



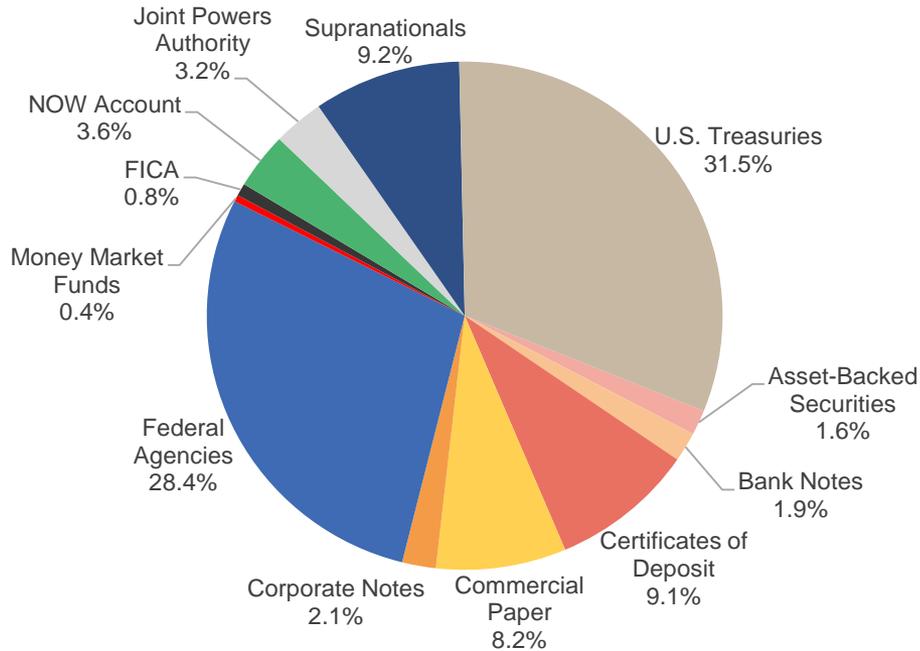
San Bernardino County Pool Summary (as of 8/31/2019)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Modified Duration
Asset-Backed Securities	99,100,000.00	99,091,498.30	99,923,789.80	1.6%	2.49%	1,110	1.48
Bank Notes	117,000,000.00	117,048,368.95	117,943,932.00	1.9%	2.64%	548	1.45
Certificates of Deposit	570,000,000.00	570,000,000.00	570,102,913.75	9.1%	2.29%	84	0.22
Collateralized CD	0.00	0.00	0.00	-	-	-	-
Commercial Paper	515,000,000.00	513,758,197.00	513,787,480.00	8.2%	2.22%	40	0.10
Corporate Notes	132,050,000.00	131,447,846.93	133,210,132.75	2.1%	2.67%	610	1.63
Federal Agencies	1,775,698,000.00	1,773,166,601.22	1,796,063,870.99	28.4%	2.26%	596	1.57
Money Market Funds	27,000,000.00	27,000,000.00	27,000,000.00	0.4%	1.99%	1	-
Municipal Debt	0.00	0.00	0.00	-	-	-	-
Repurchase Agreements	0.00	0.00	0.00	-	-	-	-
Bank Deposit Account	50,000,000.00	50,000,000.00	50,000,000.00	0.8%	2.37%	1	-
NOW Account	225,000,000.00	225,000,000.00	225,000,000.00	3.6%	2.35%	1	-
Joint Powers Authority	200,000,000.00	200,000,000.00	200,000,000.00	3.2%	2.25%	1	-
Supranationals	580,000,000.00	577,445,523.70	582,354,340.00	9.2%	2.13%	416	1.10
U.S. Treasuries	1,975,000,000.00	1,956,080,771.50	1,979,883,175.00	31.5%	2.15%	674	1.80
Total Securities	6,265,848,000.00	6,240,038,807.60	6,295,269,634.29	100.0%	2.24%	472	1.25
Cash Balance	204,223,484.21	204,223,484.21	204,223,484.21				
Total Investments	6,470,071,484.21	6,444,262,291.81	6,499,493,118.50				
Accrued Interest		23,465,596.05	23,465,596.05				
Total Portfolio	6,470,071,484.21	6,467,727,887.86	6,522,958,714.55				

1. Yield for the money market funds is a weighted average of the month-end yields for the Federated, Goldman, and Fidelity money market funds.
2. Statistics for the total portfolio include money market funds.
3. 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.



