



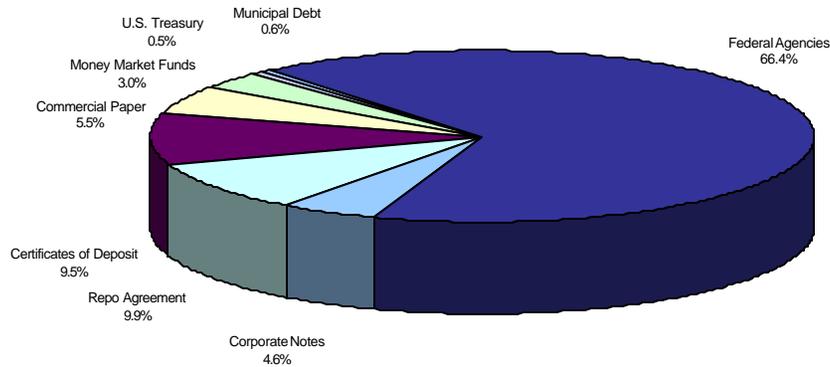
# San Bernardino County Pool

## Summary (as of 8/31/01)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity	Weighted Average Maturity	Duration To Worst
Certificates of Deposit	191,000,000.00	191,002,613.15	191,510,290.40	9.5%	4.74%	130	0.35
Commercial Paper	112,000,000.00	111,861,016.74	111,861,062.04	5.5%	3.75%	13	0.03
Corporate Note	90,165,000.00	91,128,449.88	92,054,402.58	4.6%	5.70%	256	0.66
Federal Agency Bond/Note	1,318,685,000.00	1,324,580,231.50	1,341,742,988.08	66.4%	5.34%	568	0.99
Repurchase Agreement	200,000,000.00	200,000,000.00	200,006,240.00	9.9%	3.76%	4	0.01
U.S. Treasury Bond/Note	10,000,000.00	10,062,922.90	10,187,500.00	0.5%	5.50%	212	0.56
Municipal Debt	11,750,000.00	12,243,664.60	12,471,097.50	0.6%	5.48%	1,431	3.42
<b>Total Securities</b>	<b>1,933,600,000.00</b>	<b>1,940,878,898.77</b>	<b>1,959,833,580.60</b>	<b>97.0%</b>	<b>5.04%</b>	<b>413</b>	<b>0.77</b>
Cash/Money Fund	60,000,000.00	60,000,000.00	60,000,000.00	3.0%			
<b>Total Investments</b>	<b>1,993,600,000.00</b>	<b>2,000,878,898.77</b>	<b>2,019,833,580.60</b>	<b>100.0%</b>			
Accrued Interest		21,788,882.14	21,788,882.14				
<b>Total Portfolio</b>	<b>1,993,600,000.00</b>	<b>2,022,667,780.91</b>	<b>2,041,622,462.74</b>				



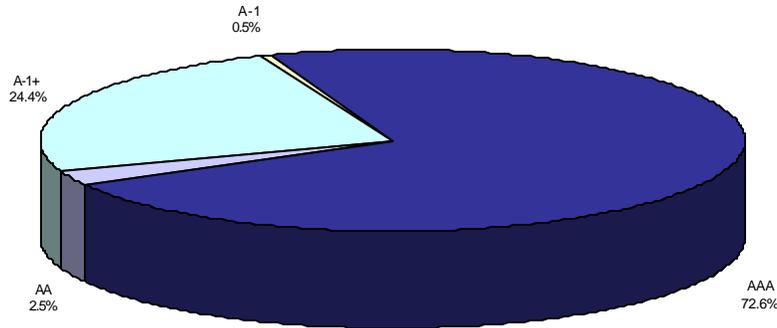
# San Bernardino County Pool Sector Distribution (as of 8/31/01)



Sector	Market Value
Federal Agency Bond/Note	\$1,341,742,988.08
Corporate Note	\$92,054,402.58
Bankers' Acceptance	\$0.00
Repurchase Agreement	\$200,006,240.00
Certificates of Deposit	\$191,510,290.40
Commercial Paper	\$111,861,062.04
Money Market Funds	\$60,000,000.00
Municipal Debt	\$12,471,097.50
U.S. Treasury Bond/Note	\$10,187,500.00



