



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

SAN BERNARDINO COUNTY

For the Month Ending
May 31, 2023

Client Management Team

Kenneth Schiebel, CFA

Managing Director
213 Market Street
Harrisburg, PA 17101-2141
717-232-2723
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Danny A. Nelson

Director
800 Nicollet Mall, 4th Floor
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Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

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

Important Disclosures

Important Disclosures

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

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

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

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

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

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

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

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

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

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

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

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

Key Terms and Definitions

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

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

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

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

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

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

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

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

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

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

NOT FDIC INSURED NO BANK GUARANTEE MAY LOSE VALUE

Consolidated Summary Statement

SAN BERNARDINO COUNTY

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	33,107,945.53	13,647,516,688.06
Cash Balance	0.00	137,413,066.76
Total	\$33,107,945.53	\$13,784,929,754.82

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	902,983,589.74	6.55
Federal Agency Discount Note	172,447,256.70	1.25
Federal Agency Bond / Note	3,975,756,157.79	28.85
Corporate Note	733,384,315.26	5.32
Certificate of Deposit	648,466,533.50	4.70
Federal Agency Commercial Mortgage-Backed Se	1,329,248,489.84	9.64
Commercial Paper	1,221,700,232.28	8.86
Federally Insured Cash Account	22,169.05	0.00
Joint Powers Authority	617,000,000.00	4.48
Money Market Mutual Fund	290,000,000.00	2.10
Corporate Note	48,743,540.00	0.35
Repurchase Agreement	99,999,944.40	0.73
Supra-National Agency Bond / Note	150,401,167.00	1.09
U.S. Treasury Bond / Note	3,457,363,292.50	25.08
Cash Balance	137,413,066.76	1.00
Total	\$13,784,929,754.82	100.00%

Consolidated Summary Statement

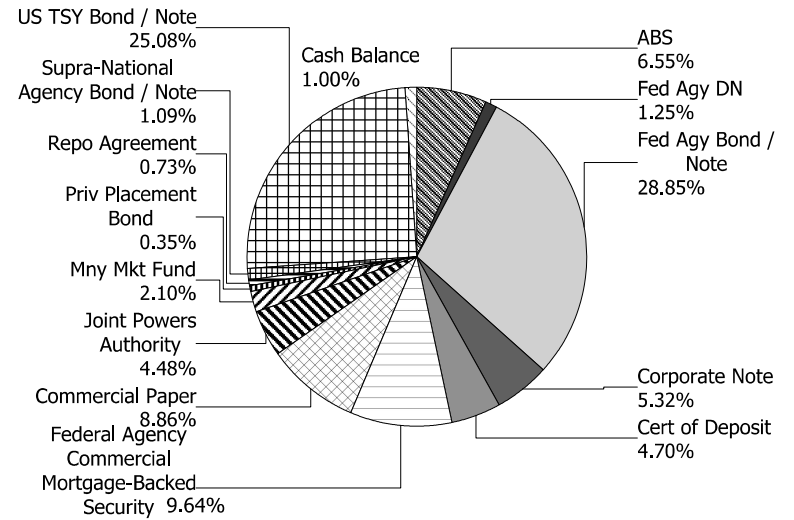
For the Month Ending **May 31, 2023**

SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Sector Allocation

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,863,511,033.49	13.52
31 to 60 days	847,624,100.49	6.15
61 to 90 days	790,810,738.81	5.74
91 to 180 days	1,264,586,339.65	9.17
181 days to 1 year	1,484,713,773.43	10.77
1 to 2 years	3,169,439,413.47	22.99
2 to 3 years	2,229,506,586.87	16.17
3 to 4 years	1,084,922,500.39	7.87
4 to 5 years	859,871,773.55	6.24
Over 5 years	189,943,494.67	1.38
Total	\$13,784,929,754.82	100.00%
Weighted Average Days to Maturity	534	



Managed Account Summary Statement

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

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value	\$14,017,487,296.82
Maturities/Calls	(3,070,018,901.78)
Principal Dispositions	(860,977,830.95)
Principal Acquisitions	3,458,024,129.56
Unsettled Trades	130,287,890.63
Change in Current Value	(27,285,896.22)
Closing Market Value	\$13,647,516,688.06

Cash Transactions Summary - Managed Account

Maturities/Calls	3,051,838,652.80
Sale Proceeds	860,977,830.95
Coupon/Interest/Dividend Income	19,052,135.85
Principal Payments	24,268,901.78
Security Purchases	(3,458,656,933.64)
Net Cash Contribution	(497,480,587.74)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	25,140,788.65
Less Purchased Interest Related to Interest/Coupons	(632,804.08)
Plus Net Realized Gains/Losses	8,599,960.96
Total Cash Basis Earnings	\$33,107,945.53

Cash Balance

Closing Cash Balance \$0.00

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	13,882,605,054.61
Ending Accrued Interest	62,323,909.44
Plus Proceeds from Sales	860,977,830.95
Plus Proceeds of Maturities/Calls/Principal Payments	3,076,107,554.58
Plus Coupons/Dividends Received	19,052,135.85
Less Cost of New Purchases	(3,588,946,760.38)
Less Beginning Amortized Value of Securities	(14,212,190,453.15)
Less Beginning Accrued Interest	(59,343,117.47)
Total Accrual Basis Earnings	\$40,586,154.43

Portfolio Summary and Statistics

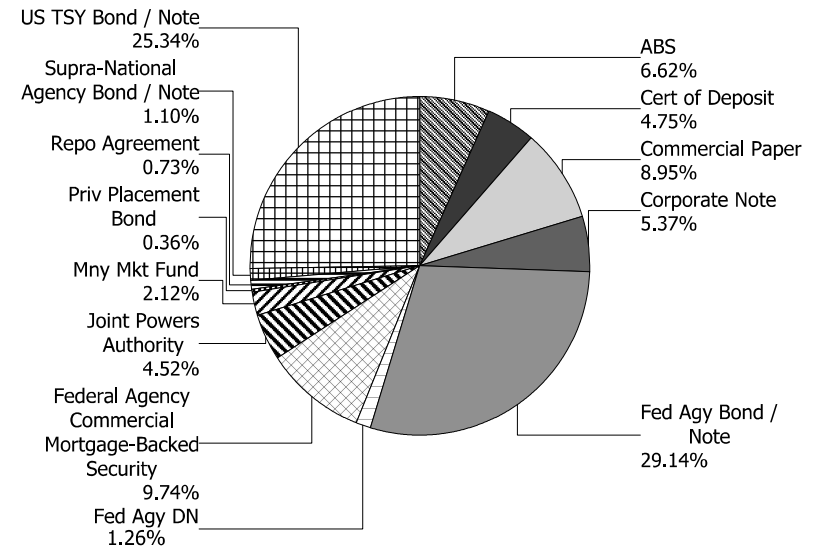
For the Month Ending **May 31, 2023**

SAN BERNARDINO COUNTY - 76990800

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	3,650,000,000.00	3,457,363,292.50	25.34
Supra-National Agency Bond / Note	153,000,000.00	150,401,167.00	1.10
Repurchase Agreement	100,000,000.00	99,999,944.40	0.73
Money Market Mutual Fund	290,000,000.00	290,000,000.00	2.12
Joint Powers Authority	617,000,000.00	617,000,000.00	4.52
Federally Insured Cash Account	22,169.05	22,169.05	0.00
Federal Agency Discount Note	175,000,000.00	172,447,256.70	1.26
Federal Agency Commercial Mortgage-Backed Security	1,381,550,178.96	1,329,248,489.84	9.74
Federal Agency Bond / Note	4,117,282,000.00	3,975,756,157.79	29.14
Corporate Note	799,957,000.00	782,127,855.26	5.73
Commercial Paper	1,234,775,000.00	1,221,700,232.28	8.95
Certificate of Deposit	650,000,000.00	648,466,533.50	4.75
Asset-Backed Security	912,452,671.69	902,983,589.74	6.62
Managed Account Sub-Total	14,081,039,019.70	13,647,516,688.06	100.00%
Accrued Interest		62,323,909.44	
Total Portfolio	14,081,039,019.70	13,709,840,597.50	

Sector Allocation



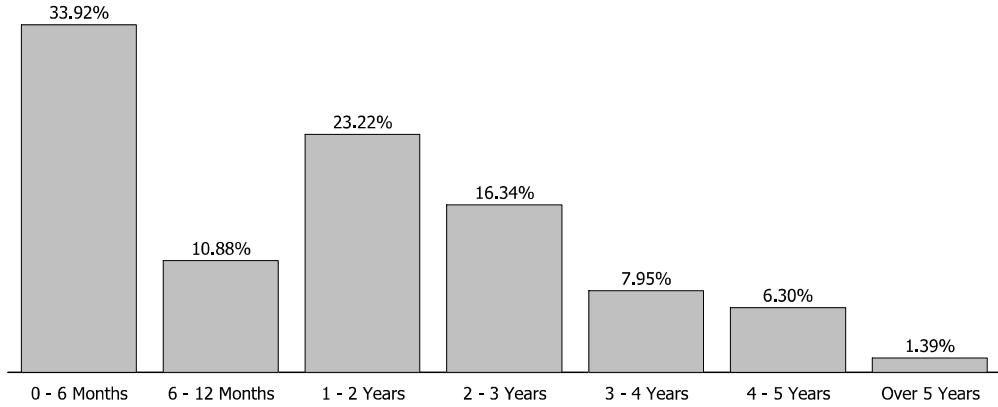
Unsettled Trades **134,000,000.00** **130,311,650.08**

Portfolio Summary and Statistics

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

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

Yield to Maturity at Cost	3.43%
Yield to Maturity at Market	4.93%
Weighted Average Days to Maturity	539

Managed Account Issuer Summary

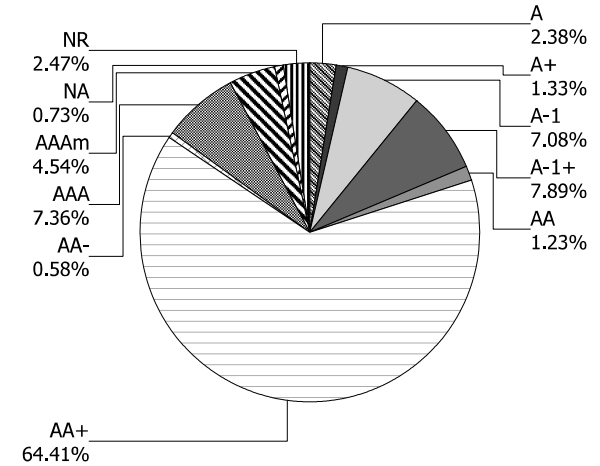
For the Month Ending **May 31, 2023**

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	197,503,950.00	1.45
AMERICAN EXPRESS CO	52,598,781.80	0.39
APPLE INC	30,039,930.00	0.22
BANK OF AMERICA CO	187,076,805.00	1.37
BEDFORD ROW FUNDING CORP	99,030,050.00	0.73
BMW FINANCIAL SERVICES NA LLC	22,497,953.17	0.16
BMW VEHICLE OWNER TRUST	18,598,831.39	0.14
BNP PARIBAS FORTIS	49,997,770.25	0.37
CAFCO LLC	99,267,500.00	0.73
CAMP	607,000,000.00	4.45
CANADIAN IMPERIAL BANK OF COMMERCE	49,979,792.75	0.37
CANTOR FITZGERALD	99,999,944.40	0.73
CAPITAL ONE FINANCIAL CORP	49,517,915.00	0.36
CHARTA LLC	49,586,150.00	0.36
CHEVRON CORPORATION	9,911,720.00	0.07
CRC FUNDING LLC	24,626,650.00	0.18
DEERE & COMPANY	104,783,204.00	0.77
DISCOVER FINANCIAL SERVICES	44,464,459.50	0.33
FANNIE MAE	556,244,772.50	4.08
FEDERAL FARM CREDIT BANKS	606,271,792.53	4.44
FEDERAL HOME LOAN BANKS	2,469,891,871.56	18.10
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	287,000,000.00	2.10
FREDDIE MAC	1,845,043,467.74	13.52
GTA FUNDING LLC	49,497,200.00	0.36
HONDA AUTO RECEIVABLES	49,730,399.23	0.36
HYUNDAI AUTO RECEIVABLES	150,496,995.67	1.10
INTER-AMERICAN DEVELOPMENT BANK	83,706,620.00	0.61
INTERNATIONAL FINANCE CORPORATION	19,602,200.00	0.14
INTL BANK OF RECONSTRUCTION AND DEV	47,092,347.00	0.35
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.07
JOHN DEERE OWNER TRUST	148,064,174.10	1.08

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

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

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
JOHNSON & JOHNSON	74,989,200.00	0.55
JP MORGAN CHASE & CO	49,707,800.00	0.36
LIBERTY STREET FUNDING LLC	156,621,990.00	1.15
MERCEDES-BENZ AUTO LEASE TRUST	51,087,301.28	0.37
MERCEDES-BENZ AUTO RECEIVABLES	60,590,025.48	0.44
METLIFE INC	217,637,677.28	1.59
MORGAN STANLEY	1,000,000.00	0.01
NESTLE SA	4,925,610.00	0.04
NORDEA BANK ABP	49,957,250.00	0.37
NORTHERN TRUST	1,000,000.00	0.01
PROCTER & GAMBLE CO	34,397,450.00	0.25
RABOBANK NEDERLAND	49,932,600.00	0.37
STONECASTLE FICA	22,169.05	0.00
SVENSKA HANDELSBANKEN AB	49,975,970.15	0.37
THE BANK OF NEW YORK MELLON CORPORATION	224,678,376.26	1.65
THUNDER BAY FUNDING LLC	49,551,650.00	0.36
TORONTO-DOMINION BANK	149,761,972.95	1.10
Toyota Lease Owner Trust	21,007,531.59	0.15
TOYOTA MOTOR CORP	519,573,656.53	3.81
UNITED STATES TREASURY	3,457,363,292.50	25.32
VERIZON MASTER TRUST	34,889,750.00	0.26
WAL-MART STORES INC	19,860,990.00	0.15
WELLS FARGO & COMPANY	248,861,177.40	1.82
Total	\$13,647,516,688.06	100.00%

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023		912828S35	25,000,000.00	AA+	Aaa	11/08/19	11/12/19	24,701,171.88	1.72	144,337.02	24,993,464.54	24,921,875.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023		912828S35	50,000,000.00	AA+	Aaa	04/03/19	04/04/19	48,123,046.88	2.31	288,674.03	49,964,837.44	49,843,750.00
US TREASURY NOTES DTD 07/02/2018 2.625% 06/30/2023		9128284U1	50,000,000.00	AA+	Aaa	04/05/19	04/08/19	50,634,765.63	2.31	551,104.97	50,011,922.41	49,890,625.00
US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023		912828S35	100,000,000.00	AA+	Aaa	04/15/19	04/16/19	96,035,156.25	2.37	577,348.07	99,925,142.92	99,687,500.00
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023		912828S92	100,000,000.00	AA+	Aaa	03/27/19	03/28/19	96,265,625.00	2.15	417,817.68	99,858,724.78	99,328,120.00
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023		9128282D1	100,000,000.00	AA+	Aaa	03/28/19	03/29/19	96,562,500.00	2.20	347,486.41	99,806,427.91	99,015,620.00
US TREASURY NOTES DTD 09/15/2020 0.125% 09/15/2023		91282CAK7	100,000,000.00	AA+	Aaa	06/29/22	06/30/22	96,636,718.75	2.98	26,494.57	99,193,421.24	98,484,380.00
US TREASURY NOTES DTD 02/28/2017 2.125% 02/29/2024		912828W48	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	75,653,320.31	1.67	402,768.34	75,247,373.71	73,253,910.00
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024		912828WJ5	50,000,000.00	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	57,744.57	50,426,429.21	48,710,940.00
US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024		912828WJ5	50,000,000.00	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	57,744.57	50,351,032.16	48,710,940.00
US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024		91282CCC3	75,000,000.00	AA+	Aaa	02/28/22	03/01/22	72,943,359.38	1.52	8,661.68	74,109,469.51	71,519,535.00
US TREASURY NOTES DTD 05/31/2017 2.000% 05/31/2024		912828XT2	50,000,000.00	AA+	Aaa	03/21/22	03/22/22	49,826,171.88	2.16	2,732.24	49,920,789.93	48,437,500.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024		912828XX3	50,000,000.00	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	419,889.50	50,201,411.10	48,335,940.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024		912828XX3	50,000,000.00	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	419,889.50	50,236,020.76	48,335,940.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	419,889.50	50,217,377.07	48,335,940.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	367,403.31	50,041,312.94	48,226,560.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	03/17/22	03/21/22	49,701,171.88	2.02	367,403.31	49,858,128.48	48,226,560.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	AA+	Aaa	06/10/22	06/13/22	48,742,187.50	3.03	367,403.31	49,335,780.83	48,226,560.00
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	AA+	Aaa	06/24/22	06/27/22	94,679,687.50	3.07	141,919.89	97,087,679.41	94,937,500.00
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	355,145.03	50,357,939.37	48,343,750.00
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	355,145.03	49,713,160.42	48,343,750.00
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	292,472.38	49,082,412.84	48,148,440.00
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	347,720.99	49,599,710.23	48,468,750.00
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	AA+	Aaa	02/09/22	02/10/22	49,712,890.63	1.48	157,948.37	49,859,368.72	47,750,000.00
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	157,948.37	49,713,065.50	47,750,000.00
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	127,049.18	49,838,986.58	47,835,940.00
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	AA+	Aaa	04/04/22	04/05/22	48,683,593.75	2.60	127,049.18	49,294,730.64	47,835,940.00
US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	AA+	Aaa	03/09/22	03/10/22	72,793,945.31	1.79	60,194.67	73,834,274.26	70,792,965.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	AA+	Aaa	03/28/22	03/29/22	71,589,843.75	2.55	25,985.05	73,110,589.10	70,757,812.50
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	229,799.72	50,433,147.70	47,398,440.00
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	292,817.68	50,191,139.82	47,867,190.00
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	AA+	Aaa	03/02/22	03/03/22	49,767,578.13	1.66	219,613.26	49,865,496.60	47,453,125.00
US TREASURY N/B NOTES DTD 03/15/2022 1.750% 03/15/2025	91282CED9	100,000,000.00	AA+	Aaa	05/02/23	05/03/23	95,890,625.00	4.06	370,923.91	96,065,363.82	95,187,500.00
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	49,082.88	50,399,442.13	47,828,125.00
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,652,343.75	3.00	63,519.02	49,768,012.56	48,406,250.00
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	341.53	49,242,692.51	46,046,875.00
US TREASURY N/B NOTES DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	AA+	Aaa	04/17/23	04/18/23	24,354,492.19	4.14	331,730.77	24,390,490.09	24,257,812.50
US TREASURY N/B NOTES DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	AA+	Aaa	04/18/23	04/19/23	24,353,515.63	4.14	331,730.77	24,388,793.33	24,257,812.50
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	52,486.19	49,193,421.80	45,984,375.00
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	52,486.19	48,886,718.75	45,984,375.00
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	52,486.19	47,271,995.41	45,984,375.00
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	78,729.28	73,211,625.00	68,976,562.50

Managed Account Detail of Securities Held

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
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	78,729.28	73,154,367.47	68,976,562.50
US TREASURY N/B NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	50,000,000.00	AA+	Aaa	04/10/23	04/11/23	49,005,859.38	3.93	567,679.56	49,067,240.94	48,625,000.00
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	41,781.77	49,100,614.26	45,828,125.00
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	41,781.77	49,107,506.10	45,828,125.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	31,589.67	48,666,974.43	45,718,750.00
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	31,589.67	46,797,366.65	45,718,750.00
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	47,384.51	72,259,696.37	68,578,125.00
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	21,174.86	47,994,130.07	45,656,250.00
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	10,869.57	47,148,575.30	45,500,000.00
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	10,869.57	45,376,091.61	45,500,000.00
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	62,672.65	45,284,000.15	45,320,310.00
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	62,672.65	45,118,562.94	45,320,310.00
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	62,672.65	45,282,498.75	45,320,310.00
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	63,179.35	44,889,327.18	45,359,375.00

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	AA+	Aaa	09/29/22	09/30/22	44,224,609.38	4.18	1,024.59	45,277,033.06	45,390,625.00
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	2,903.01	46,896,796.94	47,312,500.00
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	AA+	Aaa	02/10/23	02/13/23	44,972,656.25	4.09	183,701.66	45,413,007.53	45,531,250.00
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	AA+	Aaa	02/14/23	02/15/23	44,855,468.75	4.18	183,701.66	45,298,458.44	45,531,250.00
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	54,857.34	46,632,313.24	47,218,750.00
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	54,857.34	46,803,532.36	47,218,750.00
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	104,972.38	43,100,141.01	43,640,625.00
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	62,672.65	42,996,668.20	43,304,690.00
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	329,419.89	45,853,295.13	46,875,000.00

Security Type Sub-Total		3,650,000,000.00					3,504,940,429.82	2.56	11,631,876.16	3,546,017,521.66	3,457,363,292.50
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Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	25,000,000.00	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	118,750.00	25,036,188.18	24,792,500.00
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	1,215.28	24,991,360.73	24,390,500.00
INTL BK RECON & DEVELOP NOTES DTD 03/29/2022 2.250% 03/28/2024	45906M3C3	13,000,000.00	AAA	Aaa	03/22/22	03/29/22	12,989,860.00	2.29	51,187.50	12,995,818.99	12,685,777.00

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTL BANK OF RECON AND DEV SN (FLOATER) DTD 06/16/2020 5.450% 06/17/2024	45906M2B6	10,000,000.00	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	110,300.00	10,000,000.00	10,016,070.00
INTER-AMERICAN DEVEL BK NOTES DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	60,000,000.00	AAA	Aaa	06/22/22	07/01/22	59,994,000.00	3.26	812,500.00	59,996,749.66	58,914,120.00
INTL FINANCE CORP CORPORATE NOTES DTD 09/15/2022 3.625% 09/15/2025	45950KDA5	20,000,000.00	AAA	Aaa	09/07/22	09/15/22	19,992,200.00	3.64	153,055.56	19,994,043.25	19,602,200.00
Security Type Sub-Total		153,000,000.00					153,402,310.00	2.45	1,247,008.34	153,014,160.81	150,401,167.00
Repurchase Agreement											
CANTOR FITZGERALD REPO AGRMT DTD 05/31/2023 5.050% 06/01/2023	RE1363382	100,000,000.00	NA	NA	05/31/23	05/31/23	100,000,000.00	5.05	14,027.78	100,000,000.00	99,999,944.40
Security Type Sub-Total		100,000,000.00					100,000,000.00	5.05	14,027.78	100,000,000.00	99,999,944.40
Money Market Mutual Fund											
NORTHERN TRUST INST GOVT SELECT 848	665278701	1,000,000.00	AAAm	NR	02/28/22	02/28/22	1,000,000.00	4.98	0.00	1,000,000.00	1,000,000.00
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00	AAAm	NR	02/28/23	02/28/23	1,000,000.00	4.90	0.00	1,000,000.00	1,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00	NR	NR	05/01/23	05/01/23	1,000,000.00	5.00	0.00	1,000,000.00	1,000,000.00
FIDELITY GOV'T MM FUND 2642	31607A703	287,000,000.00	AAA	AAA	05/26/23	05/26/23	287,000,000.00	4.98	0.00	287,000,000.00	287,000,000.00
Security Type Sub-Total		290,000,000.00					290,000,000.00	4.98	0.00	290,000,000.00	290,000,000.00
Joint Powers Authority											
INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	10,000,000.00	AAAm	NR	08/26/21	08/26/21	10,000,000.00	5.04	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	15,000,000.00	AAAm	NR	05/25/23	05/25/23	15,000,000.00	5.20	0.00	15,000,000.00	15,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	19,000,000.00	AAAm	NR	04/12/23	04/12/23	19,000,000.00	5.20	0.00	19,000,000.00	19,000,000.00

