



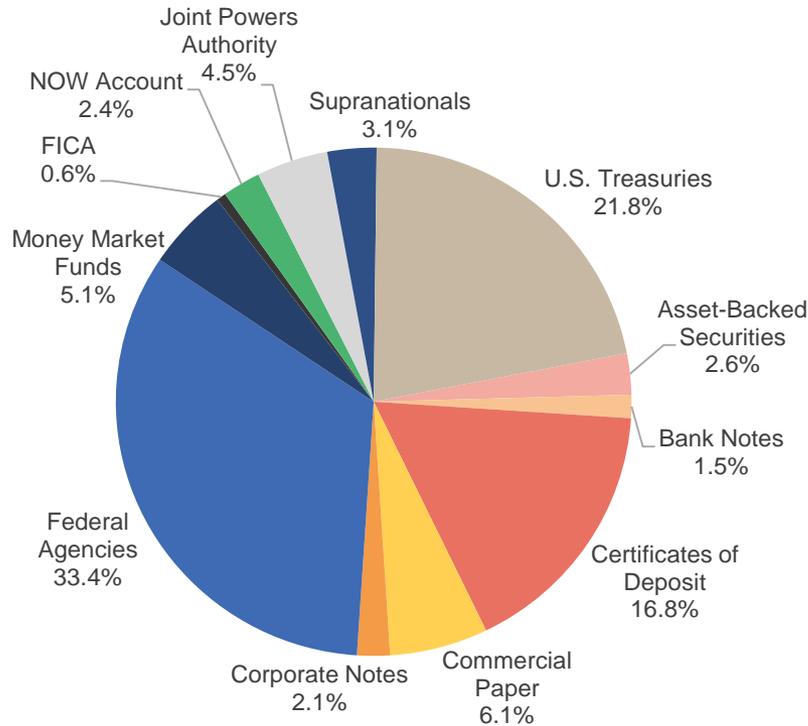
San Bernardino County Pool Summary (as of 6/30/2020)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Asset-Backed Securities	214,821,924.12	214,996,613.41	218,651,277.55	2.6%	2.03%	1062	1.61
Bank Notes	121,470,000.00	121,438,881.46	123,194,417.88	1.5%	2.29%	380	0.72
Certificates of Deposit	1,400,000,000.00	1,400,000,000.00	1,401,144,962.79	16.8%	0.94%	128	0.33
Collateralized CD	0.00	0.00	0.00	-	-	-	-
Commercial Paper	515,000,000.00	514,402,091.66	514,672,115.00	6.1%	0.87%	83	0.23
Corporate Notes	168,590,000.00	168,211,380.78	171,704,068.61	2.1%	2.18%	544	1.24
Federal Agencies	2,727,335,000.00	2,731,131,131.28	2,787,790,095.14	33.4%	1.62%	827	1.98
Money Market Funds	433,000,000.00	433,000,000.00	433,000,000.00	5.1%	0.07%	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	2.4%	0.35%	1	0.00
Joint Powers Authority	375,000,000.00	375,000,000.00	375,000,000.00	4.5%	0.48%	1	0.00
Supranationals	250,000,000.00	250,205,528.88	256,897,475.00	3.1%	2.31%	555	1.33
U.S. Treasuries	1,750,000,000.00	1,746,280,953.89	1,816,902,350.00	21.8%	2.06%	868	2.31
Total Securities	8,205,216,924.12	8,204,666,581.36	8,348,956,761.97	100.0%	1.44%	553	1.48
Cash Balance	206,991,413.99	206,991,413.99	206,991,413.99				
Total Investments	8,412,208,338.11	8,411,657,995.35	8,555,948,175.96				
Accrued Interest		26,692,006.16	26,692,006.16				
Total Portfolio	8,412,208,338.11	8,438,350,001.51	8,582,640,182.12				

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



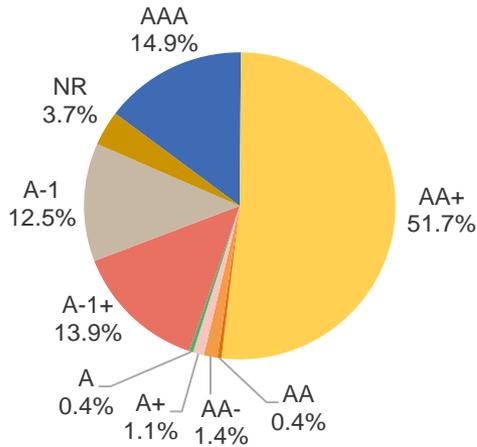
Sector	Market Value
Asset-Backed Securities	\$218,651,277
Bank Notes	\$123,194,418
Certificates of Deposit	\$1,401,144,963
Collateralized CD	\$0
Commercial Paper	\$514,672,115
Corporate Notes	\$171,704,069
Federal Agencies	\$2,787,790,095
Money Market Funds	\$433,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$50,000,000
NOW Account	\$200,000,000
Joint Powers Authority	\$375,000,000
Supranationals	\$256,897,475
U.S. Treasuries	\$1,816,902,350

Percentages may not sum to 100% due to rounding.



