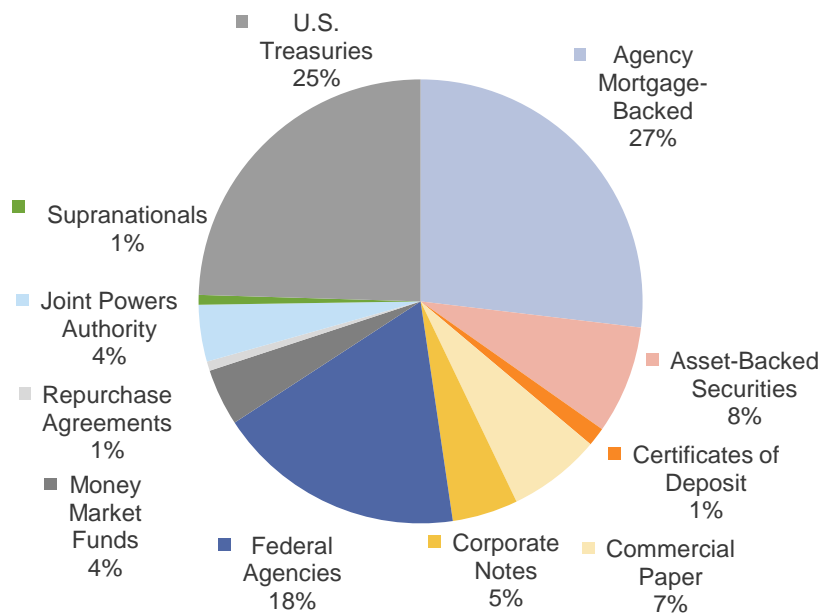


San Bernardino County Pool Summary (as of 6/30/2024)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	4,044,989,211	3,964,052,155	3,943,524,753	26.9%	4.43%	1,500	3.59
Asset-Backed Securities	1,161,284,170	1,161,197,896	1,155,626,852	7.9%	4.87%	1,107	1.26
Certificates of Deposit	200,000,000	200,000,000	199,934,998	1.4%	5.42%	62	0.18
Commercial Paper	1,002,590,000	992,141,542	991,568,487	6.8%	5.43%	71	0.21
Corporate Notes	709,000,000	708,876,655	702,786,909	4.8%	3.52%	410	1.03
Federal Agencies	2,742,282,000	2,696,704,418	2,659,707,781	18.1%	3.57%	406	1.07
Money Market Funds	607,000,000	607,000,000	607,000,000	4.1%	5.20%	1	0.00
Repurchase Agreements	100,000,000	100,000,000	99,998,530	0.7%	5.31%	11	0.04
Joint Powers Authority	606,000,000	606,000,000	606,000,000	4.1%	5.44%	1	0.00
Supranationals	105,000,000	104,986,985	104,550,655	0.7%	3.65%	243	0.65
U.S. Treasuries	3,775,000,000	3,647,276,920	3,598,228,853	24.5%	3.35%	541	1.46
Total Securities	15,053,145,381	14,788,236,571	14,668,927,818	100.0%	4.15%	724	1.69
Cash Balance	374,782,608	374,782,608	374,782,608				
Total Investments	15,427,927,989	15,163,019,178	15,043,710,426				
Accrued Interest		52,539,786	52,539,786				
Total Portfolio	15,427,927,989	15,215,558,964	15,096,250,211				

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.
6. Effective Duration as of 6/28/2024.
7. The Cash Balance figure is as of 6/28/2024, as provided by the County, and includes 6/29/2024 and 6/30/2024 maturities and coupon payments.

Sector Distribution

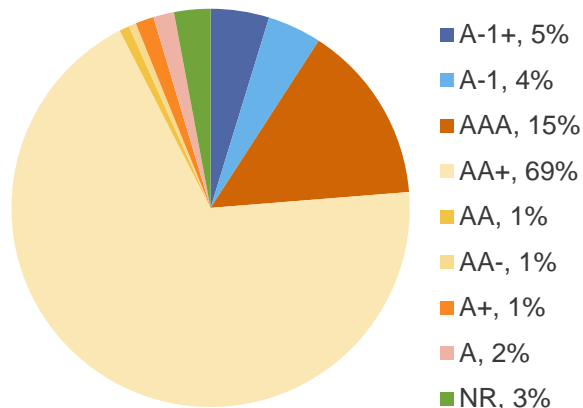


Sector	Market Value
Agency Mortgage-Backed	\$3,943,524,753
Asset-Backed Securities	\$1,155,626,853
Certificates of Deposit	\$199,934,998
Commercial Paper	\$991,568,487
Corporate Notes	\$702,786,909
Federal Agencies	\$2,659,707,780
Money Market Funds	\$607,000,000
Repurchase Agreements	\$99,998,530
Joint Powers Authority	\$606,000,000
Supranationals	\$104,550,655
U.S. Treasuries	\$3,598,228,853

Percentages may not sum to 100% due to rounding.

