



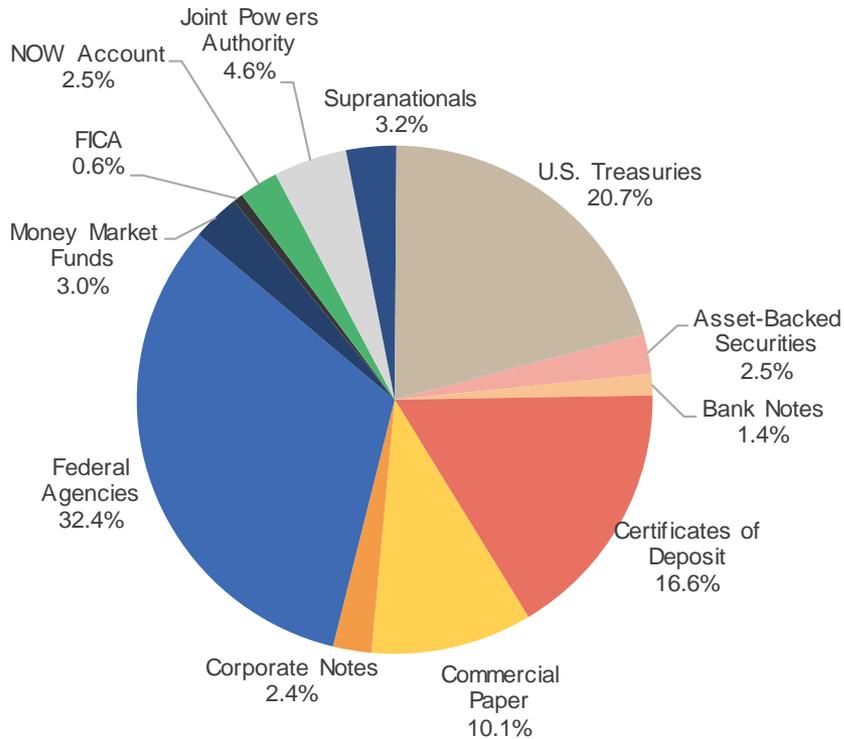
## San Bernardino County Pool Summary (as of 8/31/2020)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Asset-Backed Securities	202,543,776	202,710,235	206,144,729	2.5%	2.01%	1027	1.51
Bank Notes	110,000,000	110,006,937	111,493,272	1.4%	2.37%	307	0.62
Certificates of Deposit	1,350,000,000	1,350,000,000	1,351,209,220	16.6%	0.60%	150	0.36
Collateralized CD	0	0	0	-	-	-	-
Commercial Paper	825,000,000	824,496,410	824,639,650	10.1%	0.26%	80	0.22
Corporate Notes	193,090,000	192,763,564	196,063,284	2.4%	2.12%	530	1.26
Federal Agencies	2,582,335,000	2,585,662,646	2,639,650,369	32.4%	1.51%	922	2.18
Money Market Funds	247,000,000	247,000,000	247,000,000	3.0%	0.02%	1	0.00
Municipal Debt	0	0	0	-	-	-	-
Repurchase Agreements	0	0	0	-	-	-	-
Bank Deposit Account	50,000,000	50,000,000	50,000,000	0.6%	0.20%	1	0.00
NOW Account	200,000,000	200,000,000	200,000,000	2.5%	0.35%	1	0.00
Joint Powers Authority	375,000,000	375,000,000	375,000,000	4.6%	0.28%	1	0.00
Supranationals	250,000,000	250,209,547	256,193,945	3.2%	2.29%	493	1.18
U.S. Treasuries	1,625,000,000	1,621,841,840	1,688,125,000	20.7%	2.03%	867	2.31
<b>Total Securities</b>	<b>8,009,968,776</b>	<b>8,009,691,179</b>	<b>8,145,519,469</b>	<b>100.0%</b>	<b>1.27%</b>	<b>569</b>	<b>1.38</b>
Cash Balance	214,920,641	214,920,641	214,920,641				
<b>Total Investments</b>	<b>8,224,889,417</b>	<b>8,224,611,820</b>	<b>8,360,440,111</b>				
Accrued Interest		21,734,840	21,734,840				
<b>Total Portfolio</b>	<b>8,224,889,417</b>	<b>8,246,346,660</b>	<b>8,382,174,950</b>				

