



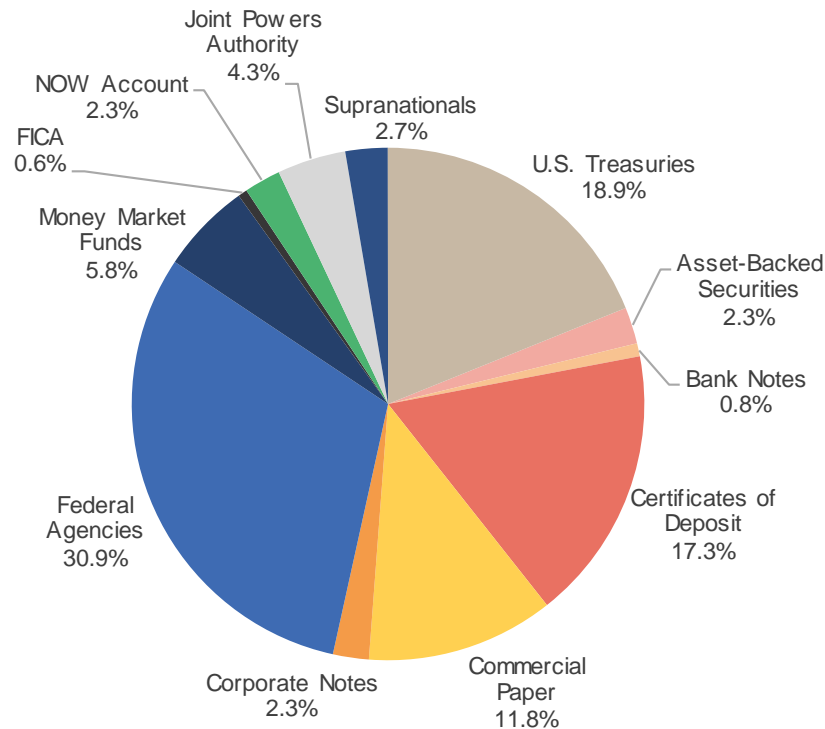
San Bernardino County Pool Summary (as of 9/30/2020)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Asset-Backed Securities	196,008,463	196,170,937	199,348,061	2.3%	2.00%	1,013	1.47
Bank Notes	70,000,000	70,003,788	71,277,577	0.8%	2.55%	437	0.78
Certificates of Deposit	1,500,000,000	1,500,000,000	1,500,718,183	17.3%	0.48%	140	0.26
Collateralized CD	0	0	0	-	-	-	-
Commercial Paper	1,025,000,000	1,024,550,299	1,024,674,100	11.8%	0.23%	66	0.16
Corporate Notes	193,090,000	192,788,571	195,880,544	2.3%	2.12%	500	1.18
Federal Agencies	2,618,235,000	2,621,414,664	2,673,944,497	30.9%	1.47%	923	2.18
Money Market Funds	497,000,000	497,000,000	497,000,000	5.8%	0.01%	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%	0.10%	1	0.00
NOW Account	200,000,000	200,000,000	200,000,000	2.3%	0.30%	1	0.00
Joint Powers Authority	375,000,000	375,000,000	375,000,000	4.3%	0.25%	1	0.00
Supranationals	225,000,000	225,211,362	230,639,755	2.7%	2.38%	515	1.23
U.S. Treasuries	1,575,000,000	1,572,111,372	1,636,039,075	18.9%	2.01%	862	2.30
Total Securities	8,524,333,463	8,524,250,993	8,654,521,792	100.0%	1.14%	534	1.29
Cash Balance	223,180,747	223,180,747	223,180,747				
Total Investments	8,747,514,210	8,747,431,740	8,877,702,540				
Accrued Interest		23,189,465	23,189,465				
Total Portfolio	8,747,514,210	8,770,621,206	8,900,892,005				

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



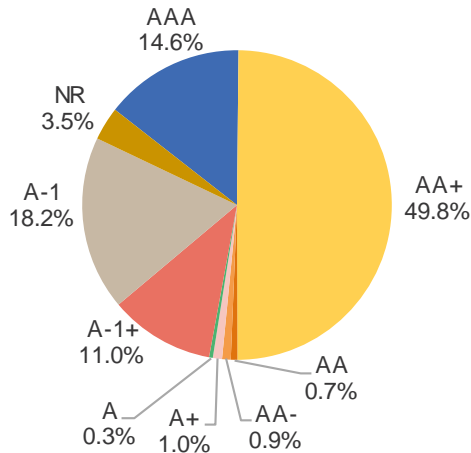
Sector	Market Value
Asset-Backed Securities	\$199,348,061
Bank Notes	\$71,277,577
Certificates of Deposit	\$1,500,718,183
Collateralized CD	\$0
Commercial Paper	\$1,024,674,100
Corporate Notes	\$195,880,544
Federal Agencies	\$2,673,944,497
Money Market Funds	\$497,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$50,000,000
NOW Account	\$200,000,000
Joint Powers Authority	\$375,000,000
Supranationals	\$230,639,755
U.S. Treasuries	\$1,636,039,075

Percentages may not sum to 100% due to rounding.



