



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

SAN BERNARDINO COUNTY

ACCOUNT STATEMENT

For the Month Ending
September 30, 2023

Client Management Team

Kenneth Schiebel, CFA

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

Danny A. Nelson

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

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Accounts included in Statement

76990800 SAN BERNARDINO COUNTY

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

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

Important Disclosures

Important Disclosures

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

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

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

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

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

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

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

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

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

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

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed. Shares of some local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

Key Terms and Definitions

Dividends on local government investment program funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratable 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	33,164,411.86	12,771,610,237.66
Cash Balance	0.00	106,735,870.35
Total	\$33,164,411.86	\$12,878,346,108.01

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	910,587,361.19	7.07
Federal Agency Discount Note	93,221,695.41	0.72
Federal Agency Bond / Note	3,099,524,761.20	24.06
Corporate Note	719,368,980.27	5.59
Bank Note	19,904,010.00	0.15
Certificate of Deposit	399,349,628.10	3.10
Federal Agency Commercial Mortgage-Backed Securities	1,587,753,779.78	12.33
Commercial Paper	1,005,411,029.16	7.81
Federally Insured Cash Account	22,169.05	0.00
Joint Powers Authority	614,000,000.00	4.77
Money Market Mutual Fund	295,000,000.00	2.29
Federal Agency Mortgage-Backed Security	654,151,991.30	5.08
Corporate Note	48,575,020.00	0.38
Repurchase Agreement	99,998,821.20	0.78
Supra-National Agency Bond / Note	165,815,556.00	1.29
U.S. Treasury Bill	124,097,340.00	0.96
U.S. Treasury Bond / Note	2,934,828,095.00	22.79
Cash Balance	106,735,870.35	0.83
Total	\$12,878,346,108.01	100.00%

Consolidated Summary Statement

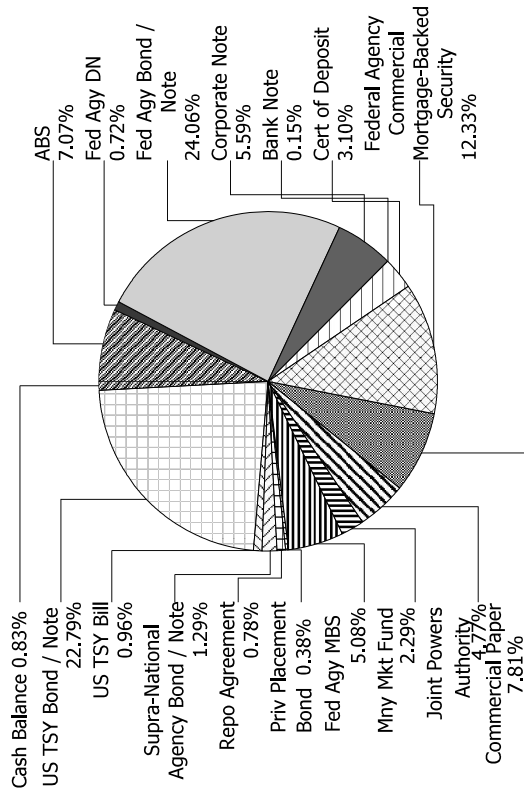
SAN BERNARDINO COUNTY

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	1,482,554,006.95	11.52
31 to 60 days	655,403,444.15	5.09
61 to 90 days	374,715,190.51	2.91
91 to 180 days	1,353,048,249.48	10.51
181 days to 1 year	1,674,565,224.74	13.00
1 to 2 years	3,004,768,412.28	23.33
2 to 3 years	1,527,869,780.33	11.86
3 to 4 years	1,195,027,365.52	9.28
4 to 5 years	1,258,337,163.97	9.77
Over 5 years	352,057,270.08	2.73
Total	\$12,878,346,108.01	100.00%

Weighted Average Days to Maturity 632

Sector Allocation





Managed Account Summary Statement

For the Month Ending **September 30, 2023**

SAN BERNARDINO COUNTY - 76990800

Transaction Summary - Managed Account

Opening Market Value

Maturities/Calls	\$12,635,813,144.35
Principal Dispositions	(807,238,524.72)
Principal Acquisitions	(951,000,000.00)
Unsettled Trades	1,916,151,055.94
Change in Current Value	0.00
	(22,115,437.91)
Closing Market Value	\$12,771,610,237.66

Cash Transactions Summary - Managed Account

Maturities/Calls	784,942,194.45
Sale Proceeds	951,000,000.00
Coupon/Interest/Dividend Income	23,769,514.41
Principal Payments	25,238,524.72
Security Purchases	(1,916,986,583.69)
Net Cash Contribution	132,036,350.11
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	26,711,708.86
Less Purchased Interest Related to Interest/Coupons	(835,527.75)
Plus Net Realized Gains/Losses	7,288,230.75
Total Cash Basis Earnings	\$33,164,411.86

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	13,070,405,002.51
Ending Accrued Interest	52,427,786.65
Plus Proceeds from Sales	951,000,000.00
Plus Proceeds of Maturities/Calls/Principal Payments	810,180,719.17
Plus Coupons/Dividends Received	23,769,514.41
Less Cost of New Purchases	(1,916,986,583.69)
Less Beginning Amortized Value of Securities	(12,902,404,729.30)
Less Beginning Accrued Interest	(50,512,099.43)

Total Accrual Basis Earnings

\$37,879,610.32

Portfolio Summary and Statistics

For the Month Ending **September 30, 2023**

SAN BERNARDINO COUNTY - 76990800

Account Summary

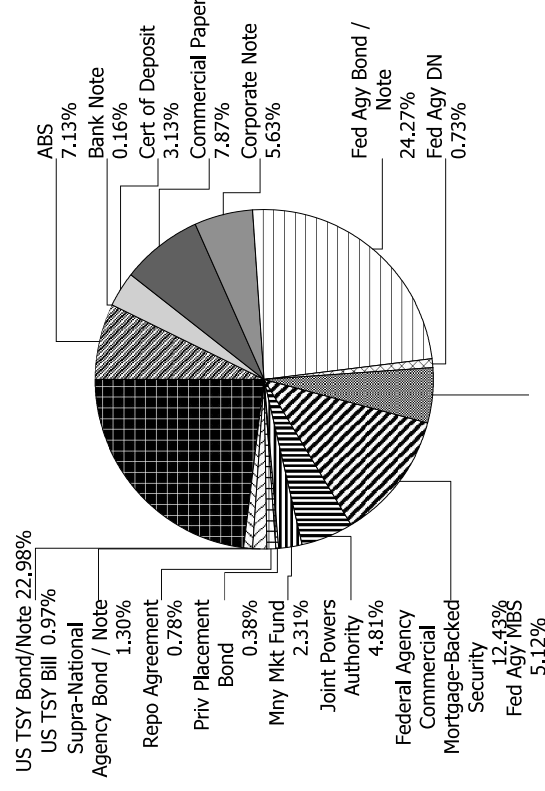
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	3,125,000,000.00	2,934,828,095.00	22.98
U.S. Treasury Bill	125,000,000.00	124,097,340.00	0.97
Supra-National Agency Bond / Note	168,000,000.00	165,815,556.00	1.30
Repurchase Agreement	100,000,000.00	99,998,821.20	0.78
Money Market Mutual Fund	295,000,000.00	295,000,000.00	2.31
Joint Powers Authority	614,000,000.00	614,000,000.00	4.81
Federally Insured Cash Account	22,169.05	22,169.05	0.00
Federal Agency Mortgage-Backed Security	685,107,000.00	654,151,991.30	5.12
Federal Agency Discount Note	94,538,000.00	93,221,695.41	0.73
Federal Agency Commercial Mortgage-Backed Security	1,668,729,085.27	1,587,753,779.78	12.43
Federal Agency Bond / Note	3,243,282,000.00	3,099,524,761.20	24.27
Corporate Note	786,957,000.00	767,944,000.27	6.01
Commercial Paper	1,015,740,000.00	1,005,411,029.16	7.87
Certificate of Deposit	400,000,000.00	399,349,628.10	3.13
Bank Note	20,000,000.00	19,904,010.00	0.16
Asset-Backed Security	923,460,128.79	910,587,361.19	7.13
Managed Account Sub-Total	13,264,835,383.11	12,771,610,237.66	100.00%
Accrued Interest		52,427,786.65	
Total Portfolio	13,264,835,383.11	12,824,038,024.31	

Unsettled Trades

0.00

0.00

Sector Allocation

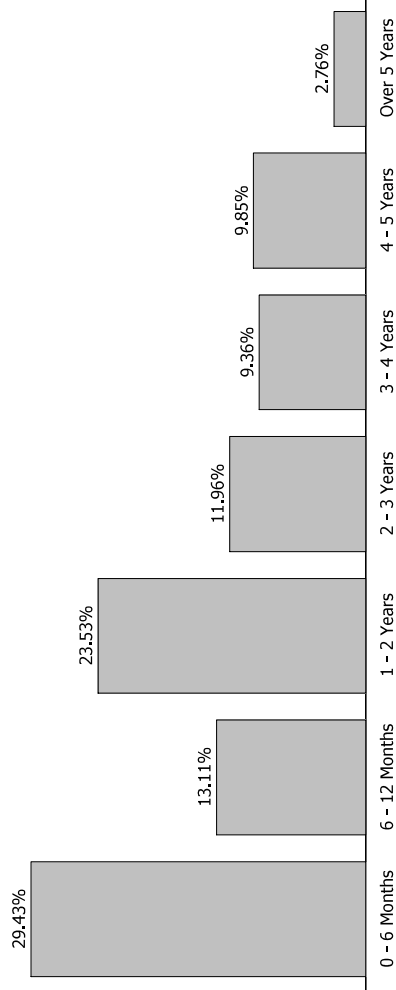


Portfolio Summary and Statistics

For the Month Ending **September 30, 2023**

SAN BERNARDINO COUNTY - 76990800

Maturity Distribution



Characteristics

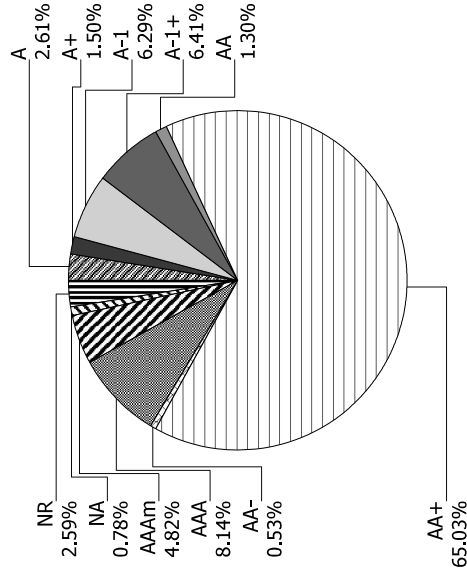
Yield to Maturity at Cost	3.78%
Yield to Maturity at Market	5.36%
Weighted Average Days to Maturity	638

SAN BERNARDINO COUNTY - 76990800

Issuer Summary

Credit Quality (S&P Ratings)

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	146,915,525.00	1.15
AMERICAN EXPRESS CO	65,765,436.80	0.51
APPLE INC	29,492,130.00	0.23
BANK OF AMERICA CO	173,954,750.00	1.36
BMW FINANCIAL SERVICES NA LLC	15,888,504.36	0.12
BMW VEHICLE OWNER TRUST	21,489,115.13	0.17
CAMP	604,000,000.00	4.73
CANTOR FITZGERALD	99,998,821.20	0.78
CAPITAL ONE FINANCIAL CORP	48,770,235.00	0.38
CHARTIOT FUNDING LLC	99,399,650.00	0.78
CHARTA LLC	49,209,200.00	0.39
CRC FUNDING LLC	24,561,550.00	0.19
DEERE & COMPANY	111,802,726.00	0.88
DISCOVER FINANCIAL SERVICES	68,514,313.00	0.54
FANNIE MAE	540,884,299.55	4.24
FEDERAL FARM CREDIT BANKS	523,536,999.29	4.10
FEDERAL HOME LOAN BANKS	1,740,583,064.32	13.63
FEDERATED GOVT OBLIGATIONS FUNDS	1,000,000.00	0.01
FIDELITY TREASURY MF	292,000,000.00	2.29
FREDDIE MAC	2,629,647,864.53	20.59
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	7,235,027.20	0.06
HONDA AUTO RECEIVABLES	54,910,144.05	0.43
HYUNDAI AUTO RECEIVABLES	141,025,044.62	1.10
INTER-AMERICAN DEVELOPMENT BANK	98,757,475.00	0.77
INTERNATIONAL FINANCE CORPORATION	19,434,140.00	0.15
INTL BANK OF RECONSTRUCTION AND DEV	47,623,941.00	0.37
INVESTMENT TRUST OF CALIFORNIA	10,000,000.00	0.08
JOHN DEERE OWNER TRUST	154,245,487.37	1.21
JOHNSON & JOHNSON	49,655,500.00	0.39
JP MORGAN CHASE & CO	48,745,950.00	0.38
JUPITER SECURITIZATION COMPANY	49,190,250.00	0.39
LIBERTY STREET FUNDING LLC	109,441,200.00	0.86



Managed Account Issuer Summary

SAN BERNARDINO COUNTY - 76990800

Issuer	Market Value of Holdings	Percent
MERCEDES-BENZ AUTO LEASE TRUST	44,985,439.39	0.35
MERCEDES-BENZ AUTO RECEIVABLES	51,395,787.65	0.40
METLIFE INC	187,724,769.16	1.47
MICROSOFT CORP	99,052,900.00	0.78
MORGAN STANLEY	1,000,000.00	0.01
NESTLE SA	4,875,340.00	0.04
NORTHERN TRUST	1,000,000.00	0.01
PROCTER & GAMBLE CO	34,652,020.00	0.27
STONECASTLE FICA	22,169.05	0.00
THE BANK OF NEW YORK MELLON CORPORATION	225,925,309.27	1.77
TORONTO-DOMINION BANK	149,993,517.35	1.17
Toyota Lease Owner Trust	19,506,802.57	0.15
TOYOTA MOTOR CORP	491,582,217.05	3.85
UNITED STATES TREASURY	3,058,925,435.00	23.94
VERIZON MASTER TRUST	34,572,762.00	0.27
WAL-MART STORES INC	19,457,305.00	0.15
WELLS FARGO & COMPANY	269,260,120.75	2.11
Total	\$12,771,610,237.66	100.00%



Managed Account Detail of Securities Held

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 02/28/2017 2.125% 02/29/2024	912828W48	AA+	Aaa	03/09/22	03/10/22	75,653,320.31	1.67	135,731.46	75,136,825.75	73,992,187.50
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	09/30/19	10/01/19	52,062,500.00	1.57	472,146.74	50,277,362.26	49,085,940.00
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	AA+	Aaa	12/23/19	12/26/19	51,611,328.13	1.73	472,146.74	50,228,321.78	49,085,940.00
US TREASURY N/B NOTES	DTD 05/15/2021 0.250% 05/15/2024	91282CCCC3	AA+	Aaa	02/28/22	03/01/22	72,943,359.38	1.52	70,822.01	74,420,772.43	72,609,375.00
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	AA+	Aaa	03/21/22	03/22/22	49,826,171.88	2.16	336,065.57	49,947,265.63	48,859,375.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	09/25/19	09/26/19	50,886,718.75	1.61	252,717.39	50,139,203.12	48,726,560.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	10/31/19	11/01/19	51,017,578.13	1.55	252,717.39	50,163,123.21	48,726,560.00
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	AA+	Aaa	11/01/19	11/04/19	50,935,546.88	1.58	252,717.39	50,150,237.82	48,726,560.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	12/11/19	12/12/19	50,173,828.13	1.67	221,127.72	50,028,553.00	48,632,810.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	03/17/22	03/21/22	49,701,171.88	2.02	221,127.72	49,901,947.02	48,632,810.00
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	AA+	Aaa	06/10/22	06/13/22	48,742,187.50	3.03	221,127.72	49,540,932.07	48,632,810.00
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	AA+	Aaa	06/24/22	06/27/22	94,679,687.50	3.07	79,483.70	97,954,272.36	96,093,750.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	10/10/19	10/11/19	51,474,609.38	1.49	179,008.15	50,255,430.91	48,632,810.00
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	AA+	Aaa	04/05/22	04/06/22	49,429,687.50	2.63	179,008.15	49,795,306.97	48,632,810.00



Managed Account Detail of Securities Held

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 07/31/2019 1.750% 07/31/2024	912828Y87	AA+	Aaa	06/13/22	06/14/22	48,324,218.75	3.39	147,418.48	49,345,196.02	48,484,375.00	
US TREASURY NOTES	DTD 08/15/2014 2.375% 08/15/2024	912828D56	AA+	Aaa	06/10/22	06/13/22	49,279,296.88	3.06	151,664.40	49,710,447.99	48,671,875.00	
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	AA+	Aaa	02/09/22	02/10/22	49,712,890.63	1.48	53,228.02	49,896,911.43	48,117,190.00	
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	AA+	Aaa	02/15/22	02/16/22	49,417,968.75	1.72	53,228.02	49,789,665.08	48,117,190.00	
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	AA+	Aaa	02/15/22	02/16/22	49,683,593.75	1.75	2,049.18	49,879,322.59	48,093,750.00	
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	AA+	Aaa	04/04/22	04/05/22	48,683,593.75	2.60	2,049.18	49,471,410.03	48,093,750.00	
US TREASURY N/B NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	AA+	Aaa	03/09/22	03/10/22	72,793,945.31	1.79	216,444.67	74,117,578.12	71,378,910.00	
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	AA+	Aaa	03/28/22	03/29/22	71,589,843.75	2.55	212,466.03	73,543,062.14	71,214,840.00	
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	AA+	Aaa	10/27/21	10/28/21	50,845,703.13	0.85	115,828.80	50,346,518.16	47,468,750.00	
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	AA+	Aaa	12/19/19	12/20/19	50,576,171.88	1.77	127,717.39	50,153,829.33	47,804,690.00	
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	AA+	Aaa	03/02/22	03/03/22	49,767,578.13	1.66	95,788.04	49,891,751.67	47,484,375.00	
US TREASURY N/B NOTES	DTD 03/15/2022 1.750% 03/15/2025	91282CED9	AA+	Aaa	05/02/23	05/03/23	95,890,625.00	4.06	76,923.08	96,800,471.96	95,078,120.00	
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	AA+	Aaa	12/09/19	12/10/19	51,109,375.00	1.70	401,324.73	50,331,190.12	47,609,375.00	
US TREASURY N/B NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CE00	AA+	Aaa	06/09/22	06/10/22	49,652,343.75	3.00	519,361.41	49,807,651.87	48,093,750.00	



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2023**

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	AA+	Aaa	11/22/21	11/24/21	48,667,968.75	1.02	42,008.20	49,369,256.23	46,093,750.00
US TREASURY N/B NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	AA+	Aaa	04/17/23	04/18/23	24,354,492.19	4.14	212,090.17	24,490,302.45	24,062,500.00
US TREASURY N/B NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	AA+	Aaa	04/18/23	04/19/23	24,353,515.63	4.14	212,090.17	24,488,883.55	24,062,500.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	11/22/21	11/24/21	48,605,468.75	1.04	31,589.67	49,322,898.83	45,945,310.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/24/22	01/25/22	48,166,015.63	1.35	31,589.67	49,065,429.69	45,945,310.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	06/09/22	06/10/22	45,994,140.63	3.01	31,589.67	47,709,911.94	45,945,310.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/26/22	01/27/22	72,058,593.75	1.43	47,384.51	73,498,706.25	68,917,965.00
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	AA+	Aaa	01/31/22	02/01/22	71,976,562.50	1.47	47,384.51	73,450,640.06	68,917,965.00
US TREASURY N/B NOTES	DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	AA+	Aaa	04/10/23	04/11/23	49,005,859.38	3.93	317,934.78	49,214,075.27	48,171,875.00
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,470,703.13	1.10	21,059.79	49,239,331.15	45,773,440.00
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	AA+	Aaa	11/22/21	11/24/21	48,482,421.88	1.09	21,059.79	49,245,160.03	45,773,440.00
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	01/18/22	01/19/22	47,859,375.00	1.47	10,645.61	48,864,820.08	45,609,375.00
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	06/27/22	06/28/22	45,480,468.75	3.27	10,645.61	47,272,696.66	45,609,375.00
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	AA+	Aaa	03/10/22	03/11/22	70,769,531.25	1.94	15,968.41	72,666,408.10	68,414,062.50



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For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	AA+	Aaa	03/14/22	03/15/22	46,951,171.88	2.04	341.53	48,281,355.58	45,492,190.00	
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	AA+	Aaa	04/05/22	04/06/22	45,789,062.50	2.75	52,309.79	47,542,543.38	45,320,310.00	
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	AA+	Aaa	09/27/22	09/28/22	44,087,890.63	4.38	52,309.79	46,014,955.51	45,320,310.00	
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	AA+	Aaa	10/05/22	10/06/22	44,132,812.50	4.20	31,589.67	45,874,104.75	45,000,000.00	
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	AA+	Aaa	10/11/22	10/12/22	43,957,031.25	4.34	31,589.67	45,729,368.40	45,000,000.00	
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	AA+	Aaa	01/03/23	01/04/23	44,566,406.25	4.18	31,589.67	45,872,791.21	45,000,000.00	
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	AA+	Aaa	10/24/22	10/25/22	43,773,437.50	4.55	21,291.21	45,510,964.35	45,007,810.00	
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	AA+	Aaa	09/29/22	09/30/22	44,224,609.38	4.18	126,024.59	45,803,244.90	44,890,625.00	
US TREASURY NOTES	DTD 05/31/2019 2.125% 05/31/2026	9128286X3	AA+	Aaa	11/01/22	11/02/22	46,298,828.13	4.38	357,069.67	47,242,541.94	46,593,750.00	
US TREASURY N/B NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	AA+	Aaa	02/10/23	02/13/23	44,972,656.25	4.09	110,563.86	45,910,441.38	44,984,375.00	
US TREASURY N/B NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	AA+	Aaa	02/14/23	02/15/23	44,855,468.75	4.18	110,563.86	45,808,314.51	44,984,375.00	
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	AA+	Aaa	09/27/22	09/28/22	46,058,593.75	4.27	448,539.40	46,916,840.79	46,109,375.00	
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	AA+	Aaa	10/27/22	10/31/22	46,332,031.25	4.16	448,539.40	47,073,594.03	46,109,375.00	
US TREASURY NOTES	DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	AA+	Aaa	11/01/22	11/02/22	42,123,046.88	4.26	63,179.35	43,665,095.90	42,828,125.00	



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For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type / Description	Dated Date / Coupon / Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 07/31/2020 0.375% 07/31/2027	91282CAD3	AA+	Aaa	09/26/22	09/27/22	41,859,375.00	4.12	31,589.67	43,558,408.16	42,468,750.00
US TREASURY NOTES	DTD 08/15/2017 2.250% 08/15/2027	9128282R0	AA+	Aaa	11/03/22	11/04/22	45,289,062.50	4.46	143,682.07	46,182,655.80	45,695,310.00
Security Type Sub-Total							2,995,981,445.43	2.59	8,635,253.04	3,035,910,301.72	2,934,828,095.00
U.S. Treasury Bill											
US TREASURY BILL	DTD 07/05/2023 0.000% 10/31/2023	912797HD2	A-1+	P-1	07/05/23	07/06/23	49,149,800.00	5.32	0.00	49,782,000.00	49,787,335.00
US TREASURY BILL	DTD 11/03/2022 0.000% 11/02/2023	912796YT0	A-1+	P-1	06/02/23	06/05/23	24,455,208.33	5.35	0.00	24,883,777.78	24,885,795.00
US TREASURY BILL	DTD 08/22/2023 0.000% 12/19/2023	912797HV2	A-1+	P-1	09/21/23	09/25/23	49,374,187.50	5.37	0.00	49,418,362.50	49,424,210.00
Security Type Sub-Total							122,979,195.83	5.35	0.00	124,084,140.28	124,097,340.00
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK NOTE	DTD 10/04/2013 3.000% 10/04/2023	4581X0CC0	AAA	Aaa	03/14/19	03/21/19	25,480,000.00	2.55	368,750.00	25,000,868.52	24,998,200.00
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JM6	AAA	Aaa	11/17/20	11/24/20	24,946,250.00	0.32	22,048.61	24,997,349.32	24,812,500.00
INTL BK RECON & DEVELOP NOTES	DTD 03/29/2022 2.250% 03/28/2024	45906M3C3	AAA	Aaa	03/22/22	03/29/22	12,989,860.00	2.29	2,437.50	12,997,513.62	12,790,791.00
INTL BANK OF RECON AND DEV SN (FLOATER)	DTD 06/16/2020 5.710% 06/17/2024	45906M2B6	AAA	Aaa	06/09/20	06/16/20	10,000,000.00	0.48	20,561.76	10,000,000.00	10,020,650.00
INTER-AMERICAN DEVEL BK NOTES	DTD 07/01/2022 3.250% 07/01/2024	4581X0EE4	AAA	Aaa	06/22/22	07/01/22	59,994,000.00	3.26	487,500.00	59,997,751.03	58,944,120.00



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For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note										
INTL FINANCE CORP CORPORATE NOTES DTD 09/15/2022 3.625% 09/15/2025	45950KDA5	AAA	Aaa	09/07/22	09/15/22	19,992,200.00	3.64	32,222.22	19,994,911.50	19,434,140.00
INTER-AMERICAN DEVEL BK NOTES DTD 07/06/2023 4.500% 05/15/2026	4581X0EK0	AAA	Aaa	06/27/23	07/06/23	14,988,450.00	4.53	159,375.00	14,989,412.50	14,815,155.00
Security Type Sub-Total						168,390,760.00	2.63	1,092,895.09	167,977,806.49	165,815,556.00
Repurchase Agreement										
CANTOR FITZGERALD REPO AGRMT DTD 09/28/2023 5.300% 10/05/2023	RE1365189	NA	NA	09/28/23	09/28/23	100,000,000.00	5.30	44,166.67	100,000,000.00	99,998,821.20
Security Type Sub-Total						100,000,000.00	5.30	44,166.67	100,000,000.00	99,998,821.20
Money Market Mutual Fund										
NORTHERN TRUST INST GOVT SELECT 848	665278701	AAA	NR	02/28/22	02/28/22	1,000,000.00	5.22	0.00	1,000,000.00	1,000,000.00
FEDERATED GOVT OBLIGATIONS FUND	608919718	AAA	NR	02/28/23	02/28/23	1,000,000.00	5.20	0.00	1,000,000.00	1,000,000.00
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	NR	NR	08/31/23	08/31/23	1,000,000.00	5.27	0.00	1,000,000.00	1,000,000.00
FIDELITY GOV'T MM FUND 2642	31607A703	AAA	AAA	09/27/23	09/27/23	292,000,000.00	5.23	0.00	292,000,000.00	292,000,000.00
Security Type Sub-Total						295,000,000.00	5.23	0.00	295,000,000.00	295,000,000.00
Joint Powers Authority										
INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	AAA	NR	08/26/21	08/26/21	10,000,000.00	5.44	0.00	10,000,000.00	10,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	05/25/23	05/25/23	15,000,000.00	5.55	0.00	15,000,000.00	15,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	04/12/23	04/12/23	19,000,000.00	5.55	0.00	19,000,000.00	19,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	05/16/23	05/16/23	19,000,000.00	5.55	0.00	19,000,000.00	19,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	AAA	NR	06/01/23	06/01/23	22,000,000.00	5.55	0.00	22,000,000.00	22,000,000.00



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For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/27/23	06/27/23	33,000,000.00	5.55	0.00	33,000,000.00	33,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/08/22	12/08/22	37,000,000.00	5.55	0.00	37,000,000.00	37,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	02/27/23	02/27/23	39,000,000.00	5.55	0.00	39,000,000.00	39,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	12/27/22	12/27/22	40,000,000.00	5.55	0.00	40,000,000.00	40,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/27/23	06/27/23	56,000,000.00	5.55	0.00	56,000,000.00	56,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/26/23	06/26/23	75,000,000.00	5.55	0.00	75,000,000.00	75,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	02/27/23	02/27/23	99,000,000.00	5.55	0.00	99,000,000.00	99,000,000.00
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	AAA	NR	06/30/23	06/30/23	150,000,000.00	5.55	0.00	150,000,000.00	150,000,000.00
Security Type Sub-Total							614,000,000.00	5.55	0.00	614,000,000.00	614,000,000.00
Federally Insured Cash Account											
STONECASTLE FICA		FICAMF003	NR	NR	08/30/19	08/30/19	22,169.05	5.33	0.00	22,169.05	22,169.05
Security Type Sub-Total							22,169.05	5.33	0.00	22,169.05	22,169.05
Federal Agency Mortgage-Backed Security											
FR WN1252		3132XFMA3	AA+	Aaa	06/15/23	06/21/23	9,642,268.13	4.85	36,194.79	9,650,816.61	9,370,572.17
DTD 06/01/2023 4.500% 03/01/2028											
FR WN1245		3132XFL30	AA+	Aaa	06/06/23	06/09/23	24,512,695.31	4.81	89,383.56	24,544,862.50	23,791,890.75
DTD 06/01/2023 4.350% 03/01/2028											



