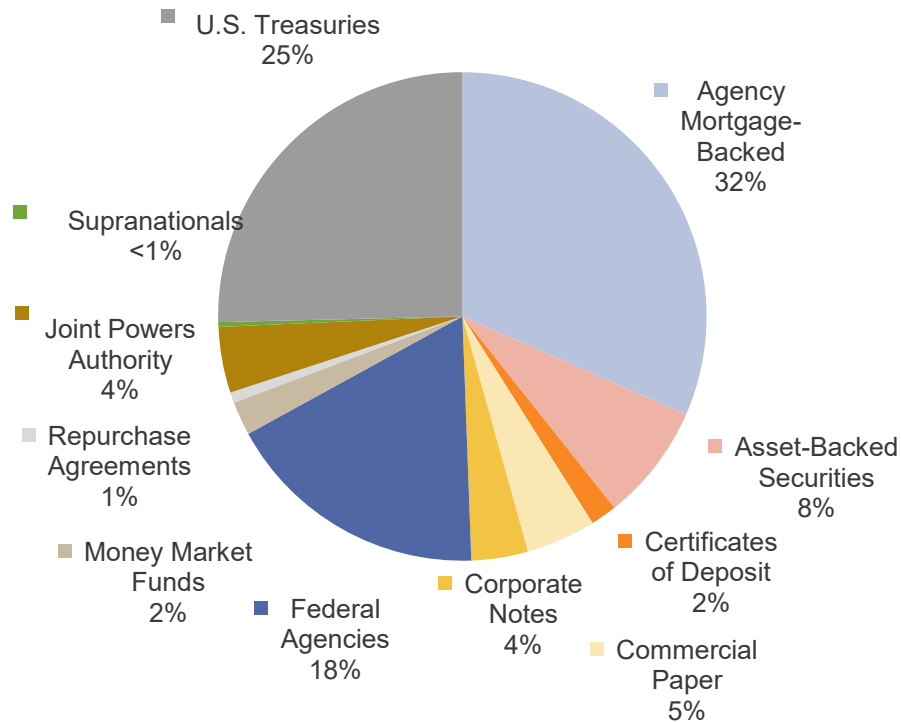


# San Bernardino County Pool Summary (as of 10/31/2024)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	4,625,060,125	4,538,386,502	4,542,822,051	31.6%	4.48%	1,502	3.56
Asset-Backed Securities	1,107,461,192	1,107,347,368	1,110,604,096	7.7%	4.91%	1,078	0.99
Certificates of Deposit	250,000,000	250,000,000	249,717,750	1.7%	4.59%	171	0.46
Commercial Paper	669,995,000	663,283,915	663,344,606	4.6%	4.86%	77	0.21
Corporate Notes	539,000,000	538,916,989	539,549,187	3.8%	4.33%	385	0.90
Federal Agencies	2,587,052,000	2,545,861,112	2,531,391,172	17.6%	3.58%	345	0.91
Money Market Funds	321,000,000	321,000,000	321,000,000	2.2%	4.81%	1	0.00
Repurchase Agreements	100,000,000	100,000,000	100,000,000	0.7%	4.82%	7	0.02
Joint Powers Authority	626,000,000	626,000,000	626,000,000	4.4%	5.08%	1	0.00
Supranationals	45,000,000	44,989,627	44,951,760	0.3%	4.27%	446	1.16
U.S. Treasuries	3,775,000,000	3,661,413,195	3,649,180,825	25.4%	3.65%	499	1.30
<b>Total Securities</b>	<b>14,645,568,317</b>	<b>14,397,198,708</b>	<b>14,378,561,447</b>	<b>100.0%</b>	<b>4.19%</b>	<b>768</b>	<b>1.75</b>
Cash Balance	85,322,647	85,322,647	85,322,647				
<b>Total Investments</b>	<b>14,730,890,964</b>	<b>14,482,521,355</b>	<b>14,463,884,094</b>				
Accrued Interest		55,964,115	55,964,115				
<b>Total Portfolio</b>	<b>14,730,890,964</b>	<b>14,538,485,470</b>	<b>14,519,848,209</b>				

1. 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.
2. Yield for the Joint Powers Authority is a weighted average of the month-end yields for the CAMP and CalTRUST Liquidity funds.
3. Statistics for the total portfolio include money market funds.
4. 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.
5. Percentages may not sum to 100% based on rounding differences.
6. Effective Duration as of 10/31/2024.
7. The Cash Balance figure is as of 10/31/2024, as provided by the County.

