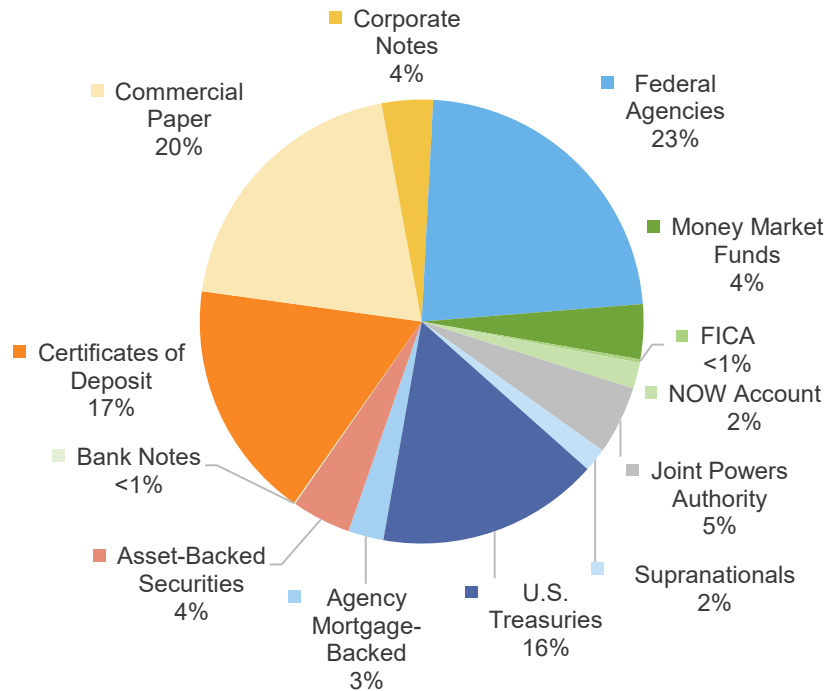


# San Bernardino County Pool Summary (as of 1/31/2022)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	260,262,831	275,670,986	268,893,793	2.6%	1.08%	1287	3.27
Asset-Backed Securities	457,772,281	457,772,616	454,435,006	4.4%	0.62%	1022	1.35
Bank Notes	7,000,000	6,999,249	7,034,811	0.1%	2.69%	112	0.21
Certificates of Deposit	1,830,000,000	1,830,002,059	1,826,884,160	17.4%	0.19%	115	0.29
Collateralized CD	0	0	0	-	-	-	-
Commercial Paper	2,090,000,000	2,087,993,960	2,087,511,895	19.9%	0.24%	115	0.30
Corporate Notes	395,457,000	395,691,767	391,328,582	3.7%	0.81%	744	1.39
Federal Agencies	2,413,740,000	2,415,367,976	2,401,405,603	22.9%	0.88%	666	1.67
Money Market Funds	419,000,000	419,000,000	419,000,000	4.0%	0.03%	1	0.00
Municipal Debt	0	0	0	-	-	-	-
Repurchase Agreements	0	0	0	-	-	-	-
Bank Deposit Account	25,000,000	25,000,000	25,000,000	0.2%	0.05%	1	0.00
NOW Account	200,000,000	200,000,000	200,000,000	1.9%	0.07%	1	0.00
Joint Powers Authority	522,000,000	522,000,000	522,000,000	5.0%	0.05%	1	0.00
Supranationals	180,000,000	180,037,971	179,976,110	1.7%	1.02%	496	1.20
U.S. Treasuries	1,700,000,000	1,688,620,228	1,697,746,087	16.2%	1.56%	734	1.97
<b>Total Securities</b>	<b>10,500,232,112</b>	<b>10,504,156,812</b>	<b>10,481,216,047</b>	<b>100.0%</b>	<b>0.66%</b>	<b>441</b>	<b>1.07</b>
Cash Balance	220,380,191	220,380,191	220,380,191				
<b>Total Investments</b>	<b>10,720,612,303</b>	<b>10,724,537,003</b>	<b>10,701,596,238</b>				
Accrued Interest		13,289,430	13,289,430				
<b>Total Portfolio</b>	<b>10,720,612,303</b>	<b>10,737,826,433</b>	<b>10,714,885,668</b>				

1. Yield for the money market funds is a weighted average of the month-end yields for the Federated, Goldman, Fidelity, and Morgan Stanley money market funds.
2. Yield for the Joint Powers Authority is a weighted average of the month-end yields for the CAMP and CalTRUST Liquidity funds.
3. Statistics for the total portfolio include money market funds.
4. Market prices are derived from closing bid prices as of the last business day of the month as supplied by F.T. Interactive Data, Bloomberg, or Telerate.
5. Percentages may not sum to 100% based on rounding differences.

