



# San Bernardino County Pool Summary (as of 9/30/2012)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity At Cost	Weighted Avg. Maturity	Modified Duration
Bankers Acceptances	0.00	0.00	0.00	0.0%			
Certificates of Deposit	750,000,000.00	750,000,000.00	750,193,410.00	18.5%	0.37%	78	0.21
Collateralized CD	0.00	0.00	0.00	0.0%			
Commercial Paper	505,000,000.00	504,948,091.70	504,952,500.00	12.5%	0.13%	22	0.06
Corporate Notes	0.00	0.00	0.00	0.0%			
Federal Agencies	2,073,234,000.00	2,084,074,606.72	2,092,025,970.60	51.7%	0.69%	468	1.04
Money Market Funds	46,000,000.00	46,000,000.00	46,000,000.00	1.1%	0.06%	1	0.003
Municipal Debt	0.00	0.00	0.00	0.0%			
Repurchase Agreements	150,000,000.00	150,000,000.00	149,983,658.00	3.7%	0.15%	43	0.117
TLGP Corp. Debt	0.00	0.00	0.00	0.0%			
U.S. Treasuries	500,000,000.00	502,863,985.25	505,148,271.88	12.5%	0.56%	610	1.65
<b>Total Securities</b>	<b>4,024,234,000.00</b>	<b>4,037,886,683.67</b>	<b>4,048,303,810.48</b>	<b>100.0%</b>	<b>0.52%</b>	<b>336</b>	<b>0.86</b>
Cash Balance	<b>319,070,590.14</b>	<b>319,070,590.14</b>	<b>319,070,590.14</b>				
TAGP/FDIC NOW Balance	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>				
<b>Total Investments</b>	<b>4,343,304,590.14</b>	<b>4,356,957,273.81</b>	<b>4,367,374,400.62</b>				
Accrued Interest		<b>6,360,823.10</b>	<b>6,360,823.10</b>				
<b>Total Portfolio</b>	<b>4,343,304,590.14</b>	<b>4,363,318,096.91</b>	<b>4,373,735,223.72</b>				

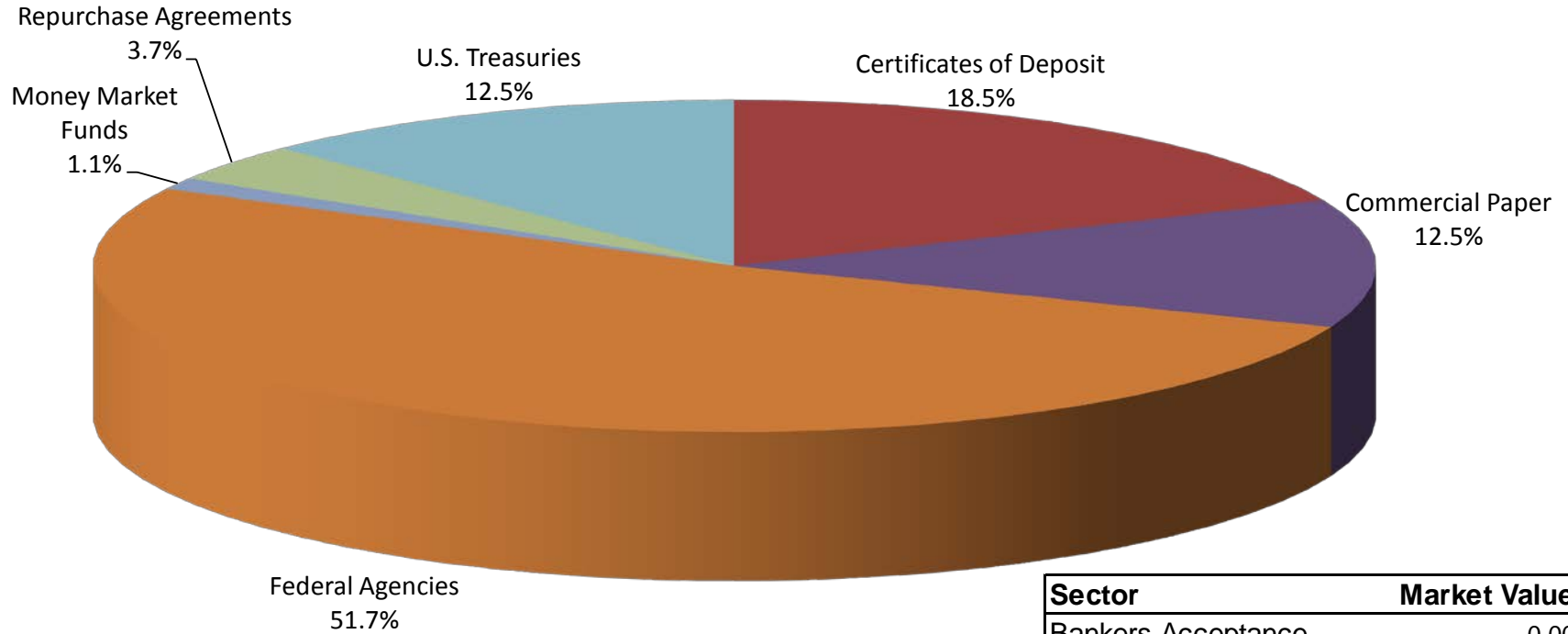
1. Yield for the money market funds is a weighted average of the month-end yields for the Federated, Goldman, and Fidelity money market funds.