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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 Mortgage-Backed Security												
FR WN1255	DTD 07/01/2023 4.670% 04/01/2028	3132XFMD7	21,000,000.00	AA+	Aaa	07/20/23	07/25/23	20,547,187.50	5.19	80,605.48	20,565,173.04	20,237,516.88
FR WN2390	DTD 07/01/2023 4.920% 04/01/2028	3132XGUQ7	51,524,000.00	AA+	Aaa	07/13/23	07/18/23	51,493,810.16	4.93	208,354.59	51,495,127.34	50,172,460.04
FR WN2389	DTD 07/01/2023 4.650% 05/01/2028	3132XGUP9	43,850,000.00	AA+	Aaa	07/18/23	07/21/23	44,062,398.44	4.54	167,591.10	44,053,639.74	42,805,296.55
FR WN2432	DTD 09/01/2023 5.050% 05/01/2028	3132XGV29	49,502,000.00	AA+	Aaa	09/13/23	09/18/23	48,662,786.41	5.47	208,320.92	48,669,253.38	48,445,483.76
FR WN1250	DTD 06/01/2023 4.400% 05/01/2028	3132XFL89	75,000,000.00	AA+	Aaa	06/15/23	06/21/23	73,848,632.81	4.75	271,232.88	73,914,758.63	71,406,614.25
FR WN2409	DTD 08/01/2023 4.900% 06/01/2028	3132XGV89	42,540,000.00	AA+	Aaa	08/03/23	08/08/23	41,659,289.06	5.39	171,325.48	41,686,326.23	41,361,617.33
FR WN2382	DTD 07/01/2023 4.340% 06/01/2028	3132XGUG9	50,000,000.00	AA+	Aaa	08/18/23	08/23/23	48,044,921.88	5.27	178,356.16	48,088,642.09	47,458,503.50
FR WN2337	DTD 04/01/2023 4.350% 01/01/2030	3132XGS31	62,975,000.00	AA+	Aaa	08/22/23	08/25/23	59,452,335.94	5.39	225,157.19	59,508,492.15	58,937,788.62
FR WN2398	DTD 07/01/2023 5.030% 02/01/2030	3132XGUY0	15,656,000.00	AA+	Aaa	07/18/23	07/21/23	15,802,775.00	4.86	64,725.76	15,798,347.77	15,212,496.68
FR WN2397	DTD 07/01/2023 5.000% 02/01/2030	3132XGUX2	33,757,000.00	AA+	Aaa	07/18/23	07/21/23	34,087,976.84	4.82	138,727.40	34,077,993.46	32,742,736.84
FR WN2405	DTD 07/01/2023 4.310% 04/01/2030	3132XGU79	26,814,000.00	AA+	Aaa	07/20/23	07/25/23	26,363,608.59	4.60	94,987.68	26,376,150.20	25,478,481.54
FR WN2392	DTD 07/01/2023 4.050% 04/01/2030	3132XGUS3	30,193,000.00	AA+	Aaa	07/13/23	07/18/23	29,460,583.87	4.47	100,505.47	29,483,013.93	28,220,407.37
FR WN2404	DTD 07/01/2023 4.320% 04/01/2030	3132XGU61	30,648,000.00	AA+	Aaa	09/14/23	09/19/23	29,581,305.94	4.94	110,332.80	29,586,670.70	29,124,429.69
FR WN2415	DTD 08/01/2023 4.640% 05/01/2030	3132XGVH6	24,795,000.00	AA+	Aaa	08/08/23	08/11/23	24,740,760.94	4.68	94,560.66	24,741,887.70	23,997,075.58



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Mortgage-Backed Security											
FR WN2421	09/01/2023 4.020% 06/01/2030	3132XGVP8	AA+	Aaa	09/21/23	09/26/23	30,224,090.04	5.12	106,507.97	30,228,210.76	30,029,911.96
FR WN2442	09/01/2023 4.230% 06/01/2030	3132XGWC6	AA+	Aaa	09/26/23	09/28/23	55,984,989.38	5.38	208,018.65	55,989,723.19	55,358,707.79
Security Type Sub-Total							668,172,416.24	5.02	2,554,888.54	668,459,089.42	654,151,991.30
Federal Agency Discount Note											
FED HOME LN DISCOUNT NT DISC NOTES	12/21/2022 0.000% 12/21/2023	313384QU6	A-1+	P-1	05/08/23	05/09/23	48,496,472.22	4.94	0.00	49,461,125.00	49,375,035.45
FED HOME LN DISCOUNT NT DISC NOTES	01/09/2023 0.000% 01/08/2024	313384RN1	A-1+	P-1	06/01/23	06/01/23	43,153,158.93	5.23	0.00	43,917,641.33	43,846,659.96
Security Type Sub-Total							91,649,631.15	5.07	0.00	93,378,766.33	93,221,695.41
Federal Agency Commercial Mortgage-Backed Security											
FHLMC SERIES K037 A2	03/01/2014 3.490% 01/01/2024	3137B7Y9	AA+	Aaa	04/27/22	05/02/22	48,403,135.78	2.78	139,174.13	47,936,589.28	47,544,397.05
FHMS K039 A2	09/01/2014 3.303% 07/01/2024	3137BDCW4	AA+	Aaa	07/19/22	07/22/22	24,818,371.94	3.61	68,701.70	24,905,187.25	24,525,253.49
FHMS KMP1 A2	09/01/2017 2.982% 08/01/2024	3137FATE8	AA+	Aaa	02/24/21	03/01/21	54,023,437.50	0.60	124,250.00	50,982,504.75	48,724,533.50
FHMS K729 A2	12/01/2017 3.136% 10/01/2024	3137FCM43	AA+	Aaa	01/27/21	01/29/21	17,969,531.25	0.68	43,120.00	16,901,080.12	16,087,853.10
FHMS K042 A2	01/28/2015 2.670% 12/01/2024	3137BEXT3	AA+	Aaa	06/23/22	06/28/22	64,406,112.50	3.37	145,670.75	64,957,846.72	63,290,395.67
FHMS K045 A2	05/01/2015 3.023% 01/01/2025	3137BH1J1	AA+	Aaa	12/14/20	12/17/20	24,669,219.72	0.55	56,566.56	23,141,704.02	21,702,525.85
FHMS K046 A2	06/17/2015 3.205% 03/01/2025	3137BJP64	AA+	Aaa	10/11/22	10/14/22	48,373,046.88	4.65	133,541.67	49,032,065.87	48,311,026.50



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2023**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Commercial Mortgage-Backed Security												
FHMS K732 AM	DTD 06/28/2018 3.700% 05/01/2025	3137FG7G4	AA+	Aaa	03/02/22	03/07/22	26,244,140.63	2.07	77,083.33	25,624,772.62	24,221,758.00	
FHMS K047 A2	DTD 07/30/2015 3.329% 05/01/2025	3137BKRJ1	AA+	Aaa	05/26/22	06/01/22	75,708,984.38	2.99	208,062.50	75,384,782.13	72,455,484.00	
FHLMC SERIES K049 A2	DTD 10/01/2015 3.010% 07/01/2025	3137BLMZ8	AA+	Aaa	04/27/22	05/02/22	10,024,218.75	2.93	25,083.33	10,013,387.35	9,585,035.30	
FHMS K733 A2	DTD 11/09/2018 3.750% 08/01/2025	3137FJXQ7	AA+	Aaa	10/28/21	11/02/21	3,597,033.43	1.40	10,354.53	3,452,338.94	3,208,425.51	
FHMS K050 A2	DTD 11/01/2015 3.334% 08/01/2025	3137BLW95	AA+	Aaa	03/17/22	03/21/22	30,856,640.63	2.45	83,350.00	30,467,005.06	28,862,853.00	
FHMS K052 A1	DTD 12/01/2015 3.308% 09/01/2025	3137BM7C4	AA+	Aaa	05/16/22	05/19/22	50,433,593.75	3.03	137,833.33	50,253,080.12	48,066,213.50	
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	AA+	Aaa	04/27/21	04/30/21	26,863,281.25	0.98	56,250.00	25,843,379.93	23,662,505.25	
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	AA+	Aaa	06/10/21	06/15/21	65,231,250.00	1.58	184,150.00	62,437,249.04	57,950,292.00	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	1,120,087.24	0.57	622.33	1,117,009.43	1,002,813.50	
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	AA+	Aaa	01/13/21	01/22/21	2,613,537.01	0.57	1,452.10	2,606,355.42	2,339,898.23	
FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	AA+	Aaa	04/04/23	04/06/23	57,504,785.16	4.20	148,002.92	57,834,216.34	56,454,877.92	
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	AA+	Aaa	02/10/21	02/19/21	3,432,343.72	0.57	1,907.43	3,423,730.91	3,086,730.24	
FHMS K055 A2	DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	AA+	Aaa	06/23/22	06/28/22	81,239,628.91	3.46	185,996.25	82,014,420.79	78,477,384.82	
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137HILS3	AA+	Aaa	07/20/21	07/29/21	2,890,557.62	0.68	1,640.41	2,890,573.19	2,686,252.98	



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For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Commercial Mortgage-Backed Security												
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	AA+	Aaa	12/08/21	12/13/21	15,558,984.38	1.44	28,525.00	15,337,880.99	13,892,505.15	
FHMS KJ21 A2	DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	AA+	Aaa	12/01/22	12/06/22	9,449,543.74	4.28	29,735.45	9,492,123.41	9,307,974.99	
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FOXJ7	AA+	Aaa	06/28/21	06/30/21	8,815,898.44	1.18	17,359.38	8,573,202.03	7,631,960.99	
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	AA+	Aaa	12/07/21	12/16/21	1,323,333.79	1.30	1,431.41	1,323,335.70	1,221,222.53	
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	10,750,000.00	1.80	28,441.67	10,489,977.41	9,462,492.00	
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	AA+	Aaa	01/20/22	01/25/22	20,306,528.94	1.77	53,663.32	19,807,745.32	17,853,692.70	
FRESB 2022-SB97	DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	AA+	Aaa	04/13/22	04/22/22	20,740,383.19	2.66	32,034.49	20,998,723.07	19,458,863.82	
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137FIG44	AA+	Aaa	04/10/23	04/13/23	4,834,375.00	4.15	13,512.50	4,853,920.81	4,682,322.20	
FHMS KJ39 A1	DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	AA+	Aaa	04/13/22	04/21/22	37,909,662.32	2.75	86,890.65	37,911,491.35	35,845,553.08	
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137FIG44	AA+	Aaa	04/19/22	04/22/22	50,287,109.38	3.12	135,125.00	50,203,282.98	46,823,222.00	
FRESB 2022-SB103 ASF	DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	AA+	Aaa	10/19/22	10/28/22	7,070,213.19	4.60	13,679.22	7,235,816.07	7,117,906.86	
FHLMC MULTIFAMILY STRUCTURED P	DTD 08/01/2017 3.117% 06/01/2027	3137FLJ3	AA+	Aaa	02/15/22	02/18/22	38,105,812.06	2.27	94,958.93	37,632,345.45	34,033,290.63	
FHMS K068 A2	DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	AA+	Aaa	06/29/22	06/30/22	79,984,777.50	3.59	219,797.22	80,310,460.98	75,751,361.90	
FHMS K739 A2	DTD 11/01/2020 1.336% 09/01/2027	3137F64P9	AA+	Aaa	10/04/22	10/07/22	10,481,250.00	4.20	13,360.00	10,785,848.46	10,441,276.92	



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security											
FHMS K740 A2	DTD 11/01/2020 1.470% 09/01/2027	3137F72B0	AA+	Aaa	10/04/22	10/07/22	19,243,125.00	4.31	26,950.00	19,796,040.15	19,080,500.56
FRESB 2022-SB104 ASF	DTD 11/01/2022 2.600% 09/01/2027	303290AA1	AA+	Aaa	11/08/22	11/18/22	23,538,564.43	4.63	55,869.96	23,946,161.72	23,473,658.16
FHMS KGX1 AFX	DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	AA+	Aaa	01/04/23	01/09/23	66,468,281.25	4.34	176,250.00	67,087,287.89	65,173,643.93
FHMS K072 A2	DTD 01/01/2018 3.444% 12/01/2027	3137FEBQ2	AA+	Aaa	03/28/23	03/31/23	12,499,973.67	4.22	37,089.01	12,545,599.02	12,079,072.40
FRESB 2023-SB105 A5	DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	AA+	Aaa	05/18/23	05/25/23	32,623,010.44	4.31	104,279.86	32,683,819.19	31,410,186.65
FRESB 2023-SB106 ASF	DTD 06/01/2023 3.960% 05/01/2028	35802AAE3	AA+	Aaa	06/22/23	06/29/23	13,583,211.81	4.64	46,187.59	13,605,171.50	13,583,491.74
FRESB 2023-SB107 ASF	DTD 07/01/2023 4.090% 05/01/2028	30332EAA3	AA+	Aaa	07/13/23	07/20/23	24,450,540.66	4.60	85,187.66	24,473,246.84	24,450,540.66
FHMS K079 AM	DTD 08/01/2018 3.930% 06/01/2028	3137FGZU2	AA+	Aaa	04/12/23	04/17/23	11,269,308.59	4.08	37,171.25	11,276,507.02	10,738,539.97
FRESB 2023-SB108 ASF	DTD 08/01/2023 4.250% 06/01/2028	30333AAA0	AA+	Aaa	08/09/23	08/17/23	24,455,782.21	4.75	88,522.06	24,469,634.00	24,067,903.13
FHMS K505 A2	DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	AA+	Aaa	07/13/23	07/20/23	75,749,100.00	4.59	301,187.50	75,718,343.93	73,620,336.00
FHMS K079 A2	DTD 08/01/2018 3.926% 06/01/2028	3137FGZT5	AA+	Aaa	05/24/23	05/30/23	98,417,968.75	4.28	327,166.67	98,525,225.11	94,879,697.00
FNA 2023-M5 2A2	DTD 07/01/2023 4.500% 07/01/2028	3136BQCS6	AA+	Aaa	07/18/23	07/31/23	9,976,562.50	4.55	37,500.00	9,977,371.14	9,621,095.80
FNA 2023-M6 A2	DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	AA+	Aaa	07/17/23	07/31/23	24,562,500.00	4.59	87,291.67	24,577,594.60	23,886,705.25
FHMS KJ47 A1	DTD 09/01/2023 5.272% 08/01/2028	3137HAMN3	AA+	Aaa	09/19/23	09/28/23	10,999,945.00	5.27	48,326.67	10,999,954.61	10,970,821.40



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Commercial Mortgage-Backed Security												
FRESB 2023-SB109 ASF	09/01/2023 4.390% 08/01/2028	30333MAA4	AA+	Aaa	09/13/23	09/22/23	24,318,850.00	5.02	91,458.33	24,321,987.44	24,319,335.94	
FHMS K506 A2	09/01/2023 4.650% 08/01/2028	3137HAMH6	AA+	Aaa	09/07/23	09/14/23	49,260,350.00	4.99	193,750.00	49,266,777.06	48,578,520.50	
FHMS K507 A2	09/01/2023 4.800% 09/01/2028	3137HAM52	AA+	Aaa	09/20/23	09/28/23	49,402,350.00	5.07	200,000.00	49,403,278.59	49,094,341.50	
FHMS K747 A2	01/01/2022 2.050% 11/01/2028	3137H5DX2	AA+	Aaa	05/30/23	06/02/23	30,287,890.63	4.32	58,083.33	30,514,856.39	29,309,288.26	
FHMS K752 A2	08/01/2023 4.284% 07/01/2030	3137HAGZ3	AA+	Aaa	08/16/23	08/24/23	23,996,275.00	4.98	89,250.00	24,011,513.33	23,645,945.75	

Security Type Sub-Total 1,668,729,085.27 1,661,144,399.92 3.48 4,692,849.07 1,653,375,802.84 1,587,753,779.78

Federal Agency Bond / Note												
FREDDIE MAC NOTES	10/16/2020 0.125% 10/16/2023	3137EAEY1	AA+	Aaa	10/14/20	10/16/20	63,761,280.00	0.25	36,666.67	63,996,729.86	63,865,984.00	
FREDDIE MAC NOTES	11/05/2020 0.250% 11/06/2023	3137EAEZ8	AA+	Aaa	11/03/20	11/05/20	74,932,500.00	0.28	75,520.83	74,997,782.85	74,631,975.00	
FEDERAL HOME LOAN BANK NOTES	11/12/2021 0.500% 11/09/2023	3130APU29	AA+	Aaa	11/10/21	11/12/21	34,983,900.00	0.52	69,027.78	34,999,136.31	34,820,520.00	
FANNIE MAE NOTES	11/25/2020 0.250% 11/27/2023	3135G06H1	AA+	Aaa	11/23/20	11/25/20	49,943,000.00	0.29	43,055.56	49,997,038.29	49,602,150.00	
FREDDIE MAC NOTES	12/04/2020 0.250% 12/04/2023	3137EAF2A	AA+	Aaa	12/02/20	12/04/20	61,938,620.00	0.28	50,375.00	61,996,412.49	61,444,666.00	
FEDERAL HOME LOAN BANK NOTES	04/17/2023 4.860% 02/01/2024	3130AV0J4	AA+	Aaa	04/14/23	04/17/23	100,000,000.00	4.87	810,000.00	100,000,000.00	99,779,000.00	
FEDERAL HOME LOAN BANK NOTES	04/20/2023 4.950% 02/01/2024	3130AVR95	AA+	Aaa	04/17/23	04/20/23	100,000,000.00	4.96	825,000.00	100,000,000.00	99,807,900.00	
FEDERAL HOME LOAN BANK NOTES	04/18/2023 4.910% 02/01/2024	3130AVR38	AA+	Aaa	04/17/23	04/18/23	100,000,000.00	4.92	818,333.33	100,000,000.00	99,795,100.00	



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Bond / Note												
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	AA+	Aaa	02/07/19	02/08/19	99,628,000.00	2.58	388,888.89	99,974,084.48	98,994,800.00	
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	AA+	Aaa	02/14/19	02/15/19	49,823,000.00	2.58	166,666.67	49,986,899.67	49,464,100.00	
FEDERAL HOME LOAN BANK NOTES	DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	AA+	Aaa	03/24/22	03/25/22	29,965,800.00	2.19	58,437.50	29,992,723.40	29,601,090.00	
FEDERAL HOME LOAN BANK NOTES	DTD 06/05/2023 5.315% 03/01/2024	3130AWCT5	AA+	Aaa	05/31/23	06/05/23	100,000,000.00	5.33	442,916.67	100,000,000.00	99,878,500.00	
FEDERAL HOME LOAN BANKS NOTES	DTD 02/12/2014 3.250% 03/08/2024	3130A0XE5	AA+	Aaa	09/26/22	09/27/22	49,164,800.00	4.45	103,819.44	49,748,490.91	49,500,350.00	
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	AA+	Aaa	04/27/20	04/29/20	25,000,000.00	0.57	60,166.67	25,000,000.00	24,303,425.00	
FEDERAL FARM CREDIT BANK NOTES	DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	AA+	Aaa	05/10/22	05/16/22	39,946,000.00	2.69	393,750.00	39,983,157.32	39,292,720.00	
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	AA+	Aaa	05/12/20	05/20/20	25,000,000.00	0.51	46,395.83	25,000,000.00	24,224,725.00	
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	AA+	Aaa	05/18/20	05/20/20	25,000,000.00	0.50	45,486.11	25,000,000.00	24,223,200.00	
FEDERAL HOME LOAN BANK NOTES	DTD 11/07/2022 4.875% 06/14/2024	3130ATVC8	AA+	Aaa	11/29/22	11/30/22	50,064,000.00	4.78	724,479.17	50,029,266.90	49,760,650.00	
FEDERAL HOME LOAN BANK NOTES	DTD 06/10/2022 2.750% 06/28/2024	3130ASD55	AA+	Aaa	06/09/22	06/10/22	49,884,000.00	2.87	355,208.33	49,958,029.37	48,997,700.00	
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	AA+	Aaa	07/08/19	07/09/19	24,781,000.00	1.94	108,159.72	24,966,909.34	24,310,725.00	
FEDERAL HOME LOAN BANK NOTES	DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	AA+	Aaa	07/06/22	07/08/22	24,951,500.00	3.10	172,916.67	24,981,356.36	24,526,650.00	
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130AZUW4	AA+	Aaa	09/23/19	09/24/19	26,450,750.00	1.65	35,937.50	25,278,007.16	24,388,450.00	



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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
Federal Agency Bond / Note												
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	35,937.50	25,274,970.84	24,388,450.00
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	3,721.73	22,724,614.14	22,503,439.75
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	48,695.11	39,985,565.83	39,595,088.00
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	29,513.89	49,998,024.62	49,390,500.00
FEDERAL HOME LOAN BANK NOTES DTD 10/28/2022 4.500% 10/03/2024		3130ATT31	75,000,000.00	AA+	Aaa	10/27/22	10/28/22	74,918,250.00	4.56	1,668,750.00	74,957,388.10	74,277,900.00
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	187,326.39	24,991,093.75	24,051,475.00
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	831,250.00	49,970,065.48	49,418,450.00
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	242,447.92	74,967,420.16	71,271,450.00
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	82,500.00	10,123,357.80	9,686,230.00
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	206,250.00	25,331,223.71	24,215,575.00
FEDERAL HOME LOAN BANK NOTES DTD 11/06/2014 2.750% 12/13/2024		3130A3GE8	25,000,000.00	AA+	Aaa	12/04/19	12/05/19	26,287,500.00	1.68	206,250.00	25,308,017.71	24,215,575.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024		3130AQF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,641,500.00	3.36	70,138.89	24,313,826.73	23,701,350.00
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.000% 12/20/2024		3130AQF40	25,000,000.00	AA+	Aaa	07/20/22	07/21/22	23,665,000.00	3.32	70,138.89	24,325,696.49	23,701,350.00



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Federal Agency Bond / Note												
FFCB NOTES	DTD 01/11/2022 1.125% 01/06/2025	3133ENKS8	AA+	Aaa	01/06/22	01/11/22	37,914,500.00	1.20	100,937.50	37,963,715.40	36,039,884.00	
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	AA+	Aaa	01/08/20	01/10/20	74,760,750.00	1.69	284,375.00	74,939,138.16	71,574,750.00	
FREDDIE MAC NOTES	DTD 02/14/2020 1.500% 02/12/2025	3137EAEPO	AA+	Aaa	02/13/20	02/14/20	49,961,500.00	1.52	102,083.33	49,989,452.05	47,491,600.00	
FEDERAL FARM CREDIT BANK NOTES	DTD 02/15/2022 1.750% 02/14/2025	3133ENPG9	AA+	Aaa	02/10/22	02/15/22	29,919,900.00	1.84	68,541.67	29,963,278.36	28,582,770.00	
FFCB BONDS	DTD 02/21/2023 4.750% 02/21/2025	3133EPBH7	AA+	Aaa	04/12/23	04/13/23	75,747,750.00	4.18	395,833.33	75,559,712.87	74,353,275.00	
FEDERAL HOME LOAN BANKS NOTES	DTD 03/03/2023 5.000% 02/28/2025	3130AV710	AA+	Aaa	03/02/23	03/03/23	22,969,640.00	5.07	105,416.67	22,978,481.10	22,885,138.00	
FEDERAL HOME LOAN BANKS NOTES	DTD 02/17/2015 2.375% 03/14/2025	3130A4CH3	AA+	Aaa	12/05/19	12/06/19	26,658,094.40	1.74	28,980.28	26,065,241.58	24,777,278.32	
FFCB BONDS	DTD 03/28/2023 4.000% 03/28/2025	3133EPER2	AA+	Aaa	03/27/23	03/28/23	49,786,400.00	4.23	16,666.67	49,841,041.86	49,060,000.00	
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	AA+	Aaa	04/22/20	04/24/20	49,897,000.00	0.67	138,020.83	49,967,868.97	46,560,300.00	
FHLMC (CALLABLE) NOTES	DTD 05/06/2020 0.700% 05/06/2025	3134GVPR3	AA+	Aaa	04/27/20	05/06/20	25,000,000.00	0.70	70,486.11	25,000,000.00	23,274,375.00	
FEDERAL HOME LOAN BANKS NOTES	DTD 06/09/2023 4.625% 06/06/2025	3130AWER7	AA+	Aaa	06/09/23	06/12/23	40,965,970.00	4.67	589,944.44	40,971,180.11	40,571,755.00	
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G0Z3	AA+	Aaa	06/17/20	06/19/20	49,896,500.00	0.54	72,222.22	49,964,535.36	46,166,950.00	
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	AA+	Aaa	07/21/20	07/23/20	44,775,900.00	0.48	32,812.50	44,919,034.05	41,301,810.00	
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	AA+	Aaa	08/25/20	08/27/20	49,766,000.00	0.47	18,750.00	49,910,967.11	45,711,300.00	



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Federal Agency Bond / Note										
FREDDIE MAC (CALLABLE) NOTES DTD 09/02/2020 0.550% 09/02/2025	3134GWA22	AA+	Aaa	09/02/20	09/03/20	19,900,000.00	0.55	8,816.81	19,900,000.00	18,249,394.50
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	AA+	Aaa	09/10/20	09/11/20	13,958,000.00	0.44	3,937.50	13,983,744.91	12,798,464.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAX3	AA+	Aaa	09/23/20	09/25/20	19,939,800.00	0.44	1,666.67	19,976,137.83	18,238,740.00
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	AA+	Aaa	11/09/20	11/12/20	44,838,900.00	0.57	90,000.00	44,932,056.67	40,933,440.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/24/2021 0.750% 02/24/2026	3130ALCV4	AA+	Aaa	01/25/23	01/26/23	53,019,014.00	4.13	45,247.92	54,271,355.80	52,898,326.80
FEDERAL HOME LOAN BANK NOTES DTD 03/01/2023 4.500% 03/13/2026	3130AV6J6	AA+	Aaa	04/05/23	04/06/23	51,022,500.00	3.76	112,500.00	50,852,719.22	49,386,800.00
FEDERAL HOME LOAN BANKS NOTES DTD 05/10/2019 2.500% 06/12/2026	3130AGFP5	AA+	Aaa	04/10/23	04/11/23	47,420,499.46	3.95	374,952.43	47,736,396.35	46,438,121.34
FEDERAL HOME LOAN BANK (CALLABLE) NOTES DTD 09/29/2021 0.900% 06/29/2026	3130ANXZ8	AA+	Aaa	04/24/23	04/25/23	45,152,500.00	4.19	115,000.00	45,816,369.51	44,677,550.00
FFCB BONDS DTD 08/14/2023 4.500% 08/14/2026	3133EPSW6	AA+	Aaa	08/09/23	08/14/23	49,885,000.00	4.57	293,750.00	49,890,036.50	49,353,250.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 09/23/2021 1.030% 09/30/2026	3130APAZ8	AA+	Aaa	04/26/23	04/27/23	45,375,000.00	3.94	1,430.56	45,954,972.04	44,460,750.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	AA+	Aaa	02/06/23	02/07/23	31,226,937.00	4.24	187,130.21	31,843,121.87	31,056,772.62
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 10/26/2021 1.250% 10/26/2026	3130APJ55	AA+	Aaa	01/23/23	01/24/23	44,101,057.50	4.12	263,392.36	44,983,432.14	43,713,501.64



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FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 11/23/2021 1.500% 11/23/2026	3130APVJ1	AA+	Aaa	02/13/23	02/14/23	45,055,000.00	4.37	266,666.67	45,876,774.31	44,890,250.00
FANNIE MAE NOTES (CALLABLE) DTD 12/18/2020 0.875% 12/18/2026	3135G06L2	AA+	Aaa	12/08/22	12/09/22	39,102,150.00	4.18	111,404.51	40,189,064.01	39,084,483.50
FEDERAL HOME LOAN BANK NOTES DTD 12/22/2021 1.250% 12/21/2026	3130AQF65	AA+	Aaa	11/30/22	12/01/22	44,534,000.00	4.21	173,611.11	45,655,987.85	44,618,150.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 12/30/2020 0.600% 12/30/2026	3130AKK88	AA+	Aaa	04/03/23	04/04/23	35,003,322.85	4.11	60,370.92	35,636,047.51	34,620,438.56
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.000% 02/26/2027	3130ALDA9	AA+	Aaa	01/31/23	02/01/23	19,931,625.00	4.07	21,875.00	20,349,893.34	19,645,245.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	AA+	Aaa	01/24/23	01/25/23	22,305,500.00	4.00	27,100.69	22,754,884.13	21,915,975.00
FHLB NOTES (CALLABLE) DTD 02/26/2021 0.920% 02/26/2027	3130ALCE2	AA+	Aaa	02/03/23	02/06/23	22,095,000.00	4.06	22,361.11	22,559,878.46	21,766,775.00
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 1.115% 02/26/2027	3130ALGL2	AA+	Aaa	01/31/23	02/01/23	22,673,288.00	4.11	27,653.55	23,135,255.90	22,363,060.89
FEDERAL HOME LOAN BANK NOTES (CALLABLE) DTD 02/26/2021 0.900% 02/26/2027	3130AL5A8	AA+	Aaa	01/05/23	01/06/23	32,493,120.00	4.40	32,725.00	33,362,857.99	32,540,169.20
FEDERAL FARM CREDIT BANK NOTES DTD 01/06/2023 4.000% 01/06/2028	3133EN5N6	AA+	Aaa	01/03/23	01/06/23	49,915,000.00	4.04	472,222.22	49,927,475.36	48,614,000.00
FEDERAL HOME LOAN BANKS NOTES DTD 07/14/2023 4.000% 06/30/2028	3130AWN63	AA+	Aaa	07/13/23	07/14/23	14,960,100.00	4.06	128,333.33	14,961,838.61	14,731,879.79
FFCB NOTES (CALLABLE) DTD 09/20/2021 1.300% 09/20/2028	3133EM5P3	AA+	Aaa	04/10/23	04/11/23	29,326,035.40	3.95	13,367.32	29,702,300.80	28,160,700.29