# Sector Distribution

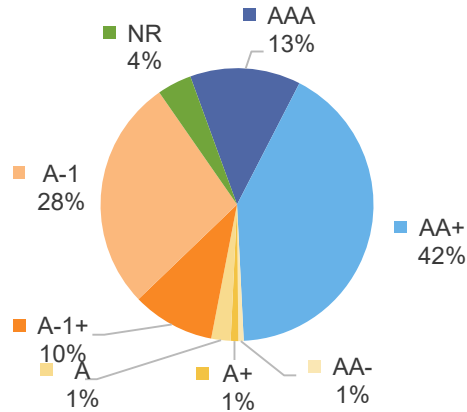


Sector	Market Value
Agency Mortgage-Backed	\$268,893,793
Asset-Backed Securities	\$454,435,006
Bank Notes	\$7,034,811
Certificates of Deposit	\$1,826,884,160
Collateralized CD	\$0
Commercial Paper	\$2,087,511,895
Corporate Notes	\$391,328,582
Federal Agencies	\$2,401,405,603
Money Market Funds	\$419,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$25,000,000
NOW Account	\$200,000,000
Joint Powers Authority	\$522,000,000
Supranationals	\$179,976,110
U.S. Treasuries	\$1,697,746,087

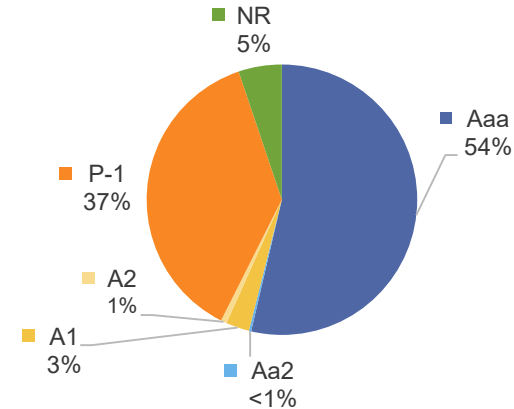
Percentages may not sum to 100% due to rounding.

