

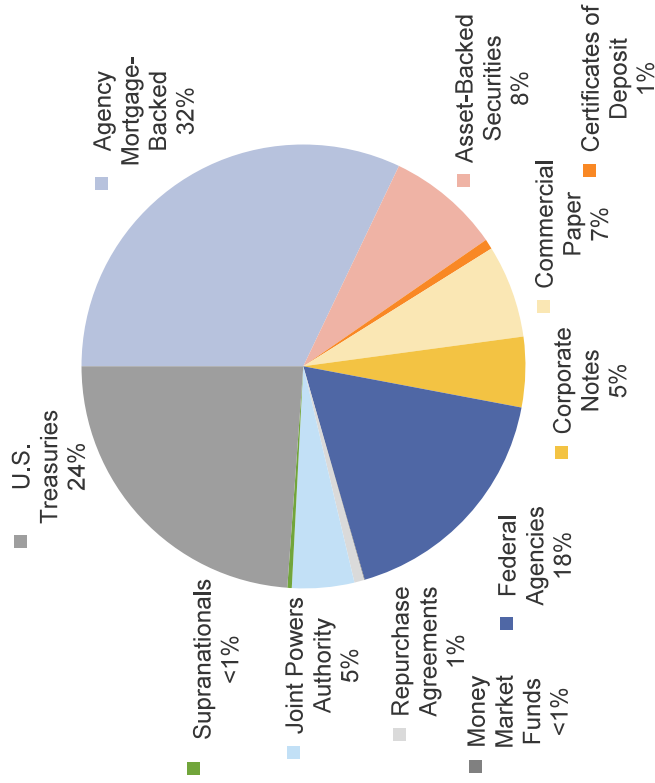
# San Bernardino County Pool Summary (as of 8/31/2024)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	4,452,175,440	4,373,642,488	4,441,541,084	32.1%	4.30%	1528	3.67
Asset-Backed Securities	1,140,825,547	1,140,702,301	1,144,433,843	8.3%	4.90%	1119	1.08
Certificates of Deposit	100,000,000	100,000,000	100,020,250	0.7%	5.45%	47	0.13
Commercial Paper	940,590,000	935,521,420	935,529,586	6.8%	5.31%	37	0.10
Corporate Notes	709,000,000	708,897,748	709,061,172	5.1%	3.52%	349	0.81
Federal Agencies	2,492,282,000	2,450,141,146	2,435,519,311	17.6%	3.46%	387	1.02
Money Market Funds	4,000,000	4,000,000	4,000,000	0.0%	5.19%	1	0.00
Repurchase Agreements	100,000,000	100,000,000	100,000,000	0.7%	5.32%	5	0.01
Joint Powers Authority	626,000,000	626,000,000	626,000,000	4.5%	5.42%	1	0.00
Supranationals	45,000,000	44,988,311	45,036,385	0.3%	4.27%	508	1.31
U.S. Treasuries	3,425,000,000	3,305,125,106	3,300,627,525	23.8%	3.45%	599	1.57
<b>Total Securities</b>	<b>14,034,872,987</b>	<b>13,789,018,521</b>	<b>13,841,769,156</b>	<b>100.0%</b>	<b>4.09%</b>	<b>816</b>	<b>1.87</b>
Cash Balance	178,241,785	178,241,785	178,241,785				
<b>Total Investments</b>	<b>14,213,114,772</b>	<b>13,967,260,305</b>	<b>14,020,010,941</b>				
Accrued Interest			54,093,423				
<b>Total Portfolio</b>	<b>14,213,114,772</b>	<b>14,021,353,728</b>	<b>14,074,104,364</b>				

- Yield for the money market funds is a weighted average of the month-end yields for the Federated, Goldman, Fidelity, and Morgan Stanley money market funds.
- Yield for the Joint Powers Authority is a weighted average of the month-end yields for the CAMP and CalTRUST Liquidity funds.
- Statistics for the total portfolio include money market funds.
- 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 Finance LP, or Telerate.
- Percentages may not sum to 100% based on rounding differences.
- Effective Duration as of 8/31/2024.
- The Cash Balance figure is as of 8/31/2024, as provided by the County.