Sector Distribution



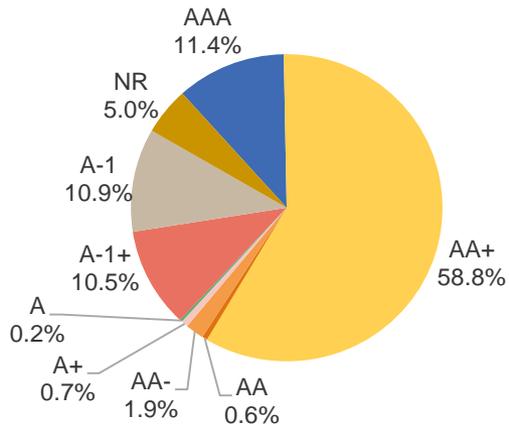
Sector	Market Value
Asset-Backed Securities	\$99,923,789
Bank Notes	\$117,943,932
Certificates of Deposit	\$570,102,914
Collateralized CD	\$0
Commercial Paper	\$513,787,480
Corporate Notes	\$133,210,133
Federal Agencies	\$1,796,063,871
Money Market Funds	\$27,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$50,000,000
NOW Account	\$225,000,000
Joint Powers Authority	\$200,000,000
Supranationals	\$582,354,340
U.S. Treasuries	\$1,979,883,175

Percentages may not sum to 100% due to rounding.



Credit Quality Distribution

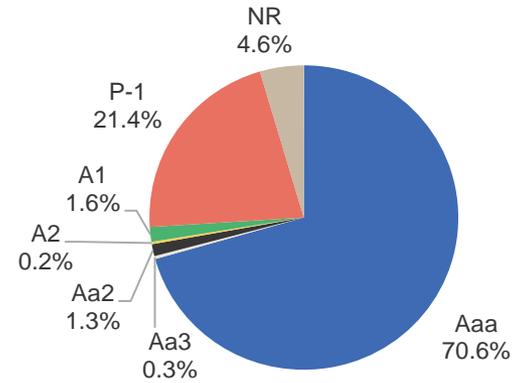
S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$662,226,597
A-1 (Short-Term)	\$683,979,828
AAA (Long-Term)	\$715,903,625
AA+ (Long-Term)	\$3,704,469,877
AA (Long-Term)	\$34,488,377
AA- (Long-Term)	\$120,289,642
A+ (Long-Term)	\$45,388,029
A (Long-Term)	\$15,173,815
Not Rated	\$313,349,844

Percentages may not sum to 100% due to rounding.