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Federal Agency Bond / Note											
FANNIE MAE NOTES (CALLABLE)	09/25/2020 0.810% 09/25/2028	3136G43D3	AA+	Aaa	04/03/23	04/04/23	21,244,500.00	3.88	3,375.00	21,582,326.09	20,386,125.00
Security Type Sub-Total							3,170,761,508.51	3.01	14,398,090.10	3,182,025,864.25	3,099,524,761.20
Corporate Note											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVJ5	A	A2	10/06/20	10/09/20	2,996,520.00	0.44	5,700.00	2,999,971.42	2,996,445.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES	10/09/2020 0.400% 10/10/2023	24422EVX4	A	A2	01/04/22	01/10/22	2,999,520.00	0.91	6,075.00	2,999,933.59	2,960,433.00
BANK OF NY MELLON CORP NOTES (CALLABLE)	01/10/2022 0.900% 01/10/2024	06406HCS6	A	A1	11/18/21	11/22/21	7,363,010.52	0.96	40,205.66	7,007,357.89	6,902,109.27
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	02/04/2014 3.650% 02/04/2024	89236TJX4	A+	A1	03/18/22	03/22/22	19,987,600.00	2.53	12,500.00	19,997,065.39	19,701,140.00
AMAZON.COM INC CORPORATE NOTES	03/22/2022 2.500% 03/22/2024	023135CD6	AA	A1	04/11/22	04/13/22	50,000,000.00	2.73	637,000.00	50,000,000.00	49,220,150.00
BANK ON NY MELLON CORP FLT NOTES (CALLAB)	04/13/2022 2.730% 04/13/2024	06406RAT4	A	A1	04/19/21	04/26/21	15,000,000.00	0.27	154,779.13	15,000,000.00	14,955,555.00
BANK OF NY MELLON CORP NOTES (CALLABLE)	04/26/2021 5.570% 04/26/2024	06406RAS6	A	A1	04/19/21	04/26/21	34,962,550.00	0.54	75,347.22	34,992,892.70	33,967,815.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES	04/26/2021 0.500% 04/26/2024	24422EVQ9	A	A2	06/07/21	06/10/21	29,962,500.00	0.49	42,750.00	29,991,422.69	28,970,040.00
	06/10/2021 0.450% 06/07/2024										



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Corporate Note											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	06/18/2021 0.500%	89236TJH9	A+	A1	06/15/21	06/18/21	14,982,150.00	0.54	21,458.33	14,995,749.22	14,454,000.00
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	06/18/2021 5.570%	89236TJJS	A+	A1	06/15/21	06/18/21	20,000,000.00	0.27	37,116.66	20,000,000.00	19,967,460.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	09/10/2021 0.625%	24422EVU0	A	A2	09/07/21	09/10/21	14,990,250.00	0.65	5,468.75	14,996,930.89	14,318,985.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	09/13/2021 0.625%	89236TJNG	A+	A1	09/08/21	09/13/21	39,981,200.00	0.64	12,500.00	39,994,030.66	38,122,200.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	10/11/2022 4.550%	24422EWM7	A	A2	10/05/22	10/11/22	14,990,400.00	4.58	322,291.67	14,995,062.11	14,842,350.00
BANK OF NY MELLON CORP (CALLABLE) CORPORATE NOTES											
BANK OF NY MELLON CORP (CALLABLE) CORPORATE NOTES	10/25/2021 0.850%	06406RAX5	A	A1	10/20/21	10/25/21	49,967,500.00	0.87	184,166.67	49,988,435.22	47,441,000.00
BANK OF NY MELLON CORP FLT NOTES (CALLAB)											
BANK OF NY MELLON CORP FLT NOTES (CALLAB)	10/25/2021 5.510%	06406RAY3	A	A1	10/20/21	10/25/21	50,000,000.00	0.25	517,638.96	50,000,000.00	49,814,850.00
AMAZON.COM INC CORPORATE NOTES											
AMAZON.COM INC CORPORATE NOTES	12/01/2022 4.700%	023135CM6	AA	A1	11/29/22	12/01/22	24,983,250.00	4.74	398,194.44	24,990,234.91	24,750,200.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	01/10/2022 1.250%	24422EVY2	A	A2	01/04/22	01/10/22	9,995,300.00	1.27	28,125.00	9,997,997.35	9,492,120.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	01/12/2023 4.800%	89236TKN4	A+	A1	01/09/23	01/12/23	14,993,550.00	4.82	162,000.00	14,995,868.11	14,852,940.00



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Corporate Note											
JOHN DEERE CAPITAL CORP CORPORATE NOTES	2.125% 03/07/2025	24422EWB1	A	A2	03/02/22	03/07/22	6,996,990.00	2.14	9,916.67	6,998,563.66	6,670,314.00
AMAZON.COM INC CORPORATE NOTES	3.000% 04/13/2025	023135CE4	AA	A1	04/11/22	04/13/22	49,920,500.00	3.06	700,000.00	49,959,379.56	48,282,150.00
BANK OF NY MELLON CORP (CALLABLE) CORP N		06406RBC0	A	A1	04/19/22	04/26/22	49,993,000.00	3.36	725,833.33	49,996,343.38	48,278,150.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES	3.350% 04/25/2025	24422EWW5	A	A2	06/05/23	06/08/23	4,997,200.00	4.98	77,687.50	4,997,641.70	4,967,600.00
BANK OF NY MELLON CORP CORP NOTES (CALLA		06406RBF3	A	A1	06/08/22	06/13/22	20,000,000.00	3.43	205,800.00	20,000,000.00	19,613,400.00
MET TOWER GLOBAL FUNDING NOTES	3.430% 06/13/2025	58989VZE3	AA-	Aa3	06/06/22	06/13/22	34,965,700.00	3.73	388,500.00	34,980,565.42	33,756,100.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	3.700% 06/13/2025	89236TKC8	A+	A1	06/27/22	06/30/22	14,985,750.00	3.98	149,770.83	14,991,704.84	14,617,860.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES	3.950% 06/30/2025	24422EWJ4	A	A2	09/06/22	09/08/22	6,996,500.00	4.07	18,112.50	6,997,739.05	6,836,459.00
WALMART INC CORPORATE NOTES	4.050% 09/08/2025	931142EW9	AA	Aa2	09/06/22	09/09/22	4,996,500.00	3.93	11,916.67	4,997,735.86	4,870,600.00
NESTLE HOLDINGS INC CORP NOTE	3.900% 09/09/2025	641062BA1	AA-	Aa3	09/06/22	09/13/22	4,998,350.00	4.01	10,555.56	4,998,927.12	4,875,340.00
TOYOTA MOTOR CREDIT CORP CORP NOTES	4.000% 09/12/2025	89236TKK0	A+	A1	11/07/22	11/10/22	24,970,500.00	5.44	528,750.00	24,979,247.72	24,967,875.00



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Corporate Note											
BANK OF NY MELLON (CALLABLE) NOTES DTD 11/22/2022 5.224% 11/21/2025		06405LAC5	AA-	Aa2	11/15/22	11/22/22	5,000,000.00	5.22	94,322.22	5,000,000.00	4,952,430.00
AMAZON.COM INC CORPORATE NOTES DTD 12/01/2022 4.600% 12/01/2025		023135CN4	AA	A1	11/29/22	12/01/22	24,998,500.00	4.60	383,333.33	24,998,916.06	24,663,025.00
MET LIFE GLOB FUNDING I NOTES DTD 01/06/2023 5.000% 01/06/2026		592179KD6	AA-	Aa3	01/03/23	01/06/23	15,000,000.00	5.00	177,083.33	15,000,000.00	14,818,920.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/09/2023 4.800% 01/09/2026		24422EWPO	A	A2	01/03/23	01/09/23	14,992,950.00	4.82	164,000.00	14,994,654.61	14,818,260.00
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 01/26/2023 4.100% 01/26/2026		742718FY0	AA-	Aa3	01/23/23	01/26/23	9,993,300.00	4.12	74,027.78	9,994,816.06	9,781,120.00
WALMART INC CORPORATE NOTES (CALLABLE) DTD 04/18/2023 4.000% 04/15/2026		931142FA6	AA	Aa2	04/12/23	04/18/23	14,993,400.00	4.02	271,666.67	14,994,402.38	14,586,705.00
APPLE INC CORP NOTES (CALLABLE) DTD 05/10/2023 4.421% 05/08/2026		037833ES5	AA+	Aaa	05/08/23	05/10/23	30,000,000.00	4.42	519,467.50	30,000,000.00	29,492,130.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 05/18/2023 4.450% 05/18/2026		89236TKT1	A+	A1	05/15/23	05/18/23	24,985,500.00	4.47	411,006.94	24,987,299.27	24,436,050.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 06/08/2023 4.750% 06/08/2026		24422EWX3	A	A2	06/05/23	06/08/23	4,997,100.00	4.77	74,548.61	4,997,404.29	4,929,720.00
Security Type Sub-Total							786,937,040.52	2.67	7,659,616.93	786,808,293.13	767,944,000.27
Commercial Paper											
BOFA SECURITIES INC COMM PAPER DTD 01/18/2023 0.000% 10/02/2023		06054PXZ7	A-1	NR	03/30/23	03/31/23	121,627,604.17	5.40	0.00	124,981,770.83	124,943,000.00



Managed Account Detail of Securities Held

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Commercial Paper												
METLIFE SHORT TERM FUNDING COMM PAPER		59157UY12	A-1+	P-1	04/04/23	04/05/23	23,150,201.25	5.18	0.00	23,746,696.37	23,731,370.10	
DTD 04/04/2023 0.000% 11/01/2023												
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233HY16	A-1+	P-1	04/18/23	04/19/23	38,867,555.56	5.35	0.00	39,820,888.89	39,799,880.00	
DTD 04/18/2023 0.000% 11/01/2023												
LIBERTY STREET FDG LLC COMM PAPER		53127UY12	A-1	P-1	05/01/23	05/01/23	48,645,555.56	5.45	0.00	49,771,805.56	49,746,000.00	
DTD 05/01/2023 0.000% 11/01/2023												
CHARIOT FUNDING LLC COMM PAPER		15963UY18	A-1	P-1	07/31/23	08/01/23	49,299,777.78	5.56	0.00	49,764,055.56	49,746,600.00	
DTD 07/31/2023 0.000% 11/01/2023												
LIBERTY STREET FDG LLC COMM PAPER		53127UY12	A-1	P-1	05/05/23	05/08/23	58,451,250.00	5.39	0.00	59,728,750.00	59,695,200.00	
DTD 05/01/2023 0.000% 11/01/2023												
PROCTER & GAMBLE CO COMM PAPER		74271UY20	A-1+	P-1	05/09/23	05/10/23	24,377,888.89	5.22	0.00	24,886,888.89	24,870,900.00	
DTD 05/09/2023 0.000% 11/02/2023												
CHARIOT FUNDING LLC COMM PAPER		15963UYD2	A-1	P-1	08/15/23	08/16/23	49,326,319.44	5.52	0.00	49,674,513.89	49,653,050.00	
DTD 08/15/2023 0.000% 11/13/2023												
JOHNSON & JOHNSON COMM PAPER		47816GYE3	A-1+	P-1	07/10/23	07/11/23	49,077,750.00	5.37	0.00	49,677,944.44	49,655,500.00	
DTD 07/10/2023 0.000% 11/14/2023												
MICROSOFT CORP COMM PAPER		59515NZ14	A-1+	P-1	09/25/23	09/26/23	99,022,833.33	5.38	0.00	99,096,861.00	99,052,900.00	
-- 0.000% 12/01/2023												
METLIFE SHORT TERM FUND COMM PAPER		59157UZL7	A-1+	P-1	09/06/23	09/06/23	68,005,862.75	5.47	0.00	68,263,990.67	68,224,578.66	
DTD 09/06/2023 0.000% 12/20/2023												
METLIFE SHORT TERM FUND COMM PAPER		59157UZM5	A-1+	P-1	07/05/23	07/05/23	46,599,489.72	5.49	0.00	47,224,607.50	47,193,800.40	
DTD 05/01/2023 0.000% 12/21/2023												
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233GA30	A-1+	P-1	09/05/23	09/05/23	49,081,666.67	5.61	0.00	49,280,638.89	49,245,600.00	
DTD 09/05/2023 0.000% 01/03/2024												
CHARTA LLC COMM PAPER		16115VA82	A-1	P-1	09/27/23	09/27/23	49,211,763.89	5.60	0.00	49,242,375.00	49,209,200.00	
DTD 09/27/2023 0.000% 01/08/2024												



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For the Month Ending **September 30, 2023**

SAN BERNARDINO COUNTY - 76990800

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Commercial Paper											
JUPITER SECURITIZATION COMPANY COMM PAPE	07/12/2023 0.000% 01/10/2024	4820P2AA3	A-1	P-1	07/12/23	07/13/23	48,592,222.22	5.76	0.00	49,214,444.44	49,190,250.00
CRC FUNDING LLC COMM PAPER	09/26/2023 0.000% 01/19/2024	12619TAK0	A-1	P-1	09/26/23	09/27/23	24,563,791.67	5.61	0.00	24,579,097.23	24,561,550.00
TOYOTA MOTOR CREDIT CORP COMM PAPER	09/05/2023 0.000% 01/19/2024	89233GAK2	A-1+	P-1	09/05/23	09/05/23	48,957,333.33	5.64	0.00	49,156,666.66	49,133,950.00
BOFA SECURITIES INC COMM PAPER (FLOAT)	08/02/2023 5.830% 02/02/2024	06054NB26	A-1	NR	08/02/23	08/03/23	48,569,041.67	41.73	485,263.92	49,030,388.89	49,011,750.00
JP MORGAN SECURITIES LLC COMM PAPER	06/06/2023 0.000% 03/01/2024	46640PC19	A-1	P-1	06/06/23	06/07/23	47,993,722.22	5.62	0.00	48,862,111.11	48,745,950.00

Security Type Sub-Total 1,015,740,000.00 993,421,630.12 7.25 485,263.92 1,006,004,495.82 1,005,411,029.16

Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS	09/26/2022 5.000% 10/02/2023	89115BWE6	A-1+	P-1	09/26/22	09/26/22	50,000,000.00	5.00	2,569,444.44	50,000,000.00	49,998,400.00
TORONTO DOMINION BANK NY CERT DEPOS	05/01/2023 5.350% 10/04/2023	89115BD80	A-1+	P-1	05/01/23	05/01/23	50,000,000.00	5.35	1,136,875.00	50,000,000.00	49,998,244.55
TORONTO DOMINION BANK NY CERT DEPOS	04/06/2023 5.300% 10/06/2023	89115B5L0	A-1+	P-1	04/04/23	04/06/23	50,000,000.00	5.30	1,310,277.78	50,000,000.00	49,996,872.80
WELLS FARGO BANK NA CERT DEPOS	04/20/2023 5.100% 11/14/2023	95001KKU7	A-1	P-1	04/18/23	04/20/23	50,000,000.00	5.10	1,161,666.67	50,000,000.00	49,964,669.05
WELLS FARGO BANK NA CERT DEPOS	04/10/2023 5.050% 01/03/2024	95001KV7	A-1	P-1	04/06/23	04/10/23	100,000,000.00	5.05	2,440,833.33	100,000,000.00	99,742,153.10



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SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
WELLS FARGO BANK NA CERT DEPOS	DTD 04/10/2023 5.000% 02/01/2024	95001KJW5	A-1	P-1	04/06/23	04/10/23	100,000,000.00	5.00	2,416,666.67	100,000,000.00	99,649,288.60
Security Type Sub-Total		400,000,000.00					400,000,000.00	5.11	11,035,763.89	400,000,000.00	399,349,628.10
Bank Note											
WELLS FARGO BANK NA BANK NOTES (CALLABLE)	DTD 08/09/2023 5.550% 08/01/2025	9498816B8	A+	Aa2	08/02/23	08/09/23	9,992,800.00	5.59	80,166.67	9,993,327.80	9,965,760.00
WELLS FARGO BANK NA BANK NOTES (CALLABLE)	DTD 08/09/2023 5.450% 08/07/2026	9498816D4	A+	Aa2	08/02/23	08/09/23	9,999,200.00	5.45	78,722.22	9,999,238.76	9,938,250.00
Security Type Sub-Total		20,000,000.00					19,992,000.00	5.52	158,888.89	19,992,566.56	19,904,010.00
Asset-Backed Security											
JDOT 2022-A A2	DTD 03/16/2022 1.900% 11/15/2024	47787JAB4	NR	Aaa	03/10/22	03/16/22	345,439.26	1.90	291.72	345,450.19	345,025.99
MBALT 2021-B A3	DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	AAA	NR	06/22/21	06/29/21	6,464,221.61	0.40	1,149.28	6,464,547.27	6,413,162.69
BMWLT 2021-2 A3	DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	NR	Aaa	09/08/21	09/15/21	1,423,099.80	0.33	78.28	1,423,191.26	1,412,598.51
BMWOT 2022-A A2A	DTD 05/18/2022 2.520% 12/26/2024	05602RAB7	AAA	Aaa	05/10/22	05/18/22	1,854,791.06	2.52	779.07	1,854,861.17	1,848,298.63
TAOT 2022-B A2A	DTD 04/13/2022 2.350% 01/15/2025	89238FAB9	AAA	Aaa	04/07/22	04/13/22	1,762,486.68	2.35	1,840.90	1,762,527.54	1,752,135.14
BMWLT 2023-1 A2	DTD 02/15/2023 5.270% 02/25/2025	05593AAB5	AAA	Aaa	02/07/23	02/15/23	3,987,445.96	5.27	3,502.54	3,987,527.43	3,978,838.48
BMWLT 2022-1 A3	DTD 01/19/2022 1.100% 03/25/2025	05601XAC3	AAA	NR	01/11/22	01/19/22	4,447,801.88	1.10	815.55	4,448,157.03	4,398,045.33



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Asset-Backed Security											
HART 2022-B A2A	DTD 07/20/2022 3.640% 05/15/2025	44918MAB6	AAA	NR	07/12/22	07/20/22	4,429,651.05	3.64	7,166.55	4,429,746.56	4,402,087.04
JDOT 2022-B A2	DTD 07/20/2022 3.730% 06/16/2025	47800AAB6	NR	Aaa	07/12/22	07/20/22	5,230,504.88	3.73	8,671.93	5,230,733.35	5,198,880.51
HAROT 2021-2 A3	DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	01/31/22	02/02/22	4,619,012.19	0.68	685.76	4,645,609.94	4,562,531.85
HAROT 2021-2 A3	DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	AAA	Aaa	05/18/21	05/26/21	8,883,352.74	0.33	1,302.94	8,883,545.52	8,668,810.51
JDOT 2022-C A2	DTD 10/19/2022 4.980% 08/15/2025	47800BAB4	NR	Aaa	10/12/22	10/19/22	23,304,590.85	4.98	51,582.67	23,304,871.66	23,218,276.88
TLOT 2023-A A2	DTD 04/18/2023 5.300% 08/20/2025	89239MAB3	AAA	Aaa	04/11/23	04/18/23	5,703,421.45	5.30	9,236.73	5,703,464.42	5,677,190.97
MBART 2022-1 A2	DTD 11/22/2022 5.260% 10/15/2025	58768PAB0	AAA	Aaa	11/15/22	11/22/22	7,703,709.53	5.26	18,010.71	7,703,855.17	7,687,497.57
HAROT 2023-1 A2	DTD 02/24/2023 5.220% 10/21/2025	43815JAB9	NR	Aaa	02/16/23	02/24/23	5,999,639.40	5.22	8,700.00	5,999,720.81	5,974,093.20
MBALT 2023-A A2	DTD 05/24/2023 5.240% 11/17/2025	58768RAB6	AAA	Aaa	05/11/23	05/24/23	18,999,777.70	5.24	44,248.89	18,999,809.53	18,897,386.70
TAOT 2021-B A3	DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	AAA	NR	06/08/21	06/14/21	20,041,717.86	0.26	2,316.18	20,042,837.94	19,492,066.65
HART 2022-C A2A	DTD 11/09/2022 5.350% 11/17/2025	44933DAB7	AAA	NR	11/01/22	11/09/22	27,099,263.12	5.35	64,440.01	27,099,758.48	27,044,307.83
BMWLT 2023-1 A3	DTD 02/15/2023 5.160% 11/25/2025	05593AAC3	AAA	Aaa	02/07/23	02/15/23	6,149,853.63	5.16	5,289.00	6,149,886.54	6,099,022.04
HART 2023-A A2A	DTD 04/12/2023 5.190% 12/15/2025	448979AB0	AAA	NR	04/04/23	04/12/23	12,239,292.53	5.19	28,233.60	12,239,416.95	12,191,261.54
MBART 2023-1 A2	DTD 01/25/2023 5.090% 01/15/2026	58770AAB9	AAA	NR	01/18/23	01/25/23	2,742,929.84	5.09	6,205.33	2,742,951.54	2,732,475.90



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Asset-Backed Security												
TAOT 2023-A A2	DTD 01/30/2023 5.050% 01/15/2026	891940AB4	AAA	NR	01/24/23	01/30/23	6,249,089.56	5.05	14,026.30	6,249,146.55	6,223,506.01	
TAOT 2021-C A3	DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	AAA	Aaa	09/21/21	09/27/21	8,916,557.99	0.43	1,704.19	8,916,890.04	8,623,616.79	
HART 2021-B A3	DTD 07/28/2021 0.380% 01/15/2026	44934KAC8	AAA	NR	07/20/21	07/28/21	10,475,230.00	0.39	1,769.54	10,476,356.44	10,162,063.60	
TAOT 2022-D A2A	DTD 11/08/2022 5.270% 01/15/2026	89239HAB4	NR	Aaa	11/01/22	11/08/22	18,657,180.29	5.27	43,699.75	18,657,238.47	18,606,531.07	
HAROT 2021-4 A3	DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	NR	Aaa	11/16/21	11/24/21	6,641,428.92	0.89	1,623.80	6,642,052.10	6,388,105.29	
JDOT 2021-B A3	DTD 07/21/2021 0.520% 03/16/2026	47789OAC4	NR	Aaa	07/13/21	07/21/21	9,966,337.83	0.52	2,303.54	9,966,757.51	9,629,157.50	
JDOT 2023-A A2	DTD 03/02/2023 5.280% 03/16/2026	47800CAB2	NR	Aaa	02/22/23	03/02/23	24,999,122.50	5.28	58,666.67	24,999,290.89	24,916,035.00	
HAROT 2023-3 A2	DTD 08/22/2023 5.710% 03/18/2026	43815OAB3	AAA	NR	08/15/23	08/22/23	6,999,337.10	5.71	14,433.61	6,999,365.34	6,988,642.50	
HAROT 2023-2 A2	DTD 05/30/2023 5.410% 04/15/2026	43792TAB2	AAA	Aaa	05/23/23	05/30/23	5,499,670.55	5.41	13,224.44	5,499,709.42	5,475,012.95	
TAOT 2021-D A3	DTD 11/15/2021 0.710% 04/15/2026	89238JAC9	AAA	NR	11/09/21	11/15/21	6,054,637.63	0.71	1,910.62	6,054,692.43	5,828,320.15	
TLOT 2023-A A3	DTD 04/18/2023 4.930% 04/20/2026	89239MAC1	AAA	Aaa	04/11/23	04/18/23	13,997,558.40	4.94	21,089.44	13,997,927.53	13,829,611.60	
BMWOT 2023-A A2A	DTD 07/18/2023 5.720% 04/27/2026	05592XAB6	AAA	NR	07/11/23	07/18/23	2,999,864.40	5.72	2,860.00	2,999,874.43	2,996,004.60	
HART 2021-C A3	DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	AAA	NR	11/09/21	11/17/21	4,711,718.39	0.75	1,549.98	4,712,156.46	4,554,270.86	
HART 2023-B A2A	DTD 07/19/2023 5.770% 05/15/2026	44933XAB3	AAA	NR	07/11/23	07/19/23	4,999,901.50	5.77	12,822.22	4,999,908.57	4,991,765.00	



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
TAOT 2023-B A2A	DTD 05/23/2023 5.280% 05/15/2026	891941AB2	NR	Aaa	05/16/23	05/23/23	6,016,861.01	5.28	14,119.89	6,016,877.75	5,989,306.16
TAOT 2022-A A3	DTD 01/31/2022 1.230% 06/15/2026	89239KAC5	NR	Aaa	01/25/22	01/31/22	4,221,025.63	1.23	2,307.89	4,221,299.04	4,077,005.93
JDOT 2023-B A2	DTD 06/28/2023 5.590% 06/15/2026	477920AB8	NR	Aaa	06/21/23	06/28/23	4,999,704.50	5.59	12,422.22	4,999,730.42	4,992,625.00
MBART 2021-1 A3	DTD 09/22/2021 0.460% 06/15/2026	58772WAC7	AAA	Aaa	09/15/21	09/22/21	14,600,885.42	0.46	2,985.46	14,601,702.75	14,107,635.12
TAOT 2023-C A2A	DTD 08/15/2023 5.600% 08/17/2026	89231FAB6	AAA	NR	08/08/23	08/15/23	2,999,816.70	5.60	7,466.67	2,999,824.55	2,993,320.20
JDOT 2023-C A2	DTD 09/19/2023 5.760% 08/17/2026	47787CAB9	NR	Aaa	09/12/23	09/19/23	8,749,413.75	5.76	16,800.00	8,749,395.75	8,743,344.75
BMWOT 2022-A A3	DTD 05/18/2022 3.210% 08/25/2026	05602RAD3	AAA	Aaa	05/10/22	05/18/22	13,999,272.00	3.21	7,490.00	13,999,505.80	13,655,681.20
TAOT 2022-B A3	DTD 04/13/2022 2.930% 09/15/2026	89238FAD5	AAA	Aaa	04/07/22	04/13/22	11,999,719.20	2.93	15,626.67	11,999,812.34	11,644,170.00
GMCAR 2023-3 A2A	DTD 07/19/2023 5.740% 09/16/2026	36267KAB3	AAA	Aaa	07/11/23	07/19/23	2,249,959.28	5.74	5,381.25	2,249,961.89	2,245,750.20
JDOT 2022-A A3	DTD 03/16/2022 2.320% 09/16/2026	47787JAC2	NR	Aaa	03/10/22	03/16/22	7,998,230.40	2.33	8,248.89	7,998,837.12	7,748,079.20
HART 2022-B A3	DTD 07/20/2022 3.720% 11/16/2026	44918MAD2	AAA	NR	07/12/22	07/20/22	10,999,995.60	3.72	18,186.67	10,999,996.82	10,721,478.90
MBALT 2023-A A3	DTD 05/24/2023 4.740% 01/15/2027	58768RAC4	AAA	Aaa	05/11/23	05/24/23	19,999,304.00	4.74	42,133.33	19,999,371.93	19,674,890.00
JDOT 2022-B A3	DTD 07/20/2022 3.740% 02/16/2027	47800AAC4	NR	Aaa	07/12/22	07/20/22	8,599,178.70	3.74	14,295.11	8,599,393.85	8,377,025.22
HART 2023-A A3	DTD 04/12/2023 4.580% 04/15/2027	448979AD6	AAA	NR	04/04/23	04/12/23	13,998,633.60	4.58	28,497.78	13,998,794.13	13,768,633.20



