



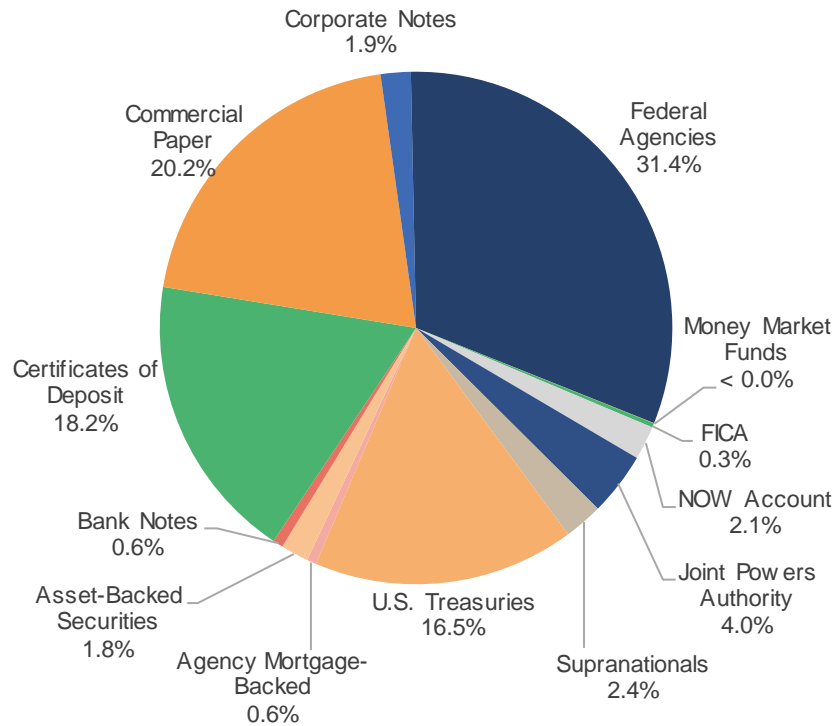
## San Bernardino County Pool Summary (as of 01/31/2021)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	51,897,380	55,944,455	55,801,295	0.6%	0.59%	1407	3.55
Asset-Backed Securities	162,863,741	163,010,044	165,387,581	1.8%	1.98%	967	1.33
Bank Notes	60,000,000	59,991,726	60,828,893	0.6%	2.62%	368	0.56
Certificates of Deposit	1,710,000,000	1,710,032,773	1,710,266,948	18.2%	0.34%	117	0.25
Collateralized CD	0	0	0	-	-	-	-
Commercial Paper	1,903,000,000	1,902,067,139	1,902,054,340	20.2%	0.19%	88	0.20
Corporate Notes	176,540,000	176,437,287	178,474,380	1.9%	2.03%	416	0.95
Federal Agencies	2,903,235,000	2,905,455,236	2,952,234,540	31.4%	1.20%	886	2.07
Money Market Funds	2,000,000	2,000,000	2,000,000	0.0%	0.01%	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	200,000,000	200,000,000	200,000,000	2.1%	0.15%	1	0.00
Joint Powers Authority	375,000,000	375,000,000	375,000,000	4.0%	0.11%	1	0.00
Supranationals	225,000,000	225,167,915	229,490,305	2.4%	2.16%	506	1.16
U.S. Treasuries	1,500,000,000	1,498,002,153	1,552,222,625	16.5%	2.02%	779	2.02
<b>Total Securities</b>	<b>9,294,536,121</b>	<b>9,298,108,728</b>	<b>9,408,760,907</b>	<b>100.0%</b>	<b>0.96%</b>	<b>494</b>	<b>1.22</b>
Cash Balance	224,312,941	224,312,941	224,312,941				
<b>Total Investments</b>	<b>9,518,849,062</b>	<b>9,522,421,669</b>	<b>9,633,073,848</b>				
Accrued Interest		21,138,460	21,138,460				
<b>Total Portfolio</b>	<b>9,518,849,062</b>	<b>9,543,560,129</b>	<b>9,654,212,308</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



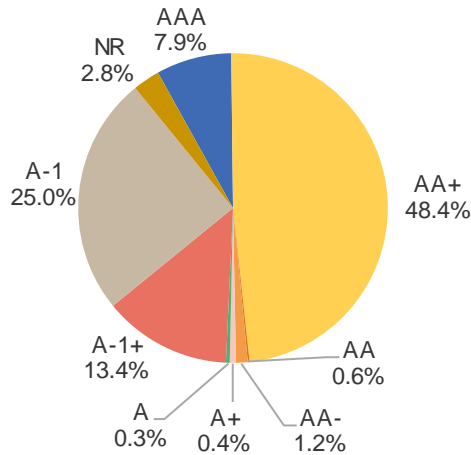
Sector	Market Value
Agency Mortgage-Backed	\$55,801,295
Asset-Backed Securities	\$165,387,581
Bank Notes	\$60,828,893
Certificates of Deposit	\$1,710,266,948
Collateralized CD	\$0
Commercial Paper	\$1,902,054,340
Corporate Notes	\$178,474,380
Federal Agencies	\$2,952,234,540
Money Market Funds	\$2,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$25,000,000
NOW Account	\$200,000,000
Joint Powers Authority	\$375,000,000
Supranationals	\$229,490,305
U.S. Treasuries	\$1,552,222,625

Percentages may not sum to 100% due to rounding.