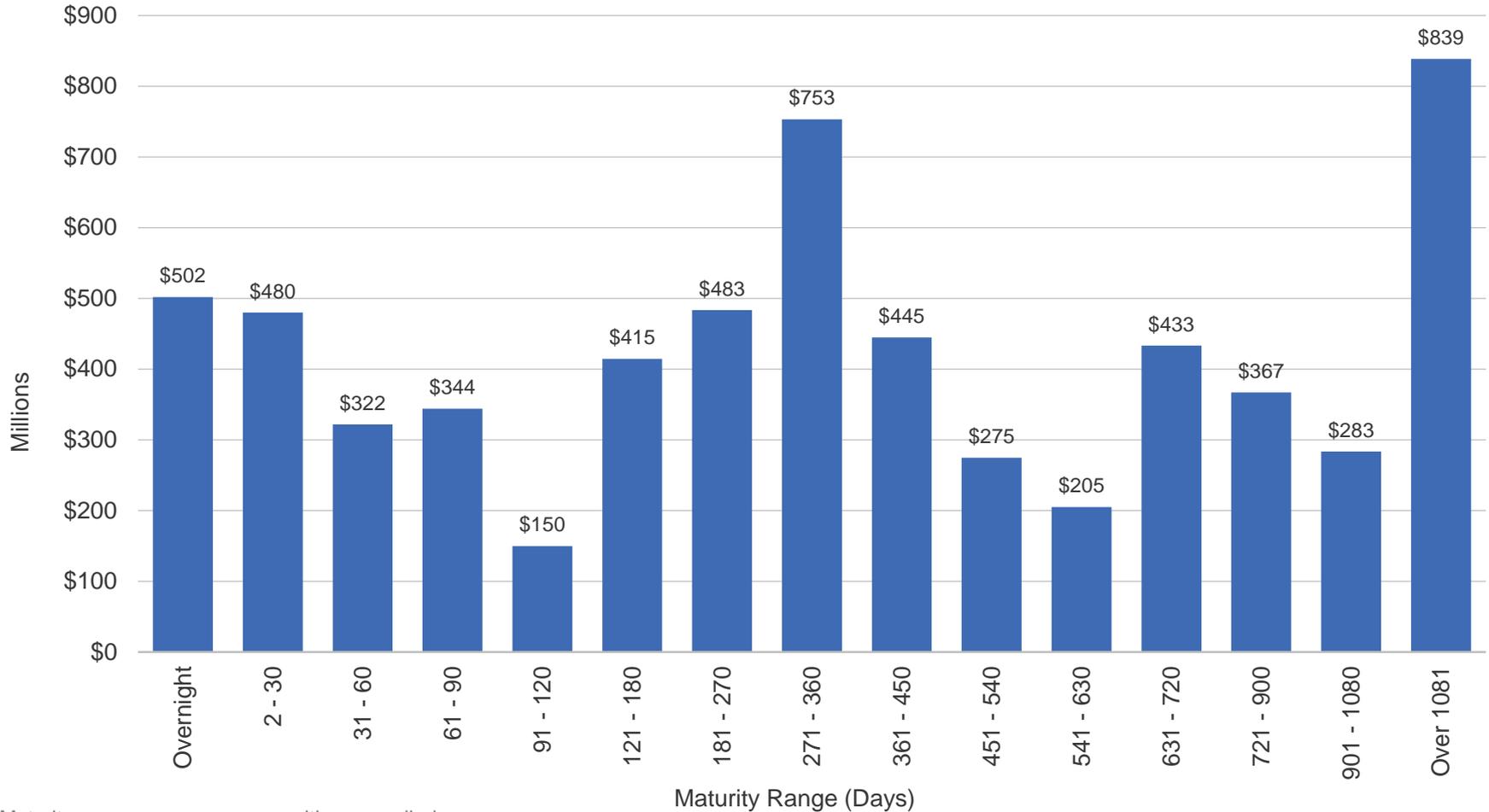
MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$1,346,206,425
Aaa (Long-Term)	\$4,444,505,713
Aa3 (Long-Term)	\$20,309,630
Aa2 (Long-Term)	\$79,876,406
Aa1 (Long-Term)	\$0
A3 (Long-Term)	\$0
A2 (Long-Term)	\$15,173,815
A1 (Long-Term)	\$99,980,012
Not Rated	\$289,217,633



Maturity Distribution



Maturity range assumes no securities are called.



San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
August 2018	1.89%
September 2018	1.93%
October 2018	2.01%
November 2018	2.03%
December 2018	2.11%
January 2019	2.15%
February 2019	2.18%
March 2019	2.21%
April 2019	2.25%
May 2019	2.25%
June 2019	2.27%
July 2019	2.25%
August 2019	2.24%

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.