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Joint Powers Authority												
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	19,000,000.00	AAAm	NR	05/16/23	05/16/23	19,000,000.00	5.20	0.00	19,000,000.00	19,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	30,000,000.00	AAAm	NR	11/01/22	11/01/22	30,000,000.00	5.20	0.00	30,000,000.00	30,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	39,000,000.00	AAAm	NR	02/27/23	02/27/23	39,000,000.00	5.20	0.00	39,000,000.00	39,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	40,000,000.00	AAAm	NR	12/27/22	12/27/22	40,000,000.00	5.20	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	76,000,000.00	AAAm	NR	07/15/22	07/15/22	76,000,000.00	5.20	0.00	76,000,000.00	76,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	99,000,000.00	AAAm	NR	02/27/23	02/27/23	99,000,000.00	5.20	0.00	99,000,000.00	99,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	120,000,000.00	AAAm	NR	12/08/22	12/08/22	120,000,000.00	5.20	0.00	120,000,000.00	120,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	150,000,000.00	AAAm	NR	07/18/22	07/18/22	150,000,000.00	5.20	0.00	150,000,000.00	150,000,000.00
Security Type Sub-Total			617,000,000.00					617,000,000.00	5.20	0.00	617,000,000.00	617,000,000.00
Federally Insured Cash Account												
STONECASTLE FICA		FICAMF003	22,169.05	NR	NR	08/30/19	08/30/19	22,169.05	5.01	0.00	22,169.05	22,169.05
Security Type Sub-Total			22,169.05					22,169.05	5.01	0.00	22,169.05	22,169.05
Federal Agency Discount Note												
FED HOME LN DISCOUNT NT DISC NOTES DTD 06/02/2022 0.000% 06/02/2023		313384GJ2	50,000,000.00	A-1+	P-1	01/03/23	01/04/23	49,043,916.67	4.71	0.00	49,993,583.33	49,985,976.15
FED FARM CRD DISCOUNT NT DISC NOTES DTD 12/29/2022 0.000% 09/01/2023		313312LD0	75,000,000.00	A-1+	P-1	12/28/22	12/29/22	72,622,000.00	4.79	0.00	74,110,666.67	73,951,187.25
FED HOME LN DISCOUNT NT DISC NOTES DTD 12/21/2022 0.000% 12/21/2023		313384QU6	50,000,000.00	A-1+	P-1	05/08/23	05/09/23	48,496,472.22	4.94	0.00	48,649,486.11	48,510,093.30

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Discount Note											
Security Type Sub-Total		175,000,000.00					170,162,388.89	4.81	0.00	172,753,736.11	172,447,256.70
Federal Agency Commercial Mortgage-Backed Security											
FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	1,358,615.22	AA+	Aaa	12/01/20	12/04/20	1,445,333.08	0.56	3,464.47	1,361,385.76	1,350,770.83
FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	17,344,284.50	AA+	Aaa	05/17/22	05/20/22	17,504,177.12	2.69	51,035.56	17,356,070.20	17,257,127.91
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	15,698,120.41	AA+	Aaa	07/29/22	07/29/22	15,662,554.36	2.68	32,102.66	15,692,224.95	15,583,958.81
FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137B7Y9	57,940,702.94	AA+	Aaa	04/27/22	05/02/22	58,606,115.70	2.78	168,510.88	58,174,526.14	57,229,396.80
FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	25,000,000.00	AA+	Aaa	07/19/22	07/22/22	24,858,398.44	3.61	68,812.50	24,921,022.23	24,424,334.00
FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	51,375,506.66	48,693,252.00
FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	17,034,773.49	16,089,875.67
FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024	3137BFXT3	65,470,000.00	AA+	Aaa	06/23/22	06/28/22	64,406,112.50	3.37	145,670.75	64,811,517.21	63,328,304.11
FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	22,612,587.00	AA+	Aaa	12/14/20	12/17/20	24,842,930.04	0.55	56,964.88	23,489,009.06	21,923,169.70
FHMS K046 A2 DTD 06/17/2015 3.205% 03/01/2025	3137BJP64	50,000,000.00	AA+	Aaa	10/11/22	10/14/22	48,373,046.88	4.65	133,541.67	48,803,655.88	48,555,910.00
FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	25,000,000.00	AA+	Aaa	03/02/22	03/07/22	26,244,140.63	2.07	77,083.33	25,756,645.04	24,403,336.25
FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	75,000,000.00	AA+	Aaa	05/26/22	06/01/22	75,708,984.38	2.99	208,062.50	75,465,999.12	72,660,186.75

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security												
FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025		3137F72U8	454,806.72	AA+	Aaa	11/19/20	11/30/20	454,804.88	0.52	195.57	454,805.90	441,245.23
FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025		3137BLM28	10,000,000.00	AA+	Aaa	04/27/22	05/02/22	10,024,218.75	2.93	25,083.33	10,015,943.31	9,666,190.00
FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025		3137FJX07	3,320,111.10	AA+	Aaa	10/28/21	11/02/21	3,604,265.91	1.40	10,375.35	3,484,621.78	3,252,013.93
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	30,552,041.81	29,164,130.40
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	50,297,125.44	48,560,684.50
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	25,984,135.55	23,892,113.75
FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025		3137FKSQ0	60,000,000.00	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	62,844,012.91	58,650,923.40
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025		30318CAA5	1,121,381.75	AA+	Aaa	01/13/21	01/22/21	1,126,881.00	0.57	626.11	1,124,169.21	1,121,381.75
FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025		30318CAA5	2,616,557.47	AA+	Aaa	01/13/21	01/22/21	2,629,389.09	0.57	1,460.91	2,623,061.57	2,616,557.47
FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025		3137BN6G4	59,300,000.00	AA+	Aaa	04/04/23	04/06/23	57,504,785.16	4.20	148,002.92	57,608,426.43	57,130,429.45
FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026		30318NAA1	3,439,936.44	AA+	Aaa	02/10/21	02/19/21	3,456,090.38	0.57	1,920.63	3,448,527.03	3,439,936.44
FHMS K055 A2 DTD 06/22/2016 2.673% 03/01/2026		3137BPW21	83,500,000.00	AA+	Aaa	06/23/22	06/28/22	81,239,628.91	3.46	185,996.25	81,808,932.51	79,630,574.10
FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026		3137H1LS3	4,088,362.17	AA+	Aaa	07/20/21	07/29/21	4,088,313.11	0.68	2,320.15	4,088,331.76	3,838,066.14
FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026		3137FNWX4	15,000,000.00	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,378,938.24	14,103,444.60

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security												
FHMS KJ21 A2 DTD 09/01/2018 3.700% 09/01/2026		3137FHGE7	9,961,605.41	AA+	Aaa	12/01/22	12/06/22	9,760,816.81	4.28	30,714.95	9,786,853.13	9,736,495.94
FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026		3137FOXJ7	8,250,000.00	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,609,178.90	7,769,505.98
FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026		3137H4RZ5	1,356,047.18	AA+	Aaa	12/07/21	12/16/21	1,356,041.76	1.30	1,466.79	1,356,043.35	1,251,363.81
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026		3137BUX60	10,000,000.00	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,541,643.14	9,677,196.30
FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026		3137BUX60	18,867,855.00	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	19,906,852.16	18,258,793.66
FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027		30311SAA7	21,722,623.32	AA+	Aaa	04/13/22	04/22/22	20,861,712.32	2.66	32,221.89	21,061,408.17	19,753,615.23
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027		3137F1G44	5,000,000.00	AA+	Aaa	04/10/23	04/13/23	4,834,375.00	4.15	13,512.50	4,839,975.85	4,803,304.85
FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027		3137H73W1	38,140,136.54	AA+	Aaa	04/13/22	04/21/22	38,133,843.41	2.75	87,404.48	38,135,258.14	36,462,109.74
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027		3137F1G44	50,000,000.00	AA+	Aaa	04/19/22	04/22/22	50,287,109.38	3.12	135,125.00	50,222,688.72	48,033,048.50
FRESB 2022-SB103 A5F DTD 10/01/2022 2.080% 06/01/2027		30329MAA0	8,468,752.47	AA+	Aaa	10/19/22	10/28/22	7,587,045.23	4.60	14,679.17	7,700,610.38	7,786,454.72
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027		3137F2LJ3	36,557,817.00	AA+	Aaa	02/15/22	02/18/22	38,105,812.06	2.27	94,958.93	37,730,248.72	34,940,841.72
FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027		3137FBBX3	81,306,000.00	AA+	Aaa	06/29/22	06/30/22	79,984,777.50	3.59	219,797.22	80,223,706.86	77,893,141.62
FHMS K739 A2 DTD 11/01/2020 1.336% 09/01/2027		3137F64P9	12,000,000.00	AA+	Aaa	10/04/22	10/07/22	10,481,250.00	4.20	13,360.00	10,682,335.89	10,673,666.28
FHMS K740 A2 DTD 11/01/2020 1.470% 09/01/2027		3137F72B0	22,000,000.00	AA+	Aaa	10/04/22	10/07/22	19,243,125.00	4.31	26,950.00	19,608,141.41	19,561,618.34

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security											
FRESB 2022-SB104 A5F DTD 11/01/2022 2.600% 09/01/2027	303290AA1	25,880,876.32	AA+	Aaa	11/08/22	11/18/22	23,625,047.37	4.63	56,075.23	23,876,698.77	24,050,039.84
FHMS KGX1 AFX DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	70,500,000.00	AA+	Aaa	01/04/23	01/09/23	66,468,281.25	4.34	176,250.00	66,802,311.25	66,980,907.90
FHMS K072 A2 DTD 01/01/2018 3.444% 12/01/2027	3137FEBO2	12,923,000.00	AA+	Aaa	03/28/23	03/31/23	12,499,973.67	4.22	37,089.01	12,515,347.43	12,461,242.08
FRESB 2023-SB105 A5 DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	33,500,000.00	AA+	Aaa	05/18/23	05/25/23	32,663,203.50	4.31	104,408.33	32,666,507.27	32,262,633.95
FHMS K079 AM DTD 08/01/2018 3.930% 06/01/2028	3137FGZU2	11,350,000.00	AA+	Aaa	04/12/23	04/17/23	11,269,308.59	4.08	37,171.25	11,271,248.29	11,143,587.31
FHMS K079 A2 DTD 08/01/2018 3.926% 06/01/2028	3137FGZT5	100,000,000.00	AA+	Aaa	05/24/23	05/30/23	98,417,968.75	4.28	327,166.67	98,419,698.69	98,429,958.00
FHMS K747 A2 DTD 01/01/2022 2.050% 11/01/2028	3137H5DX2	34,000,000.00	AA+	Aaa	05/30/23	06/02/23	30,287,890.63	4.32	1,936.11	30,287,890.63	30,311,650.08

Security Type Sub-Total **1,381,550,178.96** **1,378,456,898.69** **3.12** **3,488,460.65** **1,370,200,056.34** **1,329,248,489.84**

Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 01/06/2023 4.730% 06/01/2023	3130AUGO1	50,000,000.00	AA+	Aaa	01/04/23	01/06/23	50,000,000.00	4.73	952,569.44	50,000,000.00	49,992,550.00
FFCB FLOATING NOTES DTD 06/09/2020 5.380% 06/09/2023	3133ELH72	45,000,000.00	AA+	Aaa	06/03/20	06/09/20	45,000,000.00	0.39	542,224.99	45,000,000.00	45,002,610.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	23,000,000.00	AA+	Aaa	06/24/20	06/26/20	22,932,840.00	0.35	24,756.94	22,998,466.67	22,920,282.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/16/2022 4.730% 07/03/2023	3130AUBJ2	50,000,000.00	AA+	Aaa	12/15/22	12/16/22	50,000,000.00	4.73	972,277.78	50,000,000.00	49,971,450.00
FEDERAL HOME LOAN BANK NOTES DTD 12/12/2022 4.800% 07/03/2023	3130AU6Y5	75,000,000.00	AA+	Aaa	12/08/22	12/12/22	75,000,000.00	4.81	1,480,000.00	75,000,000.00	74,961,675.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/07/2022 4.800% 07/03/2023	3130AU4Z4	150,000,000.00	AA+	Aaa	12/05/22	12/07/22	150,000,000.00	4.81	2,960,000.00	150,000,000.00	149,923,350.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	50,000,000.00	AA+	Aaa	07/08/20	07/10/20	49,892,500.00	0.32	48,958.33	49,996,171.23	49,729,200.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/07/2022 4.860% 08/01/2023	3130AU4C5	100,000,000.00	AA+	Aaa	12/02/22	12/07/22	100,000,000.00	4.87	1,620,000.00	100,000,000.00	99,914,300.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/19/2022 4.780% 08/01/2023	3130AUBU7	100,000,000.00	AA+	Aaa	12/15/22	12/19/22	100,000,000.00	4.79	1,593,333.33	100,000,000.00	99,901,300.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/27/2022 4.820% 08/01/2023	3130AUD27	100,000,000.00	AA+	Aaa	12/20/22	12/27/22	100,000,000.00	4.83	1,606,666.67	100,000,000.00	99,907,800.00
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023	3133EKZK5	10,000,000.00	AA+	Aaa	08/28/19	08/29/19	10,047,100.00	1.48	47,555.56	10,002,410.37	9,925,200.00
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	45,000,000.00	AA+	Aaa	08/19/20	08/21/20	44,954,100.00	0.28	30,312.50	44,996,488.52	44,481,735.00
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023	3130ANYM6	50,000,000.00	AA+	Aaa	09/09/21	09/10/21	49,894,000.00	0.23	15,976.12	49,986,990.24	49,382,400.00
FEDERAL HOME LOAN BANKS NOTES DTD 12/01/2022 4.860% 09/01/2023	3130AU2L7	100,000,000.00	AA+	Aaa	11/29/22	12/01/22	100,000,000.00	4.87	1,215,000.00	100,000,000.00	99,858,900.00
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	AA+	Aaa	09/03/20	09/04/20	31,989,440.00	0.26	18,444.44	31,999,048.74	31,564,864.00
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	64,000,000.00	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	10,000.00	63,970,132.75	62,761,984.00
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	13,020.83	74,990,269.16	73,375,500.00
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	10,694.44	34,996,434.53	34,264,965.00
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	1,388.89	49,990,699.18	48,771,900.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	62,000,000.00	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	76,208.33	61,989,573.81	60,415,218.00

Managed Account Detail of Securities Held

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SAN BERNARDINO COUNTY - 76990800

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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES DTD 04/17/2023 4.860% 02/01/2024	3130AVQJ4	100,000,000.00	AA+	Aaa	04/14/23	04/17/23	100,000,000.00	4.87	594,000.00	100,000,000.00	99,649,200.00
FEDERAL HOME LOAN BANK NOTES DTD 04/20/2023 4.950% 02/01/2024	3130AVR95	100,000,000.00	AA+	Aaa	04/17/23	04/20/23	100,000,000.00	4.96	563,750.00	100,000,000.00	99,707,800.00
FEDERAL HOME LOAN BANK NOTES DTD 04/18/2023 4.910% 02/01/2024	3130AVR38	100,000,000.00	AA+	Aaa	04/17/23	04/18/23	100,000,000.00	4.92	586,472.22	100,000,000.00	99,681,700.00
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135GOV34	100,000,000.00	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	805,555.56	99,949,189.25	98,087,600.00
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	375,000.00	49,975,060.86	49,016,350.00
FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	AA+	Aaa	03/24/22	03/25/22	29,965,800.00	2.19	164,687.50	29,986,805.11	29,300,490.00
FEDERAL HOME LOAN BANK NOTES DTD 06/05/2023 5.315% 03/01/2024	3130AWCT5	100,000,000.00	AA+	Aaa	05/31/23	06/05/23	100,000,000.00	5.33	0.00	100,000,000.00	100,000,000.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/12/2014 3.250% 03/08/2024	3130A0XE5	50,000,000.00	AA+	Aaa	09/26/22	09/27/22	49,164,800.00	4.45	374,652.78	49,555,509.09	49,213,950.00
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	12,666.67	25,000,000.00	23,958,150.00
FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	AA+	Aaa	05/10/22	05/16/22	39,946,000.00	2.69	43,750.00	39,974,145.01	39,010,360.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	3,895.83	25,000,000.00	23,881,475.00
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	3,819.44	25,000,000.00	23,879,150.00
FEDERAL HOME LOAN BANK NOTES DTD 11/07/2022 4.875% 06/14/2024	3130ATVC8	50,000,000.00	AA+	Aaa	11/29/22	11/30/22	50,064,000.00	4.78	1,381,250.00	50,043,160.14	49,926,950.00
FEDERAL HOME LOAN BANK NOTES DTD 06/10/2022 2.750% 06/28/2024	3130ASDS5	50,000,000.00	AA+	Aaa	06/09/22	06/10/22	49,884,000.00	2.87	584,375.00	49,939,134.85	48,831,200.00

Managed Account Detail of Securities Held

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

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note												
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024		3135G0V75	25,000,000.00	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	181,076.39	24,952,229.12	24,148,775.00
FEDERAL HOME LOAN BANK NOTES DTD 07/08/2022 3.000% 07/08/2024		3130ASME6	25,000,000.00	AA+	Aaa	07/06/22	07/08/22	24,951,500.00	3.10	297,916.67	24,973,261.97	24,469,575.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024		3130A2UW4	25,000,000.00	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	155,729.17	25,375,469.44	24,361,950.00
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024		3130A2UW4	25,000,000.00	AA+	Aaa	09/25/19	09/26/19	26,433,325.00	1.67	155,729.17	25,371,368.66	24,361,950.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 06/17/2021 0.405% 09/17/2024		3130AMVF6	23,630,000.00	AA+	Aaa	03/27/23	03/28/23	22,243,627.90	4.58	19,671.98	22,410,815.63	22,212,176.37
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 06/23/2021 0.430% 09/23/2024		3130AMVV1	41,600,000.00	AA+	Aaa	03/27/23	03/28/23	39,142,272.00	4.59	78,508.44	39,435,395.52	39,094,224.00
FEDERAL FARM CREDIT BANK NOTES DTD 09/26/2022 4.250% 09/26/2024		3133ENP79	50,000,000.00	AA+	Aaa	09/22/22	09/26/22	49,996,000.00	4.25	383,680.56	49,997,357.05	49,568,700.00
FEDERAL HOME LOAN BANK NOTES DTD 10/28/2022 4.500% 10/03/2024		3130ATT31	75,000,000.00	AA+	Aaa	10/27/22	10/28/22	74,918,250.00	4.56	543,750.00	74,943,261.33	74,593,500.00
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024		3135G0W66	25,000,000.00	AA+	Aaa	10/17/19	10/18/19	24,957,250.00	1.66	51,909.72	24,988,234.38	23,926,100.00
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	81,250.00	49,961,244.20	49,692,350.00
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	23,697.92	74,957,819.34	70,816,650.00
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	128,333.33	10,157,639.47	9,697,650.00
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	320,833.33	25,423,272.21	24,244,125.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES DTD 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	320,833.33	25,393,617.17	24,244,125.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AOF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,641,500.00	3.36	111,805.56	24,126,129.11	23,587,925.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AOF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,665,000.00	3.32	111,805.56	24,141,245.75	23,587,925.00
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	172,187.50	37,954,154.45	35,927,746.00
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	487,500.00	74,923,135.69	71,463,225.00
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	227,083.33	49,986,878.36	47,450,200.00
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	156,041.67	29,954,353.97	28,586,640.00
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	989,583.33	75,693,868.01	75,082,575.00
FEDERAL HOME LOAN BANKS NOTES DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	23,000,000.00	AA+	Aaa	03/02/23	03/03/23	22,969,640.00	5.07	284,269.66	22,973,393.30	23,120,796.00
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	131,263.61	26,117,089.64	24,856,064.48
FFCB BONDS DTD 03/28/2023 4.000% 03/28/2025	3133EPER2	50,000,000.00	AA+	Aaa	03/27/23	03/28/23	49,786,400.00	4.23	350,000.00	49,805,393.16	49,479,200.00
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	33,854.17	49,960,979.71	46,499,100.00
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	12,152.78	25,000,000.00	23,258,175.00
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	113,888.89	49,957,612.66	46,154,500.00

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	60,937.50	44,904,044.90	41,316,075.00
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	50,000.00	49,895,315.79	45,754,600.00
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	27,058.47	19,900,000.00	18,274,189.90
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	12,687.50	13,980,927.98	12,801,446.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	14,166.67	19,972,111.29	18,257,980.00
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	15,000.00	44,921,263.59	41,085,315.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/24/2021 0.750% 02/24/2026	3130ALCV4	58,700,000.00	AA+	Aaa	01/25/23	01/26/23	53,019,014.00	4.13	118,622.92	53,655,284.43	53,106,007.40
FEDERAL HOME LOAN BANK NOTES DTD 03/01/2023 4.500% 03/13/2026	3130AV6J6	50,000,000.00	AA+	Aaa	04/05/23	04/06/23	51,022,500.00	3.76	562,500.00	50,969,085.82	50,368,550.00
FEDERAL HOME LOAN BANKS NOTES DTD 05/10/2019 2.500% 06/12/2026	3130AGFP5	49,535,000.00	AA+	Aaa	04/10/23	04/11/23	47,420,499.46	3.95	581,348.26	47,513,625.13	47,224,489.46
FEDERAL HOME LOAN BANK (CALLABLE) NOTES DTD 09/29/2021 0.900% 06/29/2026	3130ANXZ8	50,000,000.00	AA+	Aaa	04/24/23	04/25/23	45,152,500.00	4.19	190,000.00	45,306,985.36	44,968,750.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 09/23/2021 1.030% 09/30/2026	3130APAZ8	50,000,000.00	AA+	Aaa	04/26/23	04/27/23	45,375,000.00	3.94	87,263.89	45,504,293.13	44,965,000.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	34,770,000.00	AA+	Aaa	02/06/23	02/07/23	31,226,937.00	4.24	42,255.21	31,524,585.62	31,440,563.88

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	48,940,000.00	AA+	Aaa	01/23/23	01/24/23	44,101,057.50	4.12	59,475.69	44,552,833.31	44,253,701.36
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 11/23/2021 1.500% 11/23/2026	3130APVJ1	50,000,000.00	AA+	Aaa	02/13/23	02/14/23	45,055,000.00	4.37	16,666.67	45,438,973.15	45,492,700.00
FANNIE MAE NOTES (CALLABLE) DTD 12/18/2020 0.875% 12/18/2026	3135G06L2	44,500,000.00	AA+	Aaa	12/08/22	12/09/22	39,102,150.00	4.18	176,300.35	39,741,079.18	39,586,532.50
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 12/22/2021 1.250% 12/21/2026	3130AOF65	50,000,000.00	AA+	Aaa	11/30/22	12/01/22	44,534,000.00	4.21	277,777.78	45,205,716.41	45,485,250.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 12/30/2020 0.600% 12/30/2026	3130AKK88	39,805,000.00	AA+	Aaa	04/03/23	04/04/23	35,003,322.85	4.11	100,175.92	35,207,200.80	35,037,833.79
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	59,375.00	20,139,030.79	20,008,080.00
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	73,559.03	22,534,703.95	22,325,175.00
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	60,694.44	22,320,573.94	22,165,100.00
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	75,059.63	22,902,362.99	22,780,608.57
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	88,825.00	32,966,932.49	33,134,230.80
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	805,555.56	49,921,796.28	50,208,200.00

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	86,279.99	29,436,957.57	29,020,374.28
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	37,125.00	21,353,355.07	21,037,925.00

Security Type Sub-Total **4,117,282,000.00** **4,044,660,418.51** **3.14** **28,336,330.14** **4,049,043,947.78** **3,975,756,157.79**