# Credit Quality Distribution

## S&P RATINGS



## MOODY'S RATINGS

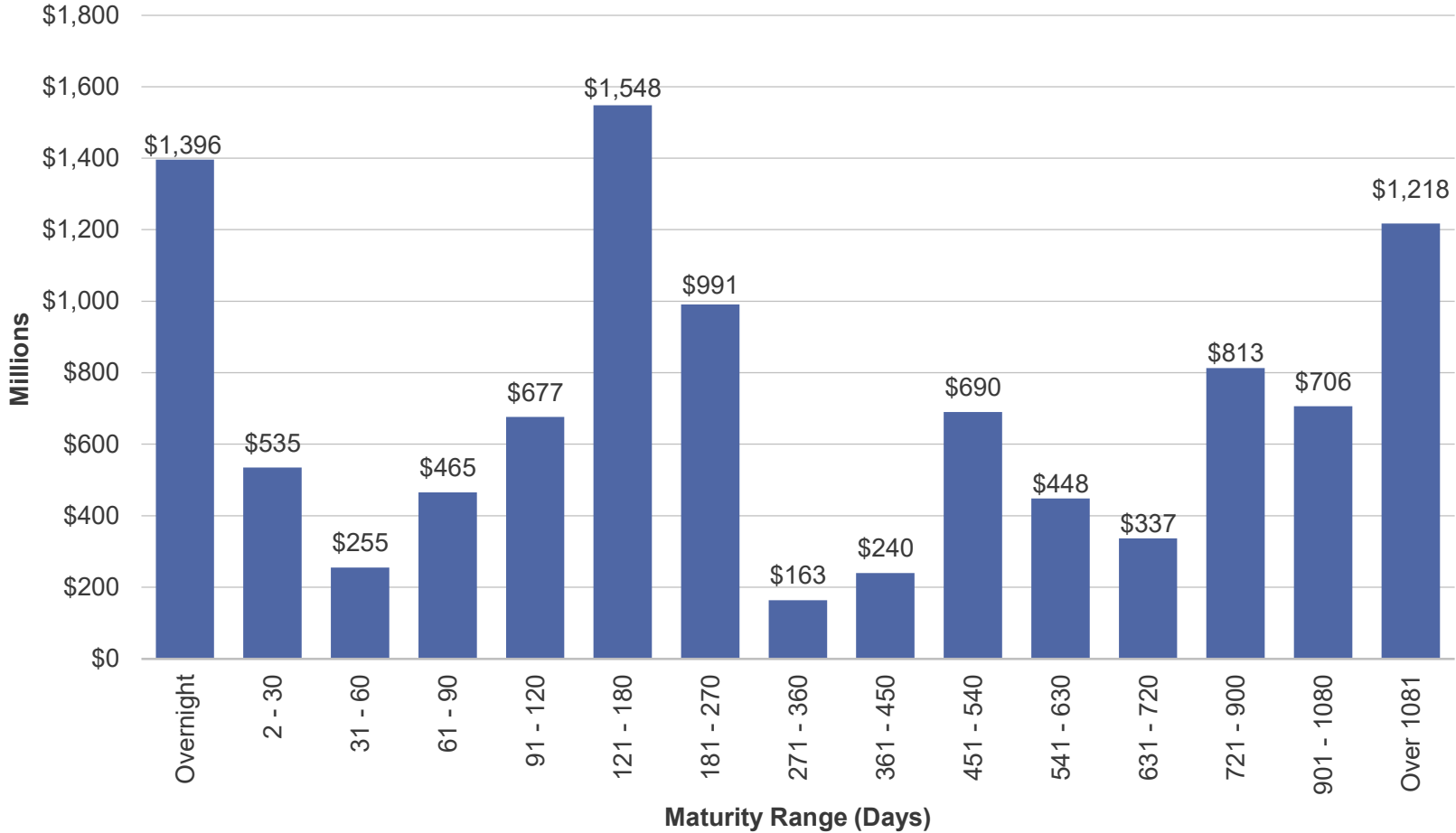


Credit Rating	Market Value
A-1+ (Short-Term)	\$1,027,942,725
A-1 (Short-Term)	\$2,886,453,330
AAA (Long-Term)	\$1,373,170,828
AA+ (Long-Term)	\$4,368,045,483
AA (Long-Term)	\$0
AA- (Long-Term)	\$66,544,962
A+ (Long-Term)	\$93,534,360
A (Long-Term)	\$238,284,071
Not Rated	\$427,240,288

Credit Rating	Market Value
P-1 (Short-Term)	\$3,914,396,055
Aaa (Long-Term)	\$5,623,170,372
Aa1 (Long-Term)	\$0
Aa2 (Long-Term)	\$27,376,963
Aa3 (Long-Term)	\$0
A1 (Long-Term)	\$293,172,662
A2 (Long-Term)	\$77,813,768
A3 (Long-Term)	\$0
Not Rated	\$545,286,227

Percentages may not sum to 100% due to rounding.

# Maturity Distribution



Maturity range assumes no securities are called.

# San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity
	At Cost
January 2021	0.95%
February 2021	0.92%
March 2021	0.83%
April 2021	0.81%
May 2021	0.79%
June 2021	0.73%
July 2021	0.76%
August 2021	0.73%
September 2021	0.71%
October 2021	0.68%
November 2021	0.66%
December 2021	0.66%
<b>January 2022</b>	<b>0.66%</b>

1. Gross yields not including non-earning assets (compensating bank balances) or administrative costs for management of the pool.
2. All historical yields restated to include money market funds.

# Disclaimer

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