



# San Bernardino County Pool Summary (as of 9/30/2014)

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	1,035,000,000.00	1,035,000,488.75	1,034,672,036.80	25.9%	0.20%	94	0.25
Collateralized CD	0.00	0.00	0.00	0.0%			
Commercial Paper	390,000,000.00	389,965,861.00	389,986,300.00	9.8%	0.10%	20	0.06
Corporate Notes	56,040,000.00	56,279,184.53	56,308,492.79	1.4%	0.44%	477	1.30
Federal Agencies	1,277,570,000.00	1,281,881,272.26	1,282,325,494.31	32.1%	0.68%	620	1.67
Money Market Funds	166,000,000.00	166,000,000.00	166,000,000.00	4.2%	0.04%	1	0.01
Municipal Debt	0.00	0.00	0.00	0.0%			
Repurchase Agreements	0.00	0.00	0.00	0.0%			
Bank Deposit Account	50,000,000.00	50,000,000.00	50,000,000.00	1.3%	0.15%	1	0.01
U.S. Treasuries	1,015,000,000.00	1,018,559,596.75	1,018,938,213.76	25.5%	0.66%	711	1.92
<b>Total Securities</b>	<b>3,989,610,000.00</b>	<b>3,997,686,403.29</b>	<b>3,998,230,537.66</b>	<b>100.0%</b>	<b>0.46%</b>	<b>413</b>	<b>1.11</b>
Cash Balance	<b>229,001,302.49</b>	<b>229,001,302.49</b>	<b>229,001,302.49</b>				
<b>Total Investments</b>	<b>4,218,611,302.49</b>	<b>4,226,687,705.78</b>	<b>4,227,231,840.15</b>				
Accrued Interest		<b>5,721,954.06</b>	<b>5,721,954.06</b>				
<b>Total Portfolio</b>	<b>4,218,611,302.49</b>	<b>4,232,409,659.84</b>	<b>4,232,953,794.21</b>				

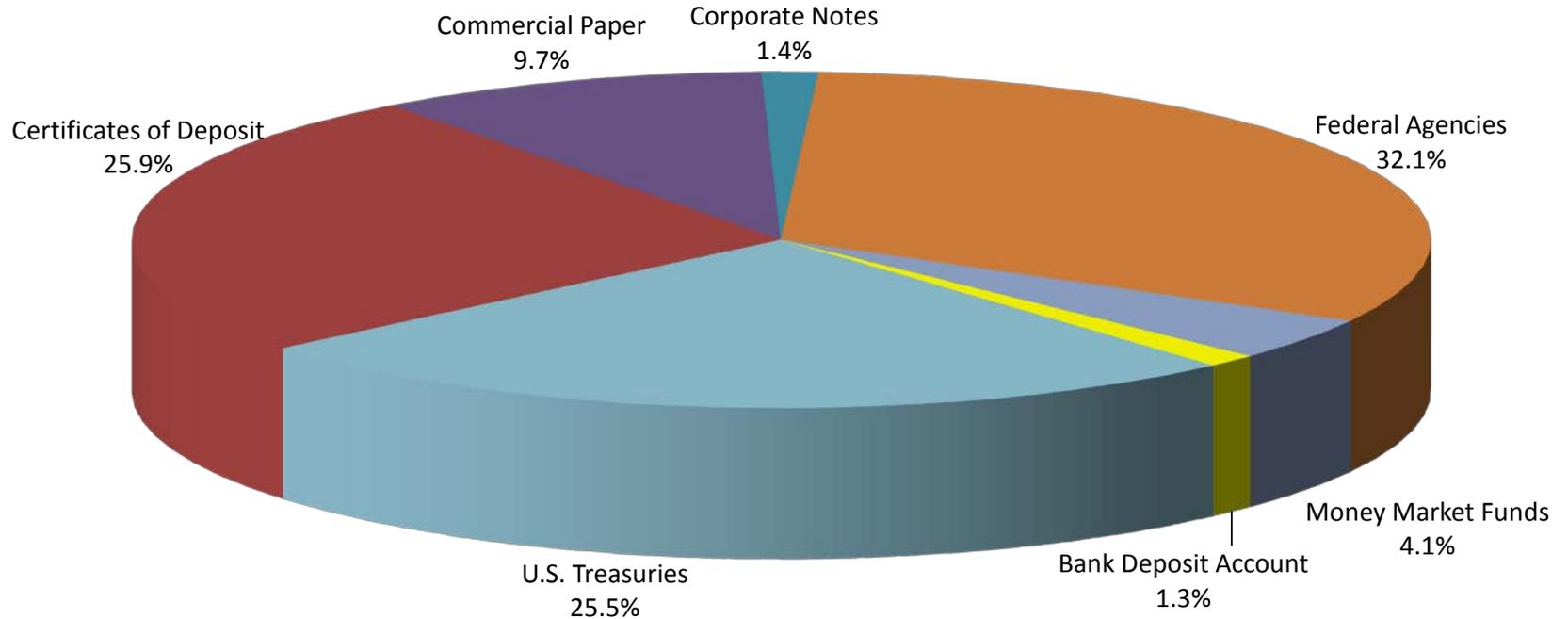
1. Yield for the money market funds is a weighted average of the month-end yields for the Federated, Goldman, and Fidelity money market funds.