Corporate Note											
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA DTD 12/13/2021 5.420% 06/13/2023	89236TJS5	10,000,000.00	A+	A1	12/08/21	12/13/21	10,000,000.00	0.40	25,508.33	10,000,000.00	9,998,640.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023	24422EVH9	3,000,000.00	A	A2	06/01/20	06/04/20	2,997,540.00	0.73	8,516.67	2,999,925.72	2,986,182.00
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023	166756AJ5	10,000,000.00	AA-	Aa2	08/10/20	08/12/20	10,000,000.00	0.43	13,016.67	10,000,000.00	9,911,720.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	A	A2	10/06/20	10/09/20	2,996,520.00	0.44	1,700.00	2,999,584.05	2,948,907.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	24422EVX4	3,000,000.00	A	A2	01/04/22	01/10/22	2,999,520.00	0.91	10,575.00	2,999,853.37	2,915,085.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	82,527.41	7,071,354.38	6,861,501.26
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024	89236TJX4	20,000,000.00	A+	A1	03/18/22	03/22/22	19,987,600.00	2.53	95,833.33	19,994,995.90	19,548,160.00
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 2.730% 04/13/2024	023135CD6	50,000,000.00	AA	A1	04/11/22	04/13/22	50,000,000.00	2.73	182,000.00	50,000,000.00	49,035,150.00

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Corporate Note												
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 5.330% 04/26/2024		06406RAT4	15,000,000.00	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	78,470.84	15,000,000.00	14,943,750.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024		06406RAS6	35,000,000.00	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	17,013.89	34,988,724.00	33,421,430.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024		24422EVO9	30,000,000.00	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	65,250.00	29,987,236.96	28,623,210.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024		89236TJH9	15,000,000.00	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	33,958.33	14,993,762.27	14,266,740.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 5.330% 06/18/2024		89236TJJ5	20,000,000.00	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	207,882.43	20,000,000.00	19,962,640.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024		24422EVU0	15,000,000.00	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	21,093.75	14,995,845.57	14,215,095.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/13/2021 0.625% 09/13/2024		89236TJN6	40,000,000.00	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	54,166.67	39,991,937.96	37,849,440.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/11/2022 4.550% 10/11/2024		24422EWM7	15,000,000.00	A	A2	10/05/22	10/11/22	14,990,400.00	4.58	94,791.67	14,993,459.92	14,981,250.00
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 10/25/2021 0.850% 10/25/2024		06406RAX5	50,000,000.00	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	42,500.00	49,984,817.52	47,027,700.00
BANK OF NY MELLON CORP FLT NOTES (CALLAB) DTD 10/25/2021 5.270% 10/25/2024		06406RAY3	50,000,000.00	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	265,513.88	50,000,000.00	49,625,000.00

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Corporate Note											
AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.700% 11/29/2024	023135CM6	25,000,000.00	AA	A1	11/29/22	12/01/22	24,983,250.00	4.74	6,527.78	24,987,431.76	25,008,350.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	10,000,000.00	A	A2	01/04/22	01/10/22	9,995,300.00	1.27	48,958.33	9,997,474.18	9,445,570.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.800% 01/10/2025	89236TKN4	15,000,000.00	A+	A1	01/09/23	01/12/23	14,993,550.00	4.82	278,000.00	14,994,788.68	14,997,825.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.125% 03/07/2025	24422EWB1	7,000,000.00	A	A2	03/02/22	03/07/22	6,996,990.00	2.14	34,708.33	6,998,228.60	6,676,376.00
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	50,000,000.00	AA	A1	04/11/22	04/13/22	49,920,500.00	3.06	200,000.00	49,950,530.11	48,631,450.00
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025	06406RBC0	50,000,000.00	A	A1	04/19/22	04/26/22	49,993,000.00	3.36	167,500.00	49,995,563.47	48,278,450.00
BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 06/13/2022 3.430% 06/13/2025	06406RBF3	20,000,000.00	A	A1	06/08/22	06/13/22	20,000,000.00	3.43	320,133.33	20,000,000.00	19,527,880.00
MET TOWER GLOBAL FUNDING NOTES DTD 06/13/2022 3.700% 06/13/2025	58989V2E3	35,000,000.00	AA-	Aa3	06/06/22	06/13/22	34,965,700.00	3.73	604,333.33	34,976,747.35	33,805,730.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	15,000,000.00	A+	A1	06/27/22	06/30/22	14,985,750.00	3.98	248,520.83	14,990,118.61	14,762,265.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/08/2022 4.050% 09/08/2025	24422EWJ4	7,000,000.00	A	A2	09/06/22	09/08/22	6,996,500.00	4.07	65,362.50	6,997,349.45	6,902,819.00
WALMART INC CORPORATE NOTES DTD 09/09/2022 3.900% 09/09/2025	931142EW9	5,000,000.00	AA	Aa2	09/06/22	09/09/22	4,996,500.00	3.93	44,416.67	4,997,346.26	4,947,885.00

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Corporate Note											
NESTLE HOLDINGS INC CORP NOTE DTD 09/13/2022 4.000% 09/12/2025	641062BA1	5,000,000.00	AA-	Aa3	09/06/22	09/13/22	4,998,350.00	4.01	43,888.89	4,998,743.29	4,925,610.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 11/10/2022 5.400% 11/10/2025	89236TKK0	25,000,000.00	A+	A1	11/07/22	11/10/22	24,970,500.00	5.44	78,750.00	24,975,963.96	25,307,375.00
BANK OF NY MELLON (CALLABLE) NOTES DTD 11/22/2022 5.224% 11/21/2025	06405LAC5	5,000,000.00	AA-	Aa2	11/15/22	11/22/22	5,000,000.00	5.22	7,255.56	5,000,000.00	4,992,665.00
AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.600% 12/01/2025	023135CN4	25,000,000.00	AA	A1	11/29/22	12/01/22	24,998,500.00	4.60	575,000.00	24,998,749.09	25,063,050.00
MET LIFE GLOB FUNDING I NOTES DTD 01/06/2023 5.000% 01/06/2026	592179KD6	15,000,000.00	AA-	Aa3	01/03/23	01/06/23	15,000,000.00	5.00	302,083.33	15,000,000.00	14,937,810.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/09/2023 4.800% 01/09/2026	24422EWPO	15,000,000.00	A	A2	01/03/23	01/09/23	14,992,950.00	4.82	284,000.00	14,993,869.84	15,088,710.00
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 01/26/2023 4.100% 01/26/2026	742718FY0	10,000,000.00	AA-	Aa3	01/23/23	01/26/23	9,993,300.00	4.12	142,361.11	9,994,070.26	9,953,400.00
WALMART INC CORPORATE NOTES (CALLABLE) DTD 04/18/2023 4.000% 04/15/2026	931142FA6	15,000,000.00	AA	Aa2	04/12/23	04/18/23	14,993,400.00	4.02	71,666.67	14,993,665.69	14,913,105.00
APPLE INC (CALLABLE) CORPORATE NOTES DTD 05/10/2023 4.421% 05/08/2026	037833ES5	30,000,000.00	AA+	Aaa	05/08/23	05/10/23	30,000,000.00	4.42	77,367.50	30,000,000.00	30,039,930.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 05/18/2023 4.450% 05/18/2026	89236TKT1	25,000,000.00	A+	A1	05/15/23	05/18/23	24,985,500.00	4.47	40,173.61	24,985,685.22	24,800,000.00
Security Type Sub-Total		799,957,000.00					799,940,280.52	2.59	4,941,326.64	799,827,823.44	782,127,855.26
Commercial Paper											
JOHNSON & JOHNSON COMM PAPER DTD 12/07/2022 0.000% 06/01/2023	47816GT17	75,000,000.00	A-1+	P-1	12/07/22	12/08/22	73,268,229.17	4.86	0.00	75,000,000.00	74,989,200.00

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Commercial Paper												
METLIFE SHORT TERM FUND COMM PAPER DTD 05/01/2023 0.000% 06/01/2023		59157UT18	91,925,000.00	A-1+	P-1	05/01/23	05/01/23	91,533,169.69	4.97	0.00	91,925,000.00	91,911,854.73
AMAZON.COM INC COMM PAPER DTD 04/05/2023 0.000% 07/03/2023		02314QU31	50,000,000.00	A-1+	P-1	04/05/23	04/06/23	49,419,444.44	4.81	0.00	49,788,888.89	49,765,950.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 02/02/2023 0.000% 07/03/2023		89233HU36	100,000,000.00	A-1+	P-1	02/02/23	02/06/23	98,044,083.33	4.89	0.00	99,574,222.22	99,531,900.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/13/2022 0.000% 07/10/2023		46640QUA7	50,000,000.00	A-1	P-1	12/14/22	12/15/22	48,562,500.00	5.15	0.00	49,729,166.67	49,707,800.00
METLIFE SHORT TERM FUND COMM PAPER DTD 01/04/2023 0.000% 07/12/2023		59157UUC2	54,000,000.00	A-1+	P-1	01/04/23	01/05/23	52,646,400.00	4.92	0.00	53,704,800.00	53,672,652.00
CAFCO LLC COMM PAPER DTD 03/30/2023 0.000% 07/14/2023		1247P3UE0	50,000,000.00	A-1	P-1	03/30/23	03/31/23	49,248,958.33	5.23	0.00	49,692,430.55	49,678,650.00
CHARTA LLC COMM PAPER DTD 03/28/2023 0.000% 07/25/2023		16115WUR6	50,000,000.00	A-1	P-1	03/28/23	03/28/23	49,148,819.44	5.24	0.00	49,613,750.00	49,586,150.00
CAFCO LLC COMM PAPER DTD 03/30/2023 0.000% 07/26/2023		1247P3US9	50,000,000.00	A-1	P-1	03/30/23	03/31/23	49,163,125.00	5.24	0.00	49,606,597.22	49,588,850.00
BEDFORD ROW FUNDING CORP COMM PAPER DTD 01/31/2023 0.000% 08/01/2023		07644BV17	50,000,000.00	A-1+	P-1	01/31/23	02/01/23	48,763,166.67	5.04	0.00	49,583,166.67	49,544,800.00
THUNDER BAY FUNDING LLC COMM PAPER DTD 01/31/2023 0.000% 08/01/2023		88602UV15	50,000,000.00	A-1+	P-1	01/31/23	02/02/23	48,770,000.00	5.04	0.00	49,583,166.67	49,551,650.00
BOFA SECURITIES INC COMM PAPER DTD 04/03/2023 0.000% 08/02/2023		06054PV29	65,000,000.00	A-1	NR	04/03/23	04/03/23	63,863,944.44	5.29	0.00	64,417,888.89	64,395,305.00
GTA FUNDING LLC COMM PAPER -- 0.000% 08/07/2023		40060XV72	50,000,000.00	A-1+	P-1	04/03/23	04/03/23	49,093,500.00	5.28	0.00	49,517,972.22	49,497,200.00
BEDFORD ROW FUNDING CORP COMM PAPER DTD 04/04/2023 0.000% 08/09/2023		07644BV90	50,000,000.00	A-1+	P-1	04/04/23	04/05/23	49,098,750.00	5.24	0.00	49,506,458.33	49,485,250.00

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Commercial Paper												
LIBERTY STREET FDG LLC COMM PAPER DTD 04/13/2023 0.000% 09/05/2023		53127UW55	25,000,000.00	A-1	P-1	04/13/23	04/14/23	24,478,000.00	5.33	0.00	24,652,000.00	24,630,275.00
LIBERTY STREET FDG LLC COMM PAPER DTD 04/13/2023 0.000% 09/06/2023		53127UW63	25,000,000.00	A-1	P-1	04/13/23	04/14/23	24,474,375.00	5.33	0.00	24,648,375.00	24,626,325.00
CRC FUNDING LLC COMM PAPER DTD 05/09/2023 0.000% 09/08/2023		12619UW80	25,000,000.00	A-1	P-1	05/09/23	05/10/23	24,559,694.44	5.33	0.00	24,639,750.00	24,626,650.00
BOFA SECURITIES INC COMM PAPER DTD 01/18/2023 0.000% 10/02/2023		06054PX27	125,000,000.00	A-1	NR	03/30/23	03/31/23	121,627,604.17	5.40	0.00	122,757,812.50	122,681,500.00
METLIFE SHORT TERM FUNDING COMM PAPER DTD 04/04/2023 0.000% 11/01/2023		59157UY12	23,850,000.00	A-1+	P-1	04/04/23	04/05/23	23,150,201.25	5.18	0.00	23,340,146.62	23,309,630.55
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 04/18/2023 0.000% 11/01/2023		89233HY16	40,000,000.00	A-1+	P-1	04/18/23	04/19/23	38,867,555.56	5.35	0.00	39,116,000.00	39,109,200.00
LIBERTY STREET FDG LLC COMM PAPER DTD 05/01/2023 0.000% 11/01/2023		53127UY12	50,000,000.00	A-1	P-1	05/01/23	05/01/23	48,645,555.56	5.45	0.00	48,873,750.00	48,802,450.00
LIBERTY STREET FDG LLC COMM PAPER DTD 05/01/2023 0.000% 11/01/2023		53127UY12	60,000,000.00	A-1	P-1	05/05/23	05/08/23	58,451,250.00	5.39	0.00	58,661,250.00	58,562,940.00
PROCTER & GAMBLE CO COMM PAPER DTD 05/09/2023 0.000% 11/02/2023		74271UY20	25,000,000.00	A-1+	P-1	05/09/23	05/10/23	24,377,888.89	5.22	0.00	24,455,652.78	24,444,050.00
Security Type Sub-Total			1,234,775,000.00					1,209,256,215.38	5.16	0.00	1,222,388,245.23	1,221,700,232.28
Certificate of Deposit												
BNP PARIBAS FORTIS SA CERT DEPOS DTD 07/14/2022 3.650% 06/01/2023		34959TSD9	50,000,000.00	A-1	P-1	07/13/22	07/14/22	50,000,000.00	3.65	1,632,361.11	50,000,000.00	49,997,770.25
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 06/08/2022 2.950% 06/07/2023		86959RZV5	50,000,000.00	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.95	1,466,805.56	50,000,000.00	49,975,970.15
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/08/2022 2.970% 06/14/2023		65558UUF7	50,000,000.00	A-1+	P-1	06/07/22	06/08/22	50,000,000.00	2.97	1,476,750.00	50,000,000.00	49,957,250.00

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Certificate of Deposit												
COOPERATIEVE RABOBANK UA CERT DEPOS DTD 08/24/2022 3.910% 07/03/2023		21684LDZ2	50,000,000.00	A-1	P-1	08/23/22	08/24/22	50,000,000.00	3.91	1,525,986.11	50,000,000.00	49,932,600.00
CANADIAN IMP BK COMM NY CERT DEPOS DTD 01/04/2023 5.100% 07/03/2023		13606KRW8	50,000,000.00	A-1	P-1	01/04/23	01/04/23	50,000,000.00	5.10	1,048,333.33	50,000,000.00	49,979,792.75
TORONTO DOMINION BANK NY CERT DEPOS DTD 09/26/2022 5.000% 10/02/2023		89115BWE6	50,000,000.00	A-1+	P-1	09/26/22	09/26/22	50,000,000.00	5.00	1,722,222.22	50,000,000.00	49,914,550.00
TORONTO DOMINION BANK NY CERT DEPOS DTD 05/01/2023 5.350% 10/04/2023		89115BD80	50,000,000.00	A-1+	P-1	05/01/23	05/01/23	50,000,000.00	5.35	230,347.22	50,000,000.00	49,930,424.75
TORONTO DOMINION BANK NY CERT DEPOS DTD 04/06/2023 5.300% 10/06/2023		89115B5L0	50,000,000.00	A-1+	P-1	04/04/23	04/06/23	50,000,000.00	5.30	412,222.22	50,000,000.00	49,916,998.20
WELLS FARGO BANK NA CERT DEPOS DTD 04/20/2023 5.100% 11/14/2023		95001KKU7	50,000,000.00	A-1	P-1	04/18/23	04/20/23	50,000,000.00	5.10	297,500.00	50,000,000.00	49,850,138.90
WELLS FARGO BANK NA CERT DEPOS DTD 04/10/2023 5.050% 01/03/2024		95001KJV7	100,000,000.00	A-1	P-1	04/06/23	04/10/23	100,000,000.00	5.05	729,444.44	100,000,000.00	99,550,700.50
WELLS FARGO BANK NA CERT DEPOS DTD 04/10/2023 5.000% 02/01/2024		95001KJW5	100,000,000.00	A-1	P-1	04/06/23	04/10/23	100,000,000.00	5.00	722,222.22	100,000,000.00	99,460,338.00
Security Type Sub-Total			650,000,000.00					650,000,000.00	4.57	11,264,194.43	650,000,000.00	648,466,533.50
Asset-Backed Security												
HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024		43813RAC1	444,011.39	NR	Aaa	02/19/20	02/26/20	443,924.36	1.61	198.57	443,992.69	443,126.21
TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024		89238EAC0	1,113,407.33	AAA	Aaa	04/13/21	04/21/21	1,113,277.39	0.39	132.68	1,113,368.72	1,104,452.19
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024		89232HAC9	49,062.30	AAA	Aaa	02/04/20	02/12/20	49,058.76	1.66	36.20	49,061.50	48,992.25

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Asset-Backed Security											
HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	963,191.37	NR	Aaa	11/16/21	11/24/21	963,166.13	0.39	104.35	963,181.51	959,052.92
JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	167,563.90	NR	Aaa	03/04/20	03/11/20	167,553.66	1.10	81.92	167,561.11	167,256.92
TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	892,862.90	AAA	NR	11/09/21	11/15/21	892,856.03	0.31	123.02	892,859.88	889,793.06
TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	1,231,688.16	NR	Aaa	01/25/22	01/31/22	1,231,655.16	0.74	405.09	1,231,671.39	1,222,692.03
HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	1,258,004.52	AAA	NR	11/09/21	11/17/21	1,257,931.30	0.36	201.28	1,257,969.94	1,253,451.93
JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	2,094,417.76	NR	Aaa	03/10/22	03/16/22	2,094,303.19	1.90	1,768.62	2,094,355.13	2,077,651.95
MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	12,595,394.28	AAA	NR	06/22/21	06/29/21	12,594,443.32	0.40	2,239.18	12,594,983.87	12,345,451.28
BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	4,049,186.19	NR	Aaa	09/08/21	09/15/21	4,048,768.31	0.33	222.71	4,048,985.97	3,988,312.34
BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	5,057,265.29	AAA	Aaa	05/10/22	05/18/22	5,056,901.68	2.52	2,124.05	5,057,046.28	5,010,194.79
TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	3,937,886.76	AAA	Aaa	04/07/22	04/13/22	3,937,715.07	2.35	4,112.90	3,937,785.59	3,899,009.58
BMWLT 2023-1 A2 DTD 02/15/2023 5.270% 02/25/2025	05593AAB5	5,000,000.00	AAA	Aaa	02/07/23	02/15/23	4,999,668.00	5.27	4,391.67	4,999,715.49	4,979,310.00
BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	7,561,493.39	AAA	NR	01/11/22	01/19/22	7,560,362.95	1.10	1,386.27	7,560,847.84	7,408,724.76
HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	7,350,149.00	AAA	NR	07/12/22	07/20/22	7,349,776.35	3.64	11,890.91	7,349,890.68	7,279,861.00
JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	7,883,852.96	NR	Aaa	07/12/22	07/20/22	7,883,018.06	3.73	13,069.68	7,883,266.49	7,805,962.07

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Asset-Backed Security											
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	6,737,197.80	AAA	Aaa	01/31/22	02/02/22	6,655,614.55	0.68	988.12	6,686,224.08	6,526,437.37
HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	12,800,675.82	AAA	Aaa	05/18/21	05/26/21	12,800,176.60	0.33	1,877.43	12,800,414.88	12,400,231.00
JDOT 2022-C A2 DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	34,333,715.86	NR	Aaa	10/12/22	10/19/22	34,332,486.71	4.98	75,991.96	34,332,754.95	34,171,073.61
TLOT 2023-A A2 DTD 04/18/2023 5.300% 08/20/2025	89239MAB3	6,000,000.00	AAA	Aaa	04/11/23	04/18/23	5,999,767.20	5.30	9,716.67	5,999,779.18	5,968,151.40
MBART 2022-1 A2 DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	11,710,619.51	AAA	Aaa	11/15/22	11/22/22	11,709,871.21	5.26	27,376.83	11,710,006.30	11,673,876.27
HAROT 2023-1 A2 DTD 02/24/2023 4.980% 10/21/2025	43815JAB9	6,000,000.00	NR	Aaa	02/16/23	02/24/23	5,999,639.40	4.98	8,300.00	5,999,675.46	5,975,407.80
MBALT 2023-A A2 DTD 05/24/2023 5.240% 11/17/2025	58768RAB6	19,000,000.00	AAA	Aaa	05/11/23	05/24/23	18,999,777.70	5.24	19,358.89	18,999,779.66	18,919,250.00
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	27,603,048.21	AAA	NR	06/08/21	06/14/21	27,600,075.37	0.26	3,189.69	27,601,393.57	26,601,957.42
HART 2022-C A2A DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	37,500,000.00	AAA	NR	11/01/22	11/09/22	37,497,678.75	5.35	89,166.67	37,498,107.68	37,368,498.75
BMWLT 2023-1 A3 DTD 02/15/2023 5.160% 11/25/2025	05593AAC3	6,150,000.00	AAA	Aaa	02/07/23	02/15/23	6,149,853.63	5.16	5,289.00	6,149,868.93	6,121,606.07
HART 2023-A A2A DTD 04/12/2023 5.190% 12/15/2025	448979AB0	12,240,000.00	AAA	NR	04/04/23	04/12/23	12,239,292.53	5.19	28,233.60	12,239,328.70	12,184,404.70
MBART 2023-1 A2 DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	3,300,000.00	AAA	NR	01/18/23	01/25/23	3,299,886.15	5.09	7,465.33	3,299,899.46	3,286,669.98
TAOT 2023-A A2 DTD 01/30/2023 5.050% 01/15/2026	891940AB4	7,000,000.00	AAA	NR	01/24/23	01/30/23	6,999,717.20	5.05	15,711.11	6,999,749.12	6,969,819.50
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	11,706,265.08	AAA	Aaa	09/21/21	09/27/21	11,705,332.09	0.43	2,237.20	11,705,695.55	11,224,469.16