Managed Account Detail of Securities Held

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HAROT 2023-1 A3	DTD 02/24/2023 5.040% 04/21/2027	43815JAC7	NR	Aaa	02/16/23	02/24/23	6,498,792.30	5.05	9,100.00	6,498,966.65	6,423,303.90
AMXCA 2022-2 A	DTD 05/24/2022 3.390% 05/17/2027	02582JJT8	AAA	NR	05/17/22	05/24/22	19,995,576.00	3.39	30,133.33	19,996,779.89	19,300,002.00
JDOT 2022-C A3	DTD 10/19/2022 5.090% 06/15/2027	47800BAC2	NR	Aaa	10/12/22	10/19/22	28,958,752.63	5.09	65,516.22	28,959,211.36	28,618,486.94
HART 2022-C A3	DTD 11/09/2022 5.390% 06/15/2027	44933DAD3	AAA	NR	11/01/22	11/09/22	48,499,767.20	5.39	116,184.44	48,499,812.40	48,197,064.15
MBART 2022-1 A3	DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	AAA	Aaa	11/15/22	11/22/22	20,495,945.10	5.21	47,468.89	20,496,679.58	20,363,898.45
TAOT 2023-A A3	DTD 01/30/2023 4.630% 09/15/2027	891940AC2	AAA	NR	01/24/23	01/30/23	12,999,993.50	4.63	26,751.11	12,999,994.44	12,763,903.10
TAOT 2022-D A3	DTD 11/08/2022 5.300% 09/15/2027	89239HAD0	NR	Aaa	11/01/22	11/08/22	70,493,041.65	5.30	166,066.67	70,494,325.72	70,054,848.90
AMXCA 2022-4 A	DTD 11/03/2022 4.950% 10/15/2027	02582JJX9	AAA	NR	10/27/22	11/03/22	32,998,363.20	4.95	72,600.00	32,998,663.93	32,650,873.20
HAROT 2023-2 A3	DTD 05/30/2023 4.930% 11/15/2027	43792TAC0	AAA	Aaa	05/23/23	05/30/23	3,999,352.00	4.93	8,764.44	3,999,401.30	3,949,996.00
MBART 2023-1 A3	DTD 01/25/2023 4.510% 11/15/2027	58770AAC7	AAA	NR	01/18/23	01/25/23	6,629,204.40	4.51	13,289.47	6,629,317.28	6,504,280.61
JDOT 2023-A A3	DTD 03/02/2023 5.010% 11/15/2027	47800CAC0	NR	Aaa	02/22/23	03/02/23	21,995,991.60	5.01	48,986.67	21,996,488.28	21,757,192.60
TAOT 2023-B A3	DTD 05/23/2023 4.710% 02/15/2028	891941AD8	NR	Aaa	05/16/23	05/23/23	12,499,301.25	4.71	26,166.67	12,499,354.19	12,250,433.75
HAROT 2023-3 A3	DTD 08/22/2023 5.410% 02/18/2028	43815OAC1	AAA	NR	08/15/23	08/22/23	6,498,659.70	5.42	12,698.47	6,498,692.37	6,479,647.85
BMWOT 2023-A A3	DTD 07/18/2023 5.470% 02/25/2028	05592XAD2	AAA	NR	07/11/23	07/18/23	2,999,468.40	5.47	2,735.00	2,999,492.09	2,989,130.70



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2023**

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
JDOT 2023-B A3	DTD 06/28/2023 5.180% 03/15/2028	477920AC6	NR	Aaa	06/21/23	06/28/23	3,999,332.80	5.18	9,208.89	3,999,369.61	3,965,351.20
DCENT 2023-A1 A	DTD 04/11/2023 4.310% 03/15/2028	254683CY9	NR	Aaa	04/04/23	04/11/23	44,997,390.00	4.31	86,200.00	44,997,640.85	43,815,528.00
VZMT 2023-2 A	DTD 04/25/2023 4.890% 04/13/2028	92348KBL6	AAA	NR	04/18/23	04/25/23	34,999,450.50	4.89	52,295.83	34,999,498.64	34,572,762.00
TAOT 2023-C A3	DTD 08/15/2023 5.160% 04/17/2028	89231FAD2	AAA	NR	08/09/23	08/15/23	1,999,547.60	5.17	4,586.67	1,999,560.06	1,984,098.20
HART 2023-B A3	DTD 07/19/2023 5.480% 04/17/2028	44933XAD9	AAA	NR	07/11/23	07/19/23	4,999,783.00	5.48	12,177.78	4,999,792.26	4,992,112.50
JDOT 2023-C A3	DTD 09/19/2023 5.480% 05/15/2028	47787CAC7	NR	Aaa	09/12/23	09/19/23	6,749,536.28	5.48	12,330.00	6,749,522.41	6,736,006.58
AMXCA 2023-1 A	DTD 06/14/2023 4.870% 05/15/2028	02582JZ4	AAA	NR	06/07/23	06/14/23	13,998,758.20	4.87	30,302.22	13,998,833.52	13,814,561.60
COMET 2023-A1 A	DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	AAA	NR	05/17/23	05/24/23	49,988,535.00	4.43	98,222.22	49,989,354.83	48,770,235.00
DCENT 2023-A2 A	DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	AAA	Aaa	06/21/23	06/28/23	24,996,622.50	4.93	54,777.78	24,996,799.38	24,698,785.00
GMCAR 2023-3 A3	DTD 07/19/2023 5.450% 06/16/2028	36267KAD9	AAA	Aaa	07/11/23	07/19/23	4,999,807.00	5.45	11,354.17	4,999,814.96	4,989,277.00
Security Type Sub-Total		923,460,128.79					923,322,609.68	4.34	1,670,110.51	923,365,706.62	910,587,361.19
Managed Account Sub-Total		13,264,835,383.11				13,011,774,806.45	3.78	52,427,786.65	13,070,405,002.51	12,771,610,237.66	
Securities Sub-Total		\$13,264,835,383.11				\$13,011,774,806.45	3.78%	\$52,427,786.65	\$13,070,405,002.51	\$12,771,610,237.66	
Accrued Interest										\$52,427,786.65	
Total Investments										\$12,824,038,024.31	



Managed Account Fair Market Value & Analytics

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 02/28/2017 2.125% 02/29/2024	912828W48	75,000,000.00	WELLS_F		98.66	73,992,187.50	(1,661,132.81)	(1,144,638.25)	0.42	5.41
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	BNP		98.17	49,085,940.00	(2,976,560.00)	(1,191,422.26)	0.62	5.51
US TREASURY NOTES	DTD 05/15/2014 2.500% 05/15/2024	912828WJ5	50,000,000.00	WELLSFAR		98.17	49,085,940.00	(2,525,388.13)	(1,142,381.78)	0.62	5.51
US TREASURY N/B NOTES	DTD 05/15/2021 0.250% 05/15/2024	912828CC3	75,000,000.00	RBC		96.81	72,609,375.00	(333,984.38)	(1,811,397.43)	0.63	5.51
US TREASURY NOTES	DTD 05/31/2017 2.000% 05/31/2024	912828XT2	50,000,000.00	BARCLAY		97.72	48,859,375.00	(966,796.88)	(1,087,890.63)	0.66	5.53
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	DAIWA		97.45	48,726,560.00	(2,160,158.75)	(1,412,643.12)	0.75	5.51
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	MORGANST		97.45	48,726,560.00	(2,291,018.13)	(1,436,563.21)	0.75	5.51
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	50,000,000.00	RBC		97.45	48,726,560.00	(2,208,986.88)	(1,423,677.82)	0.75	5.51
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	MORGANST		97.27	48,632,810.00	(1,541,018.13)	(1,395,743.00)	0.75	5.52
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	BARCLAY		97.27	48,632,810.00	(1,068,361.88)	(1,269,137.02)	0.75	5.52
US TREASURY NOTES	DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	50,000,000.00	STIFEL		97.27	48,632,810.00	(109,377.50)	(908,122.07)	0.75	5.52
US TREASURY N/B NOTES	DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	100,000,000.00	PIPER S		96.09	96,093,750.00	1,414,062.50	(1,860,522.36)	0.79	5.49
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	TOR DOM		97.27	48,632,810.00	(2,841,799.38)	(1,622,620.91)	0.83	5.52
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	50,000,000.00	PIPER S		97.27	48,632,810.00	(796,877.50)	(1,162,496.97)	0.83	5.52
US TREASURY NOTES	DTD 07/31/2019 1.750% 07/31/2024	912828Y87	50,000,000.00	DAIWA		96.97	48,484,375.00	160,156.25	(860,821.02)	0.83	5.51
US TREASURY NOTES	DTD 08/15/2014 2.375% 08/15/2024	912828D56	50,000,000.00	BNP		97.34	48,671,875.00	(607,421.88)	(1,038,572.99)	0.87	5.52
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	BOFA		96.23	48,117,190.00	(1,595,700.63)	(1,779,721.43)	0.92	5.51



Managed Account Fair Market Value & Analytics

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 08/31/2019 1.250% 08/31/2024	912828YE4	50,000,000.00	RBC		96.23	48,117,190.00	(1,300,778.75)	(1,672,475.08)	0.92	5.51
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	TOR DOM		96.19	48,093,750.00	(1,589,843.75)	(1,785,572.59)	0.99	5.47
US TREASURY NOTES	DTD 09/30/2019 1.500% 09/30/2024	912828YH7	50,000,000.00	BNP		96.19	48,093,750.00	(589,843.75)	(1,377,660.03)	0.99	5.47
US TREASURY N/B NOTES	DTD 10/15/2021 0.625% 10/15/2024	91282CDB4	75,000,000.00	MORGANS		95.17	71,378,910.00	(1,415,035.31)	(2,738,668.12)	1.04	5.46
US TREASURY N/B NOTES	DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	75,000,000.00	DAIWA		94.95	71,214,840.00	(375,003.75)	(2,328,222.14)	1.12	5.43
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	50,000,000.00	BAML		94.94	47,468,750.00	(3,376,953.13)	(2,877,768.16)	1.33	5.36
US TREASURY NOTES	DTD 02/17/2015 2.000% 02/15/2025	912828J27	50,000,000.00	MIZUHO		95.61	47,804,690.00	(2,771,481.88)	(2,349,139.33)	1.36	5.35
US TREASURY N/B NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	50,000,000.00	BARCLAY		94.97	47,484,375.00	(2,283,203.13)	(2,407,376.67)	1.37	5.34
US TREASURY N/B NOTES	DTD 03/15/2022 1.750% 03/15/2025	91282CED9	100,000,000.00	BARCLAY		95.08	95,078,120.00	(812,505.00)	(1,722,351.96)	1.45	5.30
US TREASURY NOTES	DTD 05/15/2015 2.125% 05/15/2025	912828XB1	50,000,000.00	BMO		95.22	47,609,375.00	(3,500,000.00)	(2,721,815.12)	1.60	5.23
US TREASURY N/B NOTES	DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	50,000,000.00	BOFA		96.19	48,093,750.00	(1,558,593.75)	(1,713,901.87)	1.59	5.23
US TREASURY NOTES	DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	50,000,000.00	CITI		92.19	46,093,750.00	(2,574,218.75)	(3,275,506.23)	1.67	5.20
US TREASURY N/B NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MS		96.25	24,062,500.00	(291,992.19)	(427,802.45)	1.67	5.20
US TREASURY N/B NOTES	DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	25,000,000.00	MUFG		96.25	24,062,500.00	(291,015.63)	(426,383.55)	1.67	5.20
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	TOR DOM		91.89	45,945,310.00	(2,660,158.75)	(3,377,588.83)	1.75	5.16
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	BOFA		91.89	45,945,310.00	(2,220,705.63)	(3,120,119.69)	1.75	5.16
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000,000.00	RBC		91.89	45,945,310.00	(48,830.63)	(1,764,601.94)	1.75	5.16



Managed Account Fair Market Value & Analytics

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MORGANS		91.89	68,917,965.00	(3,140,628.75)	(4,580,741.25)	1.75	5.16
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	75,000,000.00	MIZUHO		91.89	68,917,965.00	(3,058,597.50)	(4,532,675.06)	1.75	5.16
US TREASURY N/B NOTES	DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	50,000,000.00	BNP DIR		96.34	48,171,875.00	(833,984.38)	(1,042,200.27)	1.75	5.16
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	PIPER J		91.55	45,773,440.00	(2,697,263.13)	(3,465,891.15)	1.83	5.14
US TREASURY NOTES	DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	50,000,000.00	BARCLAY		91.55	45,773,440.00	(2,708,981.88)	(3,471,720.03)	1.83	5.14
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	DAIWA		91.22	45,609,375.00	(2,250,000.00)	(3,255,445.08)	1.92	5.12
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	50,000,000.00	CITIGRP		91.22	45,609,375.00	128,906.25	(1,663,321.66)	1.92	5.12
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	75,000,000.00	CITIGRP		91.22	68,414,062.50	(2,355,468.75)	(4,252,345.60)	1.92	5.12
US TREASURY NOTES	DTD 09/30/2020 0.250% 09/30/2025	91282CAM3	50,000,000.00	WELLS_F		90.98	45,492,190.00	(1,458,981.88)	(2,789,165.58)	2.00	5.05
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	MORGANS		90.64	45,320,310.00	(468,752.50)	(2,222,233.38)	2.08	5.04
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	50,000,000.00	BK AMER		90.64	45,320,310.00	1,232,419.37	(694,645.51)	2.08	5.04
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	RBC		90.00	45,000,000.00	867,187.50	(874,104.75)	2.33	4.96
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	BNP DIR		90.00	45,000,000.00	1,042,968.75	(729,368.40)	2.33	4.96
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	50,000,000.00	JPMCHAS		90.00	45,000,000.00	433,593.75	(872,791.21)	2.33	4.96
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	50,000,000.00	BNP DIR		90.02	45,007,810.00	1,234,372.50	(503,154.35)	2.41	4.93
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	50,000,000.00	STIFEL		89.78	44,890,625.00	666,015.62	(912,619.90)	2.64	4.88
US TREASURY NOTES	DTD 05/31/2019 2.125% 05/31/2026	9128286X3	50,000,000.00	BARCLAY		93.19	46,593,750.00	294,921.87	(648,791.94)	2.59	4.88



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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 N/B NOTES		91282CCJ8	50,000,000.00	BAML		89.97	44,984,375.00	11,718.75	(926,066.38)	2.72	4.81
DTD 06/30/2021 0.875% 06/30/2026											
US TREASURY N/B NOTES		91282CCJ8	50,000,000.00	DAIWA		89.97	44,984,375.00	128,906.25	(823,939.51)	2.72	4.81
DTD 06/30/2021 0.875% 06/30/2026											
US TREASURY NOTES		912828X88	50,000,000.00	CITIGRP		92.22	46,109,375.00	50,781.25	(807,465.79)	3.46	4.74
DTD 05/15/2017 2.375% 05/15/2027											
US TREASURY NOTES		912828X88	50,000,000.00	BARCLAY		92.22	46,109,375.00	(222,656.25)	(964,219.03)	3.46	4.74
DTD 05/15/2017 2.375% 05/15/2027											
US TREASURY NOTES		912828ZV5	50,000,000.00	BAML		85.66	42,828,125.00	705,078.12	(836,970.90)	3.71	4.72
DTD 06/30/2020 0.500% 06/30/2027											
US TREASURY NOTES		91282CAD3	50,000,000.00	TD SEC		84.94	42,468,750.00	609,375.00	(1,089,658.16)	3.81	4.72
DTD 07/31/2020 0.375% 07/31/2027											
US TREASURY NOTES		9128282R0	50,000,000.00	JEFFERI		91.39	45,695,310.00	406,247.50	(487,345.80)	3.72	4.71
DTD 08/15/2017 2.250% 08/15/2027											
Security Type Sub-Total			3,125,000,000.00				2,934,828,095.00	(61,153,350.43)	(101,082,206.72)	1.58	5.24

U.S. Treasury Bill

US TREASURY BILL		912797HD2	50,000,000.00	BMO		99.57	49,787,335.00	637,535.00	5,335.00	0.09	4.96
DTD 07/05/2023 0.000% 10/31/2023											
US TREASURY BILL		912796YT0	25,000,000.00	JPMCHAS		99.54	24,885,795.00	430,586.67	2,017.22	0.10	5.01
DTD 11/03/2022 0.000% 11/02/2023											
US TREASURY BILL		912797HV2	50,000,000.00	BNP DIR		98.85	49,424,210.00	50,022.50	5,847.50	0.23	5.24
DTD 08/22/2023 0.000% 12/19/2023											
Security Type Sub-Total			125,000,000.00				124,097,340.00	1,118,144.17	13,199.72	0.15	5.08

Supra-National Agency Bond / Note

INTER-AMERICAN DEVELOPMENT BANK NOTE		4581X0CC0	25,000,000.00	BMO		99.99	24,998,200.00	(481,800.00)	(2,668.52)	0.01	3.60
DTD 10/04/2013 3.000% 10/04/2023											
INTL BK RECON & DEVELOP NOTES		459058JMG6	25,000,000.00	TD		99.25	24,812,500.00	(133,750.00)	(184,849.32)	0.16	5.29
DTD 11/24/2020 0.250% 11/24/2023											



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Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES	45906M3C3	13,000,000.00	BOFA			98.39	12,790,791.00	(199,069.00)	(206,722.62)	0.50	5.59
INTL BANK OF RECON AND DEV SN (FLOATER)	45906M2B6	10,000,000.00	BMO			100.21	10,020,650.00	20,650.00	20,650.00	0.01	5.68
INTL FINANCE CORP CORPORATE NOTES	4581X0EE4	60,000,000.00	BMO			98.24	58,944,120.00	(1,049,880.00)	(1,053,631.03)	0.75	5.66
INTL FINANCE CORP CORPORATE NOTES	45950KDA5	20,000,000.00	TOR DOM			97.17	19,434,140.00	(558,060.00)	(560,771.50)	1.91	5.16
INTER-AMERICAN DEVEL BK NOTES	4581X0EKO	15,000,000.00	WELLSFA			98.77	14,815,155.00	(173,295.00)	(174,257.50)	2.48	5.01
DTD 03/29/2022 2.250% 03/28/2024											
DTD 06/16/2020 5.710% 06/17/2024											
DTD 07/01/2022 3.250% 07/01/2024											
DTD 09/15/2022 3.625% 09/15/2025											
DTD 07/06/2023 4.500% 05/15/2026											
Security Type Sub-Total			168,000,000.00				165,815,556.00	(2,575,204.00)	(2,162,250.49)	0.78	5.17

Repurchase Agreement

CANTOR FITZGERALD REPO AGRMT	RE1365189	100,000,000.00	CANTFIT			100.00	99,998,821.20	(1,178.80)	(1,178.80)	0.02	5.38
DTD 09/28/2023 5.300% 10/05/2023											
Security Type Sub-Total			100,000,000.00				99,998,821.20	(1,178.80)	(1,178.80)	0.02	5.38

Money Market Mutual Fund

NORTHERN TRUST INST GOVT SELECT 848	665278701	1,000,000.00				1.00	1,000,000.00	0.00	0.00	0.00	5.22
FEDERATED GOVT OBLIGATIONS FUND	608919718	1,000,000.00				1.00	1,000,000.00	0.00	0.00	0.00	5.20
MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	1,000,000.00				1.00	1,000,000.00	0.00	0.00	0.00	5.27
FIDELITY GOV'T MM FUND 2642	31607A703	292,000,000.00				1.00	292,000,000.00	0.00	0.00	0.00	5.23
Security Type Sub-Total			295,000,000.00				295,000,000.00	0.00	0.00	0.00	5.23

Joint Powers Authority

INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	10,000,000.00	DIRECT			1.00	10,000,000.00	0.00	0.00	0.00	5.44
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	15,000,000.00	DIRECT			1.00	15,000,000.00	0.00	0.00	0.00	5.55
CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	19,000,000.00	DIRECT			1.00	19,000,000.00	0.00	0.00	0.00	5.55
Security Type Sub-Total			295,000,000.00				295,000,000.00	0.00	0.00	0.00	5.55



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Joint Powers Authority											
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	19,000,000.00	DIRECT		1.00	19,000,000.00	0.00	0.00	0.00	5.55
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	22,000,000.00	DIRECT		1.00	22,000,000.00	0.00	0.00	0.00	5.55
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	33,000,000.00	DIRECT		1.00	33,000,000.00	0.00	0.00	0.00	5.55
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	37,000,000.00	DIRECT		1.00	37,000,000.00	0.00	0.00	0.00	5.55
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	39,000,000.00	DIRECT		1.00	39,000,000.00	0.00	0.00	0.00	5.55
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	40,000,000.00	DIRECT		1.00	40,000,000.00	0.00	0.00	0.00	5.55
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	56,000,000.00	DIRECT		1.00	56,000,000.00	0.00	0.00	0.00	5.55
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	75,000,000.00	DIRECT		1.00	75,000,000.00	0.00	0.00	0.00	5.55
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	99,000,000.00	DIRECT		1.00	99,000,000.00	0.00	0.00	0.00	5.55
CALIFORNIA ASSET MANAGEMENT PROGRAM		CAMPMF025	150,000,000.00	DIRECT		1.00	150,000,000.00	0.00	0.00	0.00	5.55
Security Type Sub-Total			614,000,000.00				614,000,000.00	0.00	0.00	0.00	5.55
Federally Insured Cash Account											
STONECASTLE FICA		FICAMF003	22,169.05			1.00	22,169.05	0.00	0.00	0.00	5.33
Security Type Sub-Total			22,169.05				22,169.05	0.00	0.00	0.00	5.33
Federal Agency Mortgage-Backed Security											
FR WN1252		3132XFMA3	9,786,000.00	JPMCHAS		95.75	9,370,572.17	(271,695.96)	(280,244.44)	3.99	5.59
DTD 06/01/2023 4.500% 03/01/2028											
FR WN1245		3132XFL30	25,000,000.00	JPMCHAS		95.17	23,791,890.75	(720,804.56)	(752,971.75)	4.00	5.59
DTD 06/01/2023 4.350% 03/01/2028											



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Federal Agency Mortgage-Backed Security											
FR WN1255	DTD 07/01/2023 4.670% 04/01/2028	3132XFMD7	21,000,000.00	JPMCHAS		96.37	20,237,516.88	(309,670.62)	(327,656.16)	4.05	5.58
FR WN2390	DTD 07/01/2023 4.920% 04/01/2028	3132XGUQ7	51,524,000.00	CASTLE		97.38	50,172,460.04	(1,321,350.12)	(1,322,667.30)	4.03	5.58
FR WN2389	DTD 07/01/2023 4.650% 05/01/2028	3132XGUP9	43,850,000.00	TOR DOM		97.62	42,805,296.55	(1,257,101.89)	(1,248,343.19)	4.12	5.24
FR WN2432	DTD 09/01/2023 5.050% 05/01/2028	3132XGV29	49,502,000.00	JPMCHAS		97.87	48,445,483.76	(217,302.65)	(223,769.62)	4.08	5.58
FR WN1250	DTD 06/01/2023 4.400% 05/01/2028	3132XFL89	75,000,000.00	BMO		95.21	71,406,614.25	(2,442,018.56)	(2,508,144.38)	4.13	5.59
FR WN2409	DTD 08/01/2023 4.900% 06/01/2028	3132XGVB9	42,540,000.00	TOR DOM		97.23	41,361,617.33	(297,671.73)	(324,708.90)	4.16	5.58
FR WN2382	DTD 07/01/2023 4.340% 06/01/2028	3132XGUG9	50,000,000.00	BMO		94.92	47,458,503.50	(586,418.38)	(630,138.59)	4.21	5.58
FR WN2337	DTD 04/01/2023 4.350% 01/01/2030	3132XGS31	62,975,000.00	CITIGRP		93.59	58,937,788.62	(514,547.32)	(570,703.53)	5.43	5.57
FR WN2398	DTD 07/01/2023 5.030% 02/01/2030	3132XGUY0	15,656,000.00	MS		97.17	15,212,496.68	(590,278.32)	(585,851.09)	5.40	5.56
FR WN2397	DTD 07/01/2023 5.000% 02/01/2030	3132XGUX2	33,757,000.00	JPM		97.00	32,742,736.84	(1,345,240.00)	(1,335,256.62)	5.41	5.56
FR WN2405	DTD 07/01/2023 4.310% 04/01/2030	3132XGU79	26,814,000.00	MIZUHO		95.02	25,478,481.54	(885,127.05)	(897,668.66)	5.64	5.21
FR WN2392	DTD 07/01/2023 4.050% 04/01/2030	3132XGUS3	30,193,000.00	JPMCHAS		93.47	28,220,407.37	(1,240,176.50)	(1,262,606.56)	5.68	5.24
FR WN2404	DTD 07/01/2023 4.320% 04/01/2030	3132XGU61	30,648,000.00	MORGANS		95.03	29,124,429.69	(456,876.25)	(462,241.01)	5.63	5.22
FR WN2415	DTD 08/01/2023 4.640% 05/01/2030	3132XGVH6	24,795,000.00	RAYMOND		96.78	23,997,075.58	(743,685.36)	(744,812.12)	5.65	5.22
FR WN2421	DTD 09/01/2023 4.020% 06/01/2030	3132XGVP8	32,235,000.00	JPMCHAS		93.16	30,029,911.96	(194,178.08)	(198,298.80)	5.81	5.24
FR WN2442	DTD 09/01/2023 4.230% 06/01/2030	3132XGWC6	59,832,000.00	JPMCHAS		92.52	55,358,707.79	(626,281.59)	(631,015.40)	5.76	5.57
Security Type Sub-Total			685,107,000.00				654,151,991.30	(14,020,424.94)	(14,307,098.12)	4.79	5.48



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FED HOME LN DISCOUNT NT DISC NOTES	313384QU6	50,000,000.00	RAYMOND			98.75	49,375,035.45	878,563.23	(86,089.55)	0.24	5.56
DTD 12/21/2022 0.000% 12/21/2023											
FED HOME LN DISCOUNT NT DISC NOTES	313384RN1	44,538,000.00	PIPER S			98.45	43,846,659.96	693,501.03	(70,981.37)	0.29	5.68
DTD 01/09/2023 0.000% 01/08/2024											

Security Type Sub-Total **94,538,000.00** **93,221,695.41** **1,572,064.26** **(157,070.92)** **0.26** **5.62**

Federal Agency Commercial Mortgage-Backed Security

FHLMC SERIES K037 A2	3137B7Y9	47,853,567.46	JPMCHAS			99.35	47,544,397.05	(858,738.73)	(392,192.23)	0.25	6.07
DTD 03/01/2014 3.490% 01/01/2024											
FHMS K039 A2	3137BDCW4	24,959,745.50	LOOP			98.26	24,525,253.49	(293,118.45)	(379,933.76)	0.64	5.67
DTD 09/01/2014 3.303% 07/01/2024											
FHMS KMP1 A2	3137FATE8	50,000,000.00	JPMCHAS			97.45	48,724,533.50	(5,298,904.00)	(2,257,971.25)	0.83	6.12
DTD 09/01/2017 2.982% 08/01/2024											
FHMS K729 A2	3137FCM43	16,500,000.00	CANTFIT			97.50	16,087,853.10	(1,881,678.15)	(813,227.02)	0.90	5.70
DTD 12/01/2017 3.136% 10/01/2024											
FHMS K042 A2	3137BFXT3	65,470,000.00	JPMCHAS			96.67	63,290,395.67	(1,115,716.83)	(1,667,451.05)	1.15	5.62
DTD 01/28/2015 2.670% 12/01/2024											
FHMS K045 A2	3137BHXJ1	22,454,472.00	MS			96.65	21,702,525.85	(2,966,693.87)	(1,439,178.17)	1.23	5.80
DTD 05/01/2015 3.023% 01/01/2025											
FHMS K046 A2	3137BJP64	50,000,000.00	MS			96.62	48,311,026.50	(62,020.38)	(721,039.37)	1.36	5.69
DTD 06/17/2015 3.205% 03/01/2025											
FHMS K732 AM	3137FG7G4	25,000,000.00	CANTFIT			96.89	24,221,758.00	(2,022,382.63)	(1,403,014.62)	1.54	5.76
DTD 06/28/2018 3.700% 05/01/2025											
FHMS K047 A2	3137BKRJ1	75,000,000.00	MORGANS			96.61	72,455,484.00	(3,253,500.38)	(2,929,298.13)	1.47	5.57
DTD 07/30/2015 3.329% 05/01/2025											
FHLMC SERIES K049 A2	3137BLMZ8	10,000,000.00	FHN			95.85	9,585,035.30	(439,183.45)	(428,352.05)	1.62	5.50
DTD 10/01/2015 3.010% 07/01/2025											
FHMS K733 A2	3137FXQ7	3,313,448.82	MORGANS			96.83	3,208,425.51	(388,607.92)	(243,913.43)	1.70	5.57
DTD 11/09/2018 3.750% 08/01/2025											
FHMS K050 A2	3137BLW95	30,000,000.00	CANTFIT			96.21	28,862,853.00	(1,993,787.63)	(1,604,152.06)	1.78	5.51
DTD 11/01/2015 3.334% 08/01/2025											
FHMS K052 A1	3137BM7C4	50,000,000.00	JPMCHAS			96.13	48,066,213.50	(2,367,380.25)	(2,186,866.62)	1.75	5.43
DTD 12/01/2015 3.308% 09/01/2025											



