



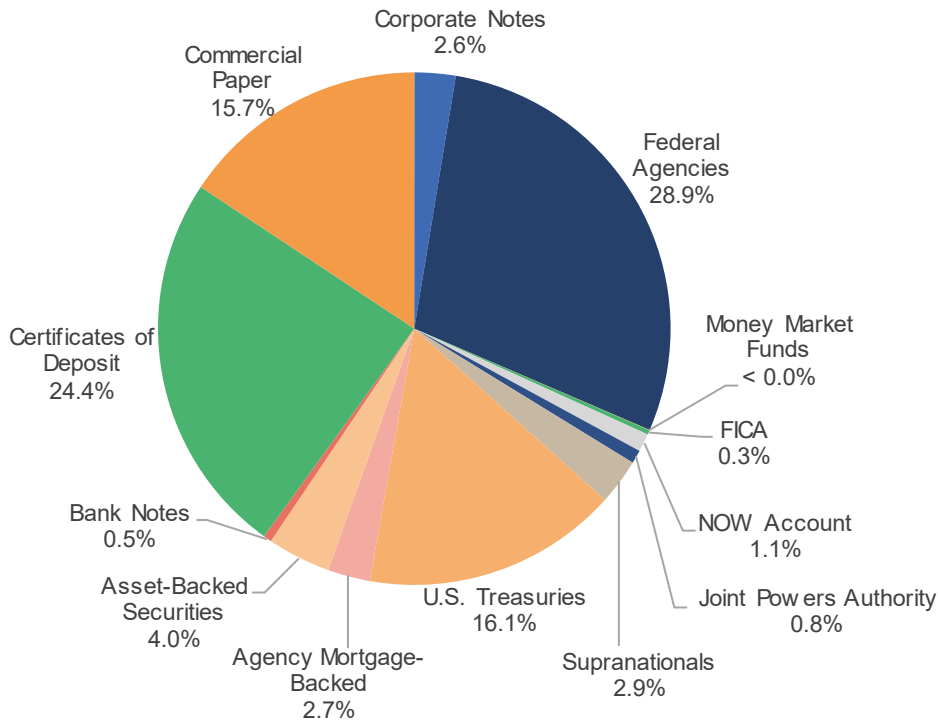
San Bernardino County Pool Summary (as of 7/31/2021)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	221,119,316	235,562,107	234,066,625	2.7%	0.93%	1387	3.49
Asset-Backed Securities	349,784,445	349,798,098	351,157,837	4.0%	0.83%	1095	1.61
Bank Notes	45,000,000	44,995,993	45,258,416	0.5%	2.45%	281	0.28
Certificates of Deposit	2,135,000,000	2,135,000,174	2,134,685,285	24.4%	0.18%	165	0.46
Collateralized CD	0	0	0	-	-	-	-
Commercial Paper	1,376,000,000	1,375,381,714	1,375,506,615	15.7%	0.16%	104	0.29
Corporate Notes	225,500,000	225,384,437	226,423,093	2.6%	1.03%	707	1.41
Federal Agencies	2,498,240,000	2,500,240,181	2,530,846,714	28.9%	1.06%	765	1.90
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	100,000,000	100,000,000	100,000,000	1.1%	0.07%	1	0.00
Joint Powers Authority	74,000,000	74,000,000	74,000,000	0.8%	0.05%	1	0.00
Supranationals	250,000,000	250,484,533	252,977,360	2.9%	0.94%	537	1.35
U.S. Treasuries	1,375,000,000	1,374,201,435	1,414,234,387	16.1%	1.71%	717	1.92
Total Securities	8,676,643,761	8,692,048,672	8,766,156,332	100.0%	0.78%	509	1.25
Cash Balance	226,676,535	226,676,535	226,676,535				
Total Investments	8,903,320,295	8,918,725,207	8,992,832,867				
Accrued Interest		13,417,009	13,417,009				
Total Portfolio	8,903,320,295	8,932,142,216	9,006,249,876				

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



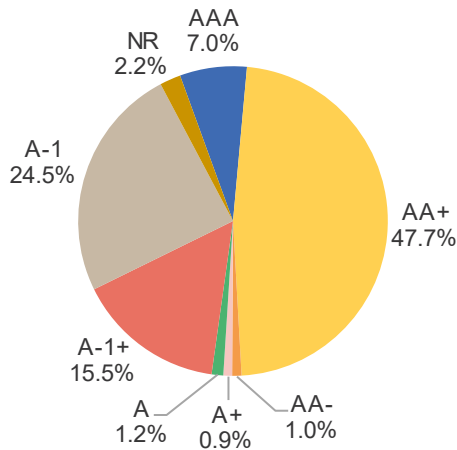
Sector	Market Value
Agency Mortgage-Backed	\$234,066,625
Asset-Backed Securities	\$351,157,837
Bank Notes	\$45,258,416
Certificates of Deposit	\$2,134,685,285
Collateralized CD	\$0
Commercial Paper	\$1,375,506,615
Corporate Notes	\$226,423,093
Federal Agencies	\$2,530,846,714
Money Market Funds	\$2,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$25,000,000
NOW Account	\$100,000,000
Joint Powers Authority	\$74,000,000
Supranationals	\$252,977,360
U.S. Treasuries	\$1,414,234,387

Percentages may not sum to 100% due to rounding.