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	14,335,553.28	AAA	NR	07/20/21	07/28/21	14,332,389.42	0.39	2,421.12	14,333,694.12	13,831,387.64
TAOT 2022-D A2A DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	24,000,000.00	NR	Aaa	11/01/22	11/08/22	23,999,733.60	5.27	56,213.33	23,999,780.52	23,915,215.20
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	NR	Aaa	11/16/21	11/24/21	7,748,366.30	0.89	1,894.44	7,748,962.13	7,414,228.93
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	12,385,256.40	NR	Aaa	07/13/21	07/21/21	12,384,151.64	0.52	2,862.37	12,384,593.80	11,838,382.93
JDOT 2023-A A2 DTD 03/02/2023 5.280% 03/16/2026	47800CAB2	25,000,000.00	NR	Aaa	02/22/23	03/02/23	24,999,122.50	5.28	58,666.67	24,999,194.44	24,927,190.00
HAROT 2023-2 A2 DTD 05/30/2023 5.410% 04/15/2026	437927AB2	5,500,000.00	AAA	Aaa	05/23/23	05/30/23	5,499,670.55	5.41	826.53	5,499,671.18	5,500,605.00
TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	AAA	NR	11/09/21	11/15/21	6,999,850.90	0.71	2,208.89	6,999,902.97	6,686,068.20
TLOT 2023-A A3 DTD 04/18/2023 4.930% 04/20/2026	89239MAC1	14,000,000.00	AAA	Aaa	04/11/23	04/18/23	13,997,558.40	4.94	21,089.44	13,997,656.24	13,934,928.00
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	AAA	NR	11/09/21	11/17/21	5,498,772.40	0.75	1,808.89	5,499,192.33	5,266,464.50
TAOT 2023-B A2A DTD 05/23/2023 5.280% 05/15/2026	891941AB2	6,017,000.00	NR	Aaa	05/16/23	05/23/23	6,016,861.01	5.28	7,059.95	6,016,862.16	5,996,843.65
TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	NR	Aaa	01/25/22	01/31/22	4,249,277.50	1.23	2,323.33	4,249,497.51	4,048,217.23
MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	19,292,902.23	AAA	Aaa	09/15/21	09/22/21	19,290,378.71	0.46	3,944.33	19,291,280.28	18,528,945.75
BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	AAA	Aaa	05/10/22	05/18/22	13,999,272.00	3.21	7,490.00	13,999,448.87	13,588,636.60
TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	AAA	Aaa	04/07/22	04/13/22	11,999,719.20	2.93	15,626.67	11,999,791.14	11,580,000.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	NR	Aaa	03/10/22	03/16/22	7,998,230.40	2.33	8,248.89	7,998,705.88	7,679,806.40
HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	AAA	NR	07/12/22	07/20/22	10,999,995.60	3.72	18,186.67	10,999,996.48	10,716,790.70
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	18,433.33	19,999,308.18	19,822,600.00
JDOT 2022-B A3 DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	NR	Aaa	07/12/22	07/20/22	8,599,178.70	3.74	14,295.11	8,599,333.92	8,387,175.80
HART 2023-A A3 DTD 04/12/2023 4.580% 04/15/2027	448979AD6	14,000,000.00	AAA	NR	04/04/23	04/12/23	13,998,633.60	4.58	28,497.78	13,998,680.27	13,875,514.80
HAROT 2023-1 A3 DTD 02/24/2023 5.040% 04/21/2027	43815JAC7	6,500,000.00	NR	Aaa	02/16/23	02/24/23	6,498,792.30	5.05	9,100.00	6,498,869.52	6,504,550.00
AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	AAA	NR	05/17/22	05/24/22	19,995,576.00	3.39	30,133.33	19,996,483.18	19,432,178.00
JDOT 2022-C A3 DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	28,961,000.00	NR	Aaa	10/12/22	10/19/22	28,958,752.63	5.09	65,516.22	28,959,050.08	28,976,502.82
HART 2022-C A3 DTD 11/09/2022 5.390% 06/15/2027	44933DAD3	48,500,000.00	AAA	NR	11/01/22	11/09/22	48,499,767.20	5.39	116,184.44	48,499,795.49	48,720,621.65
MBART 2022-1 A3 DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	20,500,000.00	AAA	Aaa	11/15/22	11/22/22	20,495,945.10	5.21	47,468.89	20,496,393.30	20,534,241.15
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	13,000,000.00	AAA	NR	01/24/23	01/30/23	12,999,993.50	4.63	26,751.11	12,999,993.97	12,904,725.60
TAOT 2022-D A3 DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	70,500,000.00	NR	Aaa	11/01/22	11/08/22	70,493,041.65	5.30	166,066.67	70,493,846.65	71,013,261.15
AMXCA 2022-4 A DTD 11/03/2022 4.950% 10/15/2027	02582JJX9	33,000,000.00	AAA	NR	10/27/22	11/03/22	32,998,363.20	4.95	72,600.00	32,998,553.42	33,166,603.80
HAROT 2023-2 A3 DTD 05/30/2023 4.930% 11/15/2027	437927AC0	4,000,000.00	AAA	Aaa	05/23/23	05/30/23	3,999,352.00	4.93	547.78	3,999,352.80	4,006,760.00

Managed Account Detail of Securities Held

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
MBART 2023-1 A3 DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	AAA	NR	01/18/23	01/25/23	6,629,204.40	4.51	13,289.47	6,629,261.97	6,566,292.33
JDOT 2023-A A3 DTD 03/02/2023 5.010% 11/15/2027	47800CAC0	22,000,000.00	NR	Aaa	02/22/23	03/02/23	21,995,991.60	5.01	48,986.67	21,996,203.80	22,033,171.60
TAOT 2023-B A3 DTD 05/23/2023 4.710% 02/15/2028	891941AD8	12,500,000.00	NR	Aaa	05/16/23	05/23/23	12,499,301.25	4.71	13,083.33	12,499,304.89	12,438,407.50
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	45,000,000.00	NR	Aaa	04/04/23	04/11/23	44,997,390.00	4.31	86,200.00	44,997,463.95	44,464,459.50
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	34,999,461.70	34,889,750.00
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	50,000,000.00	AAA	NR	05/17/23	05/24/23	49,988,535.00	4.43	42,972.22	49,988,585.45	49,517,915.00
Security Type Sub-Total		912,452,671.69					912,293,471.57	4.05	1,400,685.30	912,337,394.19	902,983,589.74
Managed Account Sub-Total		14,081,039,019.70					13,830,134,582.43	3.43	62,323,909.44	13,882,605,054.61	13,647,516,688.06
Securities Sub-Total		\$14,081,039,019.70					\$13,830,134,582.43	3.43%	\$62,323,909.44	\$13,882,605,054.61	\$13,647,516,688.06
Accrued Interest											\$62,323,909.44
Total Investments											\$13,709,840,597.50

Bolded items are forward settling trades.

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES		912828S35	25,000,000.00	MIZUHO		99.69	24,921,875.00	220,703.12	(71,589.54)	0.09	5.13
DTD 06/30/2016 1.375% 06/30/2023											
US TREASURY NOTES		912828S35	50,000,000.00	WELLSFAR		99.69	49,843,750.00	1,720,703.12	(121,087.44)	0.09	5.13
DTD 06/30/2016 1.375% 06/30/2023											
US TREASURY NOTES		9128284U1	50,000,000.00	SOC GEN		99.78	49,890,625.00	(744,140.63)	(121,297.41)	0.09	5.22
DTD 07/02/2018 2.625% 06/30/2023											
US TREASURY NOTES		912828S35	100,000,000.00	SOC GEN		99.69	99,687,500.00	3,652,343.75	(237,642.92)	0.09	5.13
DTD 06/30/2016 1.375% 06/30/2023											
US TREASURY NOTES		912828S92	100,000,000.00	BNP		99.33	99,328,120.00	3,062,495.00	(530,604.78)	0.17	5.25
DTD 08/01/2016 1.250% 07/31/2023											
US TREASURY NOTES		9128282D1	100,000,000.00	MORGANST		99.02	99,015,620.00	2,453,120.00	(790,807.91)	0.25	5.35
DTD 08/31/2016 1.375% 08/31/2023											
US TREASURY NOTES		91282CAK7	100,000,000.00	WELLS_F		98.48	98,484,380.00	1,847,661.25	(709,041.24)	0.29	5.42
DTD 09/15/2020 0.125% 09/15/2023											
US TREASURY NOTES		912828W48	75,000,000.00	WELLS_F		97.67	73,253,910.00	(2,399,410.31)	(1,993,463.71)	0.74	5.33
DTD 02/28/2017 2.125% 02/29/2024											
US TREASURY NOTES		912828WJ5	50,000,000.00	BNP		97.42	48,710,940.00	(3,351,560.00)	(1,715,489.21)	0.95	5.30
DTD 05/15/2014 2.500% 05/15/2024											
US TREASURY NOTES		912828WJ5	50,000,000.00	WELLSFAR		97.42	48,710,940.00	(2,900,388.13)	(1,640,092.16)	0.95	5.30
DTD 05/15/2014 2.500% 05/15/2024											
US TREASURY N/B NOTES		91282CCC3	75,000,000.00	RBC		95.36	71,519,535.00	(1,423,824.38)	(2,589,934.51)	0.96	5.29
DTD 05/15/2021 0.250% 05/15/2024											
US TREASURY NOTES		912828XT2	50,000,000.00	BARCLAY		96.88	48,437,500.00	(1,388,671.88)	(1,483,289.93)	0.99	5.25
DTD 05/31/2017 2.000% 05/31/2024											
US TREASURY NOTES		912828XX3	50,000,000.00	DAIWA		96.67	48,335,940.00	(2,550,778.75)	(1,865,471.10)	1.07	5.20
DTD 06/30/2017 2.000% 06/30/2024											
US TREASURY NOTES		912828XX3	50,000,000.00	MORGANST		96.67	48,335,940.00	(2,681,638.13)	(1,900,080.76)	1.07	5.20
DTD 06/30/2017 2.000% 06/30/2024											
US TREASURY NOTES		912828XX3	50,000,000.00	RBC		96.67	48,335,940.00	(2,599,606.88)	(1,881,437.07)	1.07	5.20
DTD 06/30/2017 2.000% 06/30/2024											
US TREASURY NOTES		9128286Z8	50,000,000.00	MORGANST		96.45	48,226,560.00	(1,947,268.13)	(1,814,752.94)	1.07	5.16
DTD 06/30/2019 1.750% 06/30/2024											
US TREASURY NOTES		9128286Z8	50,000,000.00	BARCLAY		96.45	48,226,560.00	(1,474,611.88)	(1,631,568.48)	1.07	5.16
DTD 06/30/2019 1.750% 06/30/2024											

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	STIFEL		96.45	48,226,560.00	(515,627.50)	(1,109,220.83)	1.07	5.16
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	PIPER S		94.94	94,937,500.00	257,812.50	(2,150,179.41)	1.12	5.06
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		96.69	48,343,750.00	(3,130,859.38)	(2,014,189.37)	1.15	5.08
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	PIPER S		96.69	48,343,750.00	(1,085,937.50)	(1,369,410.42)	1.15	5.08
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	DAIWA		96.30	48,148,440.00	(175,778.75)	(933,972.84)	1.16	5.05
US TREASURY NOTES DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	BNP		96.94	48,468,750.00	(810,546.88)	(1,130,960.23)	1.19	5.01
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		95.50	47,750,000.00	(1,962,890.63)	(2,109,368.72)	1.24	5.01
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		95.50	47,750,000.00	(1,667,968.75)	(1,963,065.50)	1.24	5.01
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		95.67	47,835,940.00	(1,847,653.75)	(2,003,046.58)	1.32	4.89
US TREASURY NOTES DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	BNP		95.67	47,835,940.00	(847,653.75)	(1,458,790.64)	1.32	4.89
US TREASURY N/B NOTES DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	MORGANS		94.39	70,792,965.00	(2,000,980.31)	(3,041,309.26)	1.37	4.89
US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	DAIWA		94.34	70,757,812.50	(832,031.25)	(2,352,776.60)	1.45	4.82
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		94.80	47,398,440.00	(3,447,263.13)	(3,034,707.70)	1.65	4.65
US TREASURY NOTES DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		95.73	47,867,190.00	(2,708,981.88)	(2,323,949.82)	1.68	4.62
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	BARCLAY		94.91	47,453,125.00	(2,314,453.13)	(2,412,371.60)	1.69	4.63
US TREASURY N/B NOTES DTD 03/15/2022 1.750% 03/15/2025	91282CED9	100,000,000.00	BARCLAY		95.19	95,187,500.00	(703,125.00)	(877,863.82)	1.76	4.58
US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		95.66	47,828,125.00	(3,281,250.00)	(2,571,317.13)	1.92	4.47

Managed Account Fair Market Value & Analytics

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	BOFA		96.81	48,406,250.00	(1,246,093.75)	(1,361,762.56)	1.91	4.47
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		92.09	46,046,875.00	(2,621,093.75)	(3,195,817.51)	2.00	4.42
US TREASURY N/B NOTES DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MS		97.03	24,257,812.50	(96,679.69)	(132,677.59)	1.97	4.41
US TREASURY N/B NOTES DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MUFG		97.03	24,257,812.50	(95,703.13)	(130,980.83)	1.97	4.41
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		91.97	45,984,375.00	(2,621,093.75)	(3,209,046.80)	2.08	4.32
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		91.97	45,984,375.00	(2,181,640.63)	(2,902,343.75)	2.08	4.32
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	RBC		91.97	45,984,375.00	(9,765.63)	(1,287,620.41)	2.08	4.32
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		91.97	68,976,562.50	(3,082,031.25)	(4,235,062.50)	2.08	4.32
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		91.97	68,976,562.50	(3,000,000.00)	(4,177,804.97)	2.08	4.32
US TREASURY N/B NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	50,000,000.00	BNP DIR		97.25	48,625,000.00	(380,859.38)	(442,240.94)	2.05	4.37
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		91.66	45,828,125.00	(2,642,578.13)	(3,272,489.26)	2.16	4.32
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		91.66	45,828,125.00	(2,654,296.88)	(3,279,381.10)	2.16	4.32
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	DAIWA		91.44	45,718,750.00	(2,140,625.00)	(2,948,224.43)	2.24	4.28
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	CITIGRP		91.44	45,718,750.00	238,281.25	(1,078,616.65)	2.24	4.28
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	CITIGRP		91.44	68,578,125.00	(2,191,406.25)	(3,681,571.37)	2.24	4.28
US TREASURY NOTES DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		91.31	45,656,250.00	(1,294,921.88)	(2,337,880.07)	2.33	4.20
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		91.00	45,500,000.00	(289,062.50)	(1,648,575.30)	2.41	4.21

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U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	BK AMER		91.00	45,500,000.00	1,412,109.37	123,908.39	2.41	4.21
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	RBC		90.64	45,320,310.00	1,187,497.50	36,309.85	2.65	4.11
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	BNP DIR		90.64	45,320,310.00	1,363,278.75	201,747.06	2.65	4.11
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	JPMCHAS		90.64	45,320,310.00	753,903.75	37,811.25	2.65	4.11
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	50,000,000.00	BNP DIR		90.72	45,359,375.00	1,585,937.50	470,047.82	2.73	4.10
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	STIFEL		90.78	45,390,625.00	1,166,015.62	113,591.94	2.97	4.04
US TREASURY NOTES DTD 05/31/2019 2.125% 05/31/2026	9128286X3	50,000,000.00	BARCLAY		94.63	47,312,500.00	1,013,671.87	415,703.06	2.92	4.05
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	BAML		91.06	45,531,250.00	558,593.75	118,242.47	3.03	3.98
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	50,000,000.00	DAIWA		91.06	45,531,250.00	675,781.25	232,791.56	3.03	3.98
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	CITIGRP		94.44	47,218,750.00	1,160,156.25	586,436.76	3.79	3.91
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	50,000,000.00	BARCLAY		94.44	47,218,750.00	886,718.75	415,217.64	3.79	3.91
US TREASURY NOTES DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	50,000,000.00	BAML		87.28	43,640,625.00	1,517,578.12	540,483.99	4.03	3.90
US TREASURY NOTES DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	50,000,000.00	TD SEC		86.61	43,304,690.00	1,445,315.00	308,021.80	4.13	3.89
US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	50,000,000.00	JEFFERI		93.75	46,875,000.00	1,585,937.50	1,021,704.87	4.01	3.87
Security Type Sub-Total		3,650,000,000.00				3,457,363,292.50	(47,577,137.32)	(88,654,229.16)	1.65	4.70

Supra-National Agency Bond / Note

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Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK NOTE		4581X0CC0	25,000,000.00	BMO		99.17	24,792,500.00	(687,500.00)	(243,688.18)	0.35	5.43
DTD 10/04/2013 3.000% 10/04/2023											
INTL BK RECON & DEVELOP NOTES		459058JM6	25,000,000.00	TD		97.56	24,390,500.00	(555,750.00)	(600,860.73)	0.48	5.43
DTD 11/24/2020 0.250% 11/24/2023											
INTL BK RECON & DEVELOP NOTES		45906M3C3	13,000,000.00	BOFA		97.58	12,685,777.00	(304,083.00)	(310,041.99)	0.82	5.27
DTD 03/29/2022 2.250% 03/28/2024											
INTL BANK OF RECON AND DEV SN (FLOATER)		45906M2B6	10,000,000.00	BMO		100.16	10,016,070.00	16,070.00	16,070.00	0.00	5.43
DTD 06/16/2020 5.450% 06/17/2024											
INTER-AMERICAN DEVEL BK NOTES		4581X0EE4	60,000,000.00	BMO		98.19	58,914,120.00	(1,079,880.00)	(1,082,629.66)	1.06	4.98
DTD 07/01/2022 3.250% 07/01/2024											
INTL FINANCE CORP CORPORATE NOTES		45950KDA5	20,000,000.00	TOR DOM		98.01	19,602,200.00	(390,000.00)	(391,843.25)	2.20	4.55
DTD 09/15/2022 3.625% 09/15/2025											
Security Type Sub-Total			153,000,000.00				150,401,167.00	(3,001,143.00)	(2,612,993.81)	0.91	5.13
Repurchase Agreement											
CANTOR FITZGERALD REPO AGRMT		RE1363382	100,000,000.00	CANTFIT		100.00	99,999,944.40	(55.60)	(55.60)	0.00	5.07
DTD 05/31/2023 5.050% 06/01/2023											
Security Type Sub-Total			100,000,000.00				99,999,944.40	(55.60)	(55.60)	0.00	5.07
Money Market Mutual Fund											
NORTHERN TRUST INST GOVT SELECT 848		665278701	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	4.98
FEDERATED GOVT OBLIGATIONS FUND		608919718	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	4.90
MORGAN STANLEY LIQ GOVT-INST FUND		61747C707	1,000,000.00			1.00	1,000,000.00	0.00	0.00	0.00	5.00
FIDELITY GOV'T MM FUND 2642		31607A703	287,000,000.00			1.00	287,000,000.00	0.00	0.00	0.00	4.98
Security Type Sub-Total			290,000,000.00				290,000,000.00	0.00	0.00	0.00	4.98
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	5.04

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Joint Powers Authority										
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	15,000,000.00	DIRECT		1.00	15,000,000.00	0.00	0.00	0.00	5.20
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	5.20
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	5.20
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	30,000,000.00	DIRECT		1.00	30,000,000.00	0.00	0.00	0.00	5.20
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	39,000,000.00	DIRECT		1.00	39,000,000.00	0.00	0.00	0.00	5.20
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	5.20
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	76,000,000.00	DIRECT		1.00	76,000,000.00	0.00	0.00	0.00	5.20
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	99,000,000.00	DIRECT		1.00	99,000,000.00	0.00	0.00	0.00	5.20
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	120,000,000.00	DIRECT		1.00	120,000,000.00	0.00	0.00	0.00	5.20
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	150,000,000.00	DIRECT		1.00	150,000,000.00	0.00	0.00	0.00	5.20
Security Type Sub-Total		617,000,000.00				617,000,000.00	0.00	0.00	0.00	5.20
Federally Insured Cash Account										
STONECASTLE FICA	FICAMF003	22,169.05			1.00	22,169.05	0.00	0.00	0.00	5.01
Security Type Sub-Total		22,169.05				22,169.05	0.00	0.00	0.00	5.01
Federal Agency Discount Note										
FED HOME LN DISCOUNT NT DISC NOTES DTD 06/02/2022 0.000% 06/02/2023	313384GJ2	50,000,000.00	CHASE		99.97	49,985,976.15	942,059.48	(7,607.18)	0.01	5.05
FED FARM CRD DISCOUNT NT DISC NOTES DTD 12/29/2022 0.000% 09/01/2023	313312LD0	75,000,000.00	LOOP CA		98.60	73,951,187.25	1,329,187.25	(159,479.42)	0.27	5.49

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Federal Agency Discount Note											
FED HOME LN DISCOUNT NT DISC NOTES		313384QU6	50,000,000.00	RAYMOND		97.02	48,510,093.30	13,621.08	(139,392.81)	0.58	5.42
DTD 12/21/2022 0.000% 12/21/2023											
Security Type Sub-Total			175,000,000.00				172,447,256.70	2,284,867.81	(306,479.41)	0.28	5.34

Federal Agency Commercial Mortgage-Backed Security											
FHMS K033 A2		3137B4WB8	1,358,615.22	CANTFIT		99.42	1,350,770.83	(94,562.25)	(10,614.93)	0.09	9.82
DTD 10/01/2013 3.060% 07/01/2023											
FHMS K034 A2		3137B5JM6	17,344,284.50	MORGANS		99.50	17,257,127.91	(247,049.21)	(98,942.29)	0.13	9.41
DTD 11/01/2013 3.531% 07/01/2023											
FHLMC MULTIFAMILY STRUCTURED P		3137BSPW7	15,698,120.41	CANTFIT		99.27	15,583,958.81	(78,595.55)	(108,266.14)	0.17	6.78
DTD 11/01/2016 2.454% 08/01/2023											
FHLMC SERIES K037 A2		3137B7YY9	57,940,702.94	JPMCHAS		98.77	57,229,396.80	(1,376,718.90)	(945,129.34)	0.58	5.62
DTD 03/01/2014 3.490% 01/01/2024											
FHMS K039 A2		3137BDCW4	25,000,000.00	LOOP		97.70	24,424,334.00	(434,064.44)	(496,688.23)	0.96	5.49
DTD 09/01/2014 3.303% 07/01/2024											
FHMS KMP1 A2		3137FATE8	50,000,000.00	JPMCHAS		97.39	48,693,252.00	(5,330,185.50)	(2,682,254.66)	1.15	5.29
DTD 09/01/2017 2.982% 08/01/2024											
FHMS K729 A2		3137FCM43	16,500,000.00	CANTFIT		97.51	16,089,875.67	(1,879,655.58)	(944,897.82)	1.22	5.06
DTD 12/01/2017 3.136% 10/01/2024											
FHMS K042 A2		3137BFXT3	65,470,000.00	JPMCHAS		96.73	63,328,304.11	(1,077,808.39)	(1,483,213.10)	1.47	4.93
DTD 01/28/2015 2.670% 12/01/2024											
FHMS K045 A2		3137BHXJ1	22,612,587.00	MS		96.95	21,923,169.70	(2,919,760.34)	(1,565,839.36)	1.53	5.03
DTD 05/01/2015 3.023% 01/01/2025											
FHMS K046 A2		3137BJP64	50,000,000.00	MS		97.11	48,555,910.00	182,863.12	(247,745.88)	1.68	4.93
DTD 06/17/2015 3.205% 03/01/2025											
FHMS K732 AM		3137FG7G4	25,000,000.00	CANTFIT		97.61	24,403,336.25	(1,840,804.38)	(1,353,308.79)	1.85	5.01
DTD 06/28/2018 3.700% 05/01/2025											
FHMS K047 A2		3137BKRJ1	75,000,000.00	MORGANS		96.88	72,660,186.75	(3,048,797.63)	(2,805,812.37)	1.78	5.04
DTD 07/30/2015 3.329% 05/01/2025											
FHMS KJ32 A1		3137F72U8	454,806.72	JPM		97.02	441,245.23	(13,559.65)	(13,560.67)	0.99	2.04
DTD 11/01/2020 0.516% 06/01/2025											
FHLMC SERIES K049 A2		3137BLMZ8	10,000,000.00	FHN		96.66	9,666,190.00	(358,028.75)	(349,753.31)	1.94	4.69
DTD 10/01/2015 3.010% 07/01/2025											