# Credit Quality Distribution

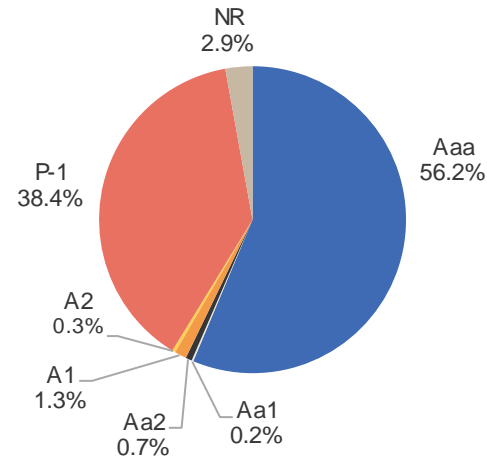
## S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,259,955,020
A-1 (Short-Term)	\$2,352,366,268
AAA (Long-Term)	\$741,032,807
AA+ (Long-Term)	\$4,560,258,460
AA (Long-Term)	\$17,197,251
AA- (Long-Term)	\$114,904,171
A+ (Long-Term)	\$60,800,180
A (Long-Term)	\$36,542,028
Not Rated	\$265,704,722

Percentages may not sum to 100% due to rounding.

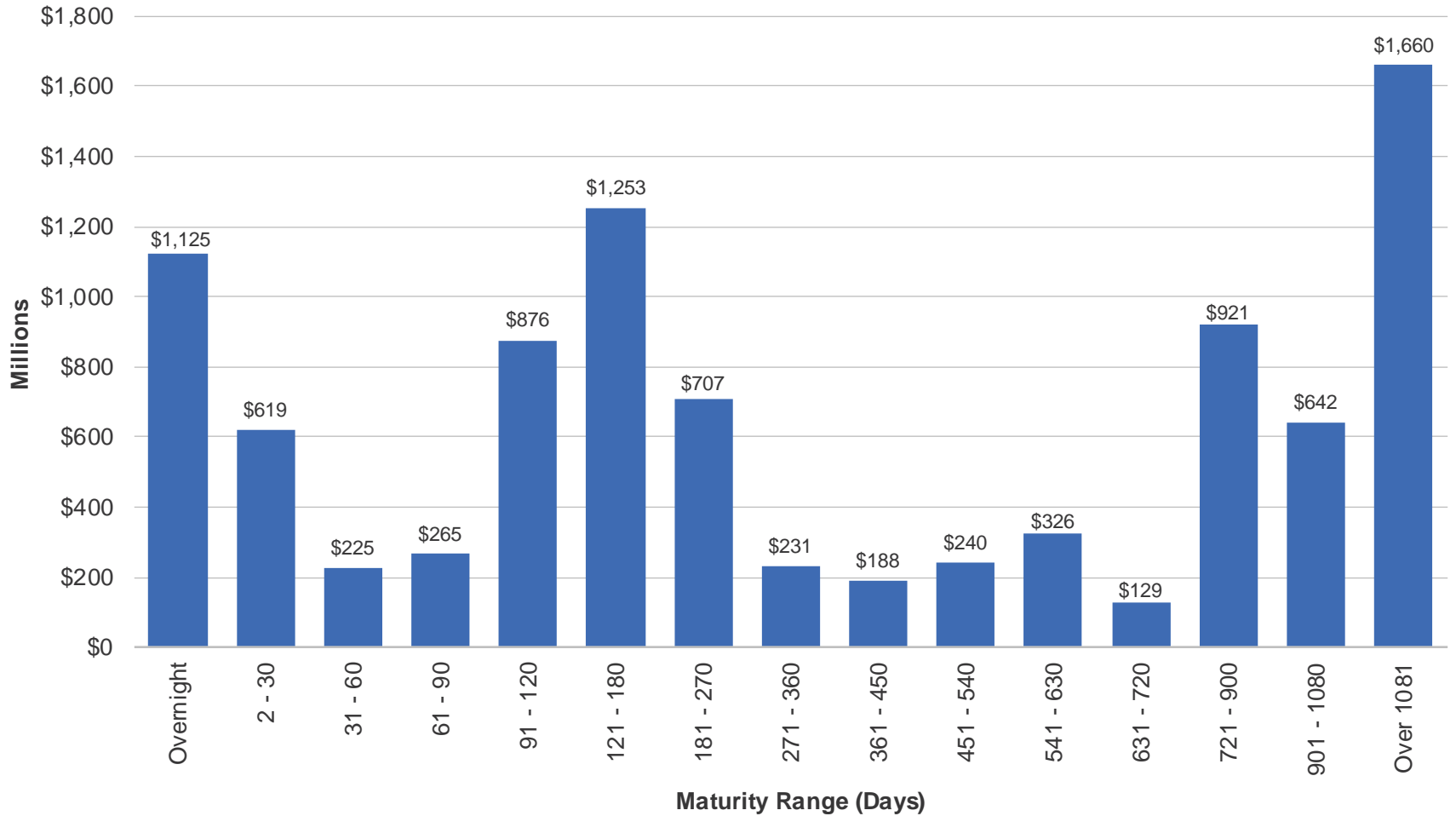
## MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$3,612,321,288
Aaa (Long-Term)	\$5,298,795,927
Aa1 (Long-Term)	\$17,317,030
Aa2 (Long-Term)	\$61,911,843
Aa3 (Long-Term)	\$0
A1 (Long-Term)	\$118,823,149
A2 (Long-Term)	\$31,391,608
A3 (Long-Term)	\$0
Not Rated	\$268,200,062



# Maturity Distribution



Maturity range assumes no securities are called.



## San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
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%
October 2020	1.06%
November 2020	1.04%
December 2020	0.96%
<b>January 2021</b>	<b>0.96%</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.