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. Prices that fall between data points are interpolated.



# San Bernardino County Pool Sector Distribution (as of 9/30/2012)



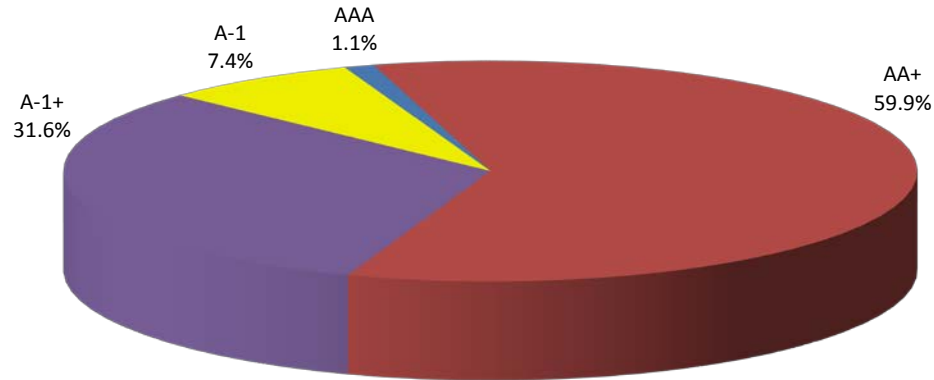
Sector	Market Value
Bankers Acceptance	0.00
Certificates of Deposit	750,193,410.00
Collateralized CD	0.00
Commercial Paper	504,952,500.00
Corporate Note	0.00
Federal Agencies	2,092,025,970.60
Money Market Funds	46,000,000.00
Municipal Debt	0.00
Repurchase Agreement	149,983,658.00
TLGP Corp. Debt	0.00
U.S. Treasuries	505,148,271.88



# San Bernardino County Pool

## Credit Quality Distribution (as of 9/30/2012)

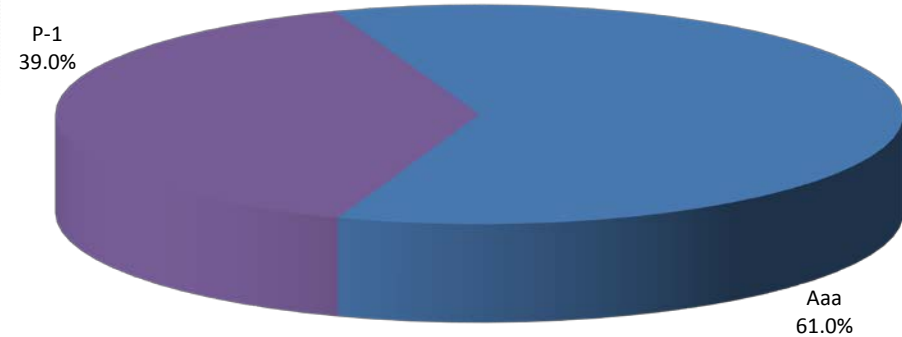
### S&P Ratings



Credit Rating	Market Value
A-1+ (Short-Term)	1,280,151,299.00
A-1 (Short-Term)	299,968,232.00
AAA (Long-Term)	46,000,000.00
AA+ (Long-Term)	2,422,184,279.48