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Federal Agency Commercial Mortgage-Backed Security											
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	3,320,111.10	MORGANS		97.95	3,252,013.93	(352,251.98)	(232,607.85)	2.00	4.75
FHMS K050 A2	DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	CANTFIT		97.21	29,164,130.40	(1,692,510.23)	(1,387,911.41)	2.09	4.69
FHMS K052 A1	DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	JPMCHAS		97.12	48,560,684.50	(1,872,909.25)	(1,736,440.94)	2.07	4.66
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	INCAPIT		95.57	23,892,113.75	(2,971,167.50)	(2,092,021.80)	2.26	4.71
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	JPMCHAS		97.75	58,650,923.40	(6,580,326.60)	(4,193,089.51)	2.23	4.70
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,121,381.75	PIPER J		100.00	1,121,381.75	(5,499.25)	(2,787.46)	2.40	0.67
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	2,616,557.47	WELLS_F		100.00	2,616,557.47	(12,831.62)	(6,504.10)	2.40	0.67
FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	59,300,000.00	PIPER J		96.34	57,130,429.45	(374,355.71)	(477,996.98)	2.28	4.54
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,439,936.44	JPMCHAS		100.00	3,439,936.44	(16,153.94)	(8,590.59)	2.56	0.67
FHMS K055 A2	DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	MORGANS		95.37	79,630,574.10	(1,609,054.81)	(2,178,358.41)	2.65	4.47
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	4,088,362.17	JPMCHAS		93.88	3,838,066.14	(250,246.97)	(250,265.62)	1.80	2.81
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	MORGANS		94.02	14,103,444.60	(1,455,539.78)	(1,275,493.64)	2.76	4.36
FHMS KJ21 A2	DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	9,961,605.41	CANTFIT		97.74	9,736,495.94	(24,320.87)	(50,357.19)	2.32	4.45
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	CANTFIT		94.18	7,769,505.98	(1,046,392.46)	(839,672.92)	3.19	4.41
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	1,356,047.18	MORGANS		92.28	1,251,363.81	(104,677.95)	(104,679.54)	2.37	3.65
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	10,000,000.00	MORGANS		96.77	9,677,196.30	(1,072,803.70)	(864,446.84)	3.29	4.41
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	18,867,855.00	TOR DOM		96.77	18,258,793.66	(2,047,735.28)	(1,648,058.50)	3.29	4.41

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Commercial Mortgage-Backed Security										
FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,722,623.32	WELLS_F		90.94	19,753,615.23	(1,108,097.09)	(1,307,792.94)	3.54	4.46
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	5,000,000.00	JPMCHAS		96.07	4,803,304.85	(31,070.15)	(36,671.00)	3.60	4.36
FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	38,140,136.54	MORGANS		95.60	36,462,109.74	(1,671,733.67)	(1,673,148.40)	3.63	3.99
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	50,000,000.00	JPMCHAS		96.07	48,033,048.50	(2,254,060.88)	(2,189,640.22)	3.60	4.36
FRESB 2022-SB103 ASF DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	8,468,752.47	WELLSFA		91.94	7,786,454.72	199,409.49	85,844.34	3.83	4.27
FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	TOR DOM		95.58	34,940,841.72	(3,164,970.34)	(2,789,407.00)	3.62	4.32
FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	CANTFIT		95.80	77,893,141.62	(2,091,635.88)	(2,330,565.24)	3.89	4.35
FHMS K739 A2 DTD 11/01/2020 1.336% 09/01/2027	3137F64P9	12,000,000.00	JPMCHAS		88.95	10,673,666.28	192,416.28	(8,669.61)	4.12	4.18
FHMS K740 A2 DTD 11/01/2020 1.470% 09/01/2027	3137F72B0	22,000,000.00	JPMCHAS		88.92	19,561,618.34	318,493.34	(46,523.07)	4.11	4.33
FRESB 2022-SB104 ASF DTD 11/01/2022 2.600% 09/01/2027	30329QAA1	25,880,876.32	JPMCHAS		92.93	24,050,039.84	424,992.47	173,341.07	4.01	4.43
FHMS KGX1 AFX DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	70,500,000.00	JPMCHAS		95.01	66,980,907.90	512,626.65	178,596.65	4.05	4.26
FHMS K072 A2 DTD 01/01/2018 3.444% 12/01/2027	3137FEBQ2	12,923,000.00	TOR DOM		96.43	12,461,242.08	(38,731.59)	(54,105.35)	4.16	4.32
FRESB 2023-SB105 A5 DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	33,500,000.00	WELLS_F		96.31	32,262,633.95	(400,569.55)	(403,873.32)	4.41	4.59
FHMS K079 AM DTD 08/01/2018 3.930% 06/01/2028	3137FGZU2	11,350,000.00	PIPER J		98.18	11,143,587.31	(125,721.28)	(127,660.98)	4.53	4.34
FHMS K079 A2 DTD 08/01/2018 3.926% 06/01/2028	3137FGZT5	100,000,000.00	TOR DOM		98.43	98,429,958.00	11,989.25	10,259.31	4.53	4.28
FHMS K747 A2 DTD 01/01/2022 2.050% 11/01/2028	3137H5DX2	34,000,000.00	CANTFIT		89.15	30,311,650.08	23,759.45	23,759.45	5.11	4.30

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total			1,381,550,178.96				1,329,248,489.84	(49,208,408.85)	(40,951,566.50)	2.73	4.70
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 01/06/2023 4.730% 06/01/2023		3130AUGQ1	50,000,000.00	LOOP CA		99.99	49,992,550.00	(7,450.00)	(7,450.00)	0.00	9.91
FFCB FLOATING NOTES DTD 06/09/2020 5.380% 06/09/2023		3133ELH72	45,000,000.00	LOOP CA		100.01	45,002,610.00	2,610.00	2,610.00	0.00	5.38
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023		3137EAES4	23,000,000.00	TOR DOM		99.65	22,920,282.00	(12,558.00)	(78,184.67)	0.07	5.06
FEDERAL HOME LOAN BANKS NOTES DTD 12/16/2022 4.730% 07/03/2023		3130AUBJ2	50,000,000.00	BREAN		99.94	49,971,450.00	(28,550.00)	(28,550.00)	0.09	5.25
FEDERAL HOME LOAN BANK NOTES DTD 12/12/2022 4.800% 07/03/2023		3130AU6Y5	75,000,000.00	PERSH		99.95	74,961,675.00	(38,325.00)	(38,325.00)	0.09	5.26
FEDERAL HOME LOAN BANKS NOTES DTD 12/07/2022 4.800% 07/03/2023		3130AU4Z4	150,000,000.00	LOOP		99.95	149,923,350.00	(76,650.00)	(76,650.00)	0.09	5.26
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023		3135G05G4	50,000,000.00	CITIGRP		99.46	49,729,200.00	(163,300.00)	(266,971.23)	0.11	5.15
FEDERAL HOME LOAN BANKS NOTES DTD 12/07/2022 4.860% 08/01/2023		3130AU4C5	100,000,000.00	LOOP		99.91	99,914,300.00	(85,700.00)	(85,700.00)	0.17	5.29
FEDERAL HOME LOAN BANKS NOTES DTD 12/19/2022 4.780% 08/01/2023		3130AUBU7	100,000,000.00	LOOP CA		99.90	99,901,300.00	(98,700.00)	(98,700.00)	0.17	5.28
FEDERAL HOME LOAN BANKS NOTES DTD 12/27/2022 4.820% 08/01/2023		3130AUD27	100,000,000.00	BREAN		99.91	99,907,800.00	(92,200.00)	(92,200.00)	0.17	5.28
FEDERAL FARM CREDIT BANKS NOTES DTD 08/14/2019 1.600% 08/14/2023		3133EKZK5	10,000,000.00	WELLSFAR		99.25	9,925,200.00	(121,900.00)	(77,210.37)	0.21	5.25
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	45,000,000.00	CITIGRP		98.85	44,481,735.00	(472,365.00)	(514,753.52)	0.24	5.24
FEDERAL HOME LOAN BANK NOTES DTD 09/10/2021 0.125% 08/28/2023		3130ANYM6	50,000,000.00	WELLS_F		98.76	49,382,400.00	(511,600.00)	(604,590.24)	0.25	5.18
FEDERAL HOME LOAN BANKS NOTES DTD 12/01/2022 4.860% 09/01/2023		3130AU2L7	100,000,000.00	GREAT P		99.86	99,858,900.00	(141,100.00)	(141,100.00)	0.26	5.36
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023		3137EAEW5	32,000,000.00	WELLS_F		98.64	31,564,864.00	(424,576.00)	(434,184.74)	0.27	5.31
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023		3137EAEY1	64,000,000.00	WELLS_F		98.07	62,761,984.00	(999,296.00)	(1,208,148.75)	0.38	5.35

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Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	CITIGRP		97.83	73,375,500.00	(1,557,000.00)	(1,614,769.16)	0.43	5.36
FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	MORGANS		97.90	34,264,965.00	(718,935.00)	(731,469.53)	0.44	5.37
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	JPMCHAS		97.54	48,771,900.00	(1,171,100.00)	(1,218,799.18)	0.49	5.38
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	62,000,000.00	CITIGRP		97.44	60,415,218.00	(1,523,402.00)	(1,574,355.81)	0.51	5.39
FEDERAL HOME LOAN BANK NOTES DTD 04/17/2023 4.860% 02/01/2024	3130AVQJ4	100,000,000.00	LOOP		99.65	99,649,200.00	(350,800.00)	(350,800.00)	0.66	5.40
FEDERAL HOME LOAN BANK NOTES DTD 04/20/2023 4.950% 02/01/2024	3130AVR95	100,000,000.00	GREAT P		99.71	99,707,800.00	(292,200.00)	(292,200.00)	0.66	5.40
FEDERAL HOME LOAN BANK NOTES DTD 04/18/2023 4.910% 02/01/2024	3130AVR38	100,000,000.00	LOOP		99.68	99,681,700.00	(318,300.00)	(318,300.00)	0.66	5.40
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		98.09	98,087,600.00	(1,540,400.00)	(1,861,589.25)	0.67	5.39
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		98.03	49,016,350.00	(806,650.00)	(958,710.86)	0.70	5.38
FEDERAL HOME LOAN BANK NOTES DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	WELLS_F		97.67	29,300,490.00	(665,310.00)	(686,315.11)	0.74	5.36
FEDERAL HOME LOAN BANK NOTES DTD 06/05/2023 5.315% 03/01/2024	3130AWCT5	100,000,000.00	GREAT P		100.00	100,000,000.00	0.00	0.00	0.75	5.30
FEDERAL HOME LOAN BANKS NOTES DTD 02/12/2014 3.250% 03/08/2024	3130A0XE5	50,000,000.00	CANTFIT		98.43	49,213,950.00	49,150.00	(341,559.09)	0.76	5.35
FHLMC (CALLABLE) NOTES DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT		95.83	23,958,150.00	(1,041,850.00)	(1,041,850.00)	0.91	5.30
FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	CITIGRP		97.53	39,010,360.00	(935,640.00)	(963,785.01)	0.95	5.30
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F		95.53	23,881,475.00	(1,118,525.00)	(1,118,525.00)	0.97	5.29
FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT		95.52	23,879,150.00	(1,120,850.00)	(1,120,850.00)	0.97	5.29

Managed Account Fair Market Value & Analytics

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

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FEDERAL HOME LOAN BANK NOTES DTD 11/07/2022 4.875% 06/14/2024	3130ATVC8	50,000,000.00	MS		99.85	49,926,950.00	(137,050.00)	(116,210.14)	1.00	5.02
FEDERAL HOME LOAN BANK NOTES DTD 06/10/2022 2.750% 06/28/2024	3130ASDS5	50,000,000.00	FHN		97.66	48,831,200.00	(1,052,800.00)	(1,107,934.85)	1.06	5.00
FANNIE MAE NOTES DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		96.60	24,148,775.00	(632,225.00)	(803,454.12)	1.08	5.00
FEDERAL HOME LOAN BANK NOTES DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	CITIGRP		97.88	24,469,575.00	(481,925.00)	(503,686.97)	1.08	4.99
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	WELLSFAR		97.45	24,361,950.00	(2,088,800.00)	(1,013,519.44)	1.26	4.94
FEDERAL HOME LOAN BANK NOTES DTD 08/15/2014 2.875% 09/13/2024	3130A2UW4	25,000,000.00	MORGANST		97.45	24,361,950.00	(2,071,375.00)	(1,009,418.66)	1.26	4.94
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 06/17/2021 0.405% 09/17/2024	3130AMVF6	23,630,000.00	TOR DOM	06/17/23	94.00	22,212,176.37	(31,451.53)	(198,639.26)	0.07	5.25
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 06/23/2021 0.430% 09/23/2024	3130AMVV1	41,600,000.00	TOR DOM	06/23/23	93.98	39,094,224.00	(48,048.00)	(341,171.52)	0.09	5.23
FEDERAL FARM CREDIT BANK NOTES DTD 09/26/2022 4.250% 09/26/2024	3133ENP79	50,000,000.00	MORGAN_		99.14	49,568,700.00	(427,300.00)	(428,657.05)	1.29	4.93
FEDERAL HOME LOAN BANK NOTES DTD 10/28/2022 4.500% 10/03/2024	3130ATT31	75,000,000.00	WELLS_F		99.46	74,593,500.00	(324,750.00)	(349,761.33)	1.31	4.92
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	25,000,000.00	CITI		95.70	23,926,100.00	(1,031,150.00)	(1,062,134.38)	1.36	4.89
FEDERAL FARM CREDIT BANK NOTES DTD 11/18/2022 4.500% 11/18/2024	3133ENZ94	50,000,000.00	DAIWA		99.38	49,692,350.00	(254,650.00)	(268,894.20)	1.43	4.94
FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	WELLS_F		94.42	70,816,650.00	(4,097,100.00)	(4,141,169.34)	1.46	4.86
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	10,000,000.00	JEFFERIE		96.98	9,697,650.00	(817,980.00)	(459,989.47)	1.50	4.81
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	INTL_FCS		96.98	24,244,125.00	(2,140,375.00)	(1,179,147.21)	1.50	4.81
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024	3130A3GE8	25,000,000.00	WELLSFAR		96.98	24,244,125.00	(2,043,375.00)	(1,149,492.17)	1.50	4.81

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SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	25,000,000.00	WELLS_F		94.35	23,587,925.00	(53,575.00)	(538,204.11)	1.54	4.81
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024	3130AQF40	25,000,000.00	BARCLAY		94.35	23,587,925.00	(77,075.00)	(553,320.75)	1.54	4.81
FFCB NOTES DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	38,000,000.00	JPMCHAS		94.55	35,927,746.00	(1,986,754.00)	(2,026,408.45)	1.58	4.70
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	75,000,000.00	BARCLAYS		95.28	71,463,225.00	(3,297,525.00)	(3,459,910.69)	1.58	4.71
FREDDIE MAC NOTES DTD 02/14/2020 1.500% 02/12/2025	3137EAEP0	50,000,000.00	WELLSFAR		94.90	47,450,200.00	(2,511,300.00)	(2,536,678.36)	1.68	4.65
FEDERAL FARM CREDIT BANK NOTES DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	30,000,000.00	WELLS_F		95.29	28,586,640.00	(1,333,260.00)	(1,367,713.97)	1.68	4.65
FFCB BONDS DTD 02/21/2023 4.750% 02/21/2025	3133EPBH7	75,000,000.00	WELLS_F		100.11	75,082,575.00	(665,175.00)	(611,293.01)	1.66	4.68
FEDERAL HOME LOAN BANKS NOTES DTD 03/03/2023 5.000% 02/28/2025	3130AV7L0	23,000,000.00	WELLS_F		100.53	23,120,796.00	151,156.00	147,402.70	1.68	4.68
FEDERAL HOME LOAN BANKS NOTES DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	25,840,000.00	DAIWA		96.19	24,856,064.48	(1,802,029.92)	(1,261,025.16)	1.75	4.62
FFCB BONDS DTD 03/28/2023 4.000% 03/28/2025	3133EPER2	50,000,000.00	TOR DOM		98.96	49,479,200.00	(307,200.00)	(326,193.16)	1.77	4.60
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	50,000,000.00	CITIGRP		93.00	46,499,100.00	(3,397,900.00)	(3,461,879.71)	1.88	4.52
FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	PIPER J		93.03	23,258,175.00	(1,741,825.00)	(1,741,825.00)	1.92	4.50
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	50,000,000.00	WELLS_F		92.31	46,154,500.00	(3,742,000.00)	(3,803,112.66)	2.03	4.47
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	45,000,000.00	WELLS_F		91.81	41,316,075.00	(3,459,825.00)	(3,587,969.90)	2.13	4.42
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	50,000,000.00	BARCLAY		91.51	45,754,600.00	(4,011,400.00)	(4,140,715.79)	2.23	4.40
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	19,900,000.00	OPCO		91.83	18,274,189.90	(1,625,810.10)	(1,625,810.10)	2.24	4.39
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	14,000,000.00	WELLS_F		91.44	12,801,446.00	(1,156,554.00)	(1,179,481.98)	2.25	4.39

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Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	20,000,000.00	CITIGRP		91.29	18,257,980.00	(1,681,820.00)	(1,714,131.29)	2.30	4.37
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	BARCLAY		91.30	41,085,315.00	(3,753,585.00)	(3,835,948.59)	2.42	4.30
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/24/2021 0.750% 02/24/2026	3130ALCV4	58,700,000.00	CITIGRP	08/24/23	90.47	53,106,007.40	86,993.40	(549,277.03)	0.26	4.49
FEDERAL HOME LOAN BANK NOTES DTD 03/01/2023 4.500% 03/13/2026	3130AV6J6	50,000,000.00	WELLS_F		100.74	50,368,550.00	(653,950.00)	(600,535.82)	2.62	4.21
FEDERAL HOME LOAN BANKS NOTES DTD 05/10/2019 2.500% 06/12/2026	3130AGFP5	49,535,000.00	MS		95.34	47,224,489.46	(196,010.00)	(289,135.67)	2.90	4.15
FEDERAL HOME LOAN BANK (CALLABLE) NOTES DTD 09/29/2021 0.900% 06/29/2026	3130ANXZ8	50,000,000.00	TOR DOM		89.94	44,968,750.00	(183,750.00)	(338,235.36)	3.03	4.43
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 09/23/2021 1.030% 09/30/2026	3130APAZ8	50,000,000.00	CITI	09/30/23	89.93	44,965,000.00	(410,000.00)	(539,293.13)	0.35	4.30
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	34,770,000.00	CITIGRP	07/26/23	90.42	31,440,563.88	213,626.88	(84,021.74)	0.19	4.30
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	48,940,000.00	CITIGRP	07/26/23	90.42	44,253,701.36	152,643.86	(299,131.95)	0.19	4.30
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 11/23/2021 1.500% 11/23/2026	3130APVJ1	50,000,000.00	CITIGRP	06/23/23	90.99	45,492,700.00	437,700.00	53,726.85	0.10	4.32
FANNIE MAE NOTES (CALLABLE) DTD 12/18/2020 0.875% 12/18/2026	3135G06L2	44,500,000.00	DIRECT	06/18/23	88.96	39,586,532.50	484,382.50	(154,546.68)	0.10	4.26
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.250% 12/21/2026	3130AQF65	50,000,000.00	WELLS_F		90.97	45,485,250.00	951,250.00	279,533.59	3.47	4.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 12/30/2020 0.600% 12/30/2026	3130AKK88	39,805,000.00	CITIGRP	06/30/23	88.02	35,037,833.79	34,510.94	(169,367.01)	0.13	4.24

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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.000% 02/26/2027		3130ALDA9	22,500,000.00	INSPERE	08/26/23	88.92	20,008,080.00	76,455.00	(130,950.79)	0.27	4.23
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027		3130ALGL2	25,000,000.00	LOOP CA	08/26/23	89.30	22,325,175.00	19,675.00	(209,528.95)	0.27	4.24
FHLB NOTES (CALLABLE) DTD 02/26/2021 0.920% 02/26/2027		3130ALCE2	25,000,000.00	CITIGRP	08/26/23	88.66	22,165,100.00	70,100.00	(155,473.94)	0.27	4.23
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027		3130ALGL2	25,510,000.00	LOOP CA	08/26/23	89.30	22,780,608.57	107,320.57	(121,754.42)	0.27	4.24
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 0.900% 02/26/2027		3130AL5A8	37,400,000.00	LOOP CA	08/26/23	88.59	33,134,230.80	641,110.80	167,298.31	0.27	4.23
FEDERAL FARM CREDIT BANK NOTES DTD 01/06/2023 4.000% 01/06/2028		3133EN5N6	50,000,000.00	DAIWA		100.42	50,208,200.00	293,200.00	286,403.72	4.18	3.90
FFCB NOTES (CALLABLE) DTD 09/20/2021 1.300% 09/20/2028		3133EM5P3	33,652,000.00	WELLS_F		86.24	29,020,374.28	(305,661.12)	(416,583.29)	5.11	4.22
FANNIE MAE NOTES (CALLABLE) DTD 09/25/2020 0.810% 09/25/2028		3136G43D3	25,000,000.00	CITIGRP	09/25/24	84.15	21,037,925.00	(206,575.00)	(315,430.07)	1.31	4.16
Security Type Sub-Total			4,117,282,000.00				3,975,756,157.79	(68,904,260.72)	(73,287,789.99)	0.96	5.00
Corporate Note											
TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA) DTD 12/13/2021 5.420% 06/13/2023		89236TJS5	10,000,000.00	JPMCHAS		99.99	9,998,640.00	(1,360.00)	(1,360.00)	0.00	5.41
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/04/2020 0.700% 07/05/2023		24422EVH9	3,000,000.00	BARCLAY		99.54	2,986,182.00	(11,358.00)	(13,743.72)	0.10	5.45
CHEVRON USA INC CORPORATE NOTES DTD 08/12/2020 0.426% 08/11/2023		166756AJ5	10,000,000.00	BARCLAY		99.12	9,911,720.00	(88,280.00)	(88,280.00)	0.20	4.94

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Corporate Note										
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/09/2020 0.400% 10/10/2023	24422EVJ5	3,000,000.00	MITSU		98.30	2,948,907.00	(47,613.00)	(50,677.05)	0.36	5.20
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 0.900% 01/10/2024	24422EVX4	3,000,000.00	RBC		97.17	2,915,085.00	(84,435.00)	(84,768.37)	0.61	5.68
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 02/04/2014 3.650% 02/04/2024	06406HCS6	6,957,000.00	JPMCHAS	01/05/24	98.63	6,861,501.26	(501,509.26)	(209,853.12)	0.59	5.73
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 03/22/2022 2.500% 03/22/2024	89236TJX4	20,000,000.00	JPMCHAS		97.74	19,548,160.00	(439,440.00)	(446,835.90)	0.81	5.38
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 2.730% 04/13/2024	023135CD6	50,000,000.00	JPMCHAS		98.07	49,035,150.00	(964,850.00)	(964,850.00)	0.86	5.02
BANK ON NY MELLON CORP FLT NOTES (CALLAB) DTD 04/26/2021 5.330% 04/26/2024	06406RAT4	15,000,000.00	JPM	03/26/24	99.63	14,943,750.00	(56,250.00)	(56,250.00)	0.00	5.34
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	35,000,000.00	JPM	03/26/24	95.49	33,421,430.00	(1,541,120.00)	(1,567,294.00)	0.82	5.68
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/10/2021 0.450% 06/07/2024	24422EVO9	30,000,000.00	LOOP		95.41	28,623,210.00	(1,339,290.00)	(1,364,026.96)	1.02	5.13
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 0.500% 06/18/2024	89236TJH9	15,000,000.00	CITIGRP		95.11	14,266,740.00	(715,410.00)	(727,022.27)	1.05	5.35
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT) DTD 06/18/2021 5.330% 06/18/2024	89236TJJ5	20,000,000.00	CITIGRP		99.81	19,962,640.00	(37,360.00)	(37,360.00)	0.00	5.33
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	15,000,000.00	CITIGRP		94.77	14,215,095.00	(775,155.00)	(780,750.57)	1.27	4.90