Credit Quality Distribution

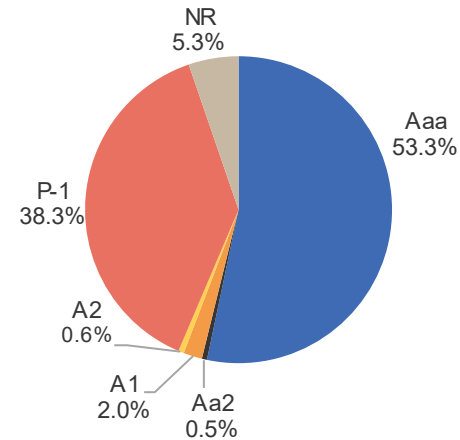
S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,359,837,801
A-1 (Short-Term)	\$2,150,354,099
AAA (Long-Term)	\$613,461,537
AA+ (Long-Term)	\$4,179,147,726
AA (Long-Term)	\$0
AA- (Long-Term)	\$85,172,721
A+ (Long-Term)	\$80,204,105
A (Long-Term)	\$106,304,683
Not Rated	\$191,673,660

Percentages may not sum to 100% due to rounding.

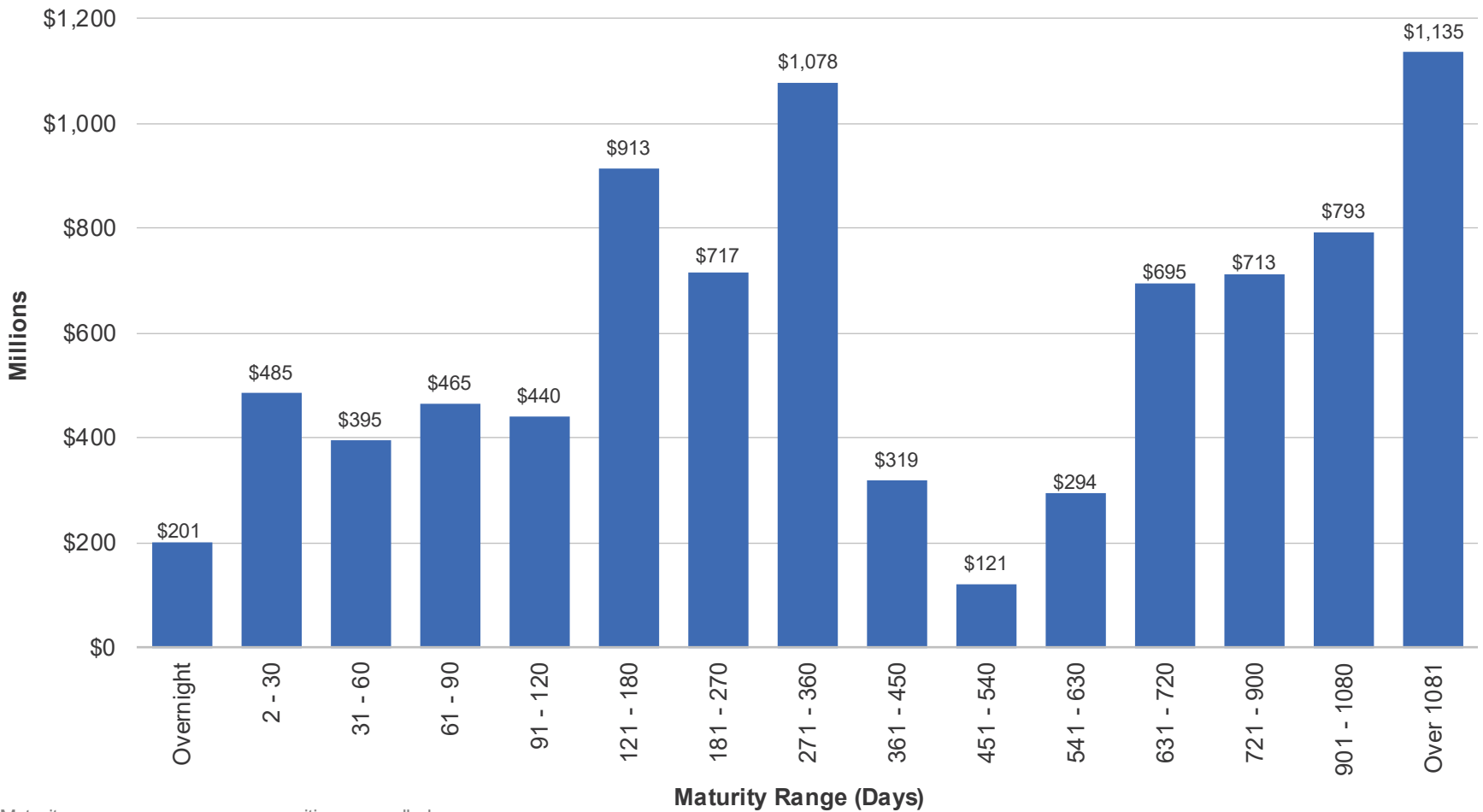
MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$3,360,231,725
Aaa (Long-Term)	\$4,672,764,438
Aa1 (Long-Term)	\$0
Aa2 (Long-Term)	\$47,629,464
Aa3 (Long-Term)	\$0
A1 (Long-Term)	\$172,908,336
A2 (Long-Term)	\$51,143,708
A3 (Long-Term)	\$0
Not Rated	\$461,478,661



Maturity Distribution



Maturity range assumes no securities are called.



San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
July 2020	1.37%
August 2020	1.27%
September 2020	1.14%
October 2020	1.06%
November 2020	1.04%
December 2020	0.96%
January 2021	0.96%
February 2021	0.93%
March 2021	0.88%
April 2021	0.83%
May 2021	0.80%
June 2021	0.74%
July 2021	0.78%

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.