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Federal Agency Commercial Mortgage-Backed Security											
FHMS K726 A1	DTD 06/01/2017 2.700% 10/01/2025	3137BYLE8	25,000,000.00	INCAPIT		94.65	23,662,505.25	(3,200,776.00)	(2,180,874.68)	1.95	5.53
FHMS KJ23 A1	DTD 01/29/2019 3.683% 10/01/2025	3137FKSQ0	60,000,000.00	JPMCHAS		96.58	57,950,292.00	(7,280,958.00)	(4,486,957.04)	1.93	5.49
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	1,114,621.15	PIPER J		89.97	1,002,813.50	(117,273.74)	(114,195.93)	2.07	5.79
FRESB 2021-SB82 A5	DTD 01/01/2021 0.670% 11/01/2025	30318CAA5	2,600,782.74	WELLS_F		89.97	2,339,898.23	(273,638.78)	(266,457.19)	2.07	5.79
FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	59,300,000.00	PIPER J		95.20	56,454,877.92	(1,049,907.24)	(1,379,338.42)	1.97	5.34
FRESB 2021-SB83	DTD 02/01/2021 0.670% 01/01/2026	30318NAA1	3,416,300.78	JPMCHAS		90.35	3,086,730.24	(345,613.48)	(337,000.67)	2.24	5.22
FHMS K055 A2	DTD 06/22/2016 2.673% 03/01/2026	3137BPW21	83,500,000.00	MORGANS		93.98	78,477,384.82	(2,762,244.09)	(3,537,035.97)	2.34	5.33
FHMS KJ34 A1	DTD 07/01/2021 0.681% 06/01/2026	3137H1LS3	2,890,592.30	JPMCHAS		92.93	2,686,252.98	(204,304.64)	(204,320.21)	1.49	3.46
FHMS K736 A2	DTD 09/01/2019 2.282% 07/01/2026	3137FNWX4	15,000,000.00	MORGANS		92.62	13,892,505.15	(1,666,479.23)	(1,445,375.84)	2.45	5.17
FHMS KJ21 A2	DTD 09/01/2018 3.700% 09/01/2026	3137FHGE7	9,643,929.17	CANTFIT		96.52	9,307,974.99	(141,568.75)	(184,148.42)	2.02	4.98
FHMS K729 A2	DTD 01/01/2020 2.525% 10/01/2026	3137FQXJ7	8,250,000.00	CANTFIT		92.51	7,631,960.99	(1,183,937.45)	(941,241.04)	2.89	5.23
FHMS KJ36 A1	DTD 12/01/2021 1.298% 12/01/2026	3137H4RZ5	1,323,339.08	MORGANS		92.28	1,221,222.53	(102,111.26)	(102,113.17)	1.95	3.89
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	10,000,000.00	MORGANS		94.62	9,462,492.00	(1,287,508.00)	(1,027,485.41)	2.94	5.26
FHMS K062 A2	DTD 02/01/2017 3.413% 12/01/2026	3137BUX60	18,867,855.00	TOR DOM		94.62	17,853,692.70	(2,452,836.24)	(1,954,052.62)	2.94	5.26
FRESB 2022-SB97	DTD 04/01/2022 1.780% 02/01/2027	30311SAA7	21,596,287.24	WELLS_F		90.10	19,458,863.82	(1,281,519.37)	(1,539,859.25)	3.23	5.01
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	5,000,000.00	JPMCHAS		93.65	4,682,322.20	(152,052.80)	(171,598.61)	3.21	5.23
FHMS KJ39 A1	DTD 04/01/2022 2.750% 04/01/2027	3137H73W1	37,915,918.44	MORGANS		94.54	35,845,553.08	(2,064,109.24)	(2,065,938.27)	3.33	4.44



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Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	50,000,000.00	JPMCHAS		93.65	46,823,222.00	(3,463,887.38)	(3,380,060.98)	3.21	5.23
FRESB 2022-SB103 ASF	DTD 10/01/2022 2.080% 06/01/2027	30329MAA0	7,891,858.24	WELLSFA		90.19	7,117,906.86	47,693.67	(117,909.21)	3.52	5.01
FHLMC MULTIFAMILY STRUCTURED P	DTD 08/01/2017 3.117% 06/01/2027	3137F2LJ3	36,557,817.00	TOR DOM		93.09	34,033,290.63	(4,072,521.43)	(3,599,054.82)	3.32	5.19
FHMS K068 A2	DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	81,306,000.00	CANTFIT		93.17	75,751,361.90	(4,233,415.60)	(4,559,099.08)	3.59	5.21
FHMS K739 A2	DTD 11/01/2020 1.336% 09/01/2027	3137F64P9	12,000,000.00	JPMCHAS		87.01	10,441,276.92	(39,973.08)	(344,571.54)	3.81	4.99
FHMS K740 A2	DTD 11/01/2020 1.470% 09/01/2027	3137F72B0	22,000,000.00	JPMCHAS		86.73	19,080,500.56	(162,624.44)	(715,539.59)	3.73	5.22
FRESB 2022-SB104 ASF	DTD 11/01/2022 2.600% 09/01/2027	30329QAA1	25,786,135.59	JPMCHAS		91.03	23,473,658.16	(64,906.27)	(472,503.56)	3.71	5.13
FHMS KGX1 AFX	DTD 12/01/2017 3.000% 10/01/2027	3137FCKD5	70,500,000.00	JPMCHAS		92.44	65,173,643.93	(1,294,637.32)	(1,913,643.96)	3.76	5.09
FHMS K072 A2	DTD 01/01/2018 3.444% 12/01/2027	3137FEB02	12,923,000.00	TOR DOM		93.47	12,079,072.40	(420,901.27)	(466,526.62)	3.87	5.19
FRESB 2023-SB105 A5	DTD 05/01/2023 3.740% 04/01/2028	30332AAA1	33,458,777.24	WELLS_F		93.88	31,410,186.65	(1,212,823.79)	(1,273,632.54)	4.13	5.27
FRESB 2023-SB106 ASF	DTD 06/01/2023 3.960% 05/01/2028	35802AAE3	13,996,240.88	JPMCHAS		97.05	13,583,491.74	279.93	(21,679.76)	4.18	4.68
FRESB 2023-SB107 ASF	DTD 07/01/2023 4.090% 05/01/2028	30332EAA3	24,993,933.77	WELLSFA		97.83	24,450,540.66	0.00	(22,706.18)	4.17	4.62
FHMS K079 AM	DTD 08/01/2018 3.930% 06/01/2028	3137FGZU2	11,350,000.00	PIPER J		94.61	10,738,539.97	(530,768.62)	(537,967.05)	4.25	5.23
FRESB 2023-SB108 ASF	DTD 08/01/2023 4.250% 06/01/2028	30333AAA0	24,994,462.87	JPMCHAS		96.29	24,067,903.13	(387,879.08)	(401,730.87)	4.22	5.14
FHMS K505 A2	DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	75,000,000.00	JPMCHAS		98.16	73,620,336.00	(2,128,764.00)	(2,098,007.93)	4.05	5.26
FHMS K079 A2	DTD 08/01/2018 3.926% 06/01/2028	3137FGZT5	100,000,000.00	TOR DOM		94.88	94,879,697.00	(3,538,271.75)	(3,645,528.11)	4.25	5.16
FNA 2023-MS 2A2	DTD 07/01/2023 4.500% 07/01/2028	3136B0CS6	10,000,000.00	WELLS_F		96.21	9,621,095.80	(355,466.70)	(356,275.34)	4.26	5.41



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Federal Agency Commercial Mortgage-Backed Security											
FNA 2023-M6 A2		3136BQDE6	25,000,000.00	JPMCHAS		95.55	23,886,705.25	(675,794.75)	(690,889.35)	4.21	5.25
DTD 07/01/2023 4.190% 07/01/2028											
FHMS KJ47 A1		3137HAMN3	11,000,000.00	JPMCHAS		99.73	10,970,821.40	(29,123.60)	(29,133.21)	3.49	5.33
DTD 09/01/2023 5.272% 08/01/2028											
FRESB 2023-SB109 ASF		30333MAA4	25,000,000.00	WELLSFA		97.28	24,319,335.94	485.94	(2,651.50)	4.34	5.03
DTD 09/01/2023 4.390% 08/01/2028											
FHMS K506 A2		3137HAMH6	50,000,000.00	WELLSFA		97.16	48,578,520.50	(681,829.50)	(688,256.56)	4.19	5.32
DTD 09/01/2023 4.650% 08/01/2028											
FHMS K507 A2		3137HAMS2	50,000,000.00	WELLS_F		98.19	49,094,341.50	(308,008.50)	(308,937.09)	4.23	5.22
DTD 09/01/2023 4.800% 09/01/2028											
FHMS K747 A2		3137H5DX2	34,000,000.00	CANTFIT		86.20	29,309,288.26	(978,602.37)	(1,205,568.13)	4.80	5.14
DTD 01/01/2022 2.050% 11/01/2028											
FHMS K752 A2		3137HAGZ3	25,000,000.00	MS		94.58	23,645,945.75	(350,329.25)	(365,567.58)	5.82	5.24
DTD 08/01/2023 4.284% 07/01/2030											
Security Type Sub-Total			1,668,729,085.27				1,587,753,779.78	(73,390,620.14)	(65,622,023.06)	2.86	5.34

Federal Agency Bond / Note

FREDDIE MAC NOTES		3137EAEY1	64,000,000.00	WELLS_F		99.79	63,865,984.00	104,704.00	(130,745.86)	0.05	4.84
DTD 10/16/2020 0.125% 10/16/2023											
FREDDIE MAC NOTES		3137EAEZ8	75,000,000.00	CITIGRP		99.51	74,631,975.00	(300,525.00)	(365,807.85)	0.10	5.18
DTD 11/05/2020 0.250% 11/06/2023											
FEDERAL HOME LOAN BANK NOTES		3130APU29	35,000,000.00	MORGANS		99.49	34,820,520.00	(163,380.00)	(178,616.31)	0.11	5.25
DTD 11/12/2021 0.500% 11/09/2023											
FANNIE MAE NOTES		3135G06H1	50,000,000.00	JPMCHAS		99.20	49,602,150.00	(340,850.00)	(394,888.29)	0.16	5.31
DTD 11/25/2020 0.250% 11/27/2023											
FREDDIE MAC NOTES		3137EAF2	62,000,000.00	CITIGRP		99.10	61,444,666.00	(493,954.00)	(551,746.49)	0.18	5.33
DTD 12/04/2020 0.250% 12/04/2023											
FEDERAL HOME LOAN BANK NOTES		3130AVQJ4	100,000,000.00	LOOP		99.78	99,779,000.00	(221,000.00)	(221,000.00)	0.34	5.49
DTD 04/17/2023 4.860% 02/01/2024											
FEDERAL HOME LOAN BANK NOTES		3130AVR95	100,000,000.00	GREAT P		99.81	99,807,900.00	(192,100.00)	(192,100.00)	0.34	5.49
DTD 04/20/2023 4.950% 02/01/2024											
FEDERAL HOME LOAN BANK NOTES		3130AVR38	100,000,000.00	LOOP		99.80	99,795,100.00	(204,900.00)	(204,900.00)	0.34	5.49
DTD 04/18/2023 4.910% 02/01/2024											



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Federal Agency Bond / Note											
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	100,000,000.00	JPM_CHAS		98.99	98,994,800.00	(633,200.00)	(979,284.48)	0.35	5.43
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	50,000,000.00	BARCLAYS		98.93	49,464,100.00	(358,900.00)	(522,799.67)	0.37	5.44
FEDERAL HOME LOAN BANK NOTES	DTD 03/25/2022 2.125% 02/28/2024	3130ARHG9	30,000,000.00	WELLS_F		98.67	29,601,090.00	(364,710.00)	(391,633.40)	0.42	5.42
FEDERAL HOME LOAN BANK NOTES	DTD 06/05/2023 5.315% 03/01/2024	3130AWCT5	100,000,000.00	GREAT P		99.88	99,878,500.00	(121,500.00)	(121,500.00)	0.42	5.59
FEDERAL HOME LOAN BANKS NOTES	DTD 02/12/2014 3.250% 03/08/2024	3130A0XES	50,000,000.00	CANTFIT		99.00	49,500,350.00	335,550.00	(248,140.91)	0.44	5.57
FHLMC (CALLABLE) NOTES	DTD 04/29/2020 0.570% 04/29/2024	3134GVPP7	25,000,000.00	CANTFIT		97.21	24,303,425.00	(696,575.00)	(696,575.00)	0.58	5.51
FEDERAL FARM CREDIT BANK NOTES	DTD 05/16/2022 2.625% 05/16/2024	3133ENWP1	40,000,000.00	CITIGRP		98.23	39,292,720.00	(653,280.00)	(690,437.32)	0.62	5.52
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.510% 05/20/2024	3134GVUY2	25,000,000.00	WELLS_F		96.90	24,224,725.00	(775,275.00)	(775,275.00)	0.64	5.52
FHLMC (CALLABLE) NOTES	DTD 05/20/2020 0.500% 05/20/2024	3134GVXC7	25,000,000.00	INCAPIT		96.89	24,223,200.00	(776,800.00)	(776,800.00)	0.64	5.52
FEDERAL HOME LOAN BANK NOTES	DTD 11/07/2022 4.875% 06/14/2024	3130ATVC8	50,000,000.00	MS		99.52	49,760,650.00	(303,350.00)	(268,616.90)	0.70	5.56
FEDERAL HOME LOAN BANK NOTES	DTD 06/10/2022 2.750% 06/28/2024	3130ASDS5	50,000,000.00	FHN		98.00	48,997,700.00	(886,300.00)	(960,329.37)	0.74	5.53
FANNIE MAE NOTES	DTD 07/08/2019 1.750% 07/02/2024	3135G0V75	25,000,000.00	CITI		97.24	24,310,725.00	(470,275.00)	(656,184.34)	0.75	5.52
FEDERAL HOME LOAN BANK NOTES	DTD 07/08/2022 3.000% 07/08/2024	3130ASME6	25,000,000.00	CITIGRP		98.11	24,526,650.00	(424,850.00)	(454,706.36)	0.77	5.53
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130AZUW4	25,000,000.00	WELLSFAR		97.55	24,388,450.00	(2,062,300.00)	(889,557.16)	0.95	5.54
FEDERAL HOME LOAN BANK NOTES	DTD 08/15/2014 2.875% 09/13/2024	3130AZUW4	25,000,000.00	MORGANST		97.55	24,388,450.00	(2,044,875.00)	(886,520.84)	0.95	5.54
FEDERAL HOME LOAN BANK NOTES	DTD 06/17/2021 0.405% 09/17/2024	3130AMVF6	23,630,000.00	TOR DOM	12/17/23	95.23	22,503,439.75	259,811.85	(221,174.39)	0.23	5.55



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Federal Agency Bond / Note										
FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130AMWV1	41,600,000.00	TOR DOM	12/23/23	95.18	39,595,088.00	452,816.00	(390,477.83)	0.25	5.55
DTD 06/23/2021 0.430% 09/23/2024										
FEDERAL FARM CREDIT BANK NOTES	3133ENP79	50,000,000.00	MORGAN_		98.78	49,390,500.00	(605,500.00)	(607,524.62)	0.98	5.53
DTD 09/26/2022 4.250% 09/26/2024										
FEDERAL HOME LOAN BANK NOTES	3130ATT31	75,000,000.00	WELLS_F		99.04	74,277,900.00	(640,350.00)	(679,488.10)	0.98	5.49
DTD 10/28/2022 4.500% 10/03/2024										
FANNIE MAE NOTES	3135G0W66	25,000,000.00	CITI		96.21	24,051,475.00	(905,775.00)	(939,618.75)	1.03	5.42
DTD 10/18/2019 1.625% 10/15/2024										
FEDERAL FARM CREDIT BANK NOTES	3133ENZ94	50,000,000.00	DAIWA		98.84	49,418,450.00	(528,550.00)	(551,615.48)	1.10	5.57
DTD 11/18/2022 4.500% 11/18/2024										
FFCB NOTES	3133ENEJ5	75,000,000.00	WELLS_F		95.03	71,271,450.00	(3,642,300.00)	(3,695,970.16)	1.13	5.46
DTD 11/18/2021 0.875% 11/18/2024										
FEDERAL HOME LOAN BANK NOTES	3130A3GE8	10,000,000.00	JEFFERIE		96.86	9,686,230.00	(829,400.00)	(437,127.80)	1.18	5.48
DTD 11/06/2014 2.750% 12/13/2024										
FEDERAL HOME LOAN BANK NOTES	3130A3GE8	25,000,000.00	INTL_FCS		96.86	24,215,575.00	(2,168,925.00)	(1,115,648.71)	1.18	5.48
DTD 11/06/2014 2.750% 12/13/2024										
FEDERAL HOME LOAN BANK NOTES	3130A3GE8	25,000,000.00	WELLSFAR		96.86	24,215,575.00	(2,071,925.00)	(1,092,442.71)	1.18	5.48
DTD 11/06/2014 2.750% 12/13/2024										
FEDERAL HOME LOAN BANK NOTES	3130AOF40	25,000,000.00	WELLS_F		94.81	23,701,350.00	59,850.00	(612,476.73)	1.22	5.45
DTD 12/22/2021 1.000% 12/20/2024										
FEDERAL HOME LOAN BANK NOTES	3130AOF40	25,000,000.00	BARCLAY		94.81	23,701,350.00	36,350.00	(624,346.49)	1.22	5.45
DTD 12/22/2021 1.000% 12/20/2024										
FFCB NOTES	3133ENKS8	38,000,000.00	JPMCHAS		94.84	36,039,884.00	(1,874,616.00)	(1,923,831.40)	1.26	5.39
DTD 01/11/2022 1.125% 01/06/2025										
FANNIE MAE NOTES	3135G0X24	75,000,000.00	BARCLAYS		95.43	71,574,750.00	(3,186,000.00)	(3,364,388.16)	1.26	5.39
DTD 01/10/2020 1.625% 01/07/2025										
FREDDIE MAC NOTES	3137EAEPO	50,000,000.00	WELLSFAR		94.98	47,491,600.00	(2,469,900.00)	(2,497,852.05)	1.36	5.35
DTD 02/14/2020 1.500% 02/12/2025										
FEDERAL FARM CREDIT BANK NOTES	3133ENPG9	30,000,000.00	WELLS_F		95.28	28,582,770.00	(1,337,130.00)	(1,380,508.36)	1.36	5.37
DTD 02/15/2022 1.750% 02/14/2025										
FFCB BONDS	3133EPBH7	75,000,000.00	WELLS_F		99.14	74,353,275.00	(1,394,475.00)	(1,206,437.87)	1.36	5.40
DTD 02/21/2023 4.750% 02/21/2025										



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES	3130AV7L0	23,000,000.00	WELLS_F	99.50	22,885,138.00	(84,502.00)	(93,343.10)	1.38	5.37		
DTD 03/03/2023 5.000% 02/28/2025											
FEDERAL HOME LOAN BANKS NOTES	3130A4CH3	25,840,000.00	DAIWA	95.89	24,777,278.32	(1,880,816.08)	(1,287,963.26)	1.44	5.35		
DTD 02/17/2015 2.375% 03/14/2025											
FFCB BONDS	3133EPER2	50,000,000.00	TOR DOM	98.12	49,060,000.00	(726,400.00)	(781,041.86)	1.47	5.33		
DTD 03/28/2023 4.000% 03/28/2025											
FANNIE MAE NOTES	3135G03U5	50,000,000.00	CITIGRP	93.12	46,560,300.00	(3,336,700.00)	(3,407,568.97)	1.55	5.27		
DTD 04/24/2020 0.625% 04/22/2025											
FHLMC (CALLABLE) NOTES	3134GVPR3	25,000,000.00	PIPER J	93.10	23,274,375.00	(1,725,625.00)	(1,725,625.00)	1.59	5.25		
DTD 05/06/2020 0.700% 05/06/2025											
FEDERAL HOME LOAN BANKS NOTES	3130AWER7	41,000,000.00	CITIGRP	98.96	40,571,755.00	(394,215.00)	(399,425.11)	1.62	5.28		
DTD 06/09/2023 4.625% 06/06/2025											
FANNIE MAE NOTES	3135G04Z3	50,000,000.00	WELLS_F	92.33	46,166,950.00	(3,729,550.00)	(3,797,585.36)	1.71	5.23		
DTD 06/19/2020 0.500% 06/17/2025											
FREDDIE MAC NOTES	3137EAU9	45,000,000.00	WELLS_F	91.78	41,301,810.00	(3,474,090.00)	(3,617,224.05)	1.81	5.19		
DTD 07/23/2020 0.375% 07/21/2025											
FANNIE MAE NOTES	3135G05X7	50,000,000.00	BARCLAY	91.42	45,711,300.00	(4,054,700.00)	(4,199,667.11)	1.90	5.17		
DTD 08/27/2020 0.375% 08/25/2025											
FREDDIE MAC (CALLABLE) NOTES	3134GWA22	19,900,000.00	OPCO	91.71	18,249,394.50	(1,650,605.50)	(1,650,605.50)	1.92	5.14		
DTD 09/02/2020 0.550% 09/02/2025											
FEDERAL HOME LOAN BANK NOTES	3130AK5E2	14,000,000.00	WELLS_F	91.42	12,798,464.00	(1,159,536.00)	(1,185,280.91)	1.92	5.11		
DTD 09/11/2020 0.375% 09/04/2025											
FREDDIE MAC NOTES	3137EAEX3	20,000,000.00	CITIGRP	91.19	18,238,740.00	(1,701,060.00)	(1,737,397.83)	1.98	5.11		
DTD 09/25/2020 0.375% 09/23/2025											
FANNIE MAE NOTES	3135G06G3	45,000,000.00	BARCLAY	90.96	40,933,440.00	(3,905,460.00)	(3,998,616.67)	2.09	5.09		
DTD 11/12/2020 0.500% 11/07/2025											
FEDERAL HOME LOAN BANK NOTES	3130ALCV4	58,700,000.00	CITIGRP	90.12	52,898,326.80	(120,687.20)	(1,373,029.00)	0.19	5.18		
(CALLABLE)											
DTD 02/24/2021 0.750% 02/24/2026											
FEDERAL HOME LOAN BANK NOTES	3130AV6J6	50,000,000.00	WELLS_F	98.77	49,386,800.00	(1,635,700.00)	(1,465,919.22)	2.35	5.04		
DTD 03/01/2023 4.500% 03/13/2026											
FEDERAL HOME LOAN BANKS NOTES	3130AGFP5	49,535,000.00	MS	93.75	46,438,121.34	(982,378.12)	(1,298,275.01)	2.61	5.00		
DTD 05/10/2019 2.500% 06/12/2026											



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK (CALLABLE)		3130ANXZ8	50,000,000.00	TOR DOM	12/29/23	89.36	44,677,550.00	(474,950.00)	(1,138,819.51)	0.28	5.10
NOTES											
DTD 09/29/2021 0.900% 06/29/2026											
FFCB BONDS		3133EPSW6	50,000,000.00	DAIWA		98.71	49,353,250.00	(531,750.00)	(536,786.50)	3.14	4.92
DTD 08/14/2023 4.500% 08/14/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130APAZ8	50,000,000.00	CITI	09/30/24	88.92	44,460,750.00	(914,250.00)	(1,494,222.04)	0.01	5.06
DTD 09/23/2021 1.030% 09/30/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130APJ55	34,770,000.00	CITIGRP	10/26/23	89.32	31,056,772.62	(170,164.38)	(786,349.25)	0.12	5.05
DTD 10/26/2021 1.250% 10/26/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130APJ55	48,940,000.00	CITIGRP	10/26/23	89.32	43,713,501.64	(387,555.86)	(1,269,930.50)	0.12	5.05
DTD 10/26/2021 1.250% 10/26/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130APV11	50,000,000.00	CITIGRP	10/23/23	89.78	44,890,250.00	(164,750.00)	(986,524.31)	0.11	5.05
DTD 11/23/2021 1.500% 11/23/2026											
FANNIE MAE NOTES (CALLABLE)		3135G06L2	44,500,000.00	DIRECT	12/18/23	87.83	39,084,483.50	(17,666.50)	(1,104,580.51)	0.25	5.02
DTD 12/18/2020 0.875% 12/18/2026											
FEDERAL HOME LOAN BANK NOTES		3130AQF65	50,000,000.00	WELLS_F		89.24	44,618,150.00	84,150.00	(1,037,837.85)	3.16	4.90
DTD 12/22/2021 1.250% 12/21/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130AKK88	39,805,000.00	CITIGRP	12/30/23	86.98	34,620,438.56	(382,884.29)	(1,015,608.95)	0.01	4.99
DTD 12/30/2020 0.600% 12/30/2026											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALDA9	22,500,000.00	INSPERE	11/26/23	87.31	19,645,245.00	(286,380.00)	(704,648.34)	0.20	5.11
DTD 02/26/2021 1.000% 02/26/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALGL2	25,000,000.00	LOOP CA	11/26/23	87.66	21,915,975.00	(389,525.00)	(838,909.13)	0.20	5.11
DTD 02/26/2021 1.115% 02/26/2027											
FHLB NOTES (CALLABLE)		3130ALCE2	25,000,000.00	CITIGRP	11/26/23	87.07	21,766,775.00	(328,225.00)	(793,103.46)	0.20	5.11
DTD 02/26/2021 0.920% 02/26/2027											



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130ALGL2	25,510,000.00	LOOP CA	11/26/23	87.66	22,363,060.89	(310,227.11)	(772,195.01)	0.20	5.11
DTD 02/26/2021 1.115% 02/26/2027											
FEDERAL HOME LOAN BANK NOTES (CALLABLE)		3130AL5A8	37,400,000.00	LOOP CA	11/26/23	87.01	32,540,169.20	47,049.20	(822,688.79)	0.20	5.10
DTD 02/26/2021 0.900% 02/26/2027											
FEDERAL FARM CREDIT BANK NOTES		3133EN5N6	50,000,000.00	DAIWA		97.23	48,614,000.00	(1,301,000.00)	(1,313,475.36)	3.93	4.72
DTD 01/06/2023 4.000% 01/06/2028											
FEDERAL HOME LOAN BANKS NOTES		3130AWN63	15,000,000.00	WELLSFA		98.21	14,731,879.79	(228,220.21)	(229,958.82)	4.33	4.42
DTD 07/14/2023 4.000% 06/30/2028											
FFCB NOTES (CALLABLE)		3133EM5P3	33,652,000.00	WELLS_F		83.68	28,160,700.29	(1,165,335.11)	(1,541,600.51)	4.81	5.05
DTD 09/20/2021 1.300% 09/20/2028											
FANNIE MAE NOTES (CALLABLE)		3136G43D3	25,000,000.00	CITIGRP	09/25/24	81.54	20,386,125.00	(858,375.00)	(1,196,201.09)	0.99	5.04
DTD 09/25/2020 0.810% 09/25/2028											
Security Type Sub-Total			3,243,282,000.00				3,099,524,761.20	(71,236,747.31)	(82,501,103.05)	0.97	5.31

Corporate Note											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVJ5	3,000,000.00	MITSU		99.88	2,996,445.00	(75.00)	(3,526.42)	0.03	4.66
DTD 10/09/2020 0.400% 10/10/2023											
JOHN DEERE CAPITAL CORP CORPORATE NOTES		24422EVX4	3,000,000.00	RBC		98.68	2,960,433.00	(39,087.00)	(39,500.59)	0.28	5.71
DTD 01/10/2022 0.900% 01/10/2024											
BANK OF NY MELLON CORP NOTES (CALLABLE)		06406HCS6	6,957,000.00	JPMCHAS	01/05/24	99.21	6,902,109.27	(460,901.25)	(105,248.62)	0.27	5.95
DTD 02/04/2014 3.650% 02/04/2024											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES		89236TJX4	20,000,000.00	JPMCHAS		98.51	19,701,140.00	(286,460.00)	(295,925.39)	0.48	5.71
DTD 03/22/2022 2.500% 03/22/2024											
AMAZON.COM INC CORPORATE NOTES		023135CD6	50,000,000.00	JPMCHAS		98.44	49,220,150.00	(779,850.00)	(779,850.00)	0.53	5.72
DTD 04/13/2022 2.730% 04/13/2024											



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Corporate Note										
BANK ON NY MELLON CORP FLT NOTES (CALLAB)	06406RAT4	15,000,000.00	JPM	03/26/24	99.70	14,955,555.00	(44,445.00)	(44,445.00)	0.01	5.60
DTD 04/26/2021 5.570% 04/26/2024										
BANK OF NY MELLON CORP NOTES (CALLABLE)	06406RAS6	35,000,000.00	JPM	03/26/24	97.05	33,967,815.00	(994,735.00)	(1,025,077.70)	0.49	5.81
DTD 04/26/2021 0.500% 04/26/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVO9	30,000,000.00	LOOP		96.57	28,970,040.00	(992,460.00)	(1,021,382.69)	0.69	5.62
DTD 06/10/2021 0.450% 06/07/2024										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TJH9	15,000,000.00	CITIGRP		96.36	14,454,000.00	(528,150.00)	(541,749.22)	0.72	5.76
DTD 06/18/2021 0.500% 06/18/2024										
TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	89236TJJS	20,000,000.00	CITIGRP		99.84	19,967,460.00	(32,540.00)	(32,540.00)	0.01	5.59
DTD 06/18/2021 5.570% 06/18/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVU0	15,000,000.00	CITIGRP		95.46	14,318,985.00	(671,265.00)	(677,945.89)	0.95	5.63
DTD 09/10/2021 0.625% 09/10/2024										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TJNG	40,000,000.00	JPMCHAS		95.31	38,122,200.00	(1,859,000.00)	(1,871,830.66)	0.95	5.76
DTD 09/13/2021 0.625% 09/13/2024										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWM7	15,000,000.00	CITIGRP		98.95	14,842,350.00	(148,050.00)	(152,712.11)	1.00	5.61
DTD 10/11/2022 4.550% 10/11/2024										
BANK OF NY MELLON CORP (CALLABLE) CORP	06406RAX5	50,000,000.00	JPMCHAS	09/25/24	94.88	47,441,000.00	(2,526,500.00)	(2,547,435.22)	0.98	5.86
DTD 10/25/2021 0.850% 10/25/2024										
BANK OF NY MELLON CORP FLT NOTES (CALLAB)	06406RAY3	50,000,000.00	JPMCHAS	09/25/24	99.63	49,814,850.00	(185,150.00)	(185,150.00)	0.01	5.54
DTD 10/25/2021 5.510% 10/25/2024										
AMAZON.COM INC CORPORATE NOTES	023135CM6	25,000,000.00	JPMCHAS		99.00	24,750,200.00	(233,050.00)	(240,034.91)	1.13	5.59
DTD 12/01/2022 4.700% 11/29/2024										