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Corporate Note											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 09/13/2021 0.625% 09/13/2024	89236TJN6	40,000,000.00	JPMCHAS		94.62	37,849,440.00	(2,131,760.00)	(2,142,497.96)	1.28	4.99
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 10/11/2022 4.550% 10/11/2024	24422EWM7	15,000,000.00	CITIGRP		99.88	14,981,250.00	(9,150.00)	(12,209.92)	1.33	4.64
BANK OF NY MELLON CORP (CALLABLE) CORPOR	DTD 10/25/2021 0.850% 10/25/2024	06406RAX5	50,000,000.00	JPMCHAS	09/25/24	94.06	47,027,700.00	(2,939,800.00)	(2,957,117.52)	1.31	5.30
BANK OF NY MELLON CORP FLT NOTES (CALLAB	DTD 10/25/2021 5.270% 10/25/2024	06406RAY3	50,000,000.00	JPMCHAS	09/25/24	99.25	49,625,000.00	(375,000.00)	(375,000.00)	0.00	5.30
AMAZON.COM INC CORPORATE NOTES	DTD 12/01/2022 4.700% 11/29/2024	023135CM6	25,000,000.00	JPMCHAS		100.03	25,008,350.00	25,100.00	20,918.24	1.46	4.68
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	10,000,000.00	RBC		94.46	9,445,570.00	(549,730.00)	(551,904.18)	1.59	4.87
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	DTD 01/12/2023 4.800% 01/10/2025	89236TKN4	15,000,000.00	BARCLAY		99.99	14,997,825.00	4,275.00	3,036.32	1.54	4.81
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 03/07/2022 2.125% 03/07/2025	24422EWB1	7,000,000.00	MITSU		95.38	6,676,376.00	(320,614.00)	(321,852.60)	1.74	4.88
AMAZON.COM INC CORPORATE NOTES	DTD 04/13/2022 3.000% 04/13/2025	023135CE4	50,000,000.00	JPMCHAS		97.26	48,631,450.00	(1,289,050.00)	(1,319,080.11)	1.82	4.54
BANK OF NY MELLON CORP (CALLABLE) CORP N	DTD 04/26/2022 3.350% 04/25/2025	06406RBC0	50,000,000.00	CITIGRP	03/25/25	96.56	48,278,450.00	(1,714,550.00)	(1,717,113.47)	1.77	5.27
BANK OF NY MELLON CORP CORP NOTES (CALLA	DTD 06/13/2022 3.430% 06/13/2025	06406RBF3	20,000,000.00	JPMCHAS	06/13/24	97.64	19,527,880.00	(472,120.00)	(472,120.00)	1.01	4.66
MET TOWER GLOBAL FUNDING NOTES	DTD 06/13/2022 3.700% 06/13/2025	58989V2E3	35,000,000.00	JPMCHAS		96.59	33,805,730.00	(1,159,970.00)	(1,171,017.35)	1.94	5.49

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Corporate Note										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	15,000,000.00	BOFA		98.42	14,762,265.00	(223,485.00)	(227,853.61)	1.99	4.76
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/08/2022 4.050% 09/08/2025	24422EWJ4	7,000,000.00	CREDITA		98.61	6,902,819.00	(93,681.00)	(94,530.45)	2.17	4.70
WALMART INC CORPORATE NOTES DTD 09/09/2022 3.900% 09/09/2025	931142EW9	5,000,000.00	BARCLAY		98.96	4,947,885.00	(48,615.00)	(49,461.26)	2.18	4.38
NESTLE HOLDINGS INC CORP NOTE DTD 09/13/2022 4.000% 09/12/2025	641062BA1	5,000,000.00	BAML		98.51	4,925,610.00	(72,740.00)	(73,133.29)	2.19	4.69
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 11/10/2022 5.400% 11/10/2025	89236TKK0	25,000,000.00	RBC CAP		101.23	25,307,375.00	336,875.00	331,411.04	2.32	4.86
BANK OF NY MELLON (CALLABLE) NOTES DTD 11/22/2022 5.224% 11/21/2025	06405LAC5	5,000,000.00	JPMCHAS	11/21/24	99.85	4,992,665.00	(7,335.00)	(7,335.00)	1.44	5.29
AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.600% 12/01/2025	023135CN4	25,000,000.00	JPMCHAS		100.25	25,063,050.00	64,550.00	64,300.91	2.34	4.49
MET LIFE GLOB FUNDING I NOTES DTD 01/06/2023 5.000% 01/06/2026	592179KD6	15,000,000.00	BAML		99.59	14,937,810.00	(62,190.00)	(62,190.00)	2.42	5.17
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/09/2023 4.800% 01/09/2026	24422EWPO	15,000,000.00	RBC CAP		100.59	15,088,710.00	95,760.00	94,840.16	2.44	4.56
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 01/26/2023 4.100% 01/26/2026	742718FY0	10,000,000.00	CITIGRP		99.53	9,953,400.00	(39,900.00)	(40,670.26)	2.51	4.29
WALMART INC CORPORATE NOTES (CALLABLE) DTD 04/18/2023 4.000% 04/15/2026	931142FA6	15,000,000.00	MIZUHO	03/15/26	99.42	14,913,105.00	(80,295.00)	(80,560.69)	2.73	4.21
APPLE INC (CALLABLE) CORPORATE NOTES DTD 05/10/2023 4.421% 05/08/2026	037833ES5	30,000,000.00	BARCLAY	05/08/24	100.13	30,039,930.00	39,930.00	39,930.00	0.93	4.37
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 05/18/2023 4.450% 05/18/2026	89236TKT1	25,000,000.00	MORGAN_		99.20	24,800,000.00	(185,500.00)	(185,685.22)	2.81	4.74

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Security Type Sub-Total		799,957,000.00				782,127,855.26	(17,812,425.26)	(17,699,968.18)	1.36	5.00
Commercial Paper										
JOHNSON & JOHNSON COMM PAPER DTD 12/07/2022 0.000% 06/01/2023	47816GT17	75,000,000.00	WILLIAM		99.99	74,989,200.00	1,720,970.83	(10,800.00)	0.00	5.18
METLIFE SHORT TERM FUND COMM PAPER DTD 05/01/2023 0.000% 06/01/2023	59157UT18	91,925,000.00	CHASE		99.99	91,911,854.73	378,685.04	(13,145.27)	0.00	5.15
AMAZON.COM INC COMM PAPER DTD 04/05/2023 0.000% 07/03/2023	02314OU31	50,000,000.00	WILLIAM		99.53	49,765,950.00	346,505.56	(22,938.89)	0.10	5.13
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 02/02/2023 0.000% 07/03/2023	89233HU36	100,000,000.00	TOYOTA		99.53	99,531,900.00	1,487,816.67	(42,322.22)	0.10	5.13
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/13/2022 0.000% 07/10/2023	46640OUA7	50,000,000.00	CHASE		99.42	49,707,800.00	1,145,300.00	(21,366.67)	0.12	5.29
METLIFE SHORT TERM FUND COMM PAPER DTD 01/04/2023 0.000% 07/12/2023	59157UUC2	54,000,000.00	CITIGRP		99.39	53,672,652.00	1,026,252.00	(32,148.00)	0.12	5.23
CAFCO LLC COMM PAPER DTD 03/30/2023 0.000% 07/14/2023	1247P3UE0	50,000,000.00	CITIGRP		99.36	49,678,650.00	429,691.67	(13,780.55)	0.13	5.29
CHARTA LLC COMM PAPER DTD 03/28/2023 0.000% 07/25/2023	16115WUR6	50,000,000.00	BAML		99.17	49,586,150.00	437,330.56	(27,600.00)	0.16	5.46
CAFCO LLC COMM PAPER DTD 03/30/2023 0.000% 07/26/2023	1247P3US9	50,000,000.00	CITIGRP		99.18	49,588,850.00	425,725.00	(17,747.22)	0.16	5.33
BEDFORD ROW FUNDING CORP COMM PAPER DTD 01/31/2023 0.000% 08/01/2023	07644BV17	50,000,000.00	CHASE		99.09	49,544,800.00	781,633.33	(38,366.67)	0.18	5.33
THUNDER BAY FUNDING LLC COMM PAPER DTD 01/31/2023 0.000% 08/01/2023	88602UV15	50,000,000.00	RBC CAP		99.10	49,551,650.00	781,650.00	(31,516.67)	0.18	5.25
BOFA SECURITIES INC COMM PAPER DTD 04/03/2023 0.000% 08/02/2023	06054PV29	65,000,000.00	BAML		99.07	64,395,305.00	531,360.56	(22,583.89)	0.18	5.37
GTA FUNDING LLC COMM PAPER -- 0.000% 08/07/2023	40060XV72	50,000,000.00	TOR DOM		98.99	49,497,200.00	403,700.00	(20,772.22)	0.20	5.38
BEDFORD ROW FUNDING CORP COMM PAPER DTD 04/04/2023 0.000% 08/09/2023	07644BV90	50,000,000.00	CHASE		98.97	49,485,250.00	386,500.00	(21,208.33)	0.20	5.35

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Commercial Paper										
LIBERTY STREET FDG LLC COMM PAPER DTD 04/13/2023 0.000% 09/05/2023	53127UW55	25,000,000.00	SCOTIA		98.52	24,630,275.00	152,275.00	(21,725.00)	0.28	5.57
LIBERTY STREET FDG LLC COMM PAPER DTD 04/13/2023 0.000% 09/06/2023	53127UW63	25,000,000.00	SCOTIA		98.51	24,626,325.00	151,950.00	(22,050.00)	0.28	5.57
CRC FUNDING LLC COMM PAPER DTD 05/09/2023 0.000% 09/08/2023	12619UW80	25,000,000.00	CHASE		98.51	24,626,650.00	66,955.56	(13,100.00)	0.29	5.46
BOFA SECURITIES INC COMM PAPER DTD 01/18/2023 0.000% 10/02/2023	06054PX27	125,000,000.00	BAML		98.15	122,681,500.00	1,053,895.83	(76,312.50)	0.36	5.49
METLIFE SHORT TERM FUNDING COMM PAPER DTD 04/04/2023 0.000% 11/01/2023	59157UY12	23,850,000.00	CITIGRP		97.73	23,309,630.55	159,429.30	(30,516.07)	0.46	5.42
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 04/18/2023 0.000% 11/01/2023	89233HY16	40,000,000.00	LOOP		97.77	39,109,200.00	241,644.44	(6,800.00)	0.44	5.32
LIBERTY STREET FDG LLC COMM PAPER DTD 05/01/2023 0.000% 11/01/2023	53127UY12	50,000,000.00	SCOTIA		97.60	48,802,450.00	156,894.44	(71,300.00)	0.44	5.74
LIBERTY STREET FDG LLC COMM PAPER DTD 05/01/2023 0.000% 11/01/2023	53127UY12	60,000,000.00	CITIGRP		97.60	58,562,940.00	111,690.00	(98,310.00)	0.44	5.74
PROCTER & GAMBLE CO COMM PAPER DTD 05/09/2023 0.000% 11/02/2023	74271UY20	25,000,000.00	WILLIAM		97.78	24,444,050.00	66,161.11	(11,602.78)	0.44	5.28
Security Type Sub-Total		1,234,775,000.00				1,221,700,232.28	12,444,016.90	(688,012.95)	0.20	5.35
Certificate of Deposit										
BNP PARIBAS FORTIS SA CERT DEPOS DTD 07/14/2022 3.650% 06/01/2023	34959TSD9	50,000,000.00	BNP		100.00	49,997,770.25	(2,229.75)	(2,229.75)	0.00	5.09
SVENSKA HANDELSBANKEN NY CERT DEPOS DTD 06/08/2022 2.950% 06/07/2023	86959RZV5	50,000,000.00	DIRECT		99.95	49,975,970.15	(24,029.85)	(24,029.85)	0.02	5.27
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 06/08/2022 2.970% 06/14/2023	65558UUF7	50,000,000.00	LOOP		99.91	49,957,250.00	(42,750.00)	(42,750.00)	0.04	5.02

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Certificate of Deposit											
COOPERATIEVE RABOBANK UA CERT DEPOS		21684LDZ2	50,000,000.00	RABO_DI		99.87	49,932,600.00	(67,400.00)	(67,400.00)	0.10	5.23
DTD 08/24/2022 3.910% 07/03/2023											
CANADIAN IMP BK COMM NY CERT DEPOS		13606KRW8	50,000,000.00	CIBC		99.96	49,979,792.75	(20,207.25)	(20,207.25)	0.10	5.43
DTD 01/04/2023 5.100% 07/03/2023											
TORONTO DOMINION BANK NY CERT DEPOS		89115BWE6	50,000,000.00	TOR DOM		99.83	49,914,550.00	(85,450.00)	(85,450.00)	0.36	5.32
DTD 09/26/2022 5.000% 10/02/2023											
TORONTO DOMINION BANK NY CERT DEPOS		89115BD80	50,000,000.00	TOR DOM		99.86	49,930,424.75	(69,575.25)	(69,575.25)	0.36	5.73
DTD 05/01/2023 5.350% 10/04/2023											
TORONTO DOMINION BANK NY CERT DEPOS		89115B5L0	50,000,000.00	TOR DOM		99.83	49,916,998.20	(83,001.80)	(83,001.80)	0.37	5.73
DTD 04/06/2023 5.300% 10/06/2023											
WELLS FARGO BANK NA CERT DEPOS		95001KKU7	50,000,000.00	WELLS_F		99.70	49,850,138.90	(149,861.10)	(149,861.10)	0.48	5.73
DTD 04/20/2023 5.100% 11/14/2023											
WELLS FARGO BANK NA CERT DEPOS		95001KJV7	100,000,000.00	WELLS_F		99.55	99,550,700.50	(449,299.50)	(449,299.50)	0.62	5.78
DTD 04/10/2023 5.050% 01/03/2024											
WELLS FARGO BANK NA CERT DEPOS		95001KJW5	100,000,000.00	WELLS_F		99.46	99,460,338.00	(539,662.00)	(539,662.00)	0.70	5.78
DTD 04/10/2023 5.000% 02/01/2024											
Security Type Sub-Total			650,000,000.00				648,466,533.50	(1,533,466.50)	(1,533,466.50)	0.34	5.51

Asset-Backed Security											
HAROT 2020-1 A3		43813RAC1	444,011.39	JPM_CHAS		99.80	443,126.21	(798.15)	(866.48)	0.09	1.83
DTD 02/26/2020 1.610% 04/22/2024											
TLOT 2021-A A3		89238EAC0	1,113,407.33	JPMCHAS		99.20	1,104,452.19	(8,825.20)	(8,916.53)	0.12	1.29
DTD 04/21/2021 0.390% 04/22/2024											
TAOT 2020-A A3		89232HAC9	49,062.30	MUFG		99.86	48,992.25	(66.51)	(69.25)	0.05	1.81
DTD 02/12/2020 1.660% 05/15/2024											
HAROT 2021-4 A2		43815GAB5	963,191.37	BK AMER		99.57	959,052.92	(4,113.21)	(4,128.59)	0.10	0.83
DTD 11/24/2021 0.390% 05/21/2024											
JOHN DEERE OWNER TRUST		47789KAC7	167,563.90	BOFA		99.82	167,256.92	(296.74)	(304.19)	0.06	1.25
DTD 03/11/2020 1.100% 08/15/2024											

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
TAOT 2021-D A2	89238JAB1	892,862.90	RBC		99.66	889,793.06	(3,062.97)	(3,066.82)	1.21	0.60
DTD 11/15/2021 0.310% 08/15/2024										
TAOT 2022-A A2	89239KAB7	1,231,688.16	MIZUHO		99.27	1,222,692.03	(8,963.13)	(8,979.36)	0.16	1.28
DTD 01/31/2022 0.740% 10/15/2024										
HART 2021-C A2A	44935FAB0	1,258,004.52	SMBC		99.64	1,253,451.93	(4,479.37)	(4,518.01)	0.08	0.62
DTD 11/17/2021 0.360% 10/15/2024										
JDOT 2022-A A2	47787JAB4	2,094,417.76	BOFA		99.20	2,077,651.95	(16,651.24)	(16,703.18)	0.19	2.46
DTD 03/16/2022 1.900% 11/15/2024										
MBALT 2021-B A3	58769KAD6	12,595,394.28	JPMCHAS		98.02	12,345,451.28	(248,992.04)	(249,532.59)	0.35	1.78
DTD 06/29/2021 0.400% 11/15/2024										
BMWLT 2021-2 A3	09690AAC7	4,049,186.19	WELLS_F		98.50	3,988,312.34	(60,455.97)	(60,673.63)	0.31	1.30
DTD 09/15/2021 0.330% 12/26/2024										
BMWOT 2022-A A2A	05602RAB7	5,057,265.29	RBC		99.07	5,010,194.79	(46,706.89)	(46,851.49)	0.28	3.13
DTD 05/18/2022 2.520% 12/26/2024										
TAOT 2022-B A2A	89238FAB9	3,937,886.76	MITSU		99.01	3,899,009.58	(38,705.49)	(38,776.01)	0.29	2.97
DTD 04/13/2022 2.350% 01/15/2025										
BMWLT 2023-1 A2	05593AAB5	5,000,000.00	BAML		99.59	4,979,310.00	(20,358.00)	(20,405.49)	1.66	5.52
DTD 02/15/2023 5.270% 02/25/2025										
BMWLT 2022-1 A3	05601XAC3	7,561,493.39	MITSU		97.98	7,408,724.76	(151,638.19)	(152,123.08)	1.80	2.23
DTD 01/19/2022 1.100% 03/25/2025										
HART 2022-B A2A	44918MAB6	7,350,149.00	BARCLAY		99.04	7,279,861.00	(69,915.35)	(70,029.68)	0.44	4.15
DTD 07/20/2022 3.640% 05/15/2025										
JDOT 2022-B A2	47800AAB6	7,883,852.96	RBC		99.01	7,805,962.07	(77,055.99)	(77,304.42)	0.43	4.24
DTD 07/20/2022 3.730% 06/16/2025										
HAROT 2021-2 A3	43811JAC1	6,737,197.80	WELLS_F		96.87	6,526,437.37	(129,177.18)	(159,786.71)	0.57	1.78
DTD 05/26/2021 0.330% 08/15/2025										
HAROT 2021-2 A3	43811JAC1	12,800,675.82	CITIGRP		96.87	12,400,231.00	(399,945.60)	(400,183.88)	0.57	1.78
DTD 05/26/2021 0.330% 08/15/2025										
JDOT 2022-C A2	47800BAB4	34,333,715.86	CITIGRP		99.53	34,171,073.61	(161,413.10)	(161,681.34)	0.51	5.21
DTD 10/19/2022 4.980% 08/15/2025										
TLOT 2023-A A2	89239MAB3	6,000,000.00	BARCLAY		99.47	5,968,151.40	(31,615.80)	(31,627.78)	2.10	5.55
DTD 04/18/2023 5.300% 08/20/2025										
MBART 2022-1 A2	58768PAB0	11,710,619.51	SMBC		99.69	11,673,876.27	(35,994.94)	(36,130.03)	0.43	5.40
DTD 11/22/2022 5.260% 10/15/2025										

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
HAROT 2023-1 A2 DTD 02/24/2023 4.980% 10/21/2025	43815JAB9	6,000,000.00	CITIGRP		99.59	5,975,407.80	(24,231.60)	(24,267.66)	0.83	5.16
MBALT 2023-A A2 DTD 05/24/2023 5.240% 11/17/2025	58768RAB6	19,000,000.00	JPMCHAS		99.58	18,919,250.00	(80,527.70)	(80,529.66)	2.38	5.42
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	27,603,048.21	CITIGRP		96.37	26,601,957.42	(998,117.95)	(999,436.15)	0.65	1.77
HART 2022-C A2A DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	37,500,000.00	SMBC		99.65	37,368,498.75	(129,180.00)	(129,608.93)	0.46	5.50
BMWLT 2023-1 A3 DTD 02/15/2023 5.160% 11/25/2025	05593AAC3	6,150,000.00	BAML		99.54	6,121,606.07	(28,247.56)	(28,262.86)	2.34	5.36
HART 2023-A A2A DTD 04/12/2023 5.190% 12/15/2025	448979AB0	12,240,000.00	BAML		99.55	12,184,404.70	(54,887.83)	(54,924.00)	0.81	5.38
MBART 2023-1 A2 DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	3,300,000.00	MITSU		99.60	3,286,669.98	(13,216.17)	(13,229.48)	0.70	5.25
TAOT 2023-A A2 DTD 01/30/2023 5.050% 01/15/2026	891940AB4	7,000,000.00	BAML		99.57	6,969,819.50	(29,897.70)	(29,929.62)	0.70	5.23
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	11,706,265.08	BARC		95.88	11,224,469.16	(480,862.93)	(481,226.39)	0.74	2.04
HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	14,335,553.28	CITIGRP		96.48	13,831,387.64	(501,001.78)	(502,306.48)	0.67	1.75
TAOT 2022-D A2A DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	24,000,000.00	RBC CAP		99.65	23,915,215.20	(84,518.40)	(84,565.32)	0.58	5.41
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	BK AMER		95.67	7,414,228.93	(334,137.37)	(334,733.20)	0.92	2.58
JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	12,385,256.40	MITSU		95.58	11,838,382.93	(545,768.71)	(546,210.87)	0.85	2.15
JDOT 2023-A A2 DTD 03/02/2023 5.280% 03/16/2026	47800CAB2	25,000,000.00	MITSU		99.71	24,927,190.00	(71,932.50)	(72,004.44)	0.91	5.39
HAROT 2023-2 A2 DTD 05/30/2023 5.410% 04/15/2026	437927AB2	5,500,000.00	BARCLAY		100.01	5,500,605.00	934.45	933.82	1.10	5.41
TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	RBC		95.52	6,686,068.20	(313,782.70)	(313,834.77)	0.91	2.32
TLOT 2023-A A3 DTD 04/18/2023 4.930% 04/20/2026	89239MAC1	14,000,000.00	BARCLAY		99.54	13,934,928.00	(62,630.40)	(62,728.24)	2.69	5.10

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	SMBC		95.75	5,266,464.50	(232,307.90)	(232,727.83)	0.88	2.22
TAOT 2023-B A2A DTD 05/23/2023 5.280% 05/15/2026	891941AB2	6,017,000.00	RBC CAP		99.67	5,996,843.65	(20,017.36)	(20,018.51)	0.96	5.40
TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	MIZUHO		95.25	4,048,217.23	(201,060.27)	(201,280.28)	1.05	2.86
MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	19,292,902.23	MIZUHO		96.04	18,528,945.75	(761,432.96)	(762,334.53)	0.75	1.80
BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	RBC		97.06	13,588,636.60	(410,635.40)	(410,812.27)	1.23	4.18
TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	MITSU		96.50	11,580,000.00	(419,719.20)	(419,791.14)	1.33	4.07
JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	BOFA		96.00	7,679,806.40	(318,424.00)	(318,899.48)	1.13	3.61
HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	BARCLAY		97.43	10,716,790.70	(283,204.90)	(283,205.78)	1.55	4.53
MBALT 2023-A A3 DTD 05/24/2023 4.740% 01/15/2027	58768RAC4	20,000,000.00	JPMCHAS		99.11	19,822,600.00	(176,704.00)	(176,708.18)	3.33	5.01
JDOT 2022-B A3 DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	RBC		97.53	8,387,175.80	(212,002.90)	(212,158.12)	1.57	4.46
HART 2023-A A3 DTD 04/12/2023 4.580% 04/15/2027	448979AD6	14,000,000.00	BAML		99.11	13,875,514.80	(123,118.80)	(123,165.47)	1.87	4.83
HAROT 2023-1 A3 DTD 02/24/2023 5.040% 04/21/2027	43815JAC7	6,500,000.00	CITIGRP		100.07	6,504,550.00	5,757.70	5,680.48	1.93	5.02
AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	BARCLAY		97.16	19,432,178.00	(563,398.00)	(564,305.18)	1.86	4.17
JDOT 2022-C A3 DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	28,961,000.00	CITIGRP		100.05	28,976,502.82	17,750.19	17,452.74	1.80	5.08
HART 2022-C A3 DTD 11/09/2022 5.390% 06/15/2027	44933DAD3	48,500,000.00	SMBC		100.45	48,720,621.65	220,854.45	220,826.16	1.64	5.26
MBART 2022-1 A3 DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	20,500,000.00	SMBC		100.17	20,534,241.15	38,296.05	37,847.85	1.44	5.17
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	13,000,000.00	BAML		99.27	12,904,725.60	(95,267.90)	(95,268.37)	1.95	4.82