Credit Quality Distribution

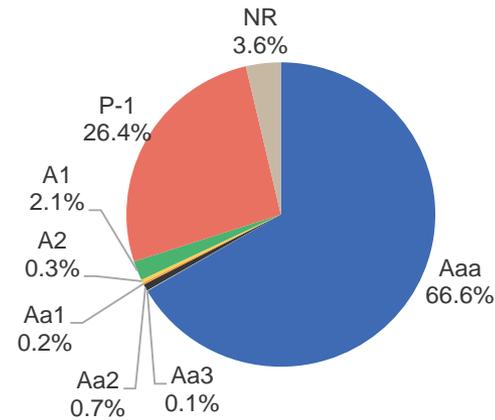
S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,160,558,752
A-1 (Short-Term)	\$1,040,233,219
AAA (Long-Term)	\$1,240,030,565
AA+ (Long-Term)	\$4,319,717,552
AA (Long-Term)	\$34,954,879
AA- (Long-Term)	\$118,395,905
A+ (Long-Term)	\$94,888,468
A (Long-Term)	\$33,705,593
Not Rated	\$306,471,829

Percentages may not sum to 100% due to rounding.

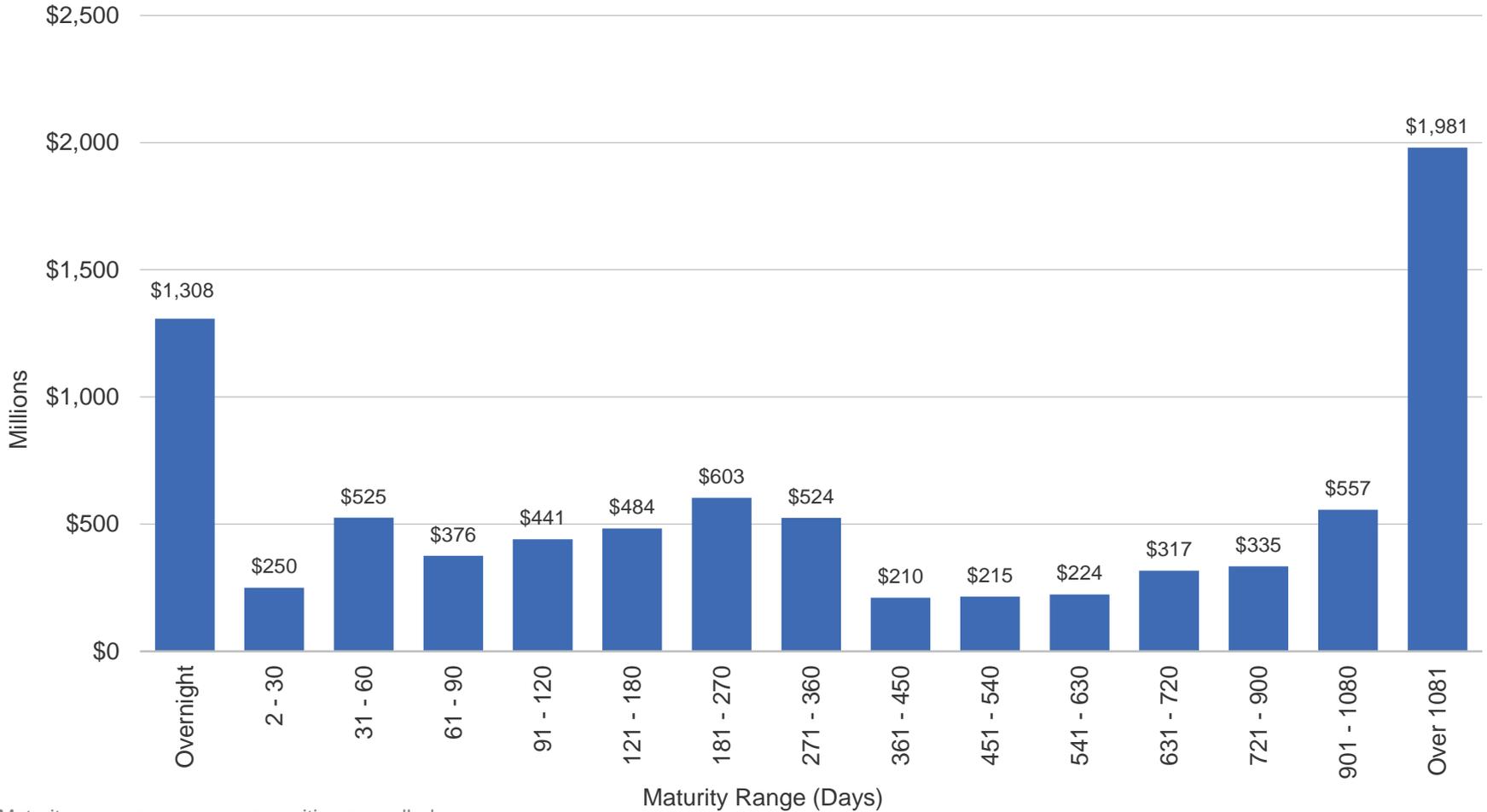
MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$2,200,791,971
Aaa (Long-Term)	\$5,562,383,076
Aa3 (Long-Term)	\$4,575,985
Aa2 (Long-Term)	\$59,361,422
Aa1 (Long-Term)	\$17,485,883
A3 (Long-Term)	\$0
A2 (Long-Term)	\$28,543,618
A1 (Long-Term)	\$171,977,937
Not Rated	\$303,836,870



Maturity Distribution



Maturity range assumes no securities are called.



San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
June 2019	2.27%
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%

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.