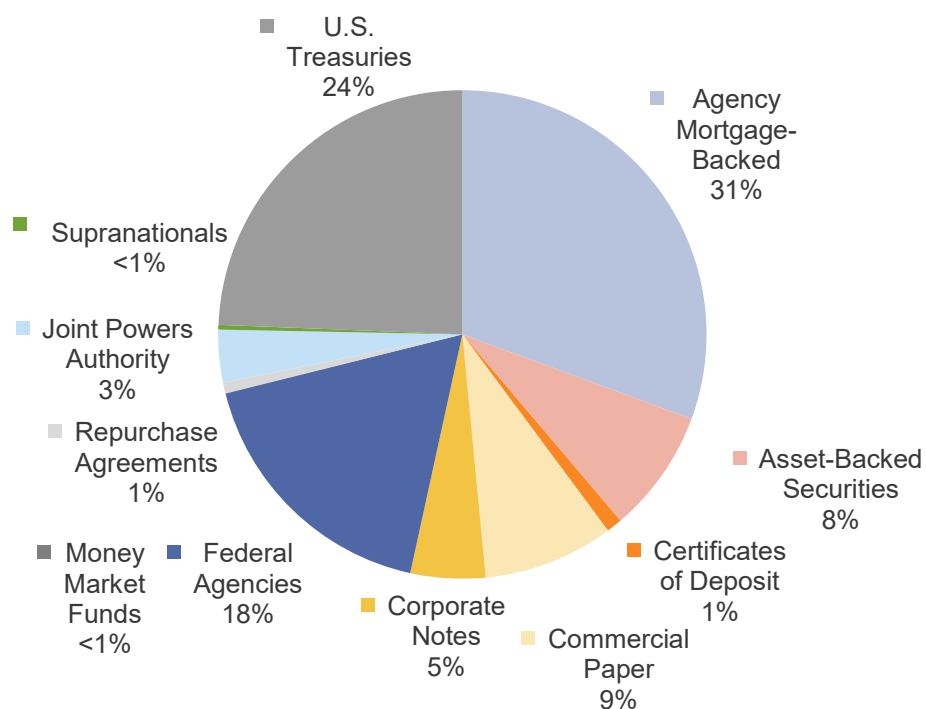


San Bernardino County Pool Summary (as of 7/31/2024)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	4,415,634,120	4,335,909,749	4,368,702,164	30.6%	4.48%	1,547	3.70
Asset-Backed Securities	1,169,334,351	1,169,250,618	1,168,797,150	8.2%	4.88%	1,097	1.12
Certificates of Deposit	150,000,000	150,000,000	149,996,101	1.1%	5.43%	52	0.15
Commercial Paper	1,240,590,000	1,232,814,792	1,232,597,336	8.6%	5.40%	43	0.12
Corporate Notes	709,000,000	708,887,322	706,246,905	4.9%	3.52%	380	0.90
Federal Agencies	2,592,282,000	2,548,444,357	2,524,292,182	17.7%	3.51%	401	1.05
Money Market Funds	4,000,000	4,000,000	4,000,000	0.0%	5.21%	1	0.00
Repurchase Agreements	100,000,000	100,000,000	99,999,959	0.7%	5.32%	1	0.00
Joint Powers Authority	496,000,000	496,000,000	496,000,000	3.5%	5.44%	1	0.00
Supranationals	45,000,000	44,987,654	44,840,970	0.3%	4.19%	538	1.39
U.S. Treasuries	3,625,000,000	3,501,085,285	3,478,707,990	24.4%	3.43%	590	1.54
Total Securities	14,546,840,471	14,291,379,777	14,274,180,757	100.0%	4.17%	803	1.85
Cash Balance	77,412,287	77,412,287	77,412,287				
Total Investments	14,624,252,758	14,368,792,064	14,351,593,044				
Accrued Interest		54,901,741	54,901,741				
Total Portfolio	14,624,252,758	14,423,693,805	14,406,494,785				

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 Finance LP, or Telerate.
5. Percentages may not sum to 100% based on rounding differences.
6. Effective Duration as of 7/31/2024.
7. The Cash Balance figure is as of 7/31/2024, as provided by the County.