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Asset-Backed Security										
TAOT 2022-D A3 DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	70,500,000.00	RBC CAP		100.73	71,013,261.15	520,219.50	519,414.50	1.82	5.11
AMXCA 2022-4 A DTD 11/03/2022 4.950% 10/15/2027	02582JJX9	33,000,000.00	BARCLAY		100.50	33,166,603.80	168,240.60	168,050.38	2.20	4.82
HAROT 2023-2 A3 DTD 05/30/2023 4.930% 11/15/2027	437927AC0	4,000,000.00	BARCLAY		100.17	4,006,760.00	7,408.00	7,407.20	2.32	4.89
MBART 2023-1 A3 DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	MITSU		99.04	6,566,292.33	(62,912.07)	(62,969.64)	1.95	4.75
JDOT 2023-A A3 DTD 03/02/2023 5.010% 11/15/2027	47800CAC0	22,000,000.00	MITSU		100.15	22,033,171.60	37,180.00	36,967.80	2.18	4.97
TAOT 2023-B A3 DTD 05/23/2023 4.710% 02/15/2028	891941AD8	12,500,000.00	RBC CAP		99.51	12,438,407.50	(60,893.75)	(60,897.39)	2.24	4.83
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	45,000,000.00	RBC CAP		98.81	44,464,459.50	(532,930.50)	(533,004.45)	2.58	4.59
VZMT 2023-2 A DTD 04/25/2023 4.890% 04/13/2028	92348KBL6	35,000,000.00	RBC CAP		99.69	34,889,750.00	(109,700.50)	(109,711.70)	4.34	4.96
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	50,000,000.00	RBC CAP		99.04	49,517,915.00	(470,620.00)	(470,670.45)	2.72	4.64
Security Type Sub-Total		912,452,671.69				902,983,589.74	(9,309,881.83)	(9,353,804.45)	1.60	4.43
Managed Account Sub-Total		14,081,039,019.70				13,647,516,688.06	(182,617,894.37)	(235,088,366.55)	1.20	4.93
Securities Sub-Total		\$14,081,039,019.70				\$13,647,516,688.06	(\$182,617,894.37)	(\$235,088,366.55)	1.20	4.93%
Accrued Interest						\$62,323,909.44				
Total Investments						\$13,709,840,597.50				

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
05/01/23	05/01/23	LIBERTY STREET FDG LLC COMM PAPER DTD 05/01/2023 0.000% 11/01/2023	53127UY12	50,000,000.00	(48,645,555.56)	0.00	(48,645,555.56)			
05/01/23	05/01/23	CANTOR FITZGERALD REPO AGRMT DTD 05/01/2023 4.790% 05/02/2023	RE1363168	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/01/23	05/01/23	TORONTO DOMINION BANK NY CERT DEPOS DTD 05/01/2023 5.350% 10/04/2023	89115BD80	50,000,000.00	(50,000,000.00)	0.00	(50,000,000.00)			
05/01/23	05/01/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	39,000,000.00	(39,000,000.00)	0.00	(39,000,000.00)			
05/01/23	05/01/23	METLIFE SHORT TERM FUND COMM PAPER DTD 05/01/2023 0.000% 06/01/2023	59157UT18	91,925,000.00	(91,533,169.69)	0.00	(91,533,169.69)			
05/02/23	05/02/23	CANTOR FITZGERALD REPO AGRMT DTD 05/02/2023 4.790% 05/03/2023	RE1363176	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/02/23	05/03/23	US TREASURY N/B NOTES DTD 03/15/2022 1.750% 03/15/2025	91282CED9	100,000,000.00	(95,890,625.00)	(233,016.30)	(96,123,641.30)			
05/03/23	05/03/23	CANTOR FITZGERALD REPO AGRMT DTD 05/03/2023 4.790% 05/04/2023	RE1363184	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/04/23	05/04/23	CANTOR FITZGERALD REPO AGRMT DTD 05/04/2023 5.050% 05/05/2023	RE1363192	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/05/23	05/05/23	CANTOR FITZGERALD REPO AGRMT DTD 05/05/2023 5.040% 05/08/2023	RE1363200	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/05/23	05/08/23	LIBERTY STREET FDG LLC COMM PAPER DTD 05/01/2023 0.000% 11/01/2023	53127UY12	60,000,000.00	(58,451,250.00)	0.00	(58,451,250.00)			
05/08/23	05/08/23	CANTOR FITZGERALD REPO AGRMT DTD 05/08/2023 5.040% 05/09/2023	RE1363218	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/08/23	05/09/23	FED HOME LN DISCOUNT NT DISC NOTES DTD 12/21/2022 0.000% 12/21/2023	313384QU6	50,000,000.00	(48,496,472.22)	0.00	(48,496,472.22)			
05/08/23	05/10/23	APPLE INC (CALLABLE) CORPORATE NOTES DTD 05/10/2023 4.421% 05/08/2026	037833ES5	30,000,000.00	(30,000,000.00)	0.00	(30,000,000.00)			
05/09/23	05/09/23	CANTOR FITZGERALD REPO AGRMT DTD 05/09/2023 5.030% 05/10/2023	RE1363226	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
05/09/23	05/10/23	CRC FUNDING LLC COMM PAPER DTD 05/09/2023 0.000% 09/08/2023	12619UW80	25,000,000.00	(24,559,694.44)	0.00	(24,559,694.44)			
05/09/23	05/10/23	PROCTER & GAMBLE CO COMM PAPER DTD 05/09/2023 0.000% 11/02/2023	74271UY20	25,000,000.00	(24,377,888.89)	0.00	(24,377,888.89)			
05/10/23	05/10/23	CANTOR FITZGERALD REPO AGRMT DTD 05/10/2023 5.030% 05/11/2023	RE1363234	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/11/23	05/11/23	CANTOR FITZGERALD REPO AGRMT DTD 05/11/2023 4.990% 05/12/2023	RE1363242	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/11/23	05/24/23	MBALT 2023-A A2 DTD 05/24/2023 5.240% 11/17/2025	58768RAB6	19,000,000.00	(18,999,777.70)	0.00	(18,999,777.70)			
05/11/23	05/24/23	MBALT 2023-A A3 DTD 05/24/2023 4.740% 01/15/2027	58768RAC4	20,000,000.00	(19,999,304.00)	0.00	(19,999,304.00)			
05/12/23	05/12/23	CANTOR FITZGERALD REPO AGRMT DTD 05/12/2023 5.000% 05/15/2023	RE1363259	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/15/23	05/15/23	CANTOR FITZGERALD REPO AGRMT DTD 05/15/2023 5.000% 05/16/2023	RE1363267	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/15/23	05/18/23	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 05/18/2023 4.450% 05/18/2026	89236TKT1	25,000,000.00	(24,985,500.00)	0.00	(24,985,500.00)			
05/16/23	05/16/23	CANTOR FITZGERALD REPO AGRMT DTD 05/16/2023 5.000% 05/17/2023	RE1363275	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/16/23	05/16/23	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	19,000,000.00	(19,000,000.00)	0.00	(19,000,000.00)			
05/16/23	05/23/23	TAOT 2023-B A2A DTD 05/23/2023 5.280% 05/15/2026	891941AB2	6,017,000.00	(6,016,861.01)	0.00	(6,016,861.01)			
05/16/23	05/23/23	TAOT 2023-B A3 DTD 05/23/2023 4.710% 02/15/2028	891941AD8	12,500,000.00	(12,499,301.25)	0.00	(12,499,301.25)			
05/17/23	05/17/23	CANTOR FITZGERALD REPO AGRMT DTD 05/17/2023 5.000% 05/18/2023	RE1363291	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/17/23	05/24/23	COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	50,000,000.00	(49,988,535.00)	0.00	(49,988,535.00)			
05/18/23	05/18/23	CANTOR FITZGERALD REPO AGRMT DTD 05/18/2023 5.000% 05/19/2023	RE1363309	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
05/18/23	05/25/23	FRESB 2023-SB105 A5 DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	33,500,000.00	(32,663,203.50)	(83,526.67)	(32,746,730.17)			
05/19/23	05/19/23	CANTOR FITZGERALD REPO AGRMT DTD 05/19/2023 4.980% 05/22/2023	RE1363317	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/22/23	05/22/23	CANTOR FITZGERALD REPO AGRMT DTD 05/22/2023 4.980% 05/23/2023	RE1363325	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/22/23	05/22/23	FIDELITY GOV'T MM FUND 2642	31607A703	90,000,000.00	(90,000,000.00)	0.00	(90,000,000.00)			
05/23/23	05/23/23	CANTOR FITZGERALD REPO AGRMT DTD 05/23/2023 4.980% 05/24/2023	RE1363333	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/23/23	05/30/23	HAROT 2023-2 A3 DTD 05/30/2023 4.930% 11/15/2027	437927AC0	4,000,000.00	(3,999,352.00)	0.00	(3,999,352.00)			
05/23/23	05/30/23	HAROT 2023-2 A2 DTD 05/30/2023 5.410% 04/15/2026	437927AB2	5,500,000.00	(5,499,670.55)	0.00	(5,499,670.55)			
05/24/23	05/24/23	CANTOR FITZGERALD REPO AGRMT DTD 05/24/2023 4.990% 05/25/2023	RE1363341	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/24/23	05/30/23	FHMS K079 A2 DTD 08/01/2018 3.926% 06/01/2028	3137FGZT5	100,000,000.00	(98,417,968.75)	(316,261.11)	(98,734,229.86)			
05/25/23	05/25/23	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	15,000,000.00	(15,000,000.00)	0.00	(15,000,000.00)			
05/25/23	05/25/23	CANTOR FITZGERALD REPO AGRMT DTD 05/25/2023 5.020% 05/26/2023	RE1363358	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/26/23	05/26/23	FIDELITY GOV'T MM FUND 2642	31607A703	350,000,000.00	(350,000,000.00)	0.00	(350,000,000.00)			
05/26/23	05/26/23	CANTOR FITZGERALD REPO AGRMT DTD 05/26/2023 5.050% 05/30/2023	RE1363366	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/30/23	05/30/23	CANTOR FITZGERALD REPO AGRMT DTD 05/30/2023 5.030% 05/31/2023	RE1363374	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/30/23	06/02/23	FHMS K747 A2 DTD 01/01/2022 2.050% 11/01/2028	3137H5DX2	34,000,000.00	(30,287,890.63)	(1,936.11)	(30,289,826.74)			
05/31/23	05/31/23	CANTOR FITZGERALD REPO AGRMT DTD 05/31/2023 5.050% 06/01/2023	RE1363382	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
05/31/23	06/05/23	FEDERAL HOME LOAN BANK NOTES DTD 06/05/2023 5.315% 03/01/2024	3130AWCT5	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Transaction Type Sub-Total					3,604,442,000.00	(3,588,312,020.19)	(634,740.19)	(3,588,946,760.38)			

INTEREST

05/01/23	05/25/23		FHMS KMP1 A2 DTD 09/01/2017 2.982% 08/01/2024	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
05/01/23	05/25/23		FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	55,000,000.00	0.00	148,637.50	148,637.50			
05/01/23	05/25/23		FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,322,089.38	0.00	1,809.16	1,809.16			
05/01/23	05/25/23		FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	1,486,391.66	0.00	6,956.46	6,956.46			
05/01/23	05/25/23		FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,755,292.22	0.00	32,270.35	32,270.35			
05/01/23	05/25/23		FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	3,637,876.58	0.00	2,137.92	2,137.92			
05/01/23	05/25/23		FHMS K072 A2 DTD 01/01/2018 3.444% 12/01/2027	3137FEBQ2	12,923,000.00	0.00	37,089.01	37,089.01			
05/01/23	05/25/23		FHMS K736 A2 DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01			
05/01/23	05/25/23		FHMS K039 A2 DTD 09/01/2014 3.303% 07/01/2024	3137BDCW4	25,000,000.00	0.00	68,812.50	68,812.50			
05/01/23	05/25/23		FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	59,300,000.00	0.00	148,002.90	148,002.90			
05/01/23	05/25/23		FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	2,510,564.31	0.00	4,663.30	4,663.30			
05/01/23	05/25/23		FHMS K726 A1 DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00			
05/01/23	05/25/23		FHLMC MULTIFAMILY STRUCTURED P DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	0.00	94,958.93	94,958.93			
05/01/23	05/25/23		FHMS K046 A2 DTD 06/17/2015 3.205% 03/01/2025	3137BJP64	50,000,000.00	0.00	133,541.65	133,541.65			
05/01/23	05/25/23		FHMS K739 A2 DTD 11/01/2020 1.336% 09/01/2027	3137F64P9	12,000,000.00	0.00	13,360.00	13,360.00			
05/01/23	05/25/23		FHMS K740 A2 DTD 11/01/2020 1.470% 09/01/2027	3137F72B0	22,000,000.00	0.00	26,950.00	26,950.00			

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Trade	Settle									
INTEREST										
05/01/23	05/25/23	FHMS K050 A2 DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	30,000,000.00	0.00	83,349.99	83,349.99			
05/01/23	05/25/23	FHMS K052 A1 DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	50,000,000.00	0.00	137,833.35	137,833.35			
05/01/23	05/25/23	FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	38,194,712.51	0.00	87,529.53	87,529.53			
05/01/23	05/25/23	FHMS K732 AM DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	25,000,000.00	0.00	77,083.33	77,083.33			
05/01/23	05/25/23	FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	18,093,042.55	0.00	53,238.78	53,238.78			
05/01/23	05/25/23	FHMS K729 A2 DTD 12/01/2017 3.136% 10/01/2024	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
05/01/23	05/25/23	FHMS KJ21 A2 DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	10,184,599.70	0.00	31,402.51	31,402.51			
05/01/23	05/25/23	FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	1,502,755.27	0.00	10,380.82	10,380.82			
05/01/23	05/25/23	FRESB 2022-SB103 A5F DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	8,473,338.51	0.00	14,687.12	14,687.12			
05/01/23	05/25/23	FHMS K047 A2 DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	75,000,000.00	0.00	208,062.53	208,062.53			
05/01/23	05/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	19,237,827.85	0.00	39,341.35	39,341.35			
05/01/23	05/25/23	FHMS KGX1 AFX DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	70,500,000.00	0.00	176,250.00	176,250.00			
05/01/23	05/25/23	FHMS K055 A2 DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	0.00	185,996.25	185,996.25			
05/01/23	05/25/23	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	20,935,671.95	0.00	57,067.78	57,067.78			
05/01/23	05/25/23	FHMS K042 A2 DTD 01/28/2015 2.670% 12/01/2024	3137BFXT3	65,470,000.00	0.00	145,670.75	145,670.75			
05/01/23	05/25/23	FRESB 2022-SB104 A5F DTD 11/01/2022 2.600% 09/01/2027	30329OAA1	25,901,133.23	0.00	56,119.13	56,119.13			
05/01/23	05/25/23	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	463,411.49	0.00	199.27	199.27			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
05/01/23	05/25/23	FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	0.00	219,797.19	219,797.19			
05/01/23	05/25/23	FHMS K062 A2 DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	28,867,855.00	0.00	82,105.00	82,105.00			
05/01/23	05/25/23	FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137BYY9	58,089,729.89	0.00	168,944.03	168,944.03			
05/01/23	05/25/23	FHMS KJ23 A1 DTD 01/29/2019 3.683% 10/01/2025	3137FKS00	60,000,000.00	0.00	184,150.02	184,150.02			
05/01/23	05/25/23	FHMS K079 AM DTD 08/01/2018 3.930% 06/01/2028	3137FGZU2	11,350,000.00	0.00	37,171.25	37,171.25			
05/01/23	05/25/23	FHLMC SERIES K049 A2 DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	10,000,000.00	0.00	25,083.33	25,083.33			
05/01/23	05/25/23	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	4,032,291.79	0.00	2,330.23	2,330.23			
05/01/23	05/25/23	FHMS K729 A2 DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
05/06/23	05/06/23	FHLMC (CALLABLE) NOTES DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	25,000,000.00	0.00	87,500.00	87,500.00			
05/06/23	05/06/23	FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	75,000,000.00	0.00	93,750.00	93,750.00			
05/07/23	05/07/23	FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	45,000,000.00	0.00	112,500.00	112,500.00			
05/09/23	05/09/23	FEDERAL HOME LOAN BANK NOTES DTD 11/12/2021 0.500% 11/09/2023	3130APU29	35,000,000.00	0.00	87,500.00	87,500.00			
05/10/23	05/10/23	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 11/10/2022 5.400% 11/10/2025	89236TKK0	25,000,000.00	0.00	675,000.00	675,000.00			
05/15/23	05/15/23	US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	100,000,000.00	0.00	1,187,500.00	1,187,500.00			
05/15/23	05/15/23	MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	20,430,697.77	0.00	7,831.76	7,831.76			
05/15/23	05/15/23	HART 2022-B A3 DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	11,000,000.00	0.00	34,100.00	34,100.00			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
05/15/23	05/15/23	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	13,000,000.00	0.00	50,158.33	50,158.33			
05/15/23	05/15/23	MBART 2023-1 A2 DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	3,300,000.00	0.00	13,997.50	13,997.50			
05/15/23	05/15/23	TAOT 2022-D A2A DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	24,000,000.00	0.00	105,400.01	105,400.01			
05/15/23	05/15/23	TAOT 2022-B A3 DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	12,000,000.00	0.00	29,300.00	29,300.00			
05/15/23	05/15/23	HART 2022-C A2A DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	37,500,000.00	0.00	167,187.49	167,187.49			
05/15/23	05/15/23	TAOT 2022-D A3 DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	70,500,000.00	0.00	311,375.02	311,375.02			
05/15/23	05/15/23	US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	0.00	687,500.00	687,500.00			
05/15/23	05/15/23	JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	9,229,221.43	0.00	28,687.50	28,687.50			
05/15/23	05/15/23	MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	13,813,071.02	0.00	4,604.35	4,604.35			
05/15/23	05/15/23	US TREASURY NOTES DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	0.00	531,250.00	531,250.00			
05/15/23	05/15/23	US TREASURY N/B NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	0.00	281,250.00	281,250.00			
05/15/23	05/15/23	TAOT 2023-A A2 DTD 01/30/2023 5.050% 01/15/2026	891940AB4	7,000,000.00	0.00	29,458.33	29,458.33			
05/15/23	05/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	29,531,494.50	0.00	6,398.51	6,398.51			
05/15/23	05/15/23	JDOT 2022-A A3 DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	8,000,000.00	0.00	15,466.66	15,466.66			
05/15/23	05/15/23	US TREASURY NOTES DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	100,000,000.00	0.00	1,250,000.00	1,250,000.00			
05/15/23	05/15/23	JDOT 2023-A A2 DTD 03/02/2023 5.280% 03/16/2026	47800CAB2	25,000,000.00	0.00	110,000.00	110,000.00			
05/15/23	05/15/23	US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	75,000,000.00	0.00	93,750.00	93,750.00			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
05/15/23	05/15/23	JDOT 2022-C A3 DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	28,961,000.00	0.00	122,842.92	122,842.92			
05/15/23	05/15/23	MBART 2022-1 A3 DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	20,500,000.00	0.00	89,004.17	89,004.17			
05/15/23	05/15/23	MBART 2023-1 A3 DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	6,630,000.00	0.00	24,917.75	24,917.75			
05/15/23	05/15/23	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	21,071,573.71	0.00	5,794.69	5,794.69			
05/15/23	05/15/23	HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	15,352,783.81	0.00	4,861.70	4,861.70			
05/15/23	05/15/23	HART 2023-A A2A DTD 04/12/2023 5.190% 12/15/2025	448979AB0	12,240,000.00	0.00	58,231.80	58,231.80			
05/15/23	05/15/23	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	2,019,417.00	0.00	605.82	605.82			
05/15/23	05/15/23	JDOT 2023-A A3 DTD 03/02/2023 5.010% 11/15/2027	47800CAC0	22,000,000.00	0.00	91,850.00	91,850.00			
05/15/23	05/15/23	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	1,435,913.47	0.00	370.94	370.94			
05/15/23	05/15/23	JDOT 2022-C A2 DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	34,500,000.00	0.00	143,175.00	143,175.00			
05/15/23	05/15/23	TOTOTA MOTOR CREDIT CORP CORP NOTE (FLOA DTD 12/13/2021 5.420% 06/13/2023	89236TJS5	10,000,000.00	0.00	46,302.78	46,302.78			
05/15/23	05/15/23	JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	130,399.10	0.00	27.17	27.17			
05/15/23	05/15/23	AMXCA 2022-2 A DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	20,000,000.00	0.00	56,500.00	56,500.00			
05/15/23	05/15/23	AMXCA 2022-4 A DTD 11/03/2022 4.950% 10/15/2027	02582JJX9	33,000,000.00	0.00	136,125.00	136,125.00			
05/15/23	05/15/23	HART 2023-A A3 DTD 04/12/2023 4.580% 04/15/2027	448979AD6	14,000,000.00	0.00	58,776.66	58,776.66			
05/15/23	05/15/23	TAOT 2021-D A3 DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	7,000,000.00	0.00	4,141.67	4,141.67			

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
05/15/23	05/15/23	JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	2,655,921.82	0.00	4,205.21	4,205.21			
05/15/23	05/15/23	HART 2022-C A3 DTD 11/09/2022 5.390% 06/15/2027	44933DAD3	48,500,000.00	0.00	217,845.85	217,845.85			
05/15/23	05/15/23	JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	13,500,000.00	0.00	5,850.00	5,850.00			
05/15/23	05/15/23	DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	45,000,000.00	0.00	183,175.02	183,175.02			
05/15/23	05/15/23	TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	4,479,996.32	0.00	8,773.32	8,773.32			
05/15/23	05/15/23	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	1,547,970.36	0.00	954.57	954.57			
05/15/23	05/15/23	JDOT 2022-B A3 DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	8,600,000.00	0.00	26,803.34	26,803.34			
05/15/23	05/15/23	HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	8,103,952.10	0.00	24,581.99	24,581.99			
05/15/23	05/15/23	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	562,291.20	0.00	777.84	777.84			
05/15/23	05/15/23	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	12,000,000.00	0.00	4,300.00	4,300.00			
05/15/23	05/15/23	TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	387,328.25	0.00	64.55	64.55			
05/15/23	05/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	5,500,000.00	0.00	3,391.67	3,391.67			
05/15/23	05/15/23	TAOT 2022-A A3 DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	4,250,000.00	0.00	4,356.25	4,356.25			
05/15/23	05/15/23	MBART 2022-1 A2 DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	12,250,000.00	0.00	53,695.83	53,695.83			
05/15/23	05/15/23	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	371,747.95	0.00	340.77	340.77			
05/16/23	05/16/23	FEDERAL FARM CREDIT BANK NOTES DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	0.00	525,000.00	525,000.00			
05/18/23	05/18/23	FEDERAL FARM CREDIT BANK NOTES DTD 11/18/2022 4.500% 11/18/2024	3133ENZ94	50,000,000.00	0.00	1,125,000.00	1,125,000.00			

