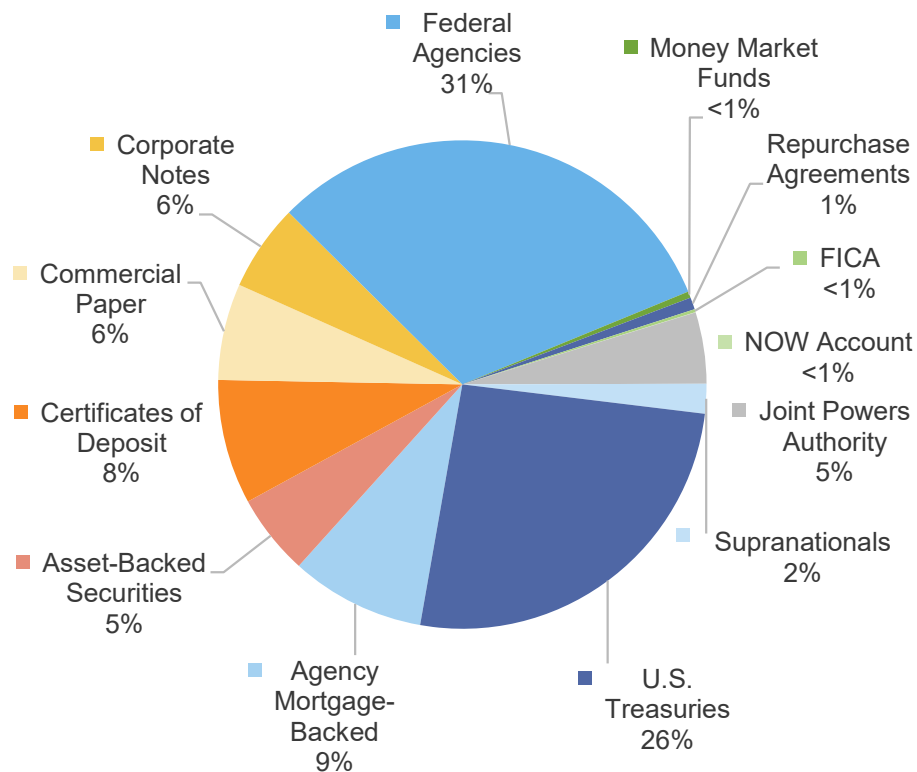


# San Bernardino County Pool Summary (as of 1/31/2023)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	1,145,139,011	1,142,182,934	1,105,669,463	8.9%	2.86%	1053	2.67
Asset-Backed Securities	673,511,280	673,389,768	666,609,490	5.4%	3.35%	1228	1.35
Bank Notes	0	0	0	-	-	-	-
Certificates of Deposit	1,025,000,000	1,025,000,000	1,022,736,494	8.2%	3.68%	69	0.18
Collateralized CD	0	0	0	-	-	-	-
Commercial Paper	804,250,000	794,227,867	794,136,578	6.4%	4.80%	93	0.25
Corporate Notes	729,957,000	729,864,933	712,618,569	5.7%	2.43%	681	1.55
Federal Agencies	4,012,290,000	3,971,835,816	3,894,563,221	31.4%	2.69%	435	0.94
Money Market Funds	52,000,000	52,000,000	52,000,000	0.4%	4.19%	1	0.00
Municipal Debt	0	0	0	-	-	-	-
Repurchase Agreements	100,000,000	100,000,000	99,999,972	0.8%	4.29%	1	-
Bank Deposit Account	25,000,000	25,000,000	25,000,000	0.2%	4.20%	1	0.00
NOW Account	1,000,000	1,000,000	1,000,000	0.0%	2.45%	1	0.00
Joint Powers Authority	588,000,000	588,000,000	588,000,000	4.7%	4.56%	1	0.00
Supranationals	248,000,000	248,022,240	244,230,358	2.0%	1.62%	332	0.82
U.S. Treasuries	3,400,000,000	3,298,036,704	3,210,121,083	25.9%	2.42%	702	1.88
<b>Total Securities</b>	<b>12,804,147,291</b>	<b>12,648,560,262</b>	<b>12,416,685,228</b>	<b>100.0%</b>	<b>2.96%</b>	<b>535</b>	<b>1.23</b>
Cash Balance	188,290,102	188,290,102	188,290,102				
<b>Total Investments</b>	<b>12,992,437,393</b>	<b>12,836,850,363</b>	<b>12,604,975,329</b>				
Accrued Interest		42,634,460	42,634,460				
<b>Total Portfolio</b>	<b>12,992,437,393</b>	<b>12,879,484,824</b>	<b>12,647,609,790</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