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



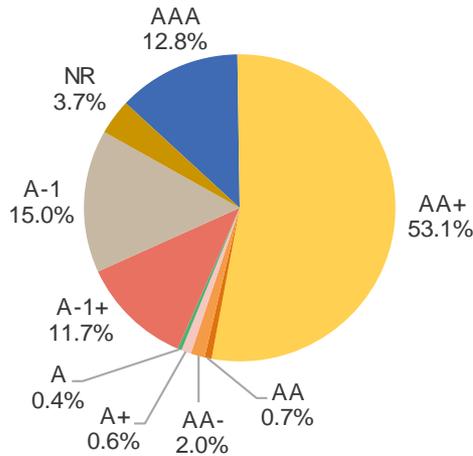
Sector	Market Value
Asset-Backed Securities	\$206,144,729
Bank Notes	\$111,493,272
Certificates of Deposit	\$1,351,209,220
Collateralized CD	\$0
Commercial Paper	\$824,639,650
Corporate Notes	\$196,063,284
Federal Agencies	\$2,639,650,369
Money Market Funds	\$247,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$50,000,000
NOW Account	\$200,000,000
Joint Powers Authority	\$375,000,000
Supranationals	\$256,193,945
U.S. Treasuries	\$1,688,125,000

Percentages may not sum to 100% due to rounding.



# Credit Quality Distribution

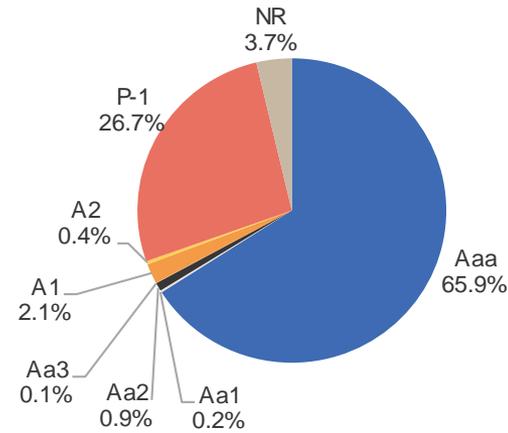
## S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$950,883,889
A-1 (Short-Term)	\$1,224,964,981
AAA (Long-Term)	\$1,044,347,781
AA+ (Long-Term)	\$4,327,775,369
AA (Long-Term)	\$59,364,405
AA- (Long-Term)	\$118,201,106
A+ (Long-Term)	\$83,357,165
A (Long-Term)	\$33,712,780
Not Rated	\$302,911,993

Percentages may not sum to 100% due to rounding.