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Trade	Settle									
INTEREST										
05/18/23	05/18/23	FFCB NOTES DTD 11/18/2021 0.875% 11/18/2024	3133ENEJ5	75,000,000.00	0.00	328,125.00	328,125.00			
05/20/23	05/20/23	FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	0.00	62,500.00	62,500.00			
05/20/23	05/20/23	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	1,566,191.01	0.00	509.01	509.01			
05/20/23	05/20/23	FHLMC (CALLABLE) NOTES DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	0.00	63,750.00	63,750.00			
05/20/23	05/20/23	TLOT 2023-A A2 DTD 04/18/2023 5.300% 08/20/2025	89239MAB3	6,000,000.00	0.00	28,266.67	28,266.67			
05/20/23	05/20/23	VZMT 2023-2 A DTD 04/25/2023 4.890% 04/13/2028	92348KBL6	35,000,000.00	0.00	118,854.16	118,854.16			
05/20/23	05/20/23	TLOT 2023-A A3 DTD 04/18/2023 4.930% 04/20/2026	89239MAC1	14,000,000.00	0.00	61,351.11	61,351.11			
05/21/23	05/21/23	HAROT 2023-1 A3 DTD 02/24/2023 5.040% 04/21/2027	43815JAC7	6,500,000.00	0.00	27,300.00	27,300.00			
05/21/23	05/21/23	HAROT 2023-1 A2 DTD 02/24/2023 4.980% 10/21/2025	43815JAB9	6,000,000.00	0.00	26,100.00	26,100.00			
05/21/23	05/21/23	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	1,549,560.93	0.00	503.60	503.60			
05/21/23	05/21/23	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	7,750,000.00	0.00	5,683.33	5,683.33			
05/21/23	05/21/23	BANK OF NY MELLON (CALLABLE) NOTES DTD 11/22/2022 5.224% 11/21/2025	06405LAC5	5,000,000.00	0.00	129,874.45	129,874.45			
05/21/23	05/21/23	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	788,766.60	0.00	1,058.26	1,058.26			
05/23/23	05/23/23	FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 11/23/2021 1.500% 11/23/2026	3130APVJ1	50,000,000.00	0.00	375,000.00	375,000.00			
05/24/23	05/24/23	INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	25,000,000.00	0.00	31,250.00	31,250.00			
05/25/23	05/25/23	BMWLT 2023-1 A2 DTD 02/15/2023 5.270% 02/25/2025	05593AAB5	5,000,000.00	0.00	21,958.34	21,958.34			

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Trade	Settle									
INTEREST										
05/25/23	05/25/23	BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	8,249,270.04	0.00	7,561.83	7,561.83			
05/25/23	05/25/23	BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	5,869,366.27	0.00	12,325.67	12,325.67			
05/25/23	05/25/23	BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	4,670,304.96	0.00	1,284.34	1,284.34			
05/25/23	05/25/23	BMWOT 2022-A A3 DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	14,000,000.00	0.00	37,450.00	37,450.00			
05/25/23	05/25/23	BMWLT 2023-1 A3 DTD 02/15/2023 5.160% 11/25/2025	05593AAC3	6,150,000.00	0.00	26,445.00	26,445.00			
05/27/23	05/27/23	FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	50,000,000.00	0.00	62,500.00	62,500.00			
05/29/23	05/29/23	AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.700% 11/29/2024	023135CM6	25,000,000.00	0.00	580,972.23	580,972.23			
05/31/23	05/31/23	FEDERATED GOVT OBLIGATIONS FUND	608919718	0.00	0.00	4,174.69	4,174.69			
05/31/23	05/31/23	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	0.00	187,500.00	187,500.00			
05/31/23	05/31/23	US TREASURY NOTES DTD 05/31/2019 2.125% 05/31/2026	9128286X3	50,000,000.00	0.00	531,250.00	531,250.00			
05/31/23	05/31/23	CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	2,569,903.79	2,569,903.79			
05/31/23	05/31/23	FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	978,203.12	978,203.12			
05/31/23	05/31/23	STONECASTLE FICA	FICAMF003	0.00	0.00	9,843.25	9,843.25			
05/31/23	05/31/23	US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	0.00	62,500.00	62,500.00			
05/31/23	05/31/23	INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	42,513.54	42,513.54			
05/31/23	05/31/23	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	0.00	0.00	244.11	244.11			
05/31/23	05/31/23	US TREASURY NOTES DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	0.00	500,000.00	500,000.00			
05/31/23	05/31/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	0.00	0.00	44,592.69	44,592.69			
05/31/23	05/31/23	NORTHERN TRUST INST GOVT SELECT 848	665278701	0.00	0.00	4,190.32	4,190.32			

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Transaction Type Sub-Total					3,265,293,640.51	0.00	19,052,135.85	19,052,135.85			

MATURITY

05/01/23	05/01/23		JP MORGAN SECURITIES LLC COMM PAPER DTD 11/07/2022 0.000% 05/01/2023	46640QS10	50,000,000.00	50,000,000.00	0.00	50,000,000.00	1,191,416.67	0.00	
05/01/23	05/01/23		OLD LINE FUNDING LLC COMM PAPER DTD 11/01/2022 0.000% 05/01/2023	67983US12	95,000,000.00	95,000,000.00	0.00	95,000,000.00	1,970,986.11	0.00	
05/01/23	05/01/23		CANTOR FITZGERALD REPO AGRMT DTD 04/28/2023 4.790% 05/01/2023	RE1363150	100,000,000.00	100,000,000.00	39,916.67	100,039,916.67	0.00	0.00	
05/01/23	05/01/23		TORONTO DOMINION BANK NY CERT DEPOS DTD 04/21/2022 2.420% 05/01/2023	89114WVB8	50,000,000.00	50,000,000.00	1,260,416.65	51,260,416.65	0.00	0.00	
05/01/23	05/01/23		CANADIAN IMP BK COMM NY CERT DEPOS DTD 04/27/2022 2.520% 05/01/2023	13606KGV2	50,000,000.00	50,000,000.00	1,291,500.00	51,291,500.00	0.00	0.00	
05/02/23	05/02/23		CANTOR FITZGERALD REPO AGRMT DTD 05/01/2023 4.790% 05/02/2023	RE1363168	100,000,000.00	100,000,000.00	13,305.56	100,013,305.56	0.00	0.00	
05/03/23	05/03/23		THUNDER BAY FUNDING LLC COMM PAPER DTD 11/29/2022 0.000% 05/03/2023	88602US35	25,000,000.00	25,000,000.00	0.00	25,000,000.00	522,048.61	0.00	
05/03/23	05/03/23		CANTOR FITZGERALD REPO AGRMT DTD 05/02/2023 4.790% 05/03/2023	RE1363176	100,000,000.00	100,000,000.00	13,305.56	100,013,305.56	0.00	0.00	
05/03/23	05/03/23		TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 12/01/2022 0.000% 05/03/2023	89233HS39	50,000,000.00	50,000,000.00	0.00	50,000,000.00	1,003,680.56	0.00	
05/04/23	05/04/23		CANTOR FITZGERALD REPO AGRMT DTD 05/03/2023 4.790% 05/04/2023	RE1363184	100,000,000.00	100,000,000.00	13,305.56	100,013,305.56	0.00	0.00	
05/05/23	05/05/23		FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	100,000,000.00	100,000,000.00	187,500.00	100,187,500.00	42,000.00	0.00	
05/05/23	05/05/23		CANTOR FITZGERALD REPO AGRMT DTD 05/04/2023 5.050% 05/05/2023	RE1363192	100,000,000.00	100,000,000.00	14,027.78	100,014,027.78	0.00	0.00	
05/08/23	05/08/23		CANTOR FITZGERALD REPO AGRMT DTD 05/05/2023 5.040% 05/08/2023	RE1363200	100,000,000.00	100,000,000.00	42,000.00	100,042,000.00	0.00	0.00	
05/09/23	05/09/23		CANTOR FITZGERALD REPO AGRMT DTD 05/08/2023 5.040% 05/09/2023	RE1363218	100,000,000.00	100,000,000.00	14,000.00	100,014,000.00	0.00	0.00	

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Trade	Settle									
MATURITY										
05/10/23	05/10/23	FFCB NOTES DTD 05/10/2021 0.125% 05/10/2023	3133EMYX4	56,000,000.00	56,000,000.00	35,000.00	56,035,000.00	71,680.00	0.00	
05/10/23	05/10/23	CANTOR FITZGERALD REPO AGRMT DTD 05/09/2023 5.030% 05/10/2023	RE1363226	100,000,000.00	100,000,000.00	13,972.22	100,013,972.22	0.00	0.00	
05/11/23	05/11/23	CANTOR FITZGERALD REPO AGRMT DTD 05/10/2023 5.030% 05/11/2023	RE1363234	100,000,000.00	100,000,000.00	13,972.22	100,013,972.22	0.00	0.00	
05/12/23	05/12/23	CANTOR FITZGERALD REPO AGRMT DTD 05/11/2023 4.990% 05/12/2023	RE1363242	100,000,000.00	100,000,000.00	13,861.11	100,013,861.11	0.00	0.00	
05/15/23	05/15/23	CANTOR FITZGERALD REPO AGRMT DTD 05/12/2023 5.000% 05/15/2023	RE1363259	100,000,000.00	100,000,000.00	41,666.67	100,041,666.67	0.00	0.00	
05/16/23	05/16/23	CANTOR FITZGERALD REPO AGRMT DTD 05/15/2023 5.000% 05/16/2023	RE1363267	100,000,000.00	100,000,000.00	13,888.89	100,013,888.89	0.00	0.00	
05/17/23	05/17/23	CANTOR FITZGERALD REPO AGRMT DTD 05/16/2023 5.000% 05/17/2023	RE1363275	100,000,000.00	100,000,000.00	13,888.89	100,013,888.89	0.00	0.00	
05/18/23	05/18/23	CANTOR FITZGERALD REPO AGRMT DTD 05/17/2023 5.000% 05/18/2023	RE1363291	100,000,000.00	100,000,000.00	13,888.89	100,013,888.89	0.00	0.00	
05/19/23	05/19/23	METLIFE SHORT TERM FUND COMM PAPER DTD 01/03/2023 0.000% 05/19/2023	59166HSK5	25,000,000.00	25,000,000.00	0.00	25,000,000.00	440,625.00	0.00	
05/19/23	05/19/23	FED HOME LN DISCOUNT NT DISC NOTES DTD 05/19/2022 0.000% 05/19/2023	313384FU8	75,000,000.00	75,000,000.00	0.00	75,000,000.00	1,289,531.25	0.00	
05/19/23	05/19/23	METLIFE SHORT TERM FUND COMM PAPER DTD 05/31/2022 0.000% 05/19/2023	59157USK7	24,750,000.00	24,750,000.00	0.00	24,750,000.00	437,593.75	0.00	
05/19/23	05/19/23	CANTOR FITZGERALD REPO AGRMT DTD 05/18/2023 5.000% 05/19/2023	RE1363309	100,000,000.00	100,000,000.00	13,888.89	100,013,888.89	0.00	0.00	
05/22/23	05/22/23	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	100,000,000.00	100,000,000.00	125,000.00	100,125,000.00	301,000.00	0.00	
05/22/23	05/22/23	CANTOR FITZGERALD REPO AGRMT DTD 05/19/2023 4.980% 05/22/2023	RE1363317	100,000,000.00	100,000,000.00	41,500.00	100,041,500.00	0.00	0.00	
05/23/23	05/23/23	CANTOR FITZGERALD REPO AGRMT DTD 05/22/2023 4.980% 05/23/2023	RE1363325	100,000,000.00	100,000,000.00	13,833.33	100,013,833.33	0.00	0.00	

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
MATURITY										
05/24/23	05/24/23	CANTOR FITZGERALD REPO AGRMT DTD 05/23/2023 4.980% 05/24/2023	RE1363333	100,000,000.00	100,000,000.00	13,833.33	100,013,833.33	0.00	0.00	
05/24/23	05/24/23	INTER-AMERICAN DEVEL BK NOTES DTD 04/24/2020 0.500% 05/24/2023	4581X0DM7	20,000,000.00	20,000,000.00	50,000.00	20,050,000.00	6,800.00	0.00	
05/25/23	05/25/23	CANTOR FITZGERALD REPO AGRMT DTD 05/24/2023 4.990% 05/25/2023	RE1363341	100,000,000.00	100,000,000.00	13,861.11	100,013,861.11	0.00	0.00	
05/26/23	05/26/23	CANTOR FITZGERALD REPO AGRMT DTD 05/25/2023 5.020% 05/26/2023	RE1363358	100,000,000.00	100,000,000.00	13,944.44	100,013,944.44	0.00	0.00	
05/26/23	05/26/23	CANADIAN IMP BK COMM NY CERT DEPOS DTD 10/27/2022 5.180% 05/26/2023	13606KPQ3	75,000,000.00	75,000,000.00	2,277,041.70	77,277,041.70	0.00	0.00	
05/30/23	05/30/23	CANTOR FITZGERALD REPO AGRMT DTD 05/26/2023 5.050% 05/30/2023	RE1363366	100,000,000.00	100,000,000.00	56,111.11	100,056,111.11	0.00	0.00	
05/31/23	05/31/23	CANTOR FITZGERALD REPO AGRMT DTD 05/30/2023 5.030% 05/31/2023	RE1363374	100,000,000.00	100,000,000.00	13,972.22	100,013,972.22	0.00	0.00	
05/31/23	05/31/23	US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	50,000,000.00	50,000,000.00	406,250.00	50,406,250.00	1,341,796.87	0.00	

Transaction Type Sub-Total				3,045,750,000.00	3,045,750,000.00	6,088,652.80	3,051,838,652.80	8,619,158.82	0.00	
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PAYDOWNS										
05/01/23	05/01/23	TAOT 2021-D A2 DTD 11/15/2021 0.310% 08/15/2024	89238JAB1	543,050.57	543,050.57	0.00	543,050.57	4.18	0.00	
05/01/23	05/01/23	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	293,734.92	293,734.92	0.00	293,734.92	23.41	0.00	
05/01/23	05/01/23	TAOT 2021-C A2 DTD 09/27/2021 0.200% 05/15/2024	89239BAB7	387,328.25	387,328.25	0.00	387,328.25	29.28	0.00	
05/01/23	05/01/23	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	528,862.10	528,862.10	0.00	528,862.10	6,404.19	0.00	
05/01/23	05/01/23	JDOT 2022-A A2 DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	561,504.06	561,504.06	0.00	561,504.06	30.71	0.00	
05/01/23	05/01/23	HART 2021-B A3 DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	1,017,230.53	1,017,230.53	0.00	1,017,230.53	224.50	0.00	
05/01/23	05/01/23	TLOT 2021-A A3 DTD 04/21/2021 0.390% 04/22/2024	89238EAC0	452,783.68	452,783.68	0.00	452,783.68	52.84	0.00	

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
05/01/23	05/01/23	BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	621,118.77	621,118.77	0.00	621,118.77	64.10	0.00	
05/01/23	05/01/23	TAOT 2022-A A2 DTD 01/31/2022 0.740% 10/15/2024	89239KAB7	316,282.20	316,282.20	0.00	316,282.20	8.48	0.00	
05/01/23	05/01/23	HAROT 2021-4 A2 DTD 11/24/2021 0.390% 05/21/2024	43815GAB5	586,369.56	586,369.56	0.00	586,369.56	15.36	0.00	
05/01/23	05/01/23	HART 2021-C A2A DTD 11/17/2021 0.360% 10/15/2024	44935FAB0	761,412.48	761,412.48	0.00	761,412.48	44.31	0.00	
05/01/23	05/01/23	BMWLT 2022-1 A3 DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	687,776.65	687,776.65	0.00	687,776.65	102.82	0.00	
05/01/23	05/01/23	MBART 2021-1 A3 DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	1,137,795.54	1,137,795.54	0.00	1,137,795.54	148.82	0.00	
05/01/23	05/01/23	MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	1,217,676.74	1,217,676.74	0.00	1,217,676.74	91.93	0.00	
05/01/23	05/01/23	HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	1,004,837.99	1,004,837.99	0.00	1,004,837.99	39.19	0.00	
05/01/23	05/01/23	JDOT 2021-B A3 DTD 07/21/2021 0.520% 03/16/2026	47789QAC4	1,114,743.60	1,114,743.60	0.00	1,114,743.60	99.44	0.00	
05/01/23	05/25/23	FHMS K034 A2 DTD 11/01/2013 3.531% 07/01/2023	3137B5JM6	748,758.00	748,758.00	0.00	748,758.00	(6,902.61)	0.00	
05/01/23	05/25/23	FHMS K733 A2 DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	1,750.25	1,750.25	0.00	1,750.25	(149.80)	0.00	
05/01/23	05/25/23	FHMS KJ32 A1 DTD 11/01/2020 0.516% 06/01/2025	3137F72U8	8,604.78	8,604.78	0.00	8,604.78	0.03	0.00	
05/01/23	05/25/23	FHMS KJ36 A1 DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	347,476.10	347,476.10	0.00	347,476.10	1.39	0.00	
05/01/23	05/25/23	FRESB 2022-SB103 ASF DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	4,586.06	4,586.06	0.00	4,586.06	477.47	0.00	
05/01/23	05/25/23	FHMS KJ21 A2 DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	222,994.32	222,994.32	0.00	222,994.32	4,494.73	0.00	
05/01/23	05/25/23	FHMS KJ34 A1 DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	17,772.72	17,772.72	0.00	17,772.72	0.21	0.00	
05/01/23	05/25/23	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	27,352.40	27,352.40	0.00	27,352.40	(134.13)	0.00	

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
05/01/23	05/25/23	FHMS KJ39 A1 DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	54,575.89	54,575.89	0.00	54,575.89	9.01	0.00	
05/01/23	05/25/23	FHMS K045 A2 DTD 05/01/2015 3.023% 01/01/2025	3137BHXJ1	40,849.75	40,849.75	0.00	40,849.75	(4,029.13)	0.00	
05/01/23	05/25/23	FHMS K033 A2 DTD 10/01/2013 3.060% 07/01/2023	3137B4WB8	470,128.43	470,128.43	0.00	470,128.43	(30,007.42)	0.00	
05/01/23	05/25/23	FRESB 2021-SB83 DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	6,090.56	6,090.56	0.00	6,090.56	(28.60)	0.00	
05/01/23	05/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2016 2.454% 08/01/2023	3137BSPW7	3,539,707.50	3,539,707.50	0.00	3,539,707.50	8,019.65	0.00	
05/01/23	05/25/23	FRESB 2022-SB104 A5F DTD 11/01/2022 2.600% 09/01/2027	30329QAA1	20,256.86	20,256.86	0.00	20,256.86	1,765.63	0.00	
05/01/23	05/25/23	FHLMC SERIES K037 A2 DTD 03/01/2014 3.490% 01/01/2024	3137B7YY9	148,939.05	148,939.05	0.00	148,939.05	(1,710.47)	0.00	
05/01/23	05/25/23	FRESB 2021-SB82 A5 DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	63,822.26	63,822.26	0.00	63,822.26	(312.99)	0.00	
05/01/23	05/25/23	FRESB 2022-SB97 DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	32,668.92	32,668.92	0.00	32,668.92	1,294.73	0.00	
05/15/23	05/15/23	JOHN DEERE OWNER TRUST DTD 03/11/2020 1.100% 08/15/2024	47789KAC7	204,184.05	204,184.05	0.00	204,184.05	12.47	0.00	
05/15/23	05/15/23	JDOT 2022-B A2 DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	1,345,368.47	1,345,368.47	0.00	1,345,368.47	142.47	0.00	
05/15/23	05/15/23	MBART 2022-1 A2 DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	539,380.49	539,380.49	0.00	539,380.49	34.47	0.00	
05/15/23	05/15/23	JDOT 2022-C A2 DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	166,284.14	166,284.14	0.00	166,284.14	5.95	0.00	
05/15/23	05/15/23	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	513,228.90	513,228.90	0.00	513,228.90	37.06	0.00	
05/15/23	05/15/23	TAOT 2022-B A2A DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	542,109.56	542,109.56	0.00	542,109.56	23.64	0.00	
05/15/23	05/15/23	HART 2022-B A2A DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	753,803.10	753,803.10	0.00	753,803.10	38.22	0.00	
05/15/23	05/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	1,928,446.29	1,928,446.29	0.00	1,928,446.29	207.69	0.00	

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
05/15/23	05/15/23	JDOT 2021-B A2 DTD 07/21/2021 0.250% 06/17/2024	47789OAB6	130,399.10	130,399.10	0.00	130,399.10	2.95	0.00	
05/21/23	05/21/23	HAROT 2020-1 A3 DTD 02/26/2020 1.610% 04/22/2024	43813RAC1	344,755.21	344,755.21	0.00	344,755.21	67.57	0.00	
05/25/23	05/25/23	BMWOT 2022-A A2A DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	812,100.98	812,100.98	0.00	812,100.98	58.39	0.00	
Transaction Type Sub-Total				24,268,901.78	24,268,901.78	0.00	24,268,901.78	(19,197.86)	0.00	
SELL										
05/01/23	05/01/23	FIDELITY GOV'T MM FUND 2642	31607A703	142,000,000.00	142,000,000.00	0.00	142,000,000.00	0.00	0.00	FIFO
05/02/23	05/02/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	41,000,000.00	41,000,000.00	0.00	41,000,000.00	0.00	0.00	FIFO
05/02/23	05/02/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	6,000,000.00	6,000,000.00	0.00	6,000,000.00	0.00	0.00	FIFO
05/03/23	05/03/23	FIDELITY GOV'T MM FUND 2642	31607A703	24,000,000.00	24,000,000.00	0.00	24,000,000.00	0.00	0.00	FIFO
05/03/23	05/03/23	FIDELITY GOV'T MM FUND 2642	31607A703	68,000,000.00	68,000,000.00	0.00	68,000,000.00	0.00	0.00	FIFO
05/04/23	05/04/23	BANK OF THE WEST MONEY MARKET FUND	BKOFWEST7	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
05/05/23	05/05/23	STONECASTLE FICA	FICAMF003	24,977,830.95	24,977,830.95	0.00	24,977,830.95	0.00	0.00	FIFO
05/08/23	05/08/23	FIDELITY GOV'T MM FUND 2642	31607A703	76,000,000.00	76,000,000.00	0.00	76,000,000.00	0.00	0.00	FIFO
05/09/23	05/09/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	32,000,000.00	32,000,000.00	0.00	32,000,000.00	0.00	0.00	FIFO
05/10/23	05/10/23	FIDELITY GOV'T MM FUND 2642	31607A703	66,000,000.00	66,000,000.00	0.00	66,000,000.00	0.00	0.00	FIFO
05/12/23	05/12/23	FIDELITY GOV'T MM FUND 2642	31607A703	63,000,000.00	63,000,000.00	0.00	63,000,000.00	0.00	0.00	FIFO
05/17/23	05/17/23	FIDELITY GOV'T MM FUND 2642	31607A703	60,000,000.00	60,000,000.00	0.00	60,000,000.00	0.00	0.00	FIFO
05/19/23	05/19/23	FIDELITY GOV'T MM FUND 2642	31607A703	75,000,000.00	75,000,000.00	0.00	75,000,000.00	0.00	0.00	FIFO
05/24/23	05/24/23	FIDELITY GOV'T MM FUND 2642	31607A703	80,000,000.00	80,000,000.00	0.00	80,000,000.00	0.00	0.00	FIFO
05/24/23	05/24/23	FIDELITY GOV'T MM FUND 2642	31607A703	29,000,000.00	29,000,000.00	0.00	29,000,000.00	0.00	0.00	FIFO
05/30/23	05/30/23	FIDELITY GOV'T MM FUND 2642	31607A703	10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00	0.00	FIFO
05/30/23	05/30/23	FIDELITY GOV'T MM FUND 2642	31607A703	63,000,000.00	63,000,000.00	0.00	63,000,000.00	0.00	0.00	FIFO
Transaction Type Sub-Total				860,977,830.95	860,977,830.95	0.00	860,977,830.95	0.00	0.00	
Managed Account Sub-Total					342,684,712.54	24,506,048.46	367,190,761.00	8,599,960.96	0.00	

Managed Account Security Transactions & Interest

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

SAN BERNARDINO COUNTY - 76990800

Total Security Transactions	\$342,684,712.54	\$24,506,048.46	\$367,190,761.00	\$8,599,960.96	\$0.00
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Bolded items are forward settling trades.