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Corporate Note										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVY2	10,000,000.00	RBC		94.92	9,492,120.00	(503,180.00)	(505,877.35)	1.27	5.42
DTD 01/10/2022 1.250% 01/10/2025										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TKN4	15,000,000.00	BARCLAY		99.02	14,852,940.00	(140,610.00)	(142,928.11)	1.24	5.60
DTD 01/12/2023 4.800% 01/10/2025										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWB1	7,000,000.00	MITSU		95.29	6,670,314.00	(326,676.00)	(328,249.66)	1.42	5.58
DTD 03/07/2022 2.125% 03/07/2025										
AMAZON.COM INC CORPORATE NOTES	023135CE4	50,000,000.00	JPMCHAS		96.56	48,282,150.00	(1,638,350.00)	(1,677,229.56)	1.49	5.36
DTD 04/13/2022 3.000% 04/13/2025										
BANK OF NY MELLON CORP (CALLABLE) CORP N	06406RBC0	50,000,000.00	CITIGRP	03/25/25	96.56	48,278,150.00	(1,714,850.00)	(1,718,193.38)	1.44	5.67
DTD 04/26/2022 3.350% 04/25/2025										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWW5	5,000,000.00	JPMCHAS		99.35	4,967,600.00	(29,600.00)	(30,041.70)	1.62	5.35
DTD 06/08/2023 4.950% 06/06/2025										
BANK OF NY MELLON CORP CORP NOTES (CALLA)	06406RBF3	20,000,000.00	JPMCHAS	06/13/24	98.07	19,613,400.00	(386,600.00)	(386,600.00)	0.70	4.62
DTD 06/13/2022 3.430% 06/13/2025										
MET TOWER GLOBAL FUNDING NOTES	58989VZE3	35,000,000.00	JPMCHAS		96.45	33,756,100.00	(1,209,600.00)	(1,224,465.42)	1.65	5.92
DTD 06/13/2022 3.700% 06/13/2025										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TKC8	15,000,000.00	BOFA		97.45	14,617,860.00	(367,890.00)	(373,844.84)	1.69	5.49
DTD 06/30/2022 3.950% 06/30/2025										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWJ4	7,000,000.00	CREDITA		97.66	6,836,459.00	(160,041.00)	(161,280.05)	1.88	5.33
DTD 09/08/2022 4.050% 09/08/2025										
WALMART INC CORPORATE NOTES	93114ZEW9	5,000,000.00	BARCLAY		97.41	4,870,600.00	(125,900.00)	(127,135.86)	1.89	5.32
DTD 09/09/2022 3.900% 09/09/2025										
NESTLE HOLDINGS INC CORP NOTE	641062BA1	5,000,000.00	BAML		97.51	4,875,340.00	(123,010.00)	(123,587.12)	1.89	5.36
DTD 09/13/2022 4.000% 09/12/2025										



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Corporate Note										
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TKK0	25,000,000.00	RBC CAP		99.87	24,967,875.00	(2,625.00)	(11,372.72)	1.99	5.46
DTD 11/10/2022 5.400% 11/10/2025										
BANK OF NY MELLON (CALLABLE) NOTES	06405LACS	5,000,000.00	JPMCHAS	11/21/24	99.05	4,952,430.00	(47,570.00)	(47,570.00)	1.11	5.70
DTD 11/22/2022 5.224% 11/21/2025										
AMAZON.COM INC CORPORATE NOTES	023135CN4	25,000,000.00	JPMCHAS		98.65	24,663,025.00	(335,475.00)	(335,891.06)	2.06	5.26
DTD 12/01/2022 4.600% 12/01/2025										
MET LIFE GLOB FUNDING I NOTES	592179KD6	15,000,000.00	BAML		98.79	14,818,920.00	(181,080.00)	(181,080.00)	2.15	5.57
DTD 01/06/2023 5.000% 01/06/2026										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWPO	15,000,000.00	RBC CAP		98.79	14,818,260.00	(174,690.00)	(176,394.61)	2.16	5.37
DTD 01/09/2023 4.800% 01/09/2026										
PROCTER & GAMBLE CO/THE CORPORATE NOTES	742718FY0	10,000,000.00	CITIGRP		97.81	9,781,120.00	(212,180.00)	(213,696.06)	2.23	5.11
DTD 01/26/2023 4.100% 01/26/2026										
WALMART INC CORPORATE NOTES (CALLABLE)	931142FA6	15,000,000.00	MIZUHO	03/15/26	97.24	14,586,705.00	(406,695.00)	(407,697.38)	2.40	5.17
DTD 04/18/2023 4.000% 04/15/2026										
APPLE INC CORP NOTES (CALLABLE)	037833ESS	30,000,000.00	BARCLAY	05/08/24	98.31	29,492,130.00	(507,870.00)	(507,870.00)	0.60	5.12
DTD 05/10/2023 4.421% 05/08/2026										
TOYOTA MOTOR CREDIT CORP CORP NOTES	89236TKT1	25,000,000.00	MORGAN_		97.74	24,436,050.00	(549,450.00)	(551,249.27)	2.47	5.38
DTD 05/18/2023 4.450% 05/18/2026										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWX3	5,000,000.00	JPMCHAS		98.59	4,929,720.00	(67,380.00)	(67,684.29)	2.52	5.31
DTD 06/08/2023 4.750% 06/08/2026										
Security Type Sub-Total		786,957,000.00				767,944,000.27	(18,993,040.25)	(18,864,292.86)	1.12	5.55
Commercial Paper										
BOFA SECURITIES INC COMM PAPER	06054PXZ7	125,000,000.00	BAML		99.95	124,943,000.00	3,315,395.83	(38,770.83)	0.01	8.21
DTD 01/18/2023 0.000% 10/02/2023										



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Commercial Paper											
METLIFE SHORT TERM FUNDING COMM PAPER	59157UY12	23,850,000.00	CITIGRP			99.50	23,731,370.10	581,168.85	(15,326.27)	0.10	5.62
DTD 04/04/2023 0.000% 11/01/2023											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233HY16	40,000,000.00	LOOP			99.50	39,799,880.00	932,324.44	(21,008.89)	0.10	5.66
DTD 04/18/2023 0.000% 11/01/2023											
LIBERTY STREET FDG LLC COMM PAPER	53127UY12	50,000,000.00	SCOTIA			99.49	49,746,000.00	1,100,444.44	(25,805.56)	0.10	5.74
DTD 05/01/2023 0.000% 11/01/2023											
CHARIOT FUNDING LLC COMM PAPER	15963UY18	50,000,000.00	CHASE			99.49	49,746,600.00	446,822.22	(17,455.56)	0.10	5.73
DTD 07/31/2023 0.000% 11/01/2023											
LIBERTY STREET FDG LLC COMM PAPER	53127UY12	60,000,000.00	CITIGRP			99.49	59,695,200.00	1,243,950.00	(33,550.00)	0.10	5.74
DTD 05/01/2023 0.000% 11/01/2023											
PROCTER & GAMBLE CO COMM PAPER	74271UY20	25,000,000.00	WILLIAM			99.48	24,870,900.00	493,011.11	(15,988.89)	0.10	5.66
DTD 05/09/2023 0.000% 11/02/2023											
CHARIOT FUNDING LLC COMM PAPER	15963UYD2	50,000,000.00	CHASE			99.31	49,653,050.00	326,730.56	(21,463.89)	0.13	5.72
DTD 08/15/2023 0.000% 11/13/2023											
JOHNSON & JOHNSON COMM PAPER	47816GYE3	50,000,000.00	WILLIAM			99.31	49,655,500.00	577,750.00	(22,444.44)	0.13	5.55
DTD 07/10/2023 0.000% 11/14/2023											
MICROSOFT CORP COMM PAPER	59515NZ14	100,000,000.00	WILLIAM			99.05	99,052,900.00	30,066.67	(43,961.00)	0.19	5.55
-- 0.000% 12/01/2023											
METLIFE SHORT TERM FUND COMM PAPER	59157UZL7	69,090,000.00	BK AMER			98.75	68,224,578.66	218,715.91	(39,412.01)	0.24	5.64
DTD 09/06/2023 0.000% 12/20/2023											
METLIFE SHORT TERM FUND COMM PAPER	59157UZM5	47,800,000.00	BARCLAY			98.73	47,193,800.40	594,310.68	(30,807.10)	0.24	5.64
DTD 05/01/2023 0.000% 12/21/2023											
TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GA30	50,000,000.00	TOYOTA			98.49	49,245,600.00	163,933.33	(35,038.89)	0.29	5.81
DTD 09/05/2023 0.000% 01/03/2024											
CHARTA LLC COMM PAPER	16115VA82	50,000,000.00	BK AMER			98.42	49,209,200.00	(2,563.89)	(33,175.00)	0.29	5.79
DTD 09/27/2023 0.000% 01/08/2024											
JUPITER SECURITIZATION COMPANY COMM PAPE	48202AA3	50,000,000.00	CHASE			98.38	49,190,250.00	598,027.78	(24,194.44)	0.30	5.81
DTD 07/12/2023 0.000% 01/10/2024											
CRC FUNDING LLC COMM PAPER	12619TAK0	25,000,000.00	CITIGRP			98.25	24,561,550.00	(2,241.67)	(17,547.23)	0.32	5.79
DTD 09/26/2023 0.000% 01/19/2024											



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Commercial Paper											
TOYOTA MOTOR CREDIT CORP COMM PAPER		89233GAK2	50,000,000.00	TOYOTA		98.27	49,133,950.00	176,616.67	(22,716.66)	0.33	5.72
DTD 09/05/2023 0.000% 01/19/2024											
BOFA SECURITIES INC COMM PAPER (FLOAT)		06054NB26	50,000,000.00	BOFA		98.02	49,011,750.00	442,708.33	(18,638.89)	0.00	5.95
DTD 08/02/2023 5.830% 02/02/2024											
JP MORGAN SECURITIES LLC COMM PAPER		46640PC19	50,000,000.00	CHASE		97.49	48,745,950.00	752,227.78	(116,161.11)	0.44	6.05
DTD 06/06/2023 0.000% 03/01/2024											
Security Type Sub-Total			1,015,740,000.00			1,005,411,029.16	11,989,399.04	(593,466.66)		0.17	6.03

Certificate of Deposit

TORONTO DOMINION BANK NY CERT DEPOS		89115BWE6	50,000,000.00	TOR DOM		100.00	49,998,400.00	(1,600.00)	(1,600.00)	0.01	5.30
DTD 09/26/2022 5.000% 10/02/2023											
TORONTO DOMINION BANK NY CERT DEPOS		89115BD80	50,000,000.00	TOR DOM		100.00	49,998,244.55	(1,755.45)	(1,755.45)	0.01	5.54
DTD 05/01/2023 5.350% 10/04/2023											
TORONTO DOMINION BANK NY CERT DEPOS		89115B5L0	50,000,000.00	TOR DOM		99.99	49,996,872.80	(3,127.20)	(3,127.20)	0.02	5.53
DTD 04/06/2023 5.300% 10/06/2023											
WELLS FARGO BANK NA CERT DEPOS		95001KKU7	50,000,000.00	WELLS_F		99.93	49,964,669.05	(35,330.95)	(35,330.95)	0.13	5.54
DTD 04/20/2023 5.100% 11/14/2023											
WELLS FARGO BANK NA CERT DEPOS		95001KV7	100,000,000.00	WELLS_F		99.74	99,742,153.10	(257,846.90)	(257,846.90)	0.28	5.90
DTD 04/10/2023 5.050% 01/03/2024											
WELLS FARGO BANK NA CERT DEPOS		95001KJW5	100,000,000.00	WELLS_F		99.65	99,649,288.60	(350,711.40)	(350,711.40)	0.36	5.90
DTD 04/10/2023 5.000% 02/01/2024											
Security Type Sub-Total			400,000,000.00			399,349,628.10	(650,371.90)	(650,371.90)		0.18	5.69

Bank Note

WELLS FARGO BANK NA BANK NOTES (CALLABLE)		949881688	10,000,000.00	WELLSFA	07/01/25	99.66	9,965,760.00	(27,040.00)	(27,567.80)	1.76	5.75
DTD 08/09/2023 5.550% 08/01/2025											



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Bank Note											
WELLS FARGO BANK NA BANK NOTES (CALLABLE)		9498816D4	10,000,000.00	WELLSFA	07/07/26	99.38	9,938,250.00	(60,950.00)	(60,988.76)	2.66	5.68
DTD 08/09/2023 5.450% 08/07/2026											
Security Type Sub-Total			20,000,000.00				19,904,010.00	(87,990.00)	(88,556.56)	2.21	5.72

Asset-Backed Security

JDOT 2022-A A2		47787JAB4	345,458.16	BOFA		99.87	345,025.99	(413.27)	(424.20)	0.05	2.01
DTD 03/16/2022 1.900% 11/15/2024											
MBALT 2021-B A3		58769KAD6	6,464,709.70	JPMCHAS		99.20	6,413,162.69	(51,058.92)	(51,384.58)	0.17	1.11
DTD 06/29/2021 0.400% 11/15/2024											
BMWLT 2021-2 A3		09690AAC7	1,423,246.67	WELLS_F		99.25	1,412,598.51	(10,501.29)	(10,592.75)	0.12	0.94
DTD 09/15/2021 0.330% 12/26/2024											
BMWOT 2022-A A2A		05602RAB7	1,854,924.42	RBC		99.64	1,848,298.63	(6,492.43)	(6,562.54)	0.14	2.81
DTD 05/18/2022 2.520% 12/26/2024											
TAOT 2022-B A2A		89238FAB9	1,762,563.52	MITSU		99.41	1,752,135.14	(10,351.54)	(10,392.40)	0.14	2.82
DTD 04/13/2022 2.350% 01/15/2025											
BMWLT 2023-1 A2		05593AAB5	3,987,710.74	BAML		99.78	3,978,838.48	(8,607.48)	(8,688.95)	1.36	5.43
DTD 02/15/2023 5.270% 02/25/2025											
BMWLT 2022-1 A3		05601XAC3	4,448,466.92	MITSU		98.87	4,398,045.33	(49,756.55)	(50,111.70)	1.48	1.87
DTD 01/19/2022 1.100% 03/25/2025											
HART 2022-B A2A		44918MAB6	4,429,875.65	BARCLAY		99.37	4,402,087.04	(27,564.01)	(27,659.52)	0.27	4.04
DTD 07/20/2022 3.640% 05/15/2025											
JDOT 2022-B A2		47800AAB6	5,231,058.85	RBC		99.38	5,198,880.51	(31,624.37)	(31,852.84)	0.28	4.10
DTD 07/20/2022 3.730% 06/16/2025											
HAROT 2021-2 A3		43811JAC1	4,675,631.16	WELLS_F		97.58	4,562,531.85	(56,480.34)	(83,078.09)	0.43	1.64
DTD 05/26/2021 0.330% 08/15/2025											
HAROT 2021-2 A3		43811JAC1	8,883,699.20	CITIGRP		97.58	8,668,810.51	(214,542.23)	(214,735.01)	0.43	1.64
DTD 05/26/2021 0.330% 08/15/2025											
JDOT 2022-C A2		47800BAB4	23,305,425.19	CITIGRP		99.63	23,218,276.88	(86,313.97)	(86,594.78)	0.39	5.19
DTD 10/19/2022 4.980% 08/15/2025											
TLOT 2023-A A2		89239MAB3	5,703,642.75	BARCLAY		99.54	5,677,190.97	(26,230.48)	(26,273.45)	1.80	5.56
DTD 04/18/2023 5.300% 08/20/2025											



Managed Account Fair Market Value & Analytics

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security											
MBART 2022-1 A2		58768PAB0	7,704,201.82	SMBC		99.78	7,687,497.57	(16,211.96)	(16,357.60)	0.36	5.37
DTD 11/22/2022 5.260% 10/15/2025											
HAROT 2023-1 A2		43815JAB9	6,000,000.00	CITIGRP		99.57	5,974,093.20	(25,546.20)	(25,627.61)	0.56	5.44
DTD 02/24/2023 5.220% 10/21/2025											
MBALT 2023-A A2		58768RAB6	19,000,000.00	JPMCHAS		99.46	18,897,386.70	(102,391.00)	(102,422.83)	2.02	5.51
DTD 05/24/2023 5.240% 11/17/2025											
TAOT 2021-B A3		89190GAC1	20,043,876.58	CITIGRP		97.25	19,492,066.65	(549,651.21)	(550,771.29)	0.51	1.57
DTD 06/14/2021 0.260% 11/17/2025											
HART 2022-C A2A		44933DAB7	27,100,940.67	SMBC		99.79	27,044,307.83	(54,955.29)	(55,450.65)	0.36	5.45
DTD 11/09/2022 5.350% 11/17/2025											
BWMLT 2023-1 A3		05593AAC3	6,150,000.00	BAML		99.17	6,099,022.04	(50,831.59)	(50,864.50)	2.04	5.57
DTD 02/15/2023 5.160% 11/25/2025											
HART 2023-A A2A		448979AB0	12,240,000.00	BAML		99.60	12,191,261.54	(48,030.99)	(48,155.41)	0.52	5.38
DTD 04/12/2023 5.190% 12/15/2025											
MBART 2023-1 A2		58770AAB9	2,743,024.47	MITSU		99.62	2,732,475.90	(10,453.94)	(10,475.64)	0.41	5.27
DTD 01/25/2023 5.090% 01/15/2026											
TAOT 2023-A A2		891940AB4	6,249,342.04	BAML		99.59	6,223,506.01	(25,583.55)	(25,640.54)	0.49	5.24
DTD 01/30/2023 5.050% 01/15/2026											
TAOT 2021-C A3		89239BAC5	8,917,268.69	BARC		96.71	8,623,616.79	(292,941.20)	(293,273.25)	0.61	1.90
DTD 09/27/2021 0.430% 01/15/2026											
HART 2021-B A3		44934KAC8	10,477,542.40	CITIGRP		96.99	10,162,063.60	(313,166.40)	(314,292.84)	0.49	1.72
DTD 07/28/2021 0.380% 01/15/2026											
TAOT 2022-D A2A		89239HAB4	18,657,387.38	RBC CAP		99.73	18,606,531.07	(50,649.22)	(50,707.40)	0.47	5.40
DTD 11/08/2022 5.270% 01/15/2026											
HAROT 2021-4 A3		43815GAC3	6,642,829.23	BK AMER		96.17	6,388,105.29	(253,323.63)	(253,946.81)	0.72	2.59
DTD 11/24/2021 0.880% 01/21/2026											
JDOT 2021-B A3		47789OAC4	9,967,226.90	MITSU		96.61	9,629,157.50	(337,180.33)	(337,600.01)	0.64	1.93
DTD 07/21/2021 0.520% 03/16/2026											
JDOT 2023-A A2		47800CAB2	25,000,000.00	MITSU		99.66	24,916,035.00	(83,087.50)	(83,255.89)	0.55	5.43
DTD 03/02/2023 5.280% 03/16/2026											
HAROT 2023-3 A2		43815QAB3	7,000,000.00	BK AMER		99.84	6,988,642.50	(10,694.60)	(10,722.84)	0.94	5.78
DTD 08/22/2023 5.710% 03/18/2026											
HAROT 2023-2 A2		43792TAB2	5,500,000.00	BARCLAY		99.55	5,475,012.95	(24,657.60)	(24,696.47)	0.83	5.60
DTD 05/30/2023 5.410% 04/15/2026											



Managed Account Fair Market Value & Analytics

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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
Asset-Backed Security											
TAOT 2021-D A3		89238JAC9	6,054,766.60	RBC		96.26	5,828,320.15	(226,317.48)	(226,372.28)	0.70	2.22
DTD 11/15/2021 0.710% 04/15/2026											
TLOT 2023-A A3		89239MAC1	14,000,000.00	BARCLAY		98.78	13,829,611.60	(167,946.80)	(168,315.93)	2.40	5.44
DTD 04/18/2023 4.930% 04/20/2026											
BMWOT 2023-A A2A		05592XAB6	3,000,000.00	TD		99.87	2,996,004.60	(3,859.80)	(3,869.83)	0.83	5.78
DTD 07/18/2023 5.720% 04/27/2026											
HART 2021-C A3		44935FAD6	4,712,770.28	SMBC		96.64	4,554,270.86	(157,447.53)	(157,885.60)	0.65	2.06
DTD 11/17/2021 0.740% 05/15/2026											
HART 2023-B A2A		44933XAB3	5,000,000.00	BARCLAY		99.84	4,991,765.00	(8,136.50)	(8,143.57)	0.86	5.84
DTD 07/19/2023 5.770% 05/15/2026											
TAOT 2023-B A2A		891941AB2	6,017,000.00	RBC CAP		99.54	5,989,306.16	(27,554.85)	(27,571.59)	0.70	5.47
DTD 05/23/2023 5.280% 05/15/2026											
TAOT 2022-A A3		89239KAC5	4,221,743.33	MIZUHO		96.57	4,077,005.93	(144,019.70)	(144,293.11)	0.74	2.54
DTD 01/31/2022 1.230% 06/15/2026											
JDOT 2023-B A2		477920AB8	5,000,000.00	BK AMER		99.85	4,992,625.00	(7,079.50)	(7,105.42)	0.89	5.65
DTD 06/28/2023 5.590% 06/15/2026											
MBART 2021-1 A3		58772WAC7	14,602,795.47	MIZUHO		96.61	14,107,635.12	(493,250.30)	(494,067.63)	0.62	1.74
DTD 09/22/2021 0.460% 06/15/2026											
TAOT 2023-C A2A		89231FAB6	3,000,000.00	BNP DIR		99.78	2,993,320.20	(6,496.50)	(6,504.35)	0.91	5.68
DTD 08/15/2023 5.600% 08/17/2026											
JDOT 2023-C A2		47787CAB9	8,750,000.00	RBC		99.92	8,743,344.75	(6,069.00)	(6,051.00)	1.04	5.79
DTD 09/19/2023 5.760% 08/17/2026											
BMWOT 2022-A A3		05602RAD3	14,000,000.00	RBC		97.54	13,655,681.20	(343,590.80)	(343,824.60)	0.90	4.11
DTD 05/18/2022 3.210% 08/25/2026											
TAOT 2022-B A3		89238FAD5	12,000,000.00	MITSU		97.03	11,644,170.00	(355,549.20)	(355,642.34)	1.03	3.99
DTD 04/13/2022 2.930% 09/15/2026											
GMCAR 2023-3 A2A		36267KAB3	2,250,000.00	WELLSFA		99.81	2,245,750.20	(4,209.08)	(4,211.69)	0.86	5.81
DTD 07/19/2023 5.740% 09/16/2026											
JDOT 2022-A A3		47787JAC2	8,000,000.00	BOFA		96.85	7,748,079.20	(250,151.20)	(250,757.92)	0.89	3.44
DTD 03/16/2022 2.320% 09/16/2026											
HART 2022-B A3		44918MAD2	11,000,000.00	BARCLAY		97.47	10,721,478.90	(278,516.70)	(278,517.92)	1.17	4.59
DTD 07/20/2022 3.720% 11/16/2026											
MBALT 2023-A A3		58768RAC4	20,000,000.00	JPMCHAS		98.37	19,674,890.00	(324,414.00)	(324,481.93)	3.05	5.28
DTD 05/24/2023 4.740% 01/15/2027											



Managed Account Fair Market Value & Analytics

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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											
JDOT 2022-B A3		47800AAC4	8,600,000.00	RBC		97.41	8,377,025.22	(222,153.48)	(222,368.63)	1.30	4.57
DTD 07/20/2022 3.740% 02/16/2027											
HART 2023-A A3		448979AD6	14,000,000.00	BAML		98.35	13,768,633.20	(230,000.40)	(230,160.93)	1.58	5.09
DTD 04/12/2023 4.580% 04/15/2027											
HAROT 2023-1 A3		43815JAC7	6,500,000.00	CITIGRP		98.82	6,423,303.90	(75,488.40)	(75,662.75)	1.72	5.41
DTD 02/24/2023 5.040% 04/21/2027											
AMXCA 2022-2 A		02582JJT8	20,000,000.00	BARCLAY		96.50	19,300,002.00	(695,574.00)	(696,777.89)	1.54	4.44
DTD 05/24/2022 3.390% 05/17/2027											
JDOT 2022-C A3		47800BAC2	28,961,000.00	CITIGRP		98.82	28,618,486.94	(340,265.69)	(340,724.42)	1.53	5.44
DTD 10/19/2022 5.090% 06/15/2027											
HART 2022-C A3		44933DAD3	48,500,000.00	SMBC		99.38	48,197,064.15	(302,703.05)	(302,748.25)	1.47	5.58
DTD 11/09/2022 5.390% 06/15/2027											
MBART 2022-1 A3		58768PAC8	20,500,000.00	SMBC		99.34	20,363,898.45	(132,046.65)	(132,781.13)	1.40	5.40
DTD 11/22/2022 5.210% 08/16/2027											
TAOT 2023-A A3		891940AC2	13,000,000.00	BAML		98.18	12,763,903.10	(236,090.40)	(236,091.34)	1.73	5.14
DTD 01/30/2023 4.630% 09/15/2027											
TAOT 2022-D A3		89239HAD0	70,500,000.00	RBC CAP		99.37	70,054,848.90	(438,192.75)	(439,476.82)	1.71	5.48
DTD 11/08/2022 5.300% 09/15/2027											
AMXCA 2022-4 A		02582JJX9	33,000,000.00	BARCLAY		98.94	32,650,873.20	(347,490.00)	(347,790.73)	1.90	5.24
DTD 11/03/2022 4.950% 10/15/2027											
HAROT 2023-2 A3		43792TAC0	4,000,000.00	BARCLAY		98.75	3,949,996.00	(49,356.00)	(49,405.30)	2.03	5.27
DTD 05/30/2023 4.930% 11/15/2027											
MBART 2023-1 A3		58770AAC7	6,630,000.00	MITSU		98.10	6,504,280.61	(124,923.79)	(125,036.67)	1.53	5.02
DTD 01/25/2023 4.510% 11/15/2027											
JDOT 2023-A A3		47800CAC0	22,000,000.00	MITSU		98.90	21,757,192.60	(238,799.00)	(239,295.68)	1.86	5.31
DTD 03/02/2023 5.010% 11/15/2027											
TAOT 2023-B A3		891941AD8	12,500,000.00	RBC CAP		98.00	12,250,433.75	(248,867.50)	(248,920.44)	2.00	5.22
DTD 05/23/2023 4.710% 02/15/2028											
HAROT 2023-3 A3		43815QAC1	6,500,000.00	BK AMER		99.69	6,479,647.85	(19,011.85)	(19,044.52)	2.08	5.49
DTD 08/22/2023 5.410% 02/18/2028											
BMWOT 2023-A A3		05592XAD2	3,000,000.00	TD		99.64	2,989,130.70	(10,337.70)	(10,361.39)	1.97	5.56
DTD 07/18/2023 5.470% 02/25/2028											
JDOT 2023-B A3		477920AC6	4,000,000.00	BK AMER		99.13	3,965,351.20	(33,981.60)	(34,018.41)	2.13	5.40
DTD 06/28/2023 5.180% 03/15/2028											



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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											
DCENT 2023-A1 A	DTD 04/11/2023 4.310% 03/15/2028	254683CY9	45,000,000.00	RBC CAP		97.37	43,815,528.00	(1,181,862.00)	(1,182,112.85)	2.27	4.97
VZMT 2023-2 A	DTD 04/25/2023 4.890% 04/13/2028	92348KBL6	35,000,000.00	RBC CAP		98.78	34,572,762.00	(426,688.50)	(426,736.64)	4.07	5.19
TAOT 2023-C A3	DTD 08/15/2023 5.160% 04/17/2028	89231FAD2	2,000,000.00	BNP DIR		99.20	1,984,098.20	(15,449.40)	(15,461.86)	2.16	5.36
HART 2023-B A3	DTD 07/19/2023 5.480% 04/17/2028	44933XAD9	5,000,000.00	BARCLAY		99.84	4,992,112.50	(7,670.50)	(7,679.76)	2.07	5.52
JDOT 2023-C A3	DTD 09/19/2023 5.480% 05/15/2028	47787CAC7	6,750,000.00	RBC		99.79	6,736,006.58	(13,529.70)	(13,515.83)	2.27	5.53
AMXCA 2023-1 A	DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	14,000,000.00	RBC		98.68	13,814,561.60	(184,196.60)	(184,271.92)	2.41	5.19
COMET 2023-A1 A	DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	50,000,000.00	RBC CAP		97.54	48,770,235.00	(1,218,300.00)	(1,219,119.83)	2.42	5.02
DCENT 2023-A2 A	DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	25,000,000.00	BK AMER		98.80	24,698,785.00	(297,837.50)	(298,014.38)	2.47	5.22
GMCAR 2023-3 A3	DTD 07/19/2023 5.450% 06/16/2028	36267KAD9	5,000,000.00	WELLSFA		99.79	4,989,277.00	(10,530.00)	(10,537.96)	2.16	5.50
Security Type Sub-Total			923,460,128.79				910,587,361.19	(12,735,248.49)	(12,778,345.43)	1.53	4.81
Managed Account Sub-Total			13,264,835,383.11				12,771,610,237.66	(240,164,568.79)	(298,794,764.85)	1.41	5.36
Securities Sub-Total			\$13,264,835,383.11			\$12,771,610,237.66	(\$240,164,568.79)	(\$298,794,764.85)		1.41	5.36%
Accrued Interest						\$52,427,786.65					
Total Investments						\$12,824,038,024.31					