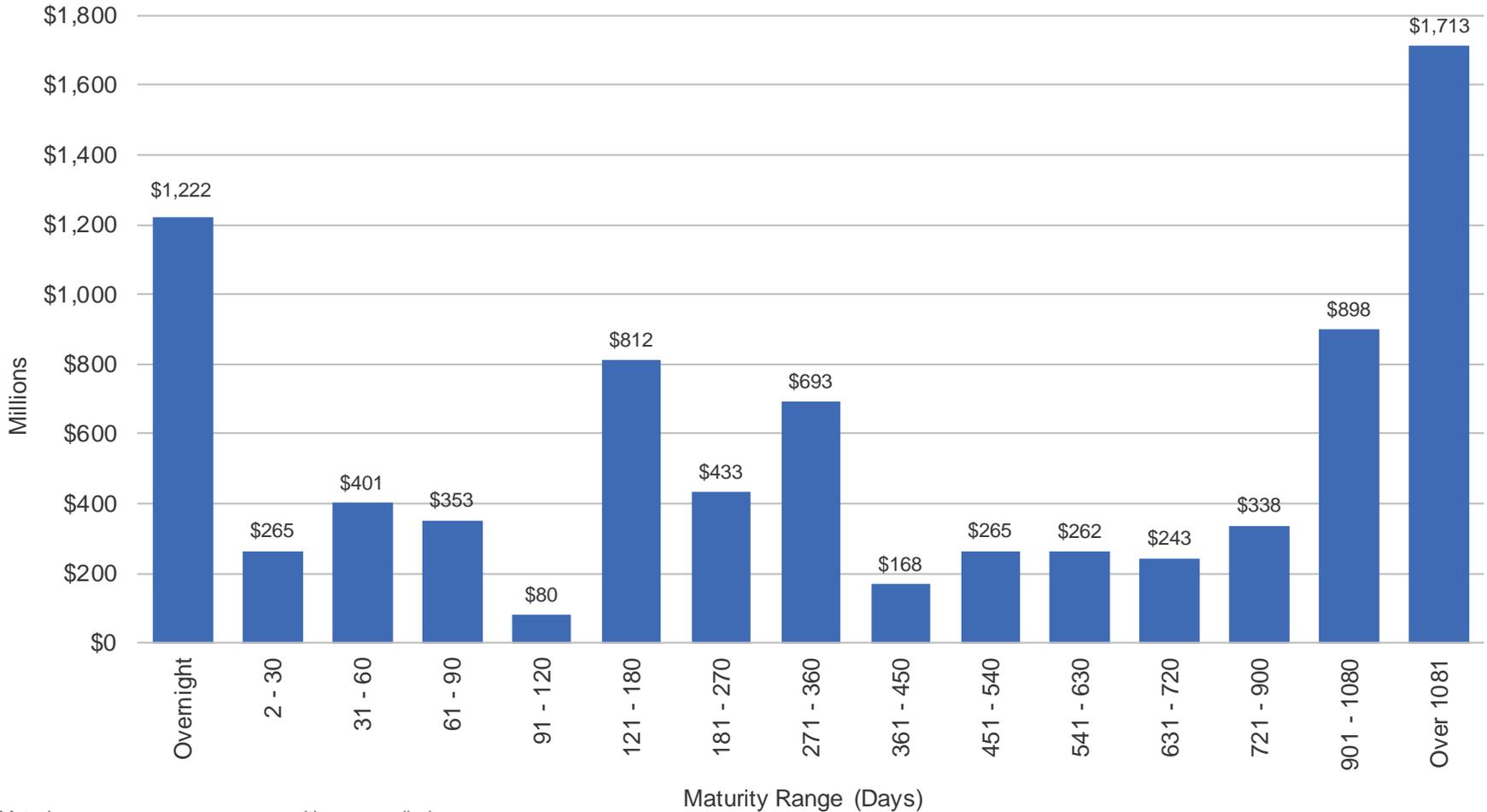
## MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$2,175,848,870
Aaa (Long-Term)	\$5,373,763,034
Aa1 (Long-Term)	\$17,449,978
Aa2 (Long-Term)	\$72,307,676
Aa3 (Long-Term)	\$4,567,836
A1 (Long-Term)	\$171,767,840
A2 (Long-Term)	\$28,542,125
A3 (Long-Term)	\$0
Not Rated	\$301,272,110



## Maturity Distribution



Maturity range assumes no securities are called.



## San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
August 2019	2.24%
September 2019	2.16%
October 2019	2.12%
November 2019	2.11%
December 2019	2.04%
January 2020	2.04%
February 2020	2.02%
March 2020	1.83%
April 2020	1.54%
May 2020	1.49%
June 2020	1.44%
July 2020	1.37%
August 2020	1.27%

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.