# Sector Distribution

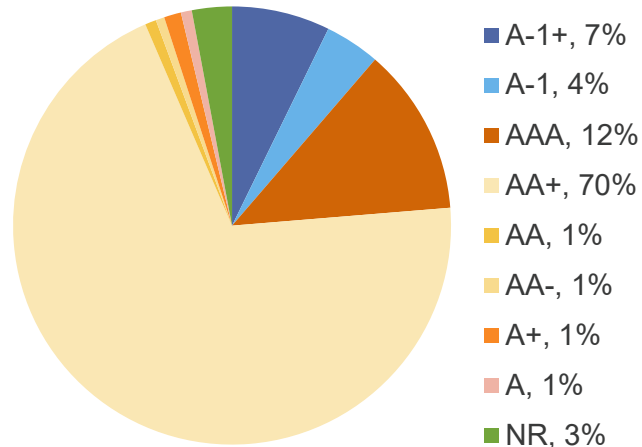


Sector	Market Value
Agency Mortgage-Backed	\$4,542,822,051
Asset-Backed Securities	\$1,110,604,095
Certificates of Deposit	\$249,717,750
Commercial Paper	\$663,344,606
Corporate Notes	\$539,549,187
Federal Agencies	\$2,531,391,172
Money Market Funds	\$321,000,000
Repurchase Agreements	\$100,000,000
Joint Powers Authority	\$626,000,000
Supranationals	\$44,951,760
U.S. Treasuries	\$3,649,180,825

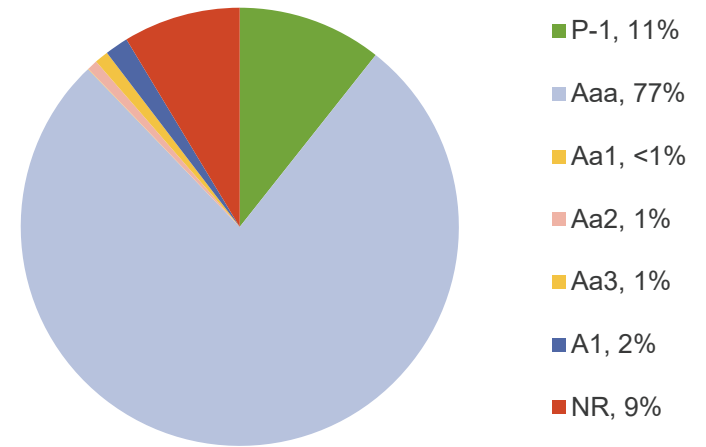
Percentages may not sum to 100% due to rounding.

