



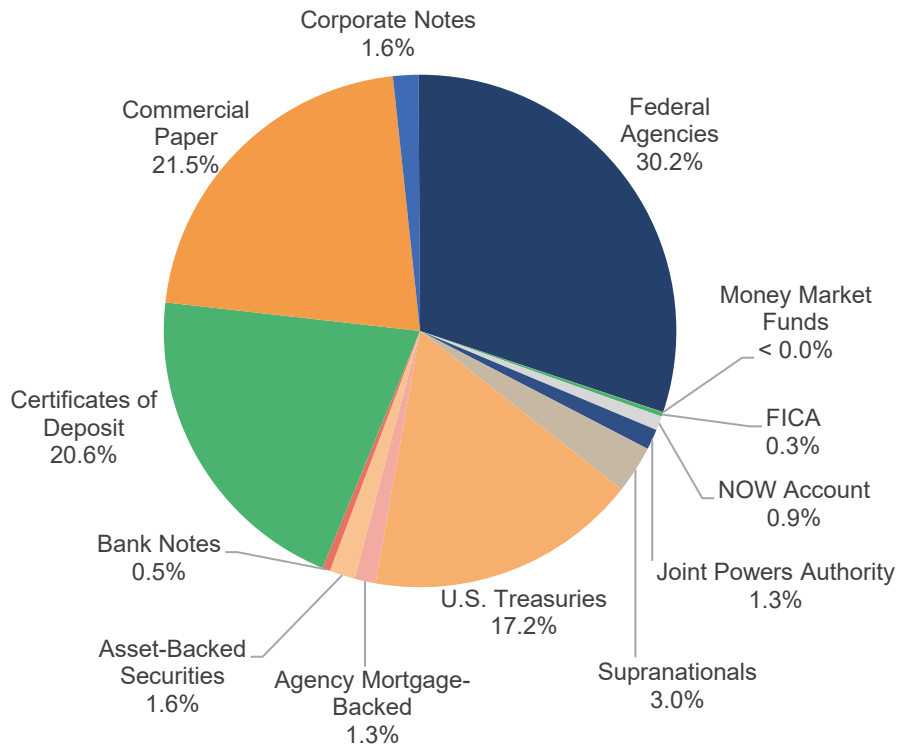
## San Bernardino County Pool Summary (as of 3/31/2021)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	117,838,339	125,651,649	124,028,263	1.3%	0.58%	1339	3.37
Asset-Backed Securities	147,827,097	147,965,596	149,788,514	1.6%	1.97%	944	1.27
Bank Notes	45,000,000	44,993,164	45,576,285	0.5%	2.45%	403	0.53
Certificates of Deposit	1,910,000,000	1,910,022,077	1,909,843,330	20.6%	0.23%	131	0.28
Collateralized CD	0	0	0	-	-	-	-
Commercial Paper	2,000,000,000	1,998,976,778	1,998,884,975	21.5%	0.18%	103	0.21
Corporate Notes	147,300,000	147,224,791	148,710,568	1.6%	1.90%	397	0.85
Federal Agencies	2,772,240,000	2,774,412,616	2,807,107,000	30.2%	1.18%	809	1.89
Money Market Funds	2,000,000	2,000,000	2,000,000	0.0%	0.02%	1	0.00
Municipal Debt	0	0	0	-	-	-	-
Repurchase Agreements	0	0	0	-	-	-	-
Bank Deposit Account	25,000,000	25,000,000	25,000,000	0.3%	0.05%	1	0.00
NOW Account	83,000,000	83,000,000	83,000,000	0.9%	0.10%	1	0.00
Joint Powers Authority	120,000,000	120,000,000	120,000,000	1.3%	0.07%	1	0.00
Supranationals	275,000,000	275,935,142	279,267,880	3.0%	1.79%	421	0.95
U.S. Treasuries	1,550,000,000	1,548,474,540	1,594,132,810	17.2%	1.76%	757	1.95
<b>Total Securities</b>	<b>9,195,205,436</b>	<b>9,203,656,352</b>	<b>9,287,339,625</b>	<b>100.0%</b>	<b>0.88%</b>	<b>485</b>	<b>1.19</b>
Cash Balance	224,529,918	224,529,918	224,529,918				
<b>Total Investments</b>	<b>9,419,735,354</b>	<b>9,428,186,269</b>	<b>9,511,869,542</b>				
Accrued Interest		19,015,749	19,015,749				
<b>Total Portfolio</b>	<b>9,419,735,354</b>	<b>9,447,202,019</b>	<b>9,530,885,292</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