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 9/30/2014)

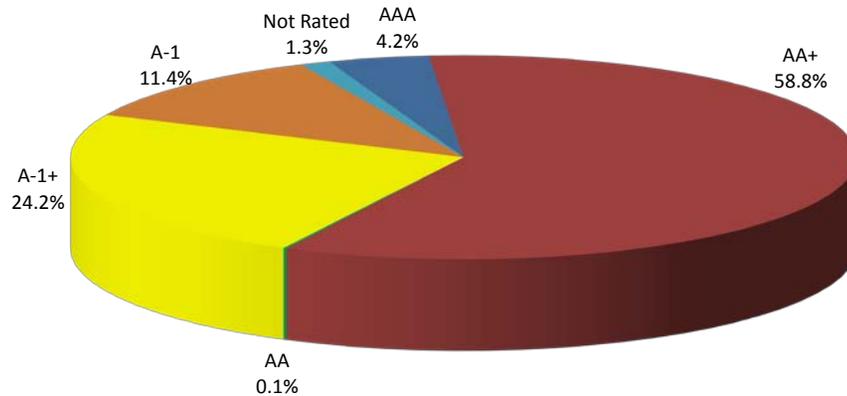


Sector	Market Value
Bankers Acceptance	0.00
Certificates of Deposit	1,034,672,036.80
Collateralized CD	0.00
Commercial Paper	389,986,300.00
Corporate Note	56,308,492.79
Federal Agencies	1,282,325,494.31
Money Market Funds	166,000,000.00
Municipal Debt	0.00
Repurchase Agreement	0.00
Bank Deposit Account	50,000,000.00
U.S. Treasuries	1,018,938,213.76



# San Bernardino County Pool Credit Quality Distribution (as of 9/30/2014)

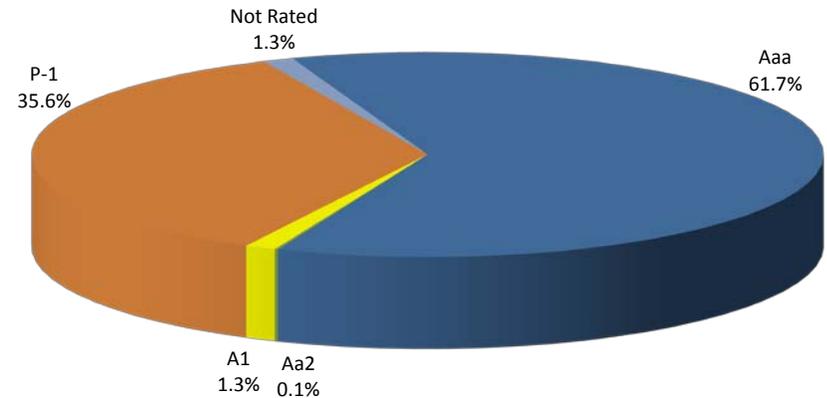
## S&P Ratings



Credit Rating	Market Value
A-1+ (Short-Term)	969,812,063.05
A-1 (Short-Term)	454,846,273.75
AAA (Long-Term)	166,000,000.00
AA+ (Long-Term)	2,351,971,387.70
AA (Long-Term)	5,600,813.16
AA- (Long-Term)	0.00
Not Rated	50,000,000.00

\* Ratings by Standard & Poor's

## Moody's Ratings

