



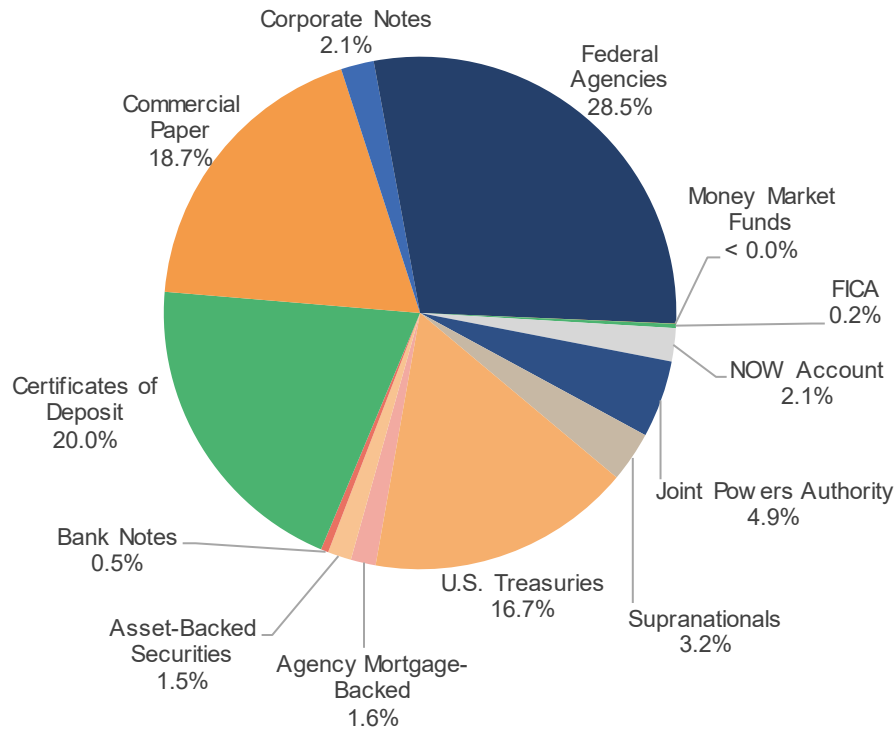
## San Bernardino County Pool Summary (as of 4/30/2021)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	142,659,983	152,148,424	150,449,381	1.6%	0.43%	1238	3.14
Asset-Backed Securities	140,312,959	140,343,984	142,085,025	1.5%	1.80%	941	1.19
Bank Notes	45,000,000	44,993,859	45,512,188	0.5%	2.45%	373	0.52
Certificates of Deposit	1,910,000,000	1,910,016,638	1,909,928,200	20.0%	0.23%	101	0.28
Collateralized CD	0	0	0	-	-	-	-
Commercial Paper	1,786,000,000	1,785,261,315	1,785,383,373	18.7%	0.18%	85	0.24
Corporate Notes	197,300,000	197,198,806	198,589,462	2.1%	1.54%	550	1.37
Federal Agencies	2,692,240,000	2,694,386,299	2,727,230,914	28.5%	1.15%	783	1.95
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	0.2%	0.05%	1	0.00
NOW Account	200,000,000	200,000,000	200,000,000	2.1%	0.10%	1	0.00
Joint Powers Authority	465,000,000	465,000,000	465,000,000	4.9%	0.05%	1	0.00
Supranationals	300,000,000	300,705,814	303,828,860	3.2%	1.26%	538	1.36
U.S. Treasuries	1,550,000,000	1,548,655,395	1,593,320,318	16.7%	1.76%	727	1.94
<b>Total Securities</b>	<b>9,455,512,942</b>	<b>9,465,710,534</b>	<b>9,548,327,721</b>	<b>100.0%</b>	<b>0.83%</b>	<b>450</b>	<b>1.12</b>
Cash Balance	210,370,475	210,370,475	210,370,475				
<b>Total Investments</b>	<b>9,665,883,417</b>	<b>9,676,081,010</b>	<b>9,758,698,196</b>				
Accrued Interest		20,276,944	20,276,944				
<b>Total Portfolio</b>	<b>9,665,883,417</b>	<b>9,696,357,953</b>	<b>9,778,975,140</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



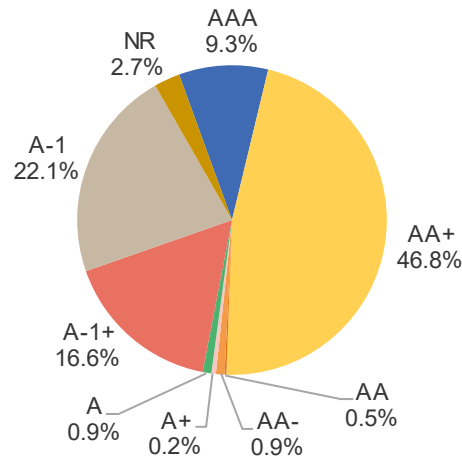
Sector	Market Value
Agency Mortgage-Backed	\$150,449,381
Asset-Backed Securities	\$142,085,025
Bank Notes	\$45,512,188
Certificates of Deposit	\$1,909,928,200
Collateralized CD	\$0
Commercial Paper	\$1,785,383,373
Corporate Notes	\$198,589,462
Federal Agencies	\$2,727,230,914
Money Market Funds	\$2,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$25,000,000
NOW Account	\$200,000,000
Joint Powers Authority	\$465,000,000
Supranationals	\$303,828,860
U.S. Treasuries	\$1,593,320,318

Percentages may not sum to 100% due to rounding.