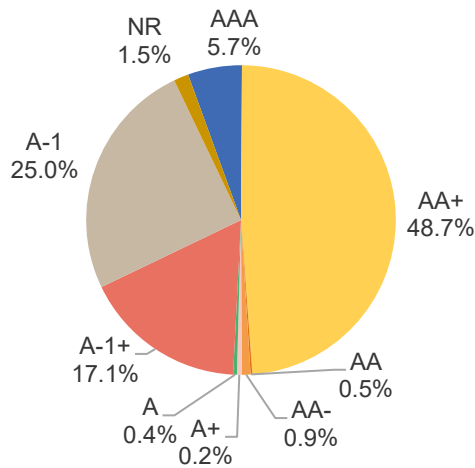
Sector	Market Value
Agency Mortgage-Backed	\$124,028,263
Asset-Backed Securities	\$149,788,514
Bank Notes	\$45,576,285
Certificates of Deposit	\$1,909,843,330
Collateralized CD	\$0
Commercial Paper	\$1,998,884,975
Corporate Notes	\$148,710,568
Federal Agencies	\$2,807,107,000
Money Market Funds	\$2,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$25,000,000
NOW Account	\$83,000,000
Joint Powers Authority	\$120,000,000
Supranationals	\$279,267,880
U.S. Treasuries	\$1,594,132,810

Percentages may not sum to 100% due to rounding.



# Credit Quality Distribution

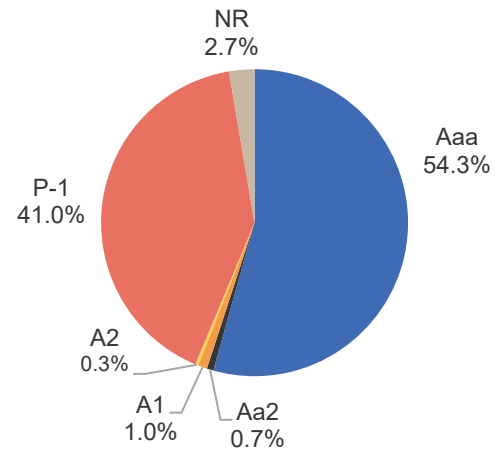
## S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,584,513,328
A-1 (Short-Term)	\$2,324,214,977
AAA (Long-Term)	\$525,430,833
AA+ (Long-Term)	\$4,525,268,073
AA (Long-Term)	\$17,108,154
AA- (Long-Term)	\$85,410,238
A+ (Long-Term)	\$45,489,145
A (Long-Term)	\$36,444,536
Not Rated	\$143,460,341

Percentages may not sum to 100% due to rounding.

