



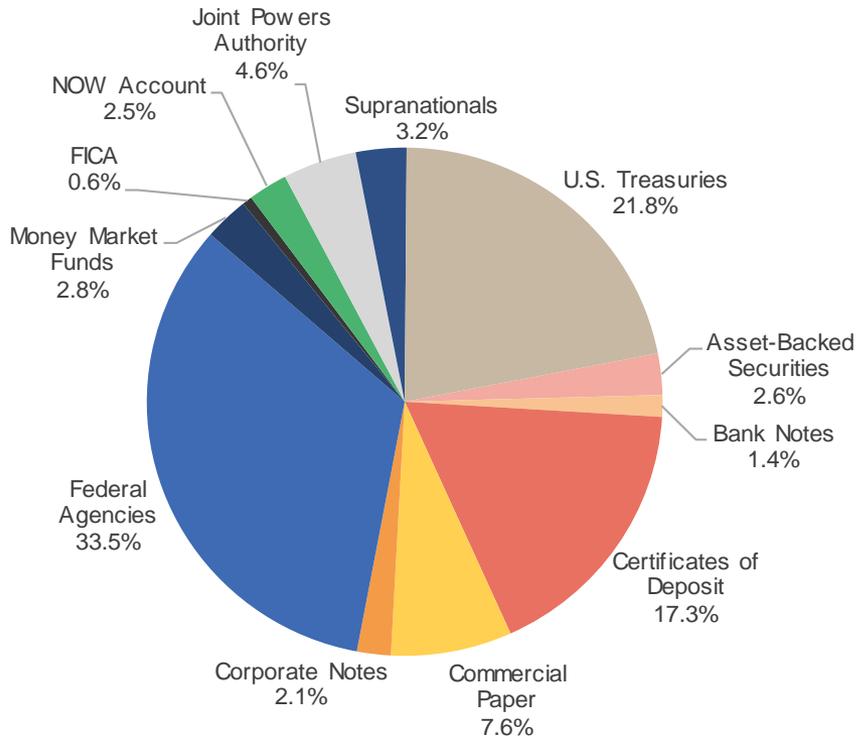
## San Bernardino County Pool Summary (as of 7/31/2020)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Asset-Backed Securities	209,167,778.44	209,338,345.84	212,985,527.26	2.6%	2.02%	1,043	1.56
Bank Notes	110,000,000.00	110,010,357.14	111,636,794.00	1.4%	2.37%	349	0.70
Certificates of Deposit	1,400,000,000.00	1,400,000,000.00	1,401,166,253.06	17.3%	0.71%	149	0.39
Collateralized CD	0.00	0.00	0.00	-	-	-	-
Commercial Paper	615,000,000.00	614,440,208.32	614,567,525.00	7.6%	0.53%	104	0.29
Corporate Notes	168,590,000.00	168,237,463.15	171,751,659.43	2.1%	2.37%	513	1.16
Federal Agencies	2,647,335,000.00	2,650,959,531.13	2,707,876,004.19	33.5%	1.56%	878	2.19
Money Market Funds	226,000,000.00	226,000,000.00	226,000,000.00	2.8%	0.06%	1	0.00
Municipal Debt	0.00	0.00	0.00	-	-	-	-
Repurchase Agreements	0.00	0.00	0.00	-	-	-	-
Bank Deposit Account	50,000,000.00	50,000,000.00	50,000,000.00	0.6%	0.20%	1	0.00
NOW Account	200,000,000.00	200,000,000.00	200,000,000.00	2.5%	0.35%	1	0.00
Joint Powers Authority	375,000,000.00	375,000,000.00	375,000,000.00	4.6%	0.30%	1	0.00
Supranationals	250,000,000.00	250,207,537.92	256,690,930.00	3.2%	2.29%	524	1.26
U.S. Treasuries	1,700,000,000.00	1,696,567,625.42	1,766,656,252.50	21.8%	2.05%	861	2.29
<b>Total Securities</b>	<b>7,951,092,778.44</b>	<b>7,950,761,068.92</b>	<b>8,094,330,945.44</b>	<b>100.0%</b>	<b>1.37%</b>	<b>574</b>	<b>1.40</b>
Cash Balance	201,654,936.57	201,654,936.57	201,654,936.57				
<b>Total Investments</b>	<b>8,152,747,715.01</b>	<b>8,152,416,005.49</b>	<b>8,295,985,882.01</b>				
Accrued Interest		23,235,163.88	23,235,163.88				
<b>Total Portfolio</b>	<b>8,152,747,715.01</b>	<b>8,175,651,169.37</b>	<b>8,319,221,045.89</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