Managed Account Security Transactions & Interest

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800										
Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY										
	09/05/23	09/05/23	TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GAK2	50,000,000.00	(48,957,333.33)	0.00	(48,957,333.33)		
			DTD 09/05/2023 0.0000% 01/19/2024							
	09/05/23	09/05/23	TOYOTA MOTOR CREDIT CORP COMM PAPER	89233GA30	50,000,000.00	(49,081,666.67)	0.00	(49,081,666.67)		
			DTD 09/05/2023 0.0000% 01/03/2024							
	09/06/23	09/06/23	METLIFE SHORT TERM FUND COMM PAPER	59157UZL7	69,090,000.00	(68,005,862.75)	0.00	(68,005,862.75)		
			DTD 09/06/2023 0.0000% 12/20/2023							
	09/07/23	09/07/23	CANTOR FITZGERALD REPO AGRMT	REI365155	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)		
			DTD 09/07/2023 5.2600% 09/14/2023							
	09/07/23	09/14/23	FHMS K506 A2	3137HAMH6	50,000,000.00	(49,260,350.00)	(83,958.33)	(49,344,308.33)		
			DTD 09/01/2023 4.6500% 08/01/2028							
	09/08/23	09/08/23	FIDELITY GOV'T MM FUND 2642	31607A703	33,000,000.00	(33,000,000.00)	0.00	(33,000,000.00)		
			DTD 09/12/2023 5.2600% 09/14/2023							
	09/12/23	09/12/23	FIDELITY GOV'T MM FUND 2642	31607A703	32,000,000.00	(32,000,000.00)	0.00	(32,000,000.00)		
			DTD 09/19/2023 5.4800% 05/15/2028							
	09/12/23	09/19/23	JDOT 2023-C A3	47787CAC7	6,750,000.00	(6,749,536.28)	0.00	(6,749,536.28)		
			DTD 09/19/2023 5.4800% 05/15/2028							
	09/12/23	09/19/23	JDOT 2023-C A2	47787CAB9	8,750,000.00	(8,749,413.75)	0.00	(8,749,413.75)		
			DTD 09/19/2023 5.7600% 08/17/2026							
	09/13/23	09/18/23	FR WN2432	3132XGV29	49,502,000.00	(48,662,786.41)	(118,048.52)	(48,780,834.93)		
			DTD 09/01/2023 5.0500% 05/01/2028							
	09/13/23	09/22/23	FRESB 2023-SB109 ASF	30333MAA4	25,000,000.00	(24,318,850.00)	(64,020.83)	(24,382,870.83)		
			DTD 09/01/2023 4.3900% 08/01/2028							
	09/14/23	09/14/23	CANTOR FITZGERALD REPO AGRMT	REI365163	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)		
			DTD 09/14/2023 5.2600% 09/21/2023							
	09/14/23	09/19/23	FR WN2404	3132XGU61	30,648,000.00	(29,581,305.94)	(66,199.68)	(29,647,505.62)		
			DTD 07/01/2023 4.3200% 04/01/2030							
	09/15/23	09/15/23	FIDELITY GOV'T MM FUND 2642	31607A703	83,000,000.00	(83,000,000.00)	0.00	(83,000,000.00)		
			DTD 09/01/2023 5.2720% 08/01/2028							
	09/19/23	09/28/23	FHMS KJ47 A1	3137HAMN3	11,000,000.00	(10,999,945.00)	(43,494.00)	(11,043,439.00)		
			DTD 09/01/2023 5.2720% 08/01/2028							
	09/20/23	09/28/23	FHMS K507 A2	3137HAM52	50,000,000.00	(49,402,350.00)	(180,000.00)	(49,582,350.00)		
			DTD 09/01/2023 4.8000% 09/01/2028							
	09/21/23	09/21/23	CANTOR FITZGERALD REPO AGRMT	REI365171	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)		
			DTD 09/21/2023 5.2800% 09/28/2023							



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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
BUY											
	09/21/23	09/25/23	US TREASURY BILL	91279HV2	50,000,000.00	(49,374,187.50)	0.00	(49,374,187.50)			
			DTD 08/22/2023 0.000% 12/19/2030								
	09/21/23	09/26/23	FR WN2421	3132XGVP8	32,235,000.00	(30,224,090.04)	(89,989.37)	(30,314,079.41)			
			DTD 09/01/2023 4.020% 06/01/2030								
	09/25/23	09/25/23	FIDELITY GOV'T MM FUND 2642	31607A703	222,000,000.00	(222,000,000.00)	0.00	(222,000,000.00)			
	09/25/23	09/26/23	MICROSOFT CORP COMM PAPER	59515NZ14	100,000,000.00	(99,022,833.33)	0.00	(99,022,833.33)			
			-- 0.000% 12/01/2023								
	09/26/23	09/27/23	CRC FUNDING LLC COMM PAPER	12619TAK0	25,000,000.00	(24,563,791.67)	0.00	(24,563,791.67)			
			DTD 09/26/2023 0.000% 01/19/2024								
	09/26/23	09/28/23	FR WN2442	3132XGWC6	59,832,000.00	(55,984,989.38)	(189,817.02)	(56,174,806.40)			
			DTD 09/01/2023 4.230% 06/01/2030								
	09/27/23	09/27/23	FIDELITY GOV'T MM FUND 2642	31607A703	444,000,000.00	(444,000,000.00)	0.00	(444,000,000.00)			
	09/27/23	09/27/23	CHARTA LLC COMM PAPER	16115VA82	50,000,000.00	(49,211,763.89)	0.00	(49,211,763.89)			
			DTD 09/27/2023 0.000% 01/08/2024								
	09/28/23	09/28/23	CANTOR FITZGERALD REPO AGRMT	RE1365189	100,000,000.00	(100,000,000.00)	0.00	(100,000,000.00)			
			DTD 09/28/2023 5.300% 10/05/2023								
Transaction Type Sub-Total					1,931,807,000.00	(1,916,151,055.94)	(835,527.75)	(1,916,986,583.69)			
INTEREST											
	09/01/23	09/01/23	FEDERAL HOME LOAN BANK NOTES	3130AWCT5	100,000,000.00	0.00	1,269,694.40	1,269,694.40			
			DTD 06/05/2023 5.315% 03/01/2024								
	09/01/23	09/25/23	FHMS K052 A1	3137BM7C4	50,000,000.00	0.00	137,833.35	137,833.35			
			DTD 12/01/2015 3.308% 09/01/2025								
	09/01/23	09/25/23	FHMS K740 A2	3137F72B0	22,000,000.00	0.00	26,950.00	26,950.00			
			DTD 11/01/2020 1.470% 09/01/2027								
	09/01/23	09/25/23	FHLMC SERIES K049 A2	3137BLMZ8	10,000,000.00	0.00	25,083.33	25,083.33			
			DTD 10/01/2015 3.010% 07/01/2025								
	09/01/23	09/25/23	FHMS K045 A2	3137BHXJ1	22,493,650.75	0.00	56,665.25	56,665.25			
			DTD 05/01/2015 3.023% 01/01/2025								
	09/01/23	09/25/23	FHMS K747 A2	3137H5DX2	34,000,000.00	0.00	58,083.32	58,083.32			
			DTD 01/01/2022 2.050% 11/01/2028								
	09/01/23	09/25/23	FHMS K752 A2	3137HAGZ3	25,000,000.00	0.00	89,250.00	89,250.00			
			DTD 08/01/2023 4.284% 07/01/2030								



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INTEREST											
09/01/23	09/25/23	FHMS KGX1 AFX	3137FCKD5	70,500,000.00	0.00	176,250.00	176,250.00	176,250.00			
		DTD 12/01/2017 3.000% 10/01/2027									
09/01/23	09/25/23	FR WN1252	3132XFMA3	9,786,000.00	0.00	37,920.75	37,920.75	37,920.75			
		DTD 06/01/2023 4.500% 03/01/2028									
09/01/23	09/25/23	FHLMC SERIES K037 A2	3137B7Y9	49,335,323.23	0.00	143,483.59	143,483.59	143,483.59			
		DTD 03/01/2014 3.490% 01/01/2024									
09/01/23	09/25/23	FR WN2337	3132XGS31	62,975,000.00	0.00	235,893.85	235,893.85	235,893.85			
		DTD 04/01/2023 4.350% 01/01/2030									
09/01/23	09/25/23	FHLMC MULTIFAMILY STRUCTURED P	3137F2LJ3	36,557,817.00	0.00	94,958.93	94,958.93	94,958.93			
		DTD 08/01/2017 3.117% 06/01/2027									
09/01/23	09/25/23	FHMS KJ23 A1	3137FKSQ0	60,000,000.00	0.00	184,150.02	184,150.02	184,150.02			
		DTD 01/29/2019 3.683% 10/01/2025									
09/01/23	09/25/23	FR WN2415	3132XGVH6	24,795,000.00	0.00	99,069.80	99,069.80	99,069.80			
		DTD 08/01/2023 4.640% 05/01/2030									
09/01/23	09/25/23	FHMS K042 A2	3137BFXT3	65,470,000.00	0.00	145,670.75	145,670.75	145,670.75			
		DTD 01/28/2015 2.670% 12/01/2024									
09/01/23	09/25/23	FRESB 2023-SB106 ASF	35802AAE3	13,997,445.03	0.00	46,191.57	46,191.57	46,191.57			
		DTD 06/01/2023 3.960% 05/01/2028									
09/01/23	09/25/23	FR WN2392	3132XGUS3	30,193,000.00	0.00	105,298.09	105,298.09	105,298.09			
		DTD 07/01/2023 4.050% 04/01/2030									
09/01/23	09/25/23	FHMS KJ39 A1	3137H73W1	37,980,678.14	0.00	87,039.04	87,039.04	87,039.04			
		DTD 04/01/2022 2.750% 04/01/2027									
09/01/23	09/25/23	FR WN1255	3132XFMD7	21,000,000.00	0.00	84,449.17	84,449.17	84,449.17			
		DTD 07/01/2023 4.670% 04/01/2028									
09/01/23	09/25/23	FNA 2023-M5 2A2	3136BQCS6	10,000,000.00	0.00	37,500.00	37,500.00	37,500.00			
		DTD 07/01/2023 4.500% 07/01/2028									
09/01/23	09/25/23	FHMS K726 A1	3137BYLE8	25,000,000.00	0.00	56,250.00	56,250.00	56,250.00			
		DTD 06/01/2017 2.700% 10/01/2025									
09/01/23	09/25/23	FHMS KJ21 A2	3137FHGE7	9,657,160.85	0.00	29,776.25	29,776.25	29,776.25			
		DTD 09/01/2018 3.700% 09/01/2026									
09/01/23	09/25/23	FHMS K072 A2	3137FEBQ2	12,923,000.00	0.00	37,089.01	37,089.01	37,089.01			
		DTD 01/01/2018 3.444% 12/01/2027									
09/01/23	09/25/23	FRESB 2023-SB105 A5	3032AAA1	33,468,827.80	0.00	104,311.18	104,311.18	104,311.18			
		DTD 05/01/2023 3.740% 04/01/2028									



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INTEREST											
09/01/23	09/25/23		FHMS KJ34 A1	3137HILS3	2,907,430.63	0.00	1,649.97	1,649.97			
			DTD 07/01/2021 0.681% 06/01/2026								
09/01/23	09/25/23		FR WN1245	3132XFL30	25,000,000.00	0.00	93,645.83	93,645.83			
			DTD 06/01/2023 4.350% 03/01/2028								
09/01/23	09/25/23		FR WN2397	3132XGUX2	33,757,000.00	0.00	145,342.64	145,342.64			
			DTD 07/01/2023 5.000% 02/01/2030								
09/01/23	09/25/23		FR WN2389	3132XGUP9	43,850,000.00	0.00	175,582.71	175,582.71			
			DTD 07/01/2023 4.650% 05/01/2028								
09/01/23	09/25/23		FHMS K050 A2	3137BLW95	30,000,000.00	0.00	83,349.99	83,349.99			
			DTD 11/01/2015 3.334% 08/01/2025								
09/01/23	09/25/23		FHMS K729 A2	3137FOXJ7	8,250,000.00	0.00	17,359.38	17,359.38			
			DTD 01/01/2020 2.525% 10/01/2026								
09/01/23	09/25/23		FRESB 2023-SB108 ASF	30333AAA0	25,000,000.00	0.00	88,541.68	88,541.68			
			DTD 08/01/2023 4.250% 06/01/2028								
09/01/23	09/25/23		FHMS KJ36 A1	3137H4RZ5	1,332,169.35	0.00	1,440.96	1,440.96			
			DTD 12/01/2021 1.298% 12/01/2026								
09/01/23	09/25/23		FRESB 2022-SB103 ASF	30329MAA0	8,440,434.48	0.00	14,630.09	14,630.09			
			DTD 10/01/2022 2.080% 06/01/2027								
09/01/23	09/25/23		FHMS K732 AM	3137FG7G4	25,000,000.00	0.00	77,083.33	77,083.33			
			DTD 06/28/2018 3.700% 05/01/2025								
09/01/23	09/25/23		FRESB 2021-SB82 A5	30318CAA5	3,720,977.08	0.00	2,077.54	2,077.54			
			DTD 01/01/2021 0.670% 11/01/2025								
09/01/23	09/25/23		FR WN2405	3132XGU79	26,814,000.00	0.00	99,517.18	99,517.18			
			DTD 07/01/2023 4.310% 04/01/2030								
09/01/23	09/25/23		FHMS K053 A2	3137BN6G4	59,300,000.00	0.00	148,002.90	148,002.90			
			DTD 03/29/2016 2.995% 12/01/2025								
09/01/23	09/25/23		FHMS K505 A2	3137HACX2	75,000,000.00	0.00	301,187.48	301,187.48			
			DTD 07/01/2023 4.819% 06/01/2028								
09/01/23	09/25/23		FHMS K079 AM	3137FGZU2	11,350,000.00	0.00	37,171.25	37,171.25			
			DTD 08/01/2018 3.930% 06/01/2028								
09/01/23	09/25/23		FNA 2023-M6 A2	3136BODE6	25,000,000.00	0.00	87,291.68	87,291.68			
			DTD 07/01/2023 4.190% 07/01/2028								
09/01/23	09/25/23		FHMS K736 A2	3137FNWX4	15,000,000.00	0.00	28,525.01	28,525.01			
			DTD 09/01/2019 2.282% 07/01/2026								



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INTEREST											
	09/01/23	09/25/23	FR WN2398	3132XGUY0	15,656,000.00	0.00	67,812.22	67,812.22			
			DTD 07/01/2023 5.030% 02/01/2030								
	09/01/23	09/25/23	FHMS K047 A2	3137BKRJ1	75,000,000.00	0.00	208,062.53	208,062.53			
			DTD 07/30/2015 3.329% 05/01/2025								
	09/01/23	09/25/23	FHMS K039 A2	3137BDCW4	25,000,000.00	0.00	68,812.50	68,812.50			
			DTD 09/01/2014 3.303% 07/01/2024								
	09/01/23	09/25/23	FR WN2382	3132XGUG9	50,000,000.00	0.00	186,861.11	186,861.11			
			DTD 07/01/2023 4.340% 06/01/2028								
	09/01/23	09/25/23	FHMS K046 A2	3137BJP64	50,000,000.00	0.00	133,541.65	133,541.65			
			DTD 06/17/2015 3.205% 03/01/2025								
	09/01/23	09/25/23	FHMS K055 A2	3137BPW21	83,500,000.00	0.00	185,996.25	185,996.25			
			DTD 06/22/2016 2.673% 03/01/2026								
	09/01/23	09/25/23	FRESB 2022-SB97	30311SAA7	21,627,564.05	0.00	32,080.88	32,080.88			
			DTD 04/01/2022 1.780% 02/01/2027								
	09/01/23	09/25/23	FRESB 2022-SB104 ASF	30329QAA1	25,814,615.76	0.00	55,931.67	55,931.67			
			DTD 11/01/2022 2.600% 09/01/2027								
	09/01/23	09/25/23	FHMS K062 A2	3137BUX60	28,867,855.00	0.00	82,105.00	82,105.00			
			DTD 02/01/2017 3.413% 12/01/2026								
	09/01/23	09/25/23	FRESB 2023-SB107 ASF	30332EAA3	24,996,973.50	0.00	85,198.03	85,198.03			
			DTD 07/01/2023 4.090% 05/01/2028								
	09/01/23	09/25/23	FHMS K068 A2	3137FBBX3	81,306,000.00	0.00	219,797.19	219,797.19			
			DTD 10/27/2017 3.244% 08/01/2027								
	09/01/23	09/25/23	FHMS KMP1 A2	3137FATE8	50,000,000.00	0.00	124,250.00	124,250.00			
			DTD 09/01/2017 2.982% 08/01/2024								
	09/01/23	09/25/23	FR WN1250	3132XFL89	75,000,000.00	0.00	284,166.67	284,166.67			
			DTD 06/01/2023 4.400% 05/01/2028								
	09/01/23	09/25/23	FR WN2390	3132XGU07	51,524,000.00	0.00	218,290.01	218,290.01			
			DTD 07/01/2023 4.920% 04/01/2028								
	09/01/23	09/25/23	FR WN2409	3132XGVB9	42,540,000.00	0.00	179,495.16	179,495.16			
			DTD 08/01/2023 4.900% 06/01/2028								
	09/01/23	09/25/23	FHMS K733 A2	3137FJX07	3,315,090.48	0.00	10,359.66	10,359.66			
			DTD 11/09/2018 3.750% 08/01/2025								
	09/01/23	09/25/23	FHMS K079 A2	3137FGZT5	100,000,000.00	0.00	327,166.70	327,166.70			
			DTD 08/01/2018 3.926% 06/01/2028								



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INTEREST											
	09/01/23	09/25/23	FHLMC MULTIFAMILY STRUCTURED P	3137FIG44	55,000,000.00	0.00	148,637.50	148,637.50			
			DTD 07/01/2017 3.243% 04/01/2027								
	09/01/23	09/25/23	FRESB 2021-SB83	30318NAA1	3,422,160.26	0.00	1,796.64	1,796.64			
			DTD 02/01/2021 0.670% 01/01/2026								
	09/01/23	09/25/23	FHMS K729 A2	3137FCM43	16,500,000.00	0.00	43,119.99	43,119.99			
			DTD 12/01/2017 3.136% 10/01/2024								
	09/01/23	09/25/23	FHMS K739 A2	3137F64P9	12,000,000.00	0.00	13,360.00	13,360.00			
			DTD 11/01/2020 1.336% 09/01/2027								
	09/02/23	09/02/23	FREDDIE MAC (CALLABLE) NOTES	3134GWA22	19,900,000.00	0.00	54,725.00	54,725.00			
			DTD 09/02/2020 0.550% 09/02/2025								
	09/04/23	09/04/23	FEDERAL HOME LOAN BANK NOTES	3130AK5E2	14,000,000.00	0.00	26,250.00	26,250.00			
			DTD 09/11/2020 0.375% 09/04/2025								
	09/07/23	09/07/23	JOHN DEERE CAPITAL CORP	24422EWB1	7,000,000.00	0.00	74,375.00	74,375.00			
			CORPORATE NOTES								
			DTD 03/07/2022 2.125% 03/07/2025								
	09/08/23	09/08/23	FEDERAL HOME LOAN BANKS NOTES	3130A0XE5	50,000,000.00	0.00	812,500.00	812,500.00			
			DTD 02/12/2014 3.250% 03/08/2024								
	09/08/23	09/08/23	JOHN DEERE CAPITAL CORP	24422EWJ4	7,000,000.00	0.00	141,750.00	141,750.00			
			CORPORATE NOTES								
			DTD 09/08/2022 4.050% 09/08/2025								
	09/09/23	09/09/23	WALMART INC CORPORATE NOTES	93114ZEW9	5,000,000.00	0.00	97,500.00	97,500.00			
			DTD 09/09/2022 3.900% 09/09/2025								
	09/10/23	09/10/23	JOHN DEERE CAPITAL CORP	24422EVU0	15,000,000.00	0.00	46,875.00	46,875.00			
			CORPORATE NOTES								
			DTD 09/10/2021 0.625% 09/10/2024								
	09/12/23	09/12/23	NESTLE HOLDINGS INC CORP NOTE	641062BA1	5,000,000.00	0.00	100,000.00	100,000.00			
			DTD 09/13/2022 4.000% 09/12/2025								
	09/13/23	09/13/23	FEDERAL HOME LOAN BANK NOTES	3130A2UW4	50,000,000.00	0.00	718,750.00	718,750.00			
			DTD 08/15/2014 2.875% 09/13/2024								
	09/13/23	09/13/23	FEDERAL HOME LOAN BANK NOTES	3130AV6J6	50,000,000.00	0.00	1,200,000.00	1,200,000.00			
			DTD 03/01/2023 4.500% 03/13/2026								
	09/13/23	09/13/23	TOYOTA MOTOR CREDIT CORP	89236TJN6	40,000,000.00	0.00	125,000.00	125,000.00			
			CORPORATE NOTES								
			DTD 09/13/2021 0.625% 09/13/2024								



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INTEREST											
09/14/23	09/14/23		FEDERAL HOME LOAN BANKS NOTES	3130A4CH3	25,840,000.00	0.00	306,850.00	306,850.00			
			DTD 02/17/2015 2.375% 03/14/2025								
09/15/23	09/15/23		AMXCA 2023-1 A	02582JIZ4	14,000,000.00	0.00	56,816.66	56,816.66			
			DTD 06/14/2023 4.870% 05/15/2028								
09/15/23	09/15/23		TAOT 2022-B A3	89238FAD5	12,000,000.00	0.00	29,300.00	29,300.00			
			DTD 04/13/2022 2.930% 09/15/2026								
09/15/23	09/15/23		JDOT 2023-B A2	477920AB8	5,000,000.00	0.00	23,291.67	23,291.67			
			DTD 06/28/2023 5.590% 06/15/2026								
09/15/23	09/15/23		HART 2022-B A3	44918MAD2	11,000,000.00	0.00	34,100.00	34,100.00			
			DTD 07/20/2022 3.720% 11/16/2026								
09/15/23	09/15/23		JDOT 2022-B A3	47800AAC4	8,600,000.00	0.00	26,803.34	26,803.34			
			DTD 07/20/2022 3.740% 02/16/2027								
09/15/23	09/15/23		JDOT 2022-A A2	47787JAB4	728,724.75	0.00	1,153.82	1,153.82			
			DTD 03/16/2022 1.900% 11/15/2024								
09/15/23	09/15/23		TAOT 2021-B A3	89190GAC1	21,883,255.62	0.00	4,741.37	4,741.37			
			DTD 06/14/2021 0.260% 11/17/2025								
09/15/23	09/15/23		TAOT 2023-B A2A	891941AB2	6,017,000.00	0.00	26,474.80	26,474.80			
			DTD 05/23/2023 5.280% 05/15/2026								
09/15/23	09/15/23		HART 2022-B A2A	44918MAB6	5,138,438.89	0.00	15,586.60	15,586.60			
			DTD 07/20/2022 3.640% 05/15/2025								
09/15/23	09/15/23		MBALT 2021-B A3	58769KAD6	8,048,889.47	0.00	2,682.97	2,682.97			
			DTD 06/29/2021 0.400% 11/15/2024								
09/15/23	09/15/23		TAOT 2023-B A3	891941AD8	12,500,000.00	0.00	49,062.50	49,062.50			
			DTD 05/23/2023 4.710% 02/15/2028								
09/15/23	09/15/23		HART 2023-B A2A	44933XAB3	5,000,000.00	0.00	24,041.67	24,041.67			
			DTD 07/19/2023 5.770% 05/15/2026								
09/15/23	09/15/23		TAOT 2022-B A2A	89238FAB9	2,287,038.95	0.00	4,478.78	4,478.78			
			DTD 04/13/2022 2.350% 01/15/2025								
09/15/23	09/15/23		TAOT 2022-D A3	89239HAD0	70,500,000.00	0.00	311,375.02	311,375.02			
			DTD 11/08/2022 5.300% 09/15/2027								
09/15/23	09/15/23		HART 2022-C A3	44933DAD3	48,500,000.00	0.00	217,845.85	217,845.85			
			DTD 11/09/2022 5.390% 06/15/2027								
09/15/23	09/15/23		TAOT 2023-A A2	891940AB4	6,756,316.38	0.00	28,432.83	28,432.83			
			DTD 01/30/2023 5.050% 01/15/2026								



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2023**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
09/15/23	09/15/23		JDOT 2021-B A3	47789QAC4	10,490,114.87	0.00	4,545.72	4,545.72			
			DTD 07/21/2021 0.520% 03/16/2026								
09/15/23	09/15/23		MBART 2022-1 A2	58768PAB0	8,680,071.28	0.00	38,047.65	38,047.65			
			DTD 11/22/2022 5.260% 10/15/2025								
09/15/23	09/15/23		TAOT 2021-C A3	89239BAC5	9,582,842.19	0.00	3,433.85	3,433.85			
			DTD 09/27/2021 0.430% 01/15/2026								
09/15/23	09/15/23		US TREASURY N/B NOTES	91282CED9	100,000,000.00	0.00	875,000.00	875,000.00			
			DTD 03/15/2022 1.750% 03/15/2025								
09/15/23	09/15/23		HART 2021-C A3	44935FAD6	5,044,519.93	0.00	3,110.79	3,110.79			
			DTD 11/17/2021 0.740% 05/15/2026								
09/15/23	09/15/23		MBART 2023-1 A2	58770AAB9	3,021,732.01	0.00	12,817.18	12,817.18			
			DTD 01/25/2023 5.090% 01/15/2026								
09/15/23	09/15/23		TAOT 2023-C A2A	89231FAB6	3,000,000.00	0.00	14,000.00	14,000.00			
			DTD 08/15/2023 5.600% 08/17/2026								
09/15/23	09/15/23		TAOT 2022-D A2A	89239HAB4	20,173,778.78	0.00	88,596.51	88,596.51			
			DTD 11/08/2022 5.270% 01/15/2026								
09/15/23	09/15/23		HART 2022-C A2A	44933DAB7	29,694,815.48	0.00	132,389.40	132,389.40			
			DTD 11/09/2022 5.350% 11/17/2025								
09/15/23	09/15/23		COMET 2023-A1 A	14041NGD7	50,000,000.00	0.00	184,166.65	184,166.65			
			DTD 05/24/2023 4.420% 05/15/2028								
09/15/23	09/15/23		JDOT 2023-A A2	47800CAB2	25,000,000.00	0.00	110,000.00	110,000.00			
			DTD 03/02/2023 5.280% 03/16/2026								
09/15/23	09/15/23		TAOT 2023-A A3	891940AC2	13,000,000.00	0.00	50,158.33	50,158.33			
			DTD 01/30/2023 4.630% 09/15/2027								
09/15/23	09/15/23		HAROT 2023-2 A2	43792TAB2	5,500,000.00	0.00	24,795.83	24,795.83			
			DTD 05/30/2023 5.410% 04/15/2026								
09/15/23	09/15/23		MBART 2022-1 A3	58768PAC8	20,500,000.00	0.00	89,004.17	89,004.17			
			DTD 11/22/2022 5.210% 08/16/2027								
09/15/23	09/15/23		JDOT 2022-C A2	47800BAB4	25,587,578.63	0.00	106,188.45	106,188.45			
			DTD 10/19/2022 4.980% 08/15/2025								
09/15/23	09/15/23		DCENT 2023-A2 A	254683CZ6	25,000,000.00	0.00	102,708.33	102,708.33			
			DTD 06/28/2023 4.930% 06/15/2028								
09/15/23	09/15/23		HART 2023-B A3	44933XAD9	5,000,000.00	0.00	22,833.34	22,833.34			
			DTD 07/19/2023 5.480% 04/17/2028								