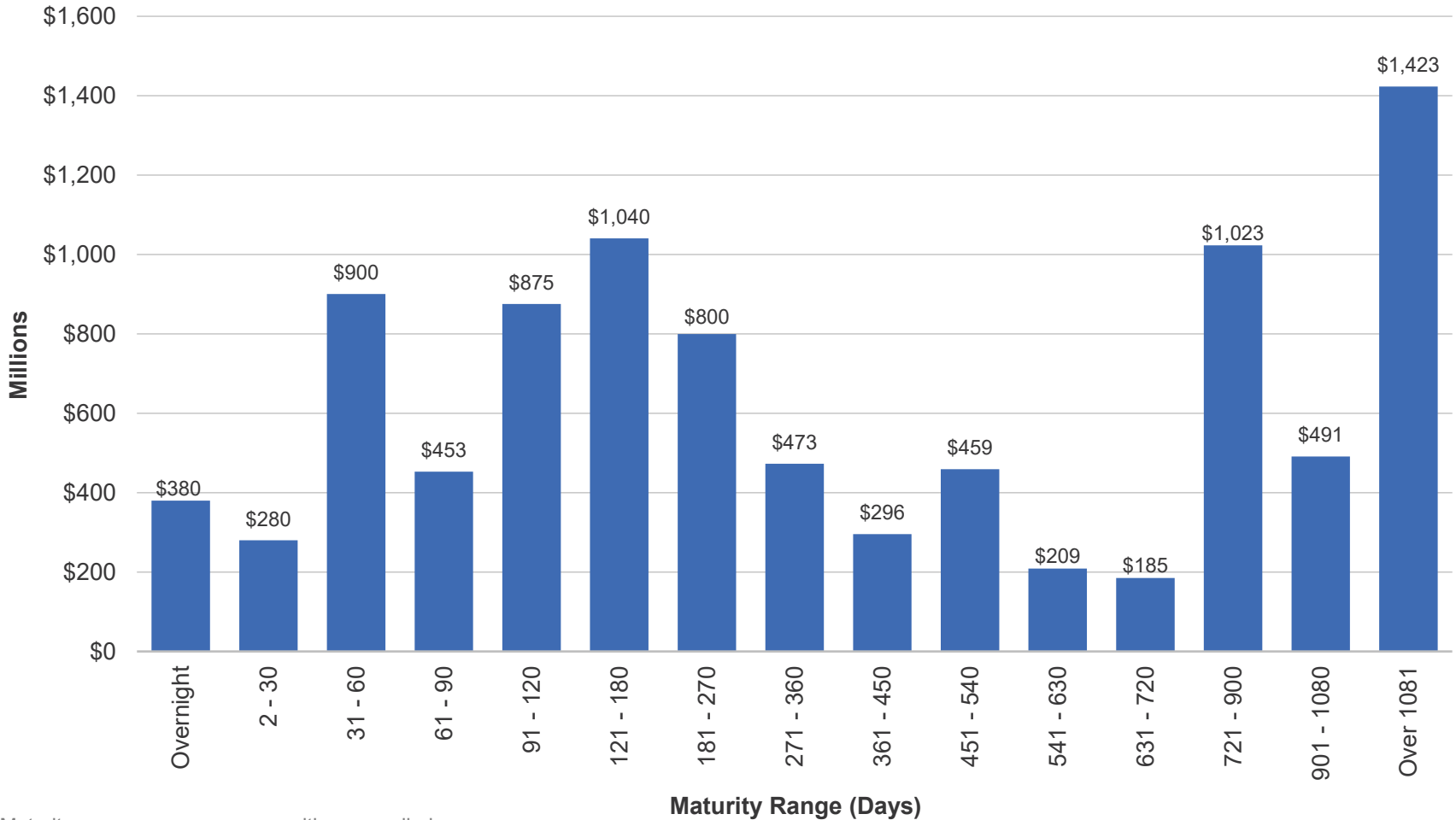
## MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$3,808,826,580
Aaa (Long-Term)	\$5,045,789,443
Aa1 (Long-Term)	\$0
Aa2 (Long-Term)	\$64,824,835
Aa3 (Long-Term)	\$0
A1 (Long-Term)	\$88,326,347
A2 (Long-Term)	\$31,300,891
A3 (Long-Term)	\$0
Not Rated	\$248,271,529



## Maturity Distribution



Maturity range assumes no securities are called.



## San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
March 2020	1.83%
April 2020	1.54%
May 2020	1.49%
June 2020	1.44%
July 2020	1.37%
August 2020	1.27%
September 2020	1.14%
October 2020	1.06%
November 2020	1.04%
December 2020	0.96%
January 2021	0.96%
February 2021	0.93%
<b>March 2021</b>	<b>0.88%</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.