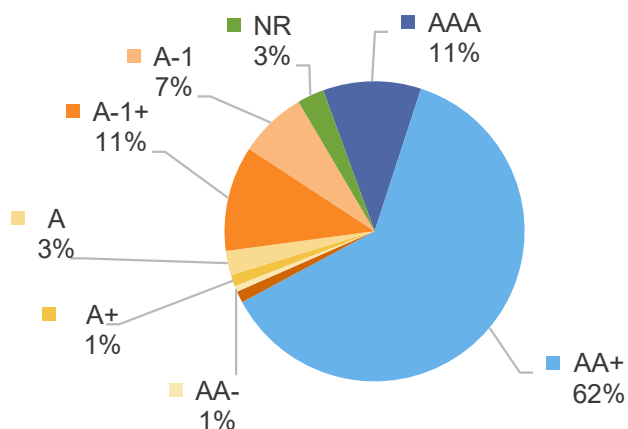


Sector	Market Value
Agency Mortgage-Backed	\$1,105,669,463
Asset-Backed Securities	\$666,609,490
Bank Notes	\$0
Certificates of Deposit	\$1,022,736,494
Collateralized CD	\$0
Commercial Paper	\$794,136,578
Corporate Notes	\$712,618,569
Federal Agencies	\$3,894,563,221
Money Market Funds	\$52,000,000
Municipal Debt	\$0
Repurchase Agreements	\$99,999,972
FICA	\$25,000,000
NOW Account	\$1,000,000
Joint Powers Authority	\$588,000,000
Supranationals	\$244,230,358
U.S. Treasuries	\$3,210,121,083

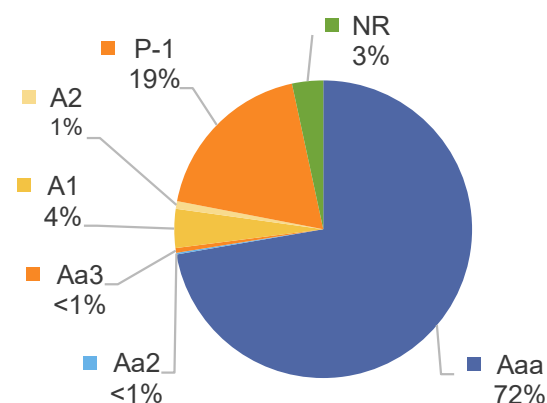
Percentages may not sum to 100% due to rounding.