Credit Quality Distribution

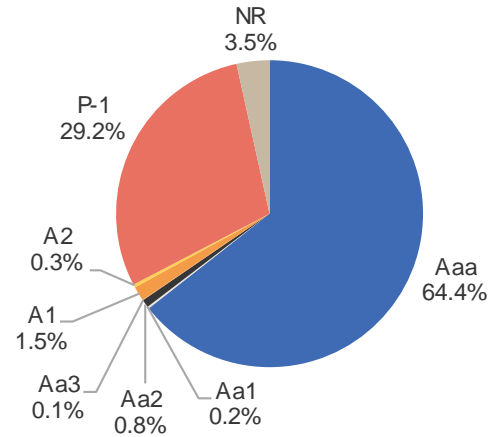
S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$950,568,536
A-1 (Short-Term)	\$1,574,823,747
AAA (Long-Term)	\$1,263,607,147
AA+ (Long-Term)	\$4,309,983,573
AA (Long-Term)	\$59,298,249
AA- (Long-Term)	\$78,009,293
A+ (Long-Term)	\$83,267,966
A (Long-Term)	\$33,675,664
Not Rated	\$301,287,617

Percentages may not sum to 100% due to rounding.

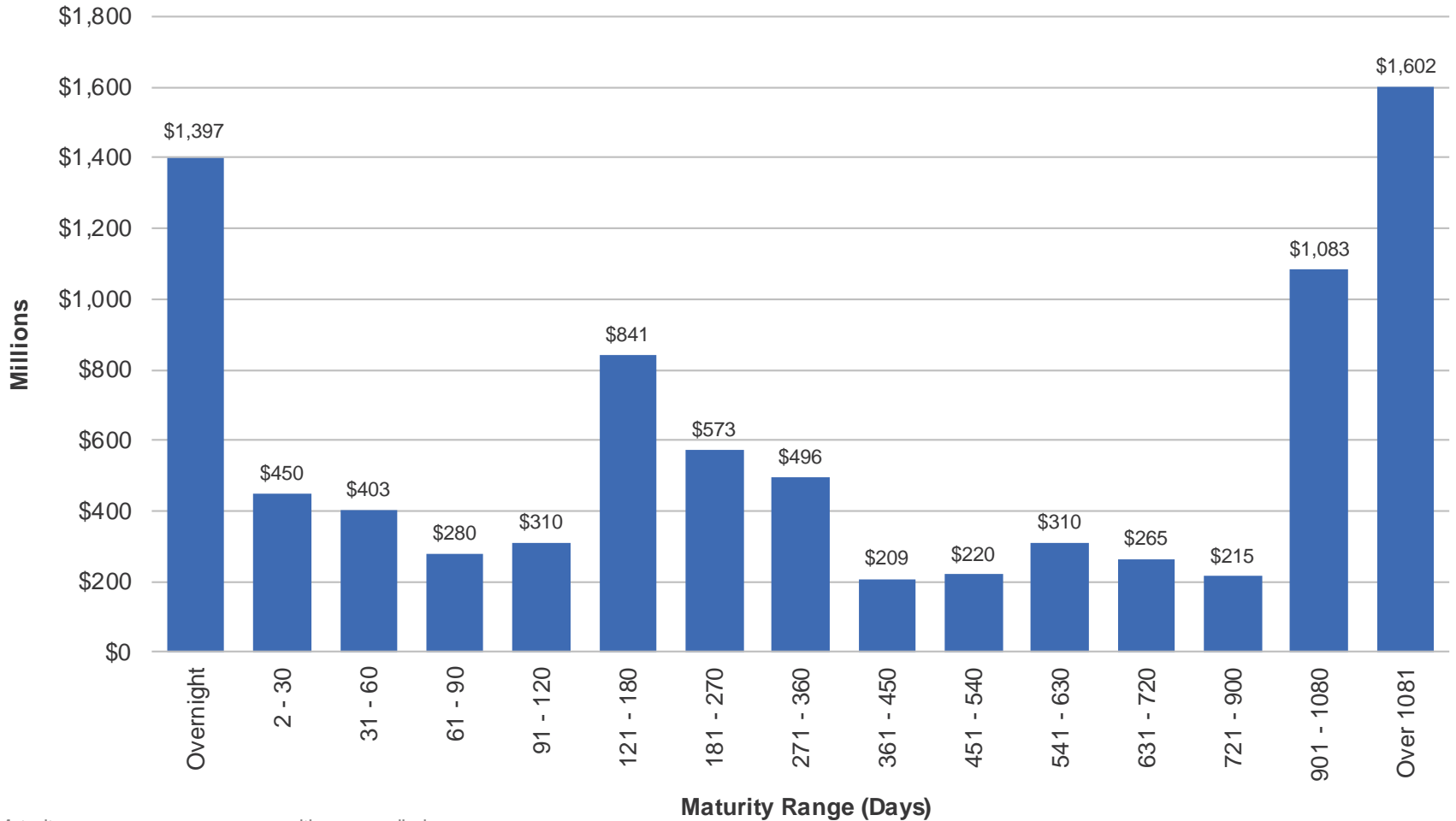
MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$2,525,392,283
Aaa (Long-Term)	\$5,575,358,062
Aa1 (Long-Term)	\$17,408,882
Aa2 (Long-Term)	\$72,225,707
Aa3 (Long-Term)	\$4,561,020
A1 (Long-Term)	\$131,542,294
A2 (Long-Term)	\$28,513,269
A3 (Long-Term)	\$0
Not Rated	\$299,520,275



Maturity Distribution



Maturity range assumes no securities are called.



San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
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%
September 2020	1.14%

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.