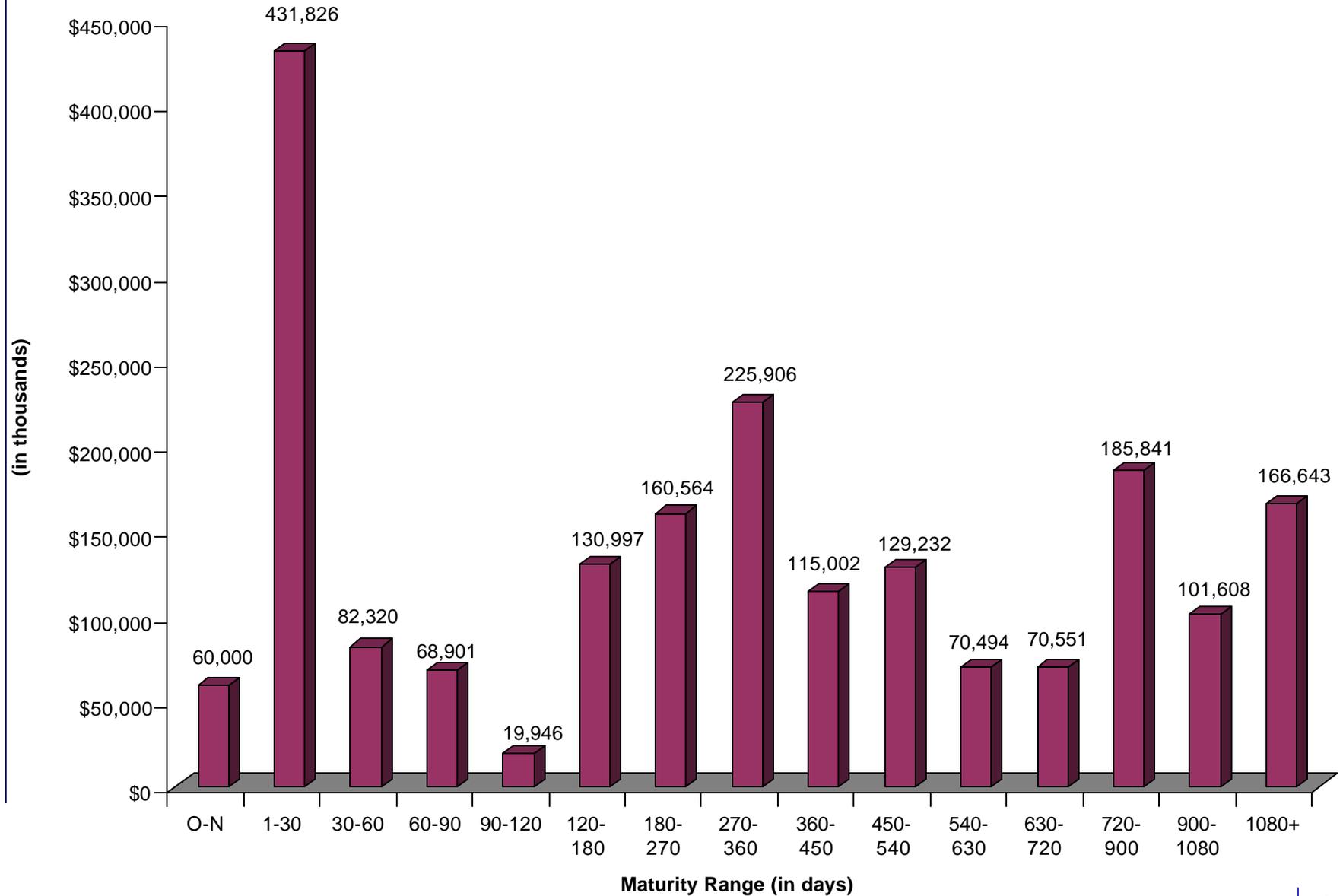
# San Bernardino County Pool Credit Quality Distribution (as of 8/31/01)



Credit Rating	Market Value
A-1+ (Short-Term)	493,394,324.64
A-1 (Short-Term)	9,983,267.80
AAA (Long-Term)	1,465,236,344.81
AA (Long-Term)	51,219,643.35



# San Bernardino County Pool Maturity Range In Days (as of 8/31/01)





# San Bernardino County Pool Portfolio Yield Summary

<b>Month</b>	<b>Yield to Maturity At Cost</b>
August 2000	6.23%
September 2000	6.37%
October 2000	6.38%
November 2000	6.38%
December 2000	6.44%
January 2001	6.19%
February 2001	6.02%
March 2001	5.82%
April 2001	5.53%
May 2001	5.27%
June 2001	5.26%
July 2001	5.19%
<b>August 2001</b>	<b>5.04%</b>

Note: The above yields are expressed on a gross basis and do not include non-earning assets (i.e. compensating balances with banks) or administrative costs for management of the pool.