# Credit Quality Distribution

## S&P RATINGS



## MOODY'S RATINGS

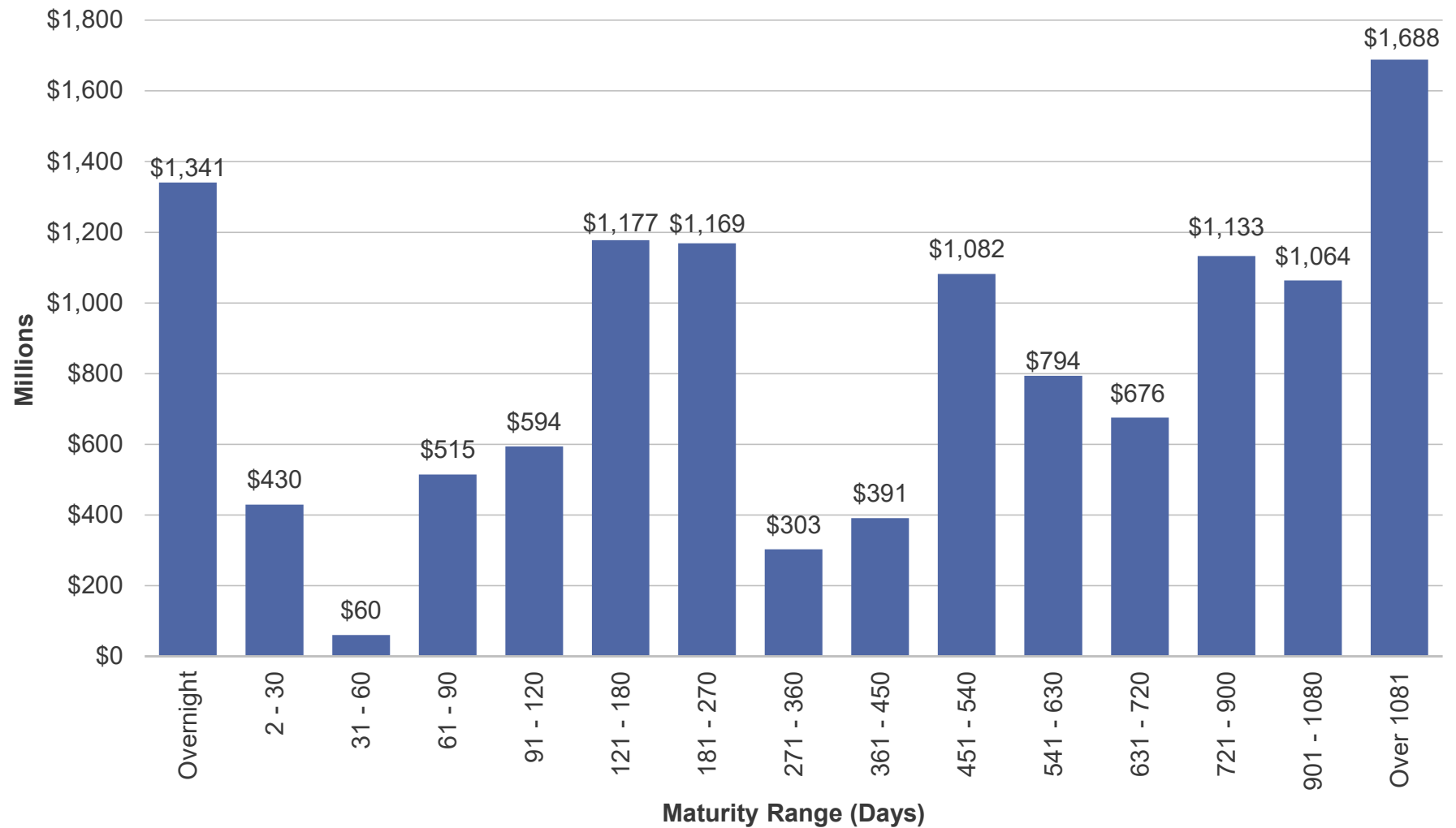


Credit Rating	Market Value
A-1+ (Short-Term)	\$1,408,786,471
A-1 (Short-Term)	\$902,914,532
AAA (Long-Term)	\$1,314,492,204
AA+ (Long-Term)	\$7,715,525,835
AA (Long-Term)	\$152,812,560
AA- (Long-Term)	\$78,961,540
A+ (Long-Term)	\$156,529,740
A (Long-Term)	\$324,314,729
Not Rated	\$362,347,617

Credit Rating	Market Value
P-1 (Short-Term)	\$2,311,701,003
Aaa (Long-Term)	\$8,975,122,255
Aa1 (Long-Term)	\$0
Aa2 (Long-Term)	\$19,764,565
Aa3 (Long-Term)	\$64,170,735
A1 (Long-Term)	\$524,246,758
A2 (Long-Term)	\$104,436,511
A3 (Long-Term)	\$0
Not Rated	\$417,243,401

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 2022	0.66%
February 2022	0.76%
March 2022	0.86%
April 2022	0.99%
May 2022	1.17%
June 2022	1.46%
July 2022	1.65%
August 2022	1.89%
September 2022	2.08%
October 2022	2.36%
November 2022	2.66%
December 2022	2.88%
<b>January 2023</b>	<b>2.96%</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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