



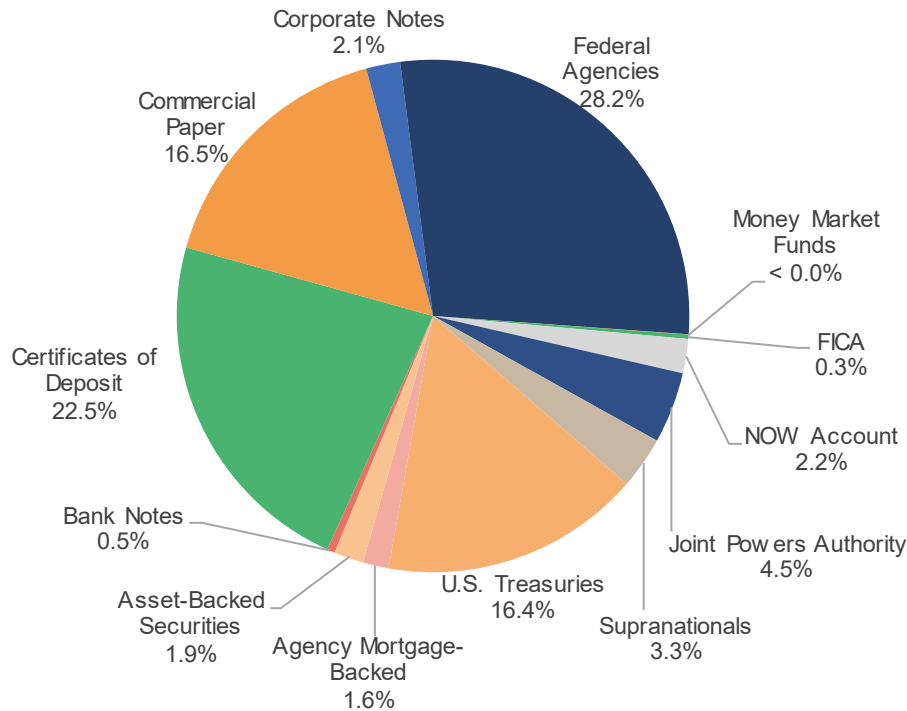
## San Bernardino County Pool Summary (as of 5/31/2021)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	142,615,907	151,877,179	150,788,504	1.6%	0.65%	1332	3.05
Asset-Backed Securities	171,924,341	171,954,023	173,587,616	1.9%	1.48%	992	1.42
Bank Notes	45,000,000	44,994,578	45,426,816	0.5%	2.45%	342	0.45
Certificates of Deposit	2,085,000,000	2,085,011,018	2,085,189,359	22.5%	0.21%	130	0.37
Collateralized CD	0	0	0	-	-	-	-
Commercial Paper	1,526,000,000	1,525,283,008	1,525,384,459	16.5%	0.18%	101	0.29
Corporate Notes	197,300,000	197,218,504	198,627,535	2.1%	1.41%	518	1.10
Federal Agencies	2,573,240,000	2,575,295,647	2,609,205,525	28.2%	1.11%	803	2.00
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	200,000,000	200,000,000	200,000,000	2.2%	0.07%	1	0.00
Joint Powers Authority	416,000,000	416,000,000	416,000,000	4.5%	0.05%	1	0.00
Supranationals	300,000,000	300,631,577	303,683,020	3.3%	1.25%	508	1.28
U.S. Treasuries	1,475,000,000	1,473,842,141	1,517,972,667	16.4%	1.75%	731	1.96
<b>Total Securities</b>	<b>9,159,080,248</b>	<b>9,169,107,676</b>	<b>9,252,865,501</b>	<b>100.0%</b>	<b>0.80%</b>	<b>462</b>	<b>1.16</b>
Cash Balance	217,145,273	217,145,273	217,145,273				
<b>Total Investments</b>	<b>9,376,225,521</b>	<b>9,386,252,949</b>	<b>9,470,010,774</b>				
Accrued Interest		19,422,573	19,422,573				
<b>Total Portfolio</b>	<b>9,376,225,521</b>	<b>9,405,675,522</b>	<b>9,489,433,348</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



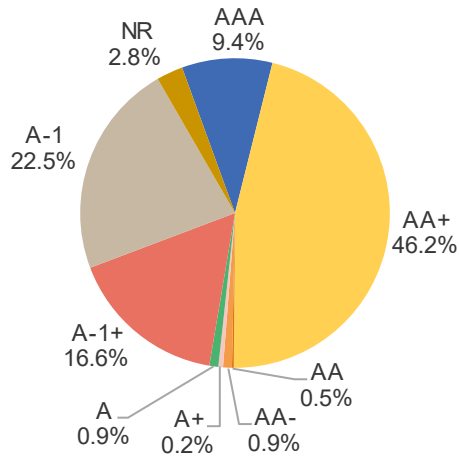
Sector	Market Value
Agency Mortgage-Backed	\$150,788,504
Asset-Backed Securities	\$173,587,616
Bank Notes	\$45,426,816
Certificates of Deposit	\$2,085,189,359
Collateralized CD	\$0
Commercial Paper	\$1,525,384,459
Corporate Notes	\$198,627,535
Federal Agencies	\$2,609,205,525
Money Market Funds	\$2,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$25,000,000
NOW Account	\$200,000,000
Joint Powers Authority	\$416,000,000
Supranationals	\$303,683,020
U.S. Treasuries	\$1,517,972,667

Percentages may not sum to 100% due to rounding.