# Sector Distribution

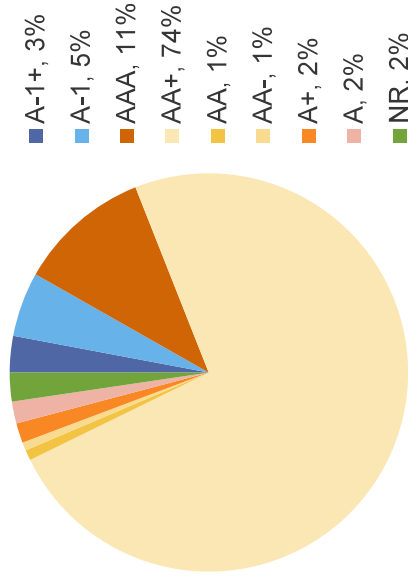
Sector	Market Value
Agency Mortgage-Backed	\$4,441,541,084
Asset-Backed Securities	\$1,144,433,843
Certificates of Deposit	\$100,020,250
Commercial Paper	\$935,529,586
Corporate Notes	\$709,061,172
Federal Agencies	\$2,435,519,311
Money Market Funds	\$4,000,000
Repurchase Agreements	\$100,000,000
Joint Powers Authority	\$626,000,000
Supranationals	\$45,036,385
U.S. Treasuries	\$3,300,627,525



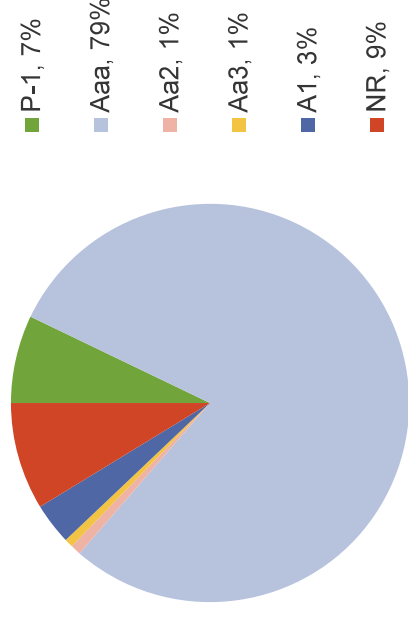
Percentages may not sum to 100% due to rounding.