# Credit Quality Distribution

## S&P RATINGS



## MOODY'S RATINGS

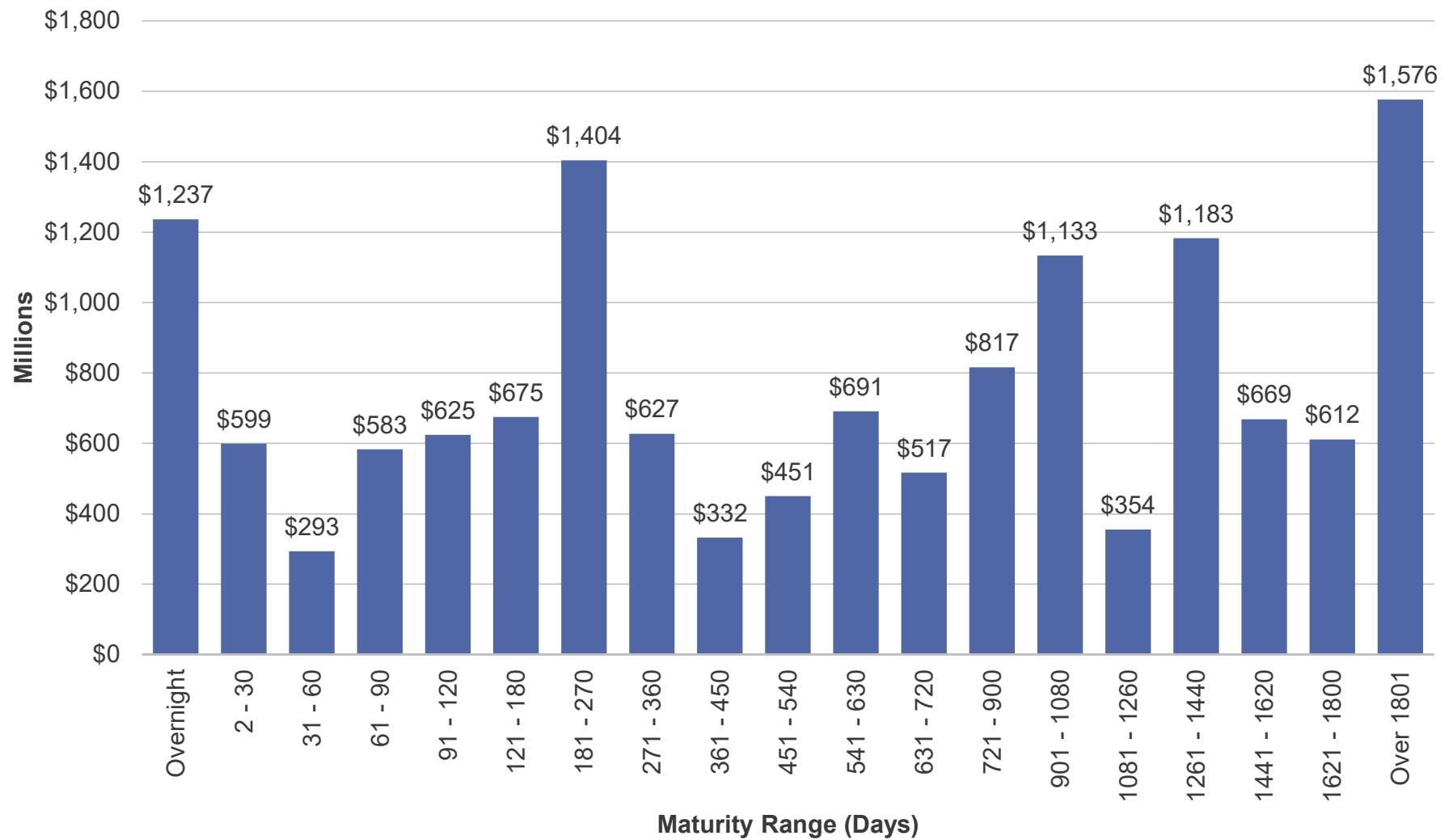


Credit Rating	Market Value
A-1+ (Short-Term)	\$1,043,657,373
A-1 (Short-Term)	\$585,669,058
AAA (Long-Term)	\$1,780,434,916
AA+ (Long-Term)	\$10,037,131,834
AA (Long-Term)	\$119,604,430
AA- (Long-Term)	\$89,975,550
A+ (Long-Term)	\$181,189,360
A (Long-Term)	\$118,777,987
Not Rated	\$422,120,939

Credit Rating	Market Value
P-1 (Short-Term)	\$1,530,562,131
Aaa (Long-Term)	\$11,094,181,089
Aa1 (Long-Term)	\$4,999,230
Aa2 (Long-Term)	\$110,796,825
Aa3 (Long-Term)	\$144,775,350
A1 (Long-Term)	\$248,975,922
A2 (Long-Term)	\$0
A3 (Long-Term)	\$0
Not Rated	\$1,244,270,900

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
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%
August 2024	4.09%
September 2024	4.20%
<b>October 2024</b>	<b>4.19%</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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