# Credit Quality Distribution

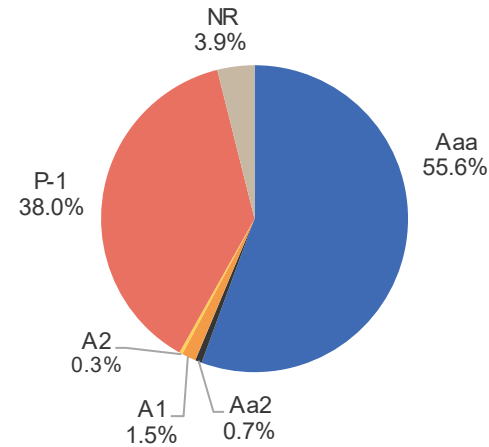
## S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,534,995,814
A-1 (Short-Term)	\$2,075,578,004
AAA (Long-Term)	\$874,333,387
AA+ (Long-Term)	\$4,277,966,696
AA (Long-Term)	\$17,029,784
AA- (Long-Term)	\$85,384,540
A+ (Long-Term)	\$45,358,600
A (Long-Term)	\$86,467,482
Not Rated	\$255,751,194

Percentages may not sum to 100% due to rounding.

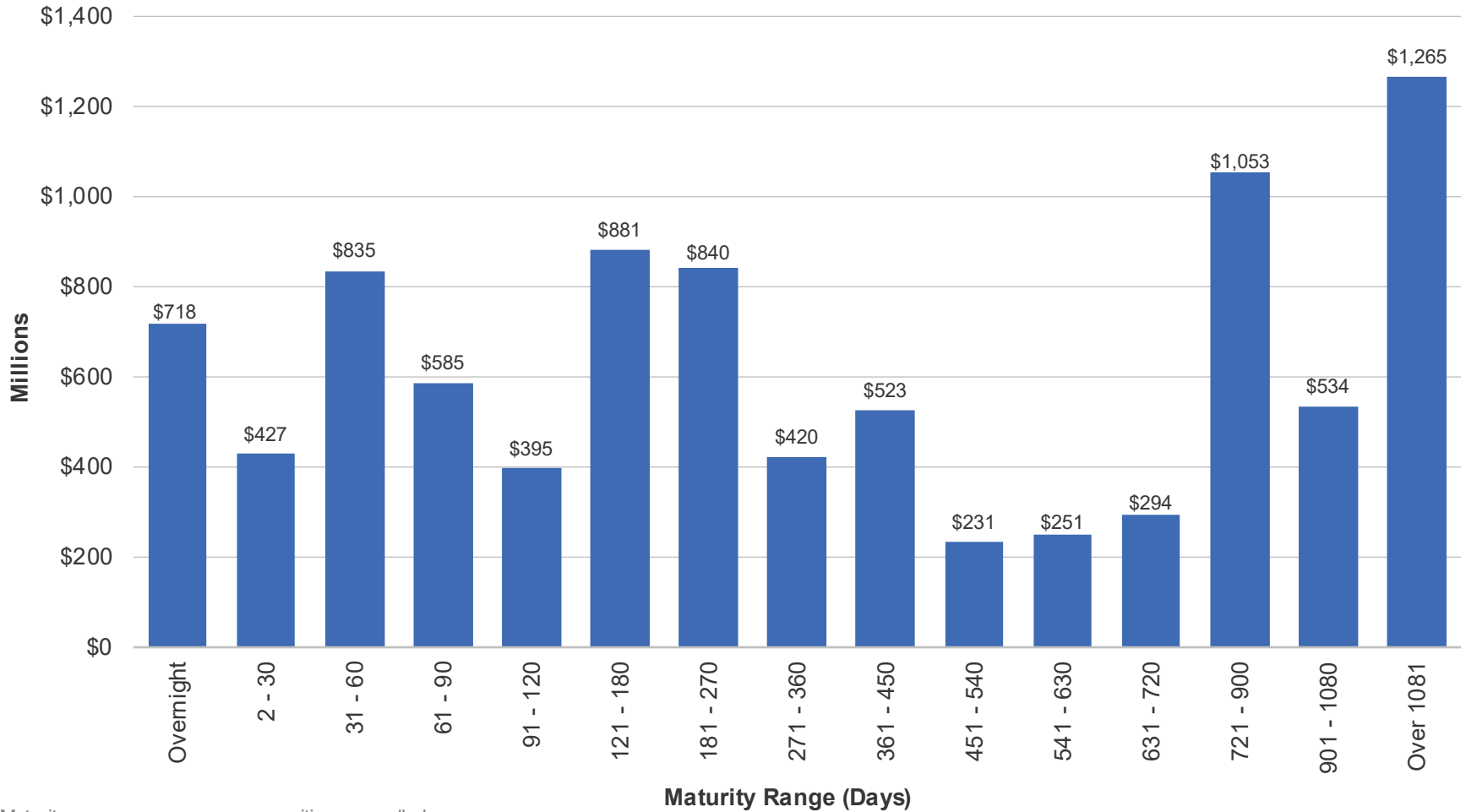
## MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$3,510,618,618
Aaa (Long-Term)	\$5,145,732,688
Aa1 (Long-Term)	\$0
Aa2 (Long-Term)	\$64,726,660
Aa3 (Long-Term)	\$0
A1 (Long-Term)	\$138,252,954
A2 (Long-Term)	\$31,260,792
A3 (Long-Term)	\$0
Not Rated	\$362,273,789



## Maturity Distribution



Maturity range assumes no securities are called.



## San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
May 2020	1.49%
June 2020	1.44%
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%
<b>May 2021</b>	<b>0.80%</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.