Sector Distribution

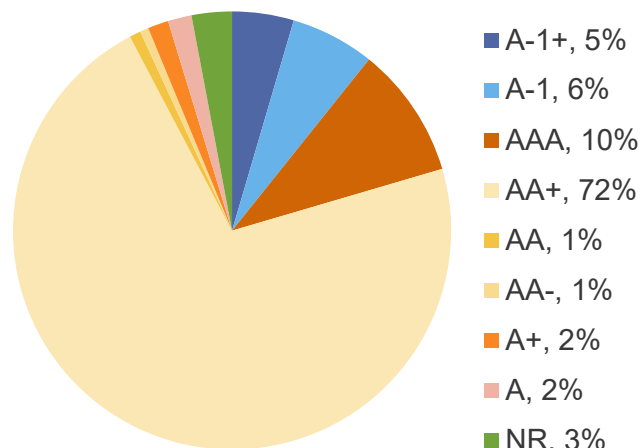


Sector	Market Value
Agency Mortgage-Backed	\$4,368,702,165
Asset-Backed Securities	\$1,168,797,150
Certificates of Deposit	\$149,996,101
Commercial Paper	\$1,232,597,336
Corporate Notes	\$706,246,904
Federal Agencies	\$2,524,292,182
Money Market Funds	\$4,000,000
Repurchase Agreements	\$99,999,959
Joint Powers Authority	\$496,000,000
Supranationals	\$44,840,970
U.S. Treasuries	\$3,478,707,990

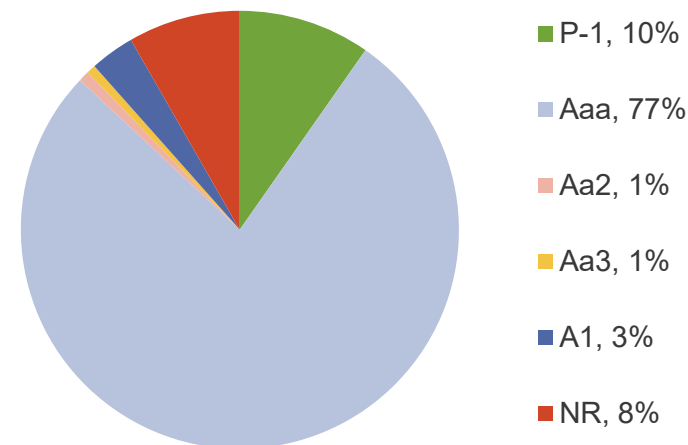
Percentages may not sum to 100% due to rounding.