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SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	09/15/23	09/15/23	HAROT 2023-2 A3	437927AC0	4,000,000.00	0.00	16,433.33	16,433.33			
			DTD 05/30/2023 4.930% 11/15/2027								
	09/15/23	09/15/23	JDOT 2022-C A3	47800BAC2	28,961,000.00	0.00	122,842.92	122,842.92			
			DTD 10/19/2022 5.090% 06/15/2027								
	09/15/23	09/15/23	JDOT 2023-A A3	47800CAC0	22,000,000.00	0.00	91,850.00	91,850.00			
			DTD 03/02/2023 5.010% 11/15/2027								
	09/15/23	09/15/23	JDOT 2022-B A2	47800AAB6	5,795,804.17	0.00	18,015.29	18,015.29			
			DTD 07/20/2022 3.730% 06/16/2025								
	09/15/23	09/15/23	TAOT 2022-A A2	89239KAB7	267,390.89	0.00	164.89	164.89			
			DTD 01/31/2022 0.740% 10/15/2024								
	09/15/23	09/15/23	AMXCA 2022-2 A	02582JTT8	20,000,000.00	0.00	56,500.00	56,500.00			
			DTD 05/24/2022 3.390% 05/17/2027								
	09/15/23	09/15/23	HART 2023-A A2A	448979AB0	12,240,000.00	0.00	52,938.00	52,938.00			
			DTD 04/12/2023 5.190% 12/15/2025								
	09/15/23	09/15/23	HAROT 2021-2 A3	43811JAC1	14,983,022.00	0.00	4,120.32	4,120.32			
			DTD 05/26/2021 0.330% 08/15/2025								
	09/15/23	09/15/23	TAOT 2022-A A3	89239KAC5	4,250,000.00	0.00	4,356.25	4,356.25			
			DTD 01/31/2022 1.230% 06/15/2026								
	09/15/23	09/15/23	MBALT 2023-A A3	58768RAC4	20,000,000.00	0.00	79,000.00	79,000.00			
			DTD 05/24/2023 4.740% 01/15/2027								
	09/15/23	09/15/23	DCENT 2023-A1 A	254683CY9	45,000,000.00	0.00	161,624.97	161,624.97			
			DTD 04/11/2023 4.310% 03/15/2028								
	09/15/23	09/15/23	MBALT 2023-A A2	58768RAB6	19,000,000.00	0.00	82,966.67	82,966.67			
			DTD 05/24/2023 5.240% 11/17/2025								
	09/15/23	09/15/23	MBART 2021-1 A3	58772WAC7	15,714,246.70	0.00	6,023.79	6,023.79			
			DTD 09/22/2021 0.460% 06/15/2026								
	09/15/23	09/15/23	JDOT 2022-A A3	47787JAC2	8,000,000.00	0.00	15,466.66	15,466.66			
			DTD 03/16/2022 2.320% 09/16/2026								
	09/15/23	09/15/23	HART 2023-A A3	448979AD6	14,000,000.00	0.00	53,433.34	53,433.34			
			DTD 04/12/2023 4.580% 04/15/2027								
	09/15/23	09/15/23	JDOT 2023-B A3	477920AC6	4,000,000.00	0.00	17,266.67	17,266.67			
			DTD 06/28/2023 5.180% 03/15/2028								
	09/15/23	09/15/23	TAOT 2023-C A3	89231FAD2	2,000,000.00	0.00	8,600.00	8,600.00			
			DTD 08/15/2023 5.160% 04/17/2028								



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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
INTEREST											
09/15/23	09/15/23		AMXCA 2022-4 A	02582JX9	33,000,000.00	0.00	136,125.00	136,125.00			
			DTD 11/03/2022 4.950% 10/15/2027								
09/15/23	09/15/23		MBART 2023-1 A3	58770AAC7	6,630,000.00	0.00	24,917.75	24,917.75			
			DTD 01/25/2023 4.510% 11/15/2027								
09/15/23	09/15/23		INTL FINANCE CORP CORPORATE NOTES	45950KDA5	20,000,000.00	0.00	362,600.00	362,600.00			
			DTD 09/15/2022 3.625% 09/15/2025								
09/15/23	09/15/23		TAOT 2021-D A3	89238JAC9	6,454,348.94	0.00	3,818.82	3,818.82			
			DTD 11/15/2021 0.710% 04/15/2026								
09/15/23	09/15/23		HART 2021-B A3	44934KAC8	11,414,122.96	0.00	3,614.47	3,614.47			
			DTD 07/28/2021 0.380% 01/15/2026								
09/16/23	09/16/23		GMCAR 2023-3 A2A	36267KAB3	2,250,000.00	0.00	10,762.50	10,762.50			
			DTD 07/19/2023 5.740% 09/16/2026								
09/16/23	09/16/23		GMCAR 2023-3 A3	36267KAD9	5,000,000.00	0.00	22,708.34	22,708.34			
			DTD 07/19/2023 5.450% 06/16/2028								
09/17/23	09/17/23		FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130AMVF6	23,630,000.00	0.00	47,850.75	47,850.75			
			DTD 06/17/2021 0.405% 09/17/2024								
09/18/23	09/18/23		TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	89236TJJ5	20,000,000.00	0.00	271,032.61	271,032.61			
			DTD 06/18/2021 5.570% 06/18/2024								
09/18/23	09/18/23		HAROT 2023-3 A2	43815OAB3	7,000,000.00	0.00	28,867.22	28,867.22			
			DTD 08/22/2023 5.710% 03/18/2026								
09/18/23	09/18/23		HAROT 2023-3 A3	43815OAC1	6,500,000.00	0.00	25,396.94	25,396.94			
			DTD 08/22/2023 5.410% 02/18/2028								
09/18/23	09/18/23		INTL BANK OF RECON AND DEV SN (FLOATER)	45906M2B6	10,000,000.00	0.00	140,100.00	140,100.00			
			DTD 06/16/2020 5.710% 06/17/2024								
09/19/23	09/19/23		TOTOTA MOTOR CREDIT CORP NOTE (FLOAT)	89236TJJ5	20,000,000.00	0.00	3,088.89	3,088.89			
			DTD 06/18/2021 5.570% 06/18/2024								
09/20/23	09/20/23		TLOT 2023-A A3	89239MAC1	14,000,000.00	0.00	57,516.66	57,516.66			
			DTD 04/18/2023 4.930% 04/20/2026								



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SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
09/20/23	09/20/23		TL0T 2023-A A2	89239MAB3	6,000,000.00	0.00	26,500.00	26,500.00			
09/20/23	09/20/23		DTD 04/18/2023 5.300% 08/20/2025								
09/20/23	09/20/23		VZMT 2023-2 A	92348KBL6	35,000,000.00	0.00	142,625.00	142,625.00			
09/20/23	09/20/23		DTD 04/25/2023 4.890% 04/13/2028								
09/20/23	09/20/23		FFCB NOTES (CALLABLE)	3133EM5P3	33,652,000.00	0.00	218,738.00	218,738.00			
09/20/23	09/20/23		DTD 09/20/2021 1.300% 09/20/2028								
09/21/23	09/21/23		HAROT 2023-1 A2	43815JAB9	6,000,000.00	0.00	26,100.00	26,100.00			
09/21/23	09/21/23		DTD 02/24/2023 5.220% 10/21/2025								
09/21/23	09/21/23		HAROT 2021-4 A3	43815GAC3	7,098,094.50	0.00	5,205.27	5,205.27			
09/21/23	09/21/23		DTD 11/24/2021 0.880% 01/21/2026								
09/21/23	09/21/23		HAROT 2023-1 A3	43815JAC7	6,500,000.00	0.00	27,300.00	27,300.00			
09/22/23	09/22/23		DTD 02/24/2023 5.040% 04/21/2027								
09/22/23	09/22/23		TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TJX4	20,000,000.00	0.00	250,000.00	250,000.00			
09/23/23	09/23/23		DTD 03/22/2022 2.500% 03/22/2024								
09/23/23	09/23/23		FREDDIE MAC NOTES	3137EAEX3	20,000,000.00	0.00	37,500.00	37,500.00			
09/25/23	09/25/23		DTD 09/25/2020 0.375% 09/23/2025								
09/25/23	09/25/23		FANNIE MAE NOTES (CALLABLE)	3136G43D3	25,000,000.00	0.00	101,250.00	101,250.00			
09/25/23	09/25/23		DTD 09/25/2020 0.810% 09/25/2028								
09/25/23	09/25/23		BMWOT 2022-A A3	05602RAD3	14,000,000.00	0.00	37,450.00	37,450.00			
09/25/23	09/25/23		DTD 05/18/2022 3.210% 08/25/2026								
09/25/23	09/25/23		BMWOT 2022-A AZA	05602RAB7	2,646,749.51	0.00	5,558.17	5,558.17			
09/25/23	09/25/23		DTD 05/18/2022 2.520% 12/26/2024								
09/25/23	09/25/23		BMWLT 2023-1 A3	05593AAC3	6,150,000.00	0.00	26,445.00	26,445.00			
09/25/23	09/25/23		DTD 02/15/2023 5.160% 11/25/2025								
09/25/23	09/25/23		BMWLT 2021-2 A3	09690AAC7	2,117,122.93	0.00	582.21	582.21			
09/25/23	09/25/23		DTD 09/15/2021 0.330% 12/26/2024								
09/25/23	09/25/23		BMWOT 2023-A A3	05592XAD2	3,000,000.00	0.00	13,675.00	13,675.00			
09/25/23	09/25/23		DTD 07/18/2023 5.470% 02/25/2028								
09/25/23	09/25/23		BMWLT 2023-1 A2	05593AAB5	4,432,843.99	0.00	19,467.58	19,467.58			
09/25/23	09/25/23		DTD 02/15/2023 5.270% 02/25/2025								
09/25/23	09/25/23		BMWOT 2023-A AZA	05592XAB6	3,000,000.00	0.00	14,300.00	14,300.00			
09/25/23	09/25/23		DTD 07/18/2023 5.720% 04/27/2026								



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SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
09/25/23	09/25/23		BMWLT 2022-1 A3	05601XAC3	5,252,701.56	0.00	4,814.98	4,814.98			
			DTD 01/19/2022 1.100% 03/25/2025								
09/26/23	09/26/23		FEDERAL FARM CREDIT BANK NOTES	3133ENP79	50,000,000.00	0.00	1,062,500.00	1,062,500.00			
			DTD 09/26/2022 4.250% 09/26/2024								
09/28/23	09/28/23		INTL BK RECON & DEVELOP NOTES	45906M3C3	13,000,000.00	0.00	146,250.00	146,250.00			
			DTD 03/29/2022 2.250% 03/28/2024								
09/28/23	09/28/23		FCB BONDS	3133EPER2	50,000,000.00	0.00	1,000,000.00	1,000,000.00			
			DTD 03/28/2023 4.000% 03/28/2025								
09/30/23	09/30/23		FIDELITY GOV'T MM FUND 2642	31607A703	0.00	0.00	523,194.45	523,194.45			
09/30/23	09/30/23		CALIFORNIA ASSET MANAGEMENT PROGRAM	CAMPMF025	0.00	0.00	2,754,256.73	2,754,256.73			
09/30/23	09/30/23		MORGAN STANLEY LIQ GOV'T-INST FUND	61747C707	0.00	0.00	401,481.52	401,481.52			
09/30/23	09/30/23		INVESTMENT TRUST OF CALIFORNIA	CALTRUST3	0.00	0.00	44,981.66	44,981.66			
09/30/23	09/30/23		FEDERAL HOME LOAN BANK NOTES (CALLABLE)	3130APAZ8	50,000,000.00	0.00	257,500.00	257,500.00			
			DTD 09/23/2021 1.030% 09/30/2026								
09/30/23	09/30/23		NORTHERN TRUST INST GOV'T SELECT 848	665278701	0.00	0.00	4,280.56	4,280.56			
09/30/23	09/30/23		FEDERATED GOV'T OBLIGATIONS FUND	608919718	0.00	0.00	4,298.76	4,298.76			
09/30/23	09/30/23		STONECASTLE FICA	FICAMF003	0.00	0.00	94.76	94.76			
09/30/23	09/30/23		US TREASURY NOTES	91282CAM3	50,000,000.00	0.00	62,500.00	62,500.00			
			DTD 09/30/2020 0.250% 09/30/2025								
09/30/23	09/30/23		US TREASURY NOTES	912828YH7	100,000,000.00	0.00	750,000.00	750,000.00			
			DTD 09/30/2019 1.500% 09/30/2024								
Transaction Type Sub-Total					3,972,839,738.77	0.00	23,769,514.41	23,769,514.41			

MATURITY

09/01/23	09/01/23		FED FARM CRD DISCOUNT NT DISC NOTES	313312LD0	75,000,000.00	75,000,000.00	0.00	75,000,000.00	2,378,000.00	0.00	
			DTD 12/29/2022 0.000% 09/01/2023								
09/01/23	09/01/23		FEDERAL HOME LOAN BANKS NOTES	3130AU2L7	100,000,000.00	100,000,000.00	2,430,000.00	102,430,000.00	0.00	0.00	
			DTD 12/01/2022 4.860% 09/01/2023								



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SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY											
09/05/23	09/05/23		LIBERTY STREET FDG LLC COMM PAPER DTD 04/13/2023 0.000% 09/05/2023	53127UW55	25,000,000.00	25,000,000.00	0.00	25,000,000.00	522,000.00	0.00	
09/06/23	09/06/23		LIBERTY STREET FDG LLC COMM PAPER DTD 04/13/2023 0.000% 09/06/2023	53127UW63	25,000,000.00	25,000,000.00	0.00	25,000,000.00	525,625.00	0.00	
09/07/23	09/07/23		CANTOR FITZGERALD REPO AGRMT DTD 08/31/2023 5.270% 09/07/2023	RE1365148	100,000,000.00	100,000,000.00	102,472.22	100,102,472.22	0.00	0.00	
09/08/23	09/08/23		CRC FUNDING LLC COMM PAPER DTD 05/09/2023 0.000% 09/08/2023	12619UW80	25,000,000.00	25,000,000.00	0.00	25,000,000.00	440,305.56	0.00	
09/08/23	09/08/23		FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	32,000,000.00	32,000,000.00	40,000.00	32,040,000.00	10,560.00	0.00	
09/14/23	09/14/23		CANTOR FITZGERALD REPO AGRMT DTD 09/07/2023 5.260% 09/14/2023	RE1365155	100,000,000.00	100,000,000.00	102,277.78	100,102,277.78	0.00	0.00	
09/15/23	09/15/23		US TREASURY NOTES DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	100,000,000.00	100,000,000.00	62,500.00	100,062,500.00	3,363,281.25	0.00	
09/21/23	09/21/23		CANTOR FITZGERALD REPO AGRMT DTD 09/14/2023 5.260% 09/21/2023	RE1365163	100,000,000.00	100,000,000.00	102,277.78	100,102,277.78	0.00	0.00	
09/28/23	09/28/23		CANTOR FITZGERALD REPO AGRMT DTD 09/21/2023 5.280% 09/28/2023	RE1365171	100,000,000.00	100,000,000.00	102,666.67	100,102,666.67	0.00	0.00	
Transaction Type Sub-Total						782,000,000.00	2,942,194.45	784,942,194.45	7,239,771.81	0.00	
PAYDOWNS											
09/01/23	09/01/23		HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	455,265.27	455,265.27	0.00	455,265.27	95.97	0.00	
09/01/23	09/01/23		BMWLT 2021-2 A3 DTD 09/15/2021 0.330% 12/26/2024	09690AAC7	693,876.26	693,876.26	0.00	693,876.26	71.61	0.00	
09/01/23	09/01/23		HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	932,763.49	932,763.49	0.00	932,763.49	36.38	0.00	
09/01/23	09/01/23		MBALT 2021-B A3 DTD 06/29/2021 0.400% 11/15/2024	58769KAD6	1,584,179.77	1,584,179.77	0.00	1,584,179.77	119.61	0.00	
09/01/23	09/01/23		HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	331,749.65	331,749.65	0.00	331,749.65	74.05	0.00	
09/01/23	09/01/23		HAROT 2021-2 A3 DTD 05/26/2021 0.330% 08/15/2025	43811JAC1	490,928.15	490,928.15	0.00	490,928.15	5,944.83	0.00	



Managed Account Security Transactions & Interest

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
PAYDOWNS												
09/01/23	09/01/23	09/01/23	MBART 2021-1 A3	58772WAC7	1,111,451.23	1,111,451.23	0.00	1,111,451.23	145.38	0.00		
			DTD 09/22/2021 0.460% 06/15/2026									
09/01/23	09/01/23	09/01/23	HART 2021-B A3	44934KAC8	936,580.56	936,580.56	0.00	936,580.56	206.70	0.00		
			DTD 07/28/2021 0.380% 01/15/2026									
09/01/23	09/01/23	09/01/23	BMWLT 2022-1 A3	05601XAC3	804,234.64	804,234.64	0.00	804,234.64	120.23	0.00		
			DTD 01/19/2022 1.100% 03/25/2025									
09/01/23	09/01/23	09/01/23	JDOT 2021-B A3	47789OAC4	522,887.97	522,887.97	0.00	522,887.97	46.64	0.00		
			DTD 07/21/2021 0.520% 03/16/2026									
09/01/23	09/01/23	09/01/23	TAOT 2021-C A3	89239BAC5	665,573.50	665,573.50	0.00	665,573.50	53.05	0.00		
			DTD 09/27/2021 0.430% 01/15/2026									
09/01/23	09/01/23	09/01/23	TAOT 2021-D A3	89238IAC9	399,582.34	399,582.34	0.00	399,582.34	8.51	0.00		
			DTD 11/15/2021 0.710% 04/15/2026									
09/01/23	09/01/23	09/01/23	JDOT 2022-A A2	47787JAB4	383,266.59	383,266.59	0.00	383,266.59	20.96	0.00		
			DTD 03/16/2022 1.900% 11/15/2024									
09/01/23	09/25/23	09/25/23	FHMS KJ21 A2	3137FHGE7	13,231.68	13,231.68	0.00	13,231.68	266.70	0.00		
			DTD 09/01/2018 3.700% 09/01/2026									
09/01/23	09/25/23	09/25/23	FRESB 2022-SB97	30311SAA7	31,276.81	31,276.81	0.00	31,276.81	1,239.56	0.00		
			DTD 04/01/2022 1.780% 02/01/2027									
09/01/23	09/25/23	09/25/23	FRESB 2023-SB105 A5	30332AAA1	10,050.57	10,050.57	0.00	10,050.57	251.05	0.00		
			DTD 05/01/2023 3.740% 04/01/2028									
09/01/23	09/25/23	09/25/23	FHMS K039 A2	3137BDCW4	40,254.50	40,254.50	0.00	40,254.50	228.00	0.00		
			DTD 09/01/2014 3.303% 07/01/2024									
09/01/23	09/25/23	09/25/23	FRESB 2021-SB83	30318NAA1	5,859.48	5,859.48	0.00	5,859.48	(27.52)	0.00		
			DTD 02/01/2021 0.670% 01/01/2026									
09/01/23	09/25/23	09/25/23	FHMS KJ39 A1	3137H73W1	64,759.70	64,759.70	0.00	64,759.70	10.69	0.00		
			DTD 04/01/2022 2.750% 04/01/2027									
09/01/23	09/25/23	09/25/23	FHLMC SERIES K037 A2	3137B7Y99	1,481,755.77	1,481,755.77	0.00	1,481,755.77	(17,017.04)	0.00		
			DTD 03/01/2014 3.490% 01/01/2024									
09/01/23	09/25/23	09/25/23	FRESB 2023-SB106 ASF	35802AAE3	1,204.15	1,204.15	0.00	1,204.15	35.53	0.00		
			DTD 06/01/2023 3.960% 05/01/2028									
09/01/23	09/25/23	09/25/23	FHMS KJ34 A1	3137H1LS3	16,838.33	16,838.33	0.00	16,838.33	0.20	0.00		
			DTD 07/01/2021 0.681% 06/01/2026									
09/01/23	09/25/23	09/25/23	FRESB 2021-SB82 A5	30318CAA5	1,671.96	1,671.96	0.00	1,671.96	(8.20)	0.00		
			DTD 01/01/2021 0.670% 11/01/2025									



Managed Account Security Transactions & Interest

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
PAYDOWNS											
	09/01/23	09/25/23	FHMS K733 A2	3137FXO7	1,641.66	1,641.66	0.00	1,641.66	(140.50)	0.00	
			DTD 11/09/2018 3.750% 08/01/2025								
	09/01/23	09/25/23	FRESB 2022-SB104 ASF	303290AA1	28,480.17	28,480.17	0.00	28,480.17	2,482.39	0.00	
			DTD 11/01/2022 2.600% 09/01/2027								
	09/01/23	09/25/23	FHMS K045 A2	3137BHXJ1	39,178.75	39,178.75	0.00	39,178.75	(3,864.31)	0.00	
			DTD 05/01/2015 3.023% 01/01/2025								
	09/01/23	09/25/23	FRESB 2023-SB108 ASF	30333AAA0	5,537.13	5,537.13	0.00	5,537.13	119.34	0.00	
			DTD 08/01/2023 4.250% 06/01/2028								
	09/01/23	09/25/23	FHMS KJ36 A1	3137H4RZ5	8,830.27	8,830.27	0.00	8,830.27	0.04	0.00	
			DTD 12/01/2021 1.298% 12/01/2026								
	09/01/23	09/25/23	FRESB 2021-SB82 A5	30318CAA5	3,901.23	3,901.23	0.00	3,901.23	(19.13)	0.00	
			DTD 01/01/2021 0.670% 11/01/2025								
	09/01/23	09/25/23	FRESB 2022-SB103 ASF	30329MAA0	548,576.24	548,576.24	0.00	548,576.24	57,113.92	0.00	
			DTD 10/01/2022 2.080% 06/01/2027								
	09/01/23	09/25/23	FRESB 2023-SB107 ASF	30332EAA3	3,039.73	3,039.73	0.00	3,039.73	66.09	0.00	
			DTD 07/01/2023 4.090% 05/01/2028								
	09/15/23	09/15/23	JDOT 2022-C A2	47800BAB4	2,282,153.44	2,282,153.44	0.00	2,282,153.44	81.70	0.00	
			DTD 10/19/2022 4.980% 08/15/2025								
	09/15/23	09/15/23	MBART 2023-1 A2	58770AAB9	278,707.54	278,707.54	0.00	278,707.54	9.62	0.00	
			DTD 01/25/2023 5.090% 01/15/2026								
	09/15/23	09/15/23	HART 2022-C A2A	44933DAB7	2,593,874.81	2,593,874.81	0.00	2,593,874.81	160.56	0.00	
			DTD 11/09/2022 5.350% 11/17/2025								
	09/15/23	09/15/23	HART 2022-B A2A	44918MAB6	708,563.24	708,563.24	0.00	708,563.24	35.92	0.00	
			DTD 07/20/2022 3.640% 05/15/2025								
	09/15/23	09/15/23	TAOT 2022-B A2A	89238FAB9	524,475.43	524,475.43	0.00	524,475.43	22.87	0.00	
			DTD 04/13/2022 2.350% 01/15/2025								
	09/15/23	09/15/23	MBART 2022-1 A2	58768PAB0	975,869.46	975,869.46	0.00	975,869.46	62.36	0.00	
			DTD 11/22/2022 5.260% 10/15/2025								
	09/15/23	09/15/23	TAOT 2022-A A2	89239KAB7	267,390.89	267,390.89	0.00	267,390.89	7.17	0.00	
			DTD 01/31/2022 0.740% 10/15/2024								
	09/15/23	09/15/23	JDOT 2022-B A2	47800AAB6	564,745.32	564,745.32	0.00	564,745.32	59.81	0.00	
			DTD 07/20/2022 3.730% 06/16/2025								
	09/15/23	09/15/23	TAOT 2022-D A2A	89239HAB4	1,516,391.40	1,516,391.40	0.00	1,516,391.40	16.83	0.00	
			DTD 11/08/2022 5.270% 01/15/2026								



Managed Account Security Transactions & Interest

For the Month Ending September 30, 2023

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
PAYDOWNS											
	09/15/23	09/15/23	TAOT 2023-A A2	891940AB4	506,974.34	506,974.34	0.00	506,974.34	20.48	0.00	
			DTD 01/30/2023 5.050% 01/15/2026								
	09/15/23	09/15/23	TAOT 2021-B A3	89190GAC1	1,839,379.04	1,839,379.04	0.00	1,839,379.04	198.10	0.00	
			DTD 06/14/2021 0.260% 11/17/2025								
	09/15/23	09/15/23	TAOT 2022-A A3	89239KAC5	28,256.67	28,256.67	0.00	28,256.67	4.80	0.00	
			DTD 01/31/2022 1.230% 06/15/2026								
	09/20/23	09/20/23	TLOT 2023-A A2	89239MAB3	296,357.25	296,357.25	0.00	296,357.25	11.50	0.00	
			DTD 04/18/2023 5.300% 08/20/2025								
	09/25/23	09/25/23	BMWOT 2022-A A2A	05602RAB7	791,825.09	791,825.09	0.00	791,825.09	56.93	0.00	
			DTD 05/18/2022 2.520% 12/26/2024								
	09/25/23	09/25/23	BMWLT 2023-1 A2	05593AAB5	445,133.25	445,133.25	0.00	445,133.25	29.56	0.00	
			DTD 02/15/2023 5.270% 02/25/2025								
Transaction Type	Sub-Total						0.00	25,238,524.72	48,458.94	0.00	

SELL

09/05/23	09/05/23	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	0.00	FIFO
09/05/23	09/05/23	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	0.00	FIFO
09/06/23	09/06/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	24,000,000.00	24,000,000.00	0.00	24,000,000.00	0.00	0.00	0.00	FIFO
09/06/23	09/06/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	139,000,000.00	139,000,000.00	0.00	139,000,000.00	0.00	0.00	0.00	FIFO
09/08/23	09/08/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	59,000,000.00	59,000,000.00	0.00	59,000,000.00	0.00	0.00	0.00	FIFO
09/12/23	09/12/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	46,000,000.00	46,000,000.00	0.00	46,000,000.00	0.00	0.00	0.00	FIFO
09/14/23	09/14/23	FIDELITY GOVT MM FUND 2642	31607A703	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00	0.00	0.00	FIFO
09/14/23	09/14/23	FIDELITY GOVT MM FUND 2642	31607A703	7,000,000.00	7,000,000.00	0.00	7,000,000.00	0.00	0.00	0.00	FIFO
09/14/23	09/14/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	12,000,000.00	12,000,000.00	0.00	12,000,000.00	0.00	0.00	0.00	FIFO
09/14/23	09/14/23	MORGAN STANLEY LIQ GOVT-INST FUND	61747C707	56,000,000.00	56,000,000.00	0.00	56,000,000.00	0.00	0.00	0.00	FIFO
09/18/23	09/18/23	FIDELITY GOVT MM FUND 2642	31607A703	16,000,000.00	16,000,000.00	0.00	16,000,000.00	0.00	0.00	0.00	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2023**

SAN BERNARDINO COUNTY - 76990800

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
SELL											
	09/18/23	09/18/23	FIDELITY GOV'T MM FUND 2642	31607A703	23,000,000.00	23,000,000.00	0.00	23,000,000.00	0.00	0.00	FIFO
	09/19/23	09/19/23	FIDELITY GOV'T MM FUND 2642	31607A703	17,000,000.00	17,000,000.00	0.00	17,000,000.00	0.00	0.00	FIFO
	09/19/23	09/19/23	FIDELITY GOV'T MM FUND 2642	31607A703	8,000,000.00	8,000,000.00	0.00	8,000,000.00	0.00	0.00	FIFO
	09/19/23	09/19/23	FIDELITY GOV'T MM FUND 2642	31607A703	32,000,000.00	32,000,000.00	0.00	32,000,000.00	0.00	0.00	FIFO
	09/20/23	09/20/23	FIDELITY GOV'T MM FUND 2642	31607A703	53,000,000.00	53,000,000.00	0.00	53,000,000.00	0.00	0.00	FIFO
	09/21/23	09/21/23	FIDELITY GOV'T MM FUND 2642	31607A703	21,000,000.00	21,000,000.00	0.00	21,000,000.00	0.00	0.00	FIFO
	09/26/23	09/26/23	FIDELITY GOV'T MM FUND 2642	31607A703	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00	0.00	FIFO
	09/26/23	09/26/23	FIDELITY GOV'T MM FUND 2642	31607A703	149,000,000.00	149,000,000.00	0.00	149,000,000.00	0.00	0.00	FIFO
	09/28/23	09/28/23	FIDELITY GOV'T MM FUND 2642	31607A703	73,000,000.00	73,000,000.00	0.00	73,000,000.00	0.00	0.00	FIFO
	09/28/23	09/28/23	FIDELITY GOV'T MM FUND 2642	31607A703	27,000,000.00	27,000,000.00	0.00	27,000,000.00	0.00	0.00	FIFO
	09/29/23	09/29/23	FIDELITY GOV'T MM FUND 2642	31607A703	125,000,000.00	125,000,000.00	0.00	125,000,000.00	0.00	0.00	FIFO
Transaction Type Sub-Total					951,000,000.00	951,000,000.00	0.00	951,000,000.00	0.00	0.00	

Managed Account Sub-Total

(157,912,531.22) 25,876,181.11 (132,036,350.11) 7,288,230.75 0.00

Total Security Transactions

(157,912,531.22) \$25,876,181.11 (\$132,036,350.11) \$7,288,230.75 \$0.00