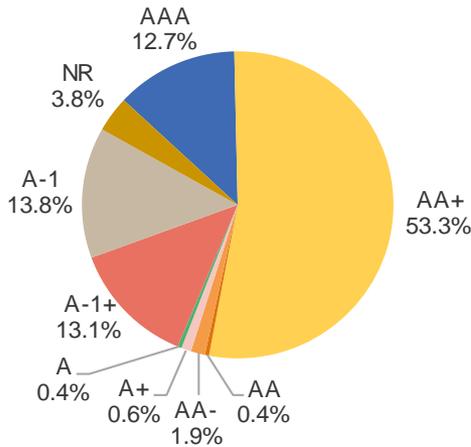
Sector	Market Value
Asset-Backed Securities	\$212,985,527
Bank Notes	\$111,636,794
Certificates of Deposit	\$1,401,166,253
Collateralized CD	\$0
Commercial Paper	\$614,567,525
Corporate Notes	\$171,751,659
Federal Agencies	\$2,707,876,004
Money Market Funds	\$226,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$50,000,000
NOW Account	\$200,000,000
Joint Powers Authority	\$375,000,000
Supranationals	\$256,690,930
U.S. Treasuries	\$1,766,656,253

Percentages may not sum to 100% due to rounding.



# Credit Quality Distribution

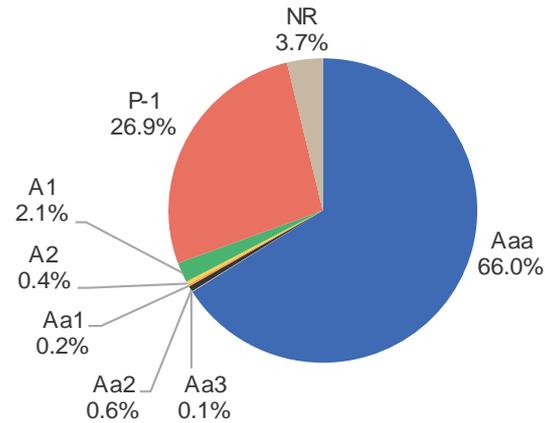
## S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,060,807,164
A-1 (Short-Term)	\$1,114,925,654
AAA (Long-Term)	\$1,028,794,921
AA+ (Long-Term)	\$4,314,533,217
AA (Long-Term)	\$34,919,368
AA- (Long-Term)	\$118,318,113
A+ (Long-Term)	\$83,486,567
A (Long-Term)	\$33,724,545
Not Rated	\$304,821,396

Percentages may not sum to 100% due to rounding.

