2A		05592XAB6	249,440.07	249,440.07	0.00	249,440.07	11.27	0.00	
		DTD 07/18/2023 5.720% 04/27/2026									
06/25/24	06/25/24	BMWOT 2022-A A3		05602RAD3	797,993.21	797,993.21	0.00	797,993.21	41.50	0.00	
		DTD 05/18/2022 3.210% 08/25/2026									
06/25/24	06/25/24	BMWLT 2023-1 A3		05593AAC3	684,377.07	684,377.07	0.00	684,377.07	16.29	0.00	
		DTD 02/15/2023 5.160% 11/25/2025									

SAN BERNARDINO COUNTY - 76990800												
Transaction Type		Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Transaction Type Sub-Total						34,824,029.56	34,824,029.56	0.00	34,824,029.56	61,568.97	0.00	
SELL												
	06/07/24	06/07/24		FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
	06/07/24	06/07/24		FEDERATED GOVT OBLIGATIONS FUND	608919718	40,000,000.00	40,000,000.00	0.00	40,000,000.00	0.00	0.00	FIFO
	06/10/24	06/10/24		FIDELITY GOVT MM FUND 2642	31607A703	49,000,000.00	49,000,000.00	0.00	49,000,000.00	0.00	0.00	FIFO
	06/12/24	06/12/24		FEDERATED GOVT OBLIGATIONS FUND	608919718	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	FIFO
	06/13/24	06/13/24		FIDELITY GOVT MM FUND 2642	31607A703	8,000,000.00	8,000,000.00	0.00	8,000,000.00	0.00	0.00	FIFO
	06/13/24	06/13/24		CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	84,000,000.00	84,000,000.00	0.00	84,000,000.00	0.00	0.00	FIFO
	06/13/24	06/13/24		FIDELITY GOVT MM FUND 2642	31607A703	99,000,000.00	99,000,000.00	0.00	99,000,000.00	0.00	0.00	FIFO
	06/13/24	06/13/24		FEDERATED GOVT OBLIGATIONS FUND	608919718	9,000,000.00	9,000,000.00	0.00	9,000,000.00	0.00	0.00	FIFO
	06/18/24	06/18/24		FIDELITY GOVT MM FUND 2642	31607A703	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
	06/18/24	06/18/24		FIDELITY GOVT MM FUND 2642	31607A703	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00	0.00	FIFO
	06/20/24	06/20/24		FIDELITY GOVT MM FUND 2642	31607A703	54,000,000.00	54,000,000.00	0.00	54,000,000.00	0.00	0.00	FIFO
Transaction Type Sub-Total						420,000,000.00	420,000,000.00	0.00	420,000,000.00	0.00	0.00	
Managed Account Sub-Total							338,285,684.66	44,447,242.31	382,732,926.97	3,222,965.47	31,211.11	
Total Security Transactions							\$338,285,684.66	\$44,447,242.31	\$382,732,926.97	\$3,222,965.47	\$31,211.11	