Credit Quality Distribution

S&P RATINGS



MOODY'S RATINGS

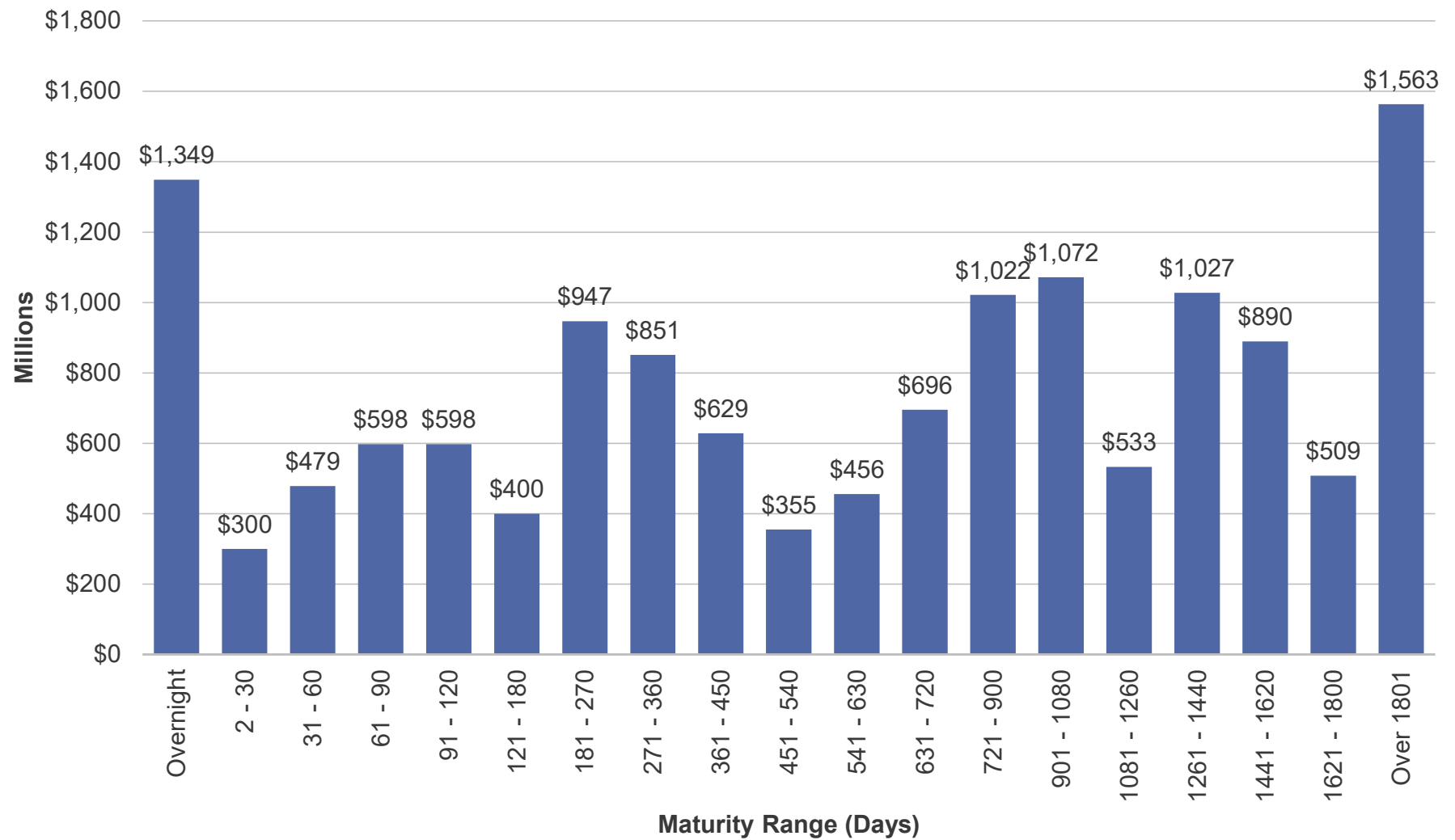


Credit Rating	Market Value
A-1+ (Short-Term)	\$648,830,678
A-1 (Short-Term)	\$883,697,340
AAA (Long-Term)	\$1,388,157,975
AA+ (Long-Term)	\$10,251,756,715
AA (Long-Term)	\$119,057,330
AA- (Long-Term)	\$89,559,000
A+ (Long-Term)	\$220,233,085
A (Long-Term)	\$247,408,530
Not Rated	\$425,480,104

Credit Rating	Market Value
P-1 (Short-Term)	\$1,385,519,468
Aaa (Long-Term)	\$11,028,429,615
Aa1 (Long-Term)	\$0
Aa2 (Long-Term)	\$115,315,125
Aa3 (Long-Term)	\$94,668,990
A1 (Long-Term)	\$466,273,830
A2 (Long-Term)	\$0
A3 (Long-Term)	\$0
Not Rated	\$1,183,973,729

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
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%
July 2024	4.17%

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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