# Credit Quality Distribution

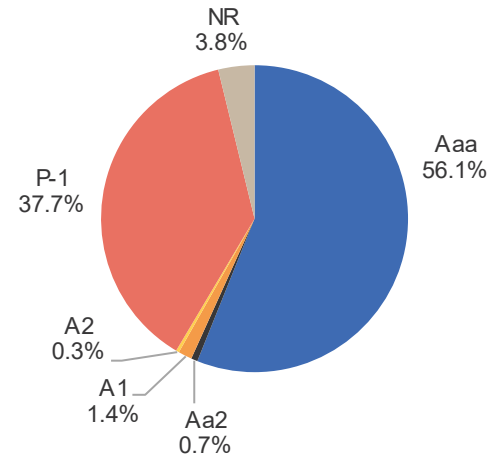
## S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,584,751,647
A-1 (Short-Term)	\$2,110,559,926
AAA (Long-Term)	\$889,623,597
AA+ (Long-Term)	\$4,471,000,613
AA (Long-Term)	\$17,062,917
AA- (Long-Term)	\$85,382,394
A+ (Long-Term)	\$45,459,895
A (Long-Term)	\$86,371,905
Not Rated	\$258,114,827

Percentages may not sum to 100% due to rounding.

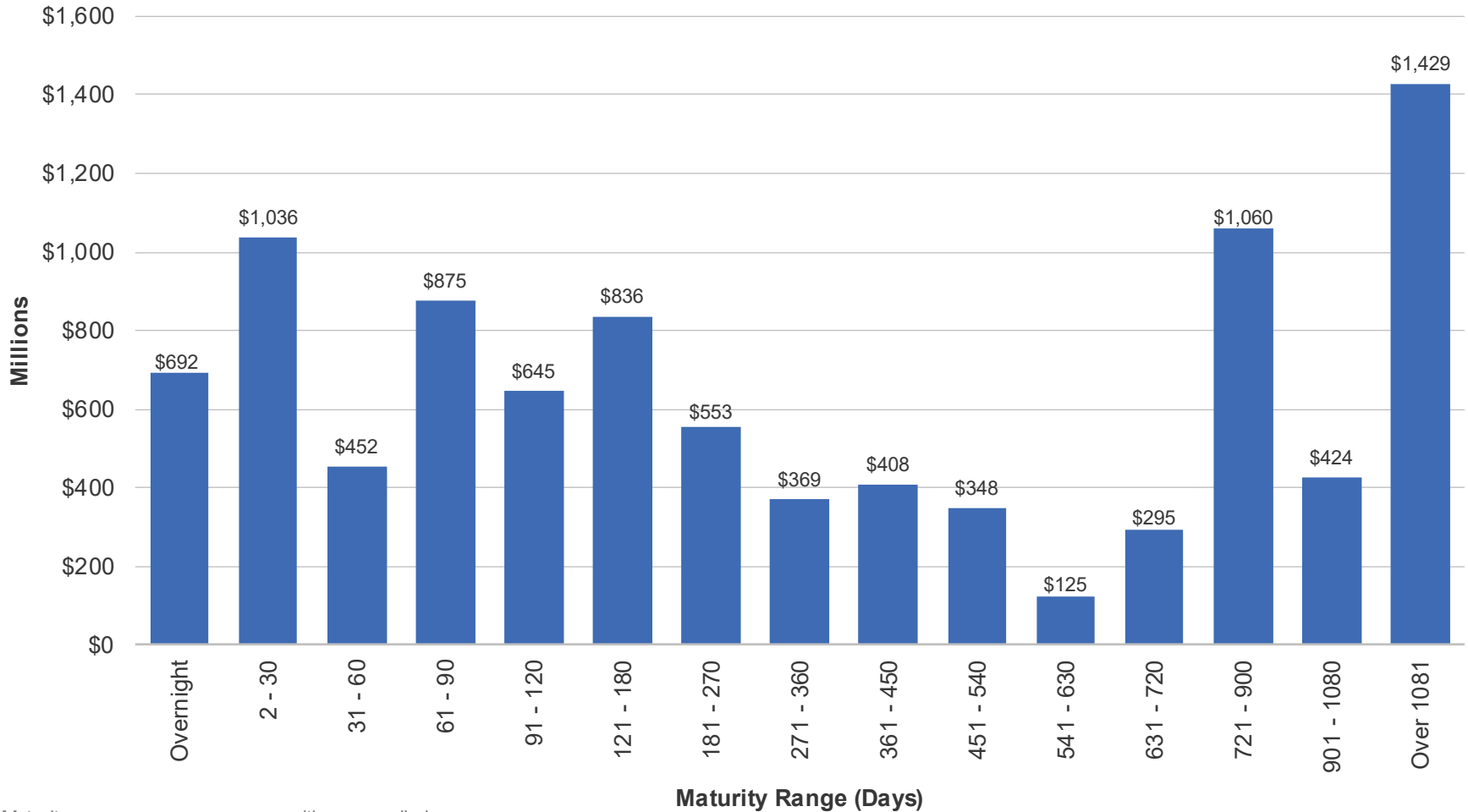
## MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$3,595,388,473
Aaa (Long-Term)	\$5,355,006,165
Aa1 (Long-Term)	\$0
Aa2 (Long-Term)	\$64,777,835
Aa3 (Long-Term)	\$0
A1 (Long-Term)	\$138,224,436
A2 (Long-Term)	\$31,274,840
A3 (Long-Term)	\$0
Not Rated	\$363,655,972



## Maturity Distribution



Maturity range assumes no securities are called.



## San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
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%
March 2021	0.88%
<b>April 2021</b>	<b>0.83%</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.