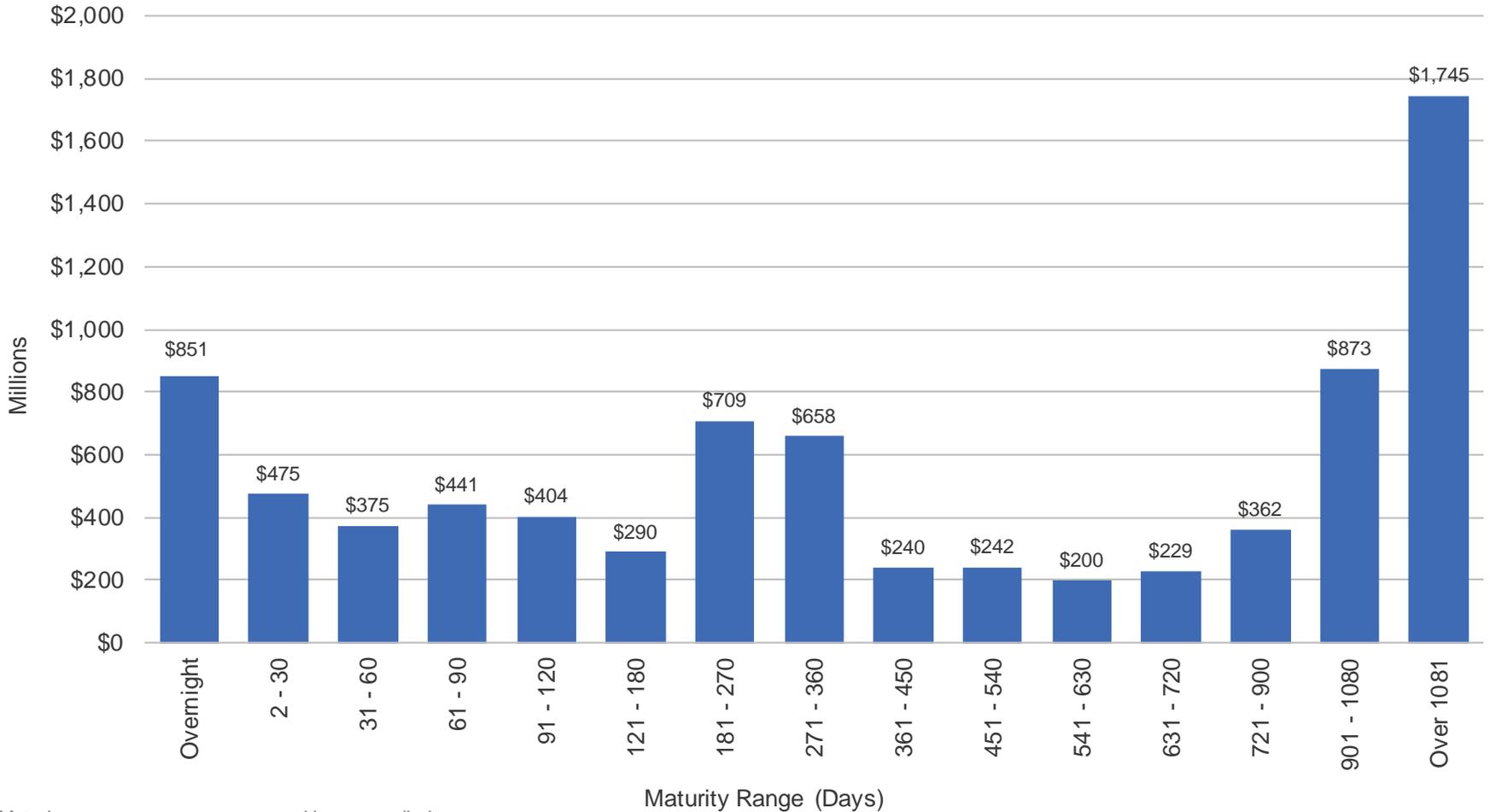
## MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$2,175,732,818
Aaa (Long-Term)	\$5,345,294,238
Aa1 (Long-Term)	\$17,476,722
Aa2 (Long-Term)	\$47,864,006
Aa3 (Long-Term)	\$4,574,484
A1 (Long-Term)	\$171,976,972
A2 (Long-Term)	\$28,556,410
A3 (Long-Term)	\$0
Not Rated	\$302,855,295



## Maturity Distribution



Maturity range assumes no securities are called.



## San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
July 2019	2.25%
August 2019	2.24%
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%

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.