# Credit Quality Distribution

**S&P RATINGS**



**MOODY'S RATINGS**

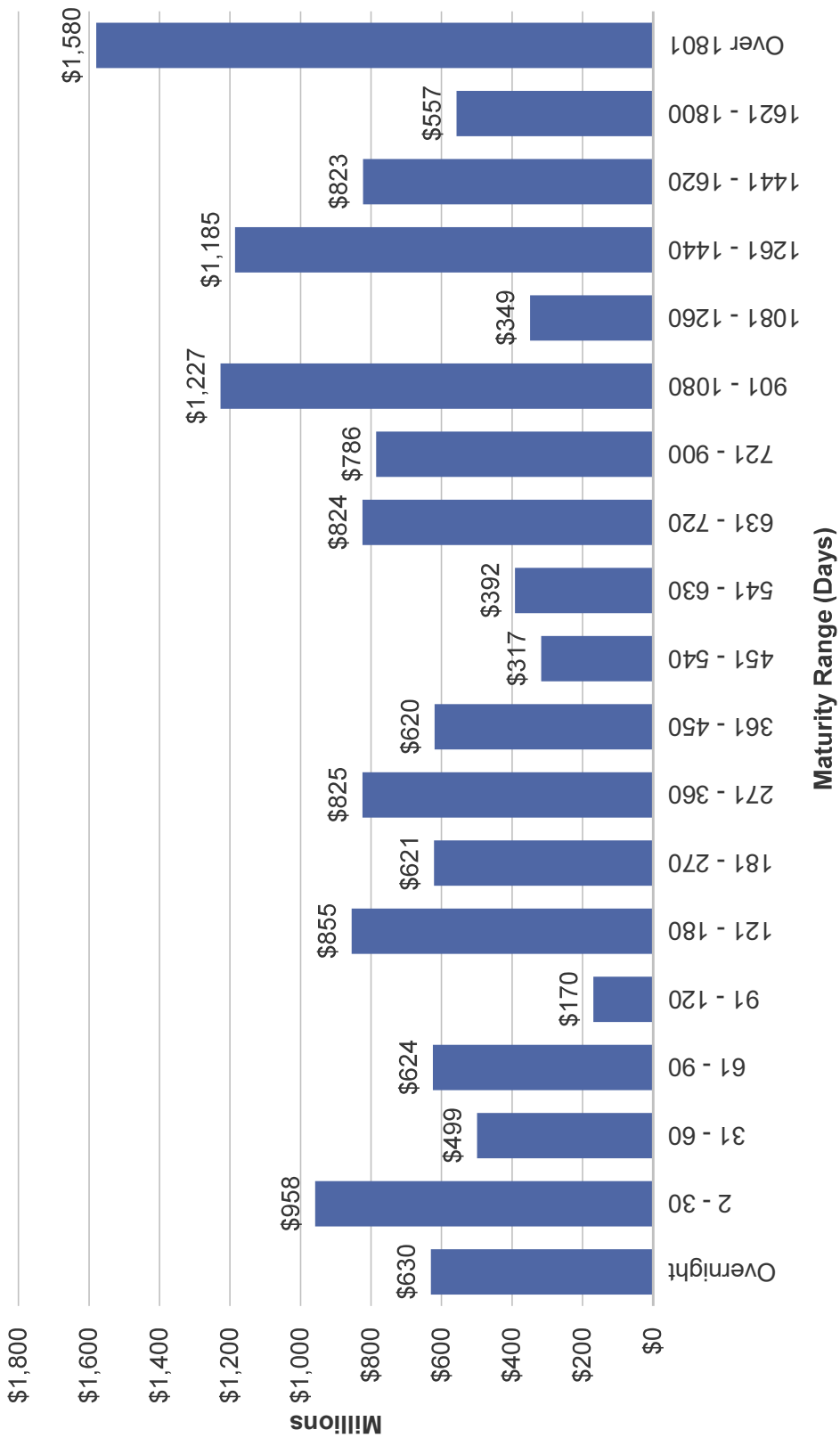


Credit Rating	Market Value
A-1+ (Short-Term)	\$408,880,078
A-1 (Short-Term)	\$725,063,158
AAA (Long-Term)	\$1,495,613,586
AA+ (Long-Term)	\$10,209,334,330
AA (Long-Term)	\$119,446,770
AA- (Long-Term)	\$89,993,305
A+ (Long-Term)	\$221,397,545
A (Long-Term)	\$248,183,742
Not Rated	\$323,856,642

Credit Rating	Market Value
P-1 (Short-Term)	\$986,104,986
Aaa (Long-Term)	\$10,970,514,772
Aa1 (Long-Term)	\$0
Aa2 (Long-Term)	\$116,072,325
Aa3 (Long-Term)	\$95,140,075
A1 (Long-Term)	\$467,808,962
A2 (Long-Term)	\$0
A3 (Long-Term)	\$0
Not Rated	\$1,206,128,036

Percentages may not sum to 100% due to rounding.

# Maturity Distribution



Maturity range assumes no securities are called.

# San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
August 2023	3.71%
September 2023	3.78%
October 2023	3.84%
November 2023	3.94%
December 2023	3.92%
January 2024	3.87%
February 2024	3.92%
March 2024	3.94%
April 2024	4.06%
May 2024	4.09%
June 2024	4.15%
July 2024	4.17%
<b>August 2024</b>	<b>4.09%</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.

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