\* Ratings by Standard & Poor's

### Moody's Ratings

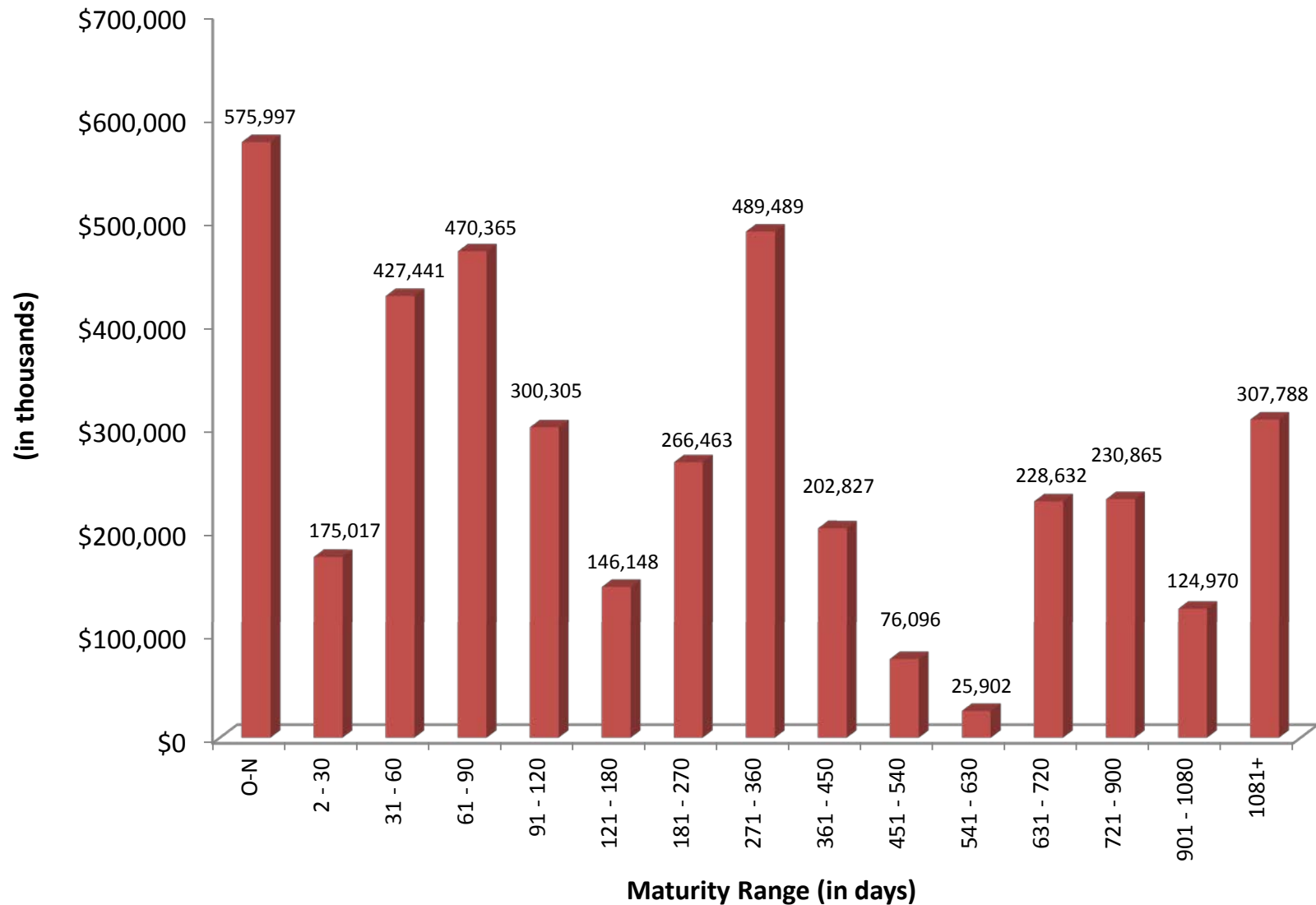


Credit Rating	Market Value
P-1 (Short-Term)	1,580,119,531.00
Aaa (Long-Term)	2,468,184,279.48

\* Ratings by Moody's



# San Bernardino County Pool Maturity Distribution (as of 9/30/2012)



\* Maturity distribution assumes no securities are called



# San Bernardino County Pool Portfolio Yield Summary

<b>Month</b>	<b>Yield to Maturity At Cost</b>
September 2011	0.54%
October 2011	0.57%
November 2011	0.56%
December 2011	0.58%
January 2012	0.55%
February 2012	0.59%
March 2012	0.59%
April 2012	0.55%
May 2012	0.56%
June 2012	0.62%
July 2012	0.56%
August 2012	0.53%
<b>September 2012</b>	<b>0.52%</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.