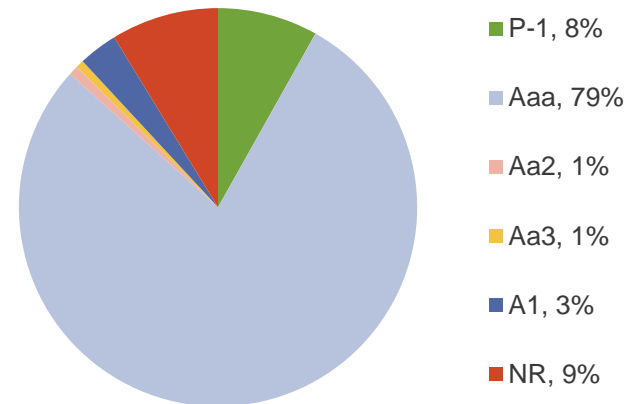
Credit Quality Distribution

S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$697,021,232
A-1 (Short-Term)	\$643,754,047
AAA (Long-Term)	\$2,140,508,465
AA+ (Long-Term)	\$10,081,984,092
AA (Long-Term)	\$118,466,120
AA- (Long-Term)	\$89,053,195
A+ (Long-Term)	\$218,967,720
A (Long-Term)	\$246,505,374
Not Rated	\$432,667,573

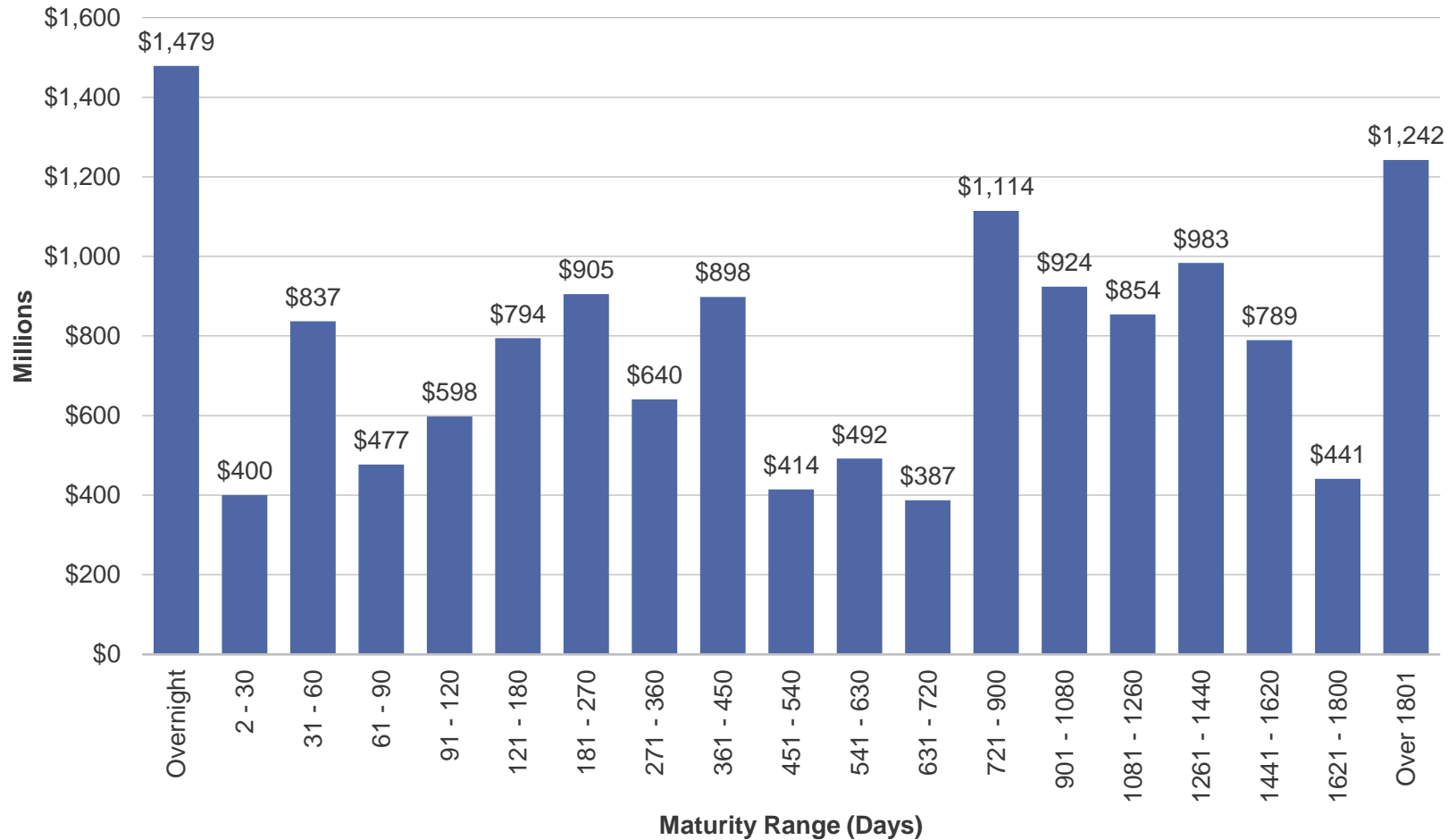
MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$1,194,534,680
Aaa (Long-Term)	\$11,520,513,240
Aa1 (Long-Term)	\$0
Aa2 (Long-Term)	\$114,514,635
Aa3 (Long-Term)	\$94,090,515
A1 (Long-Term)	\$464,387,259
A2 (Long-Term)	\$0
A3 (Long-Term)	\$0
Not Rated	\$1,280,887,489

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
June 2023	3.53%
July 2023	3.52%
August 2023	3.71%
September 2023	3.78%
October 2023	3.84%
November 2023	3.94%
December 2023	3.92%
January 2024	3.87%
February 2024	3.92%
March 2024	3.94%
April 2024	4.06%
May 2024	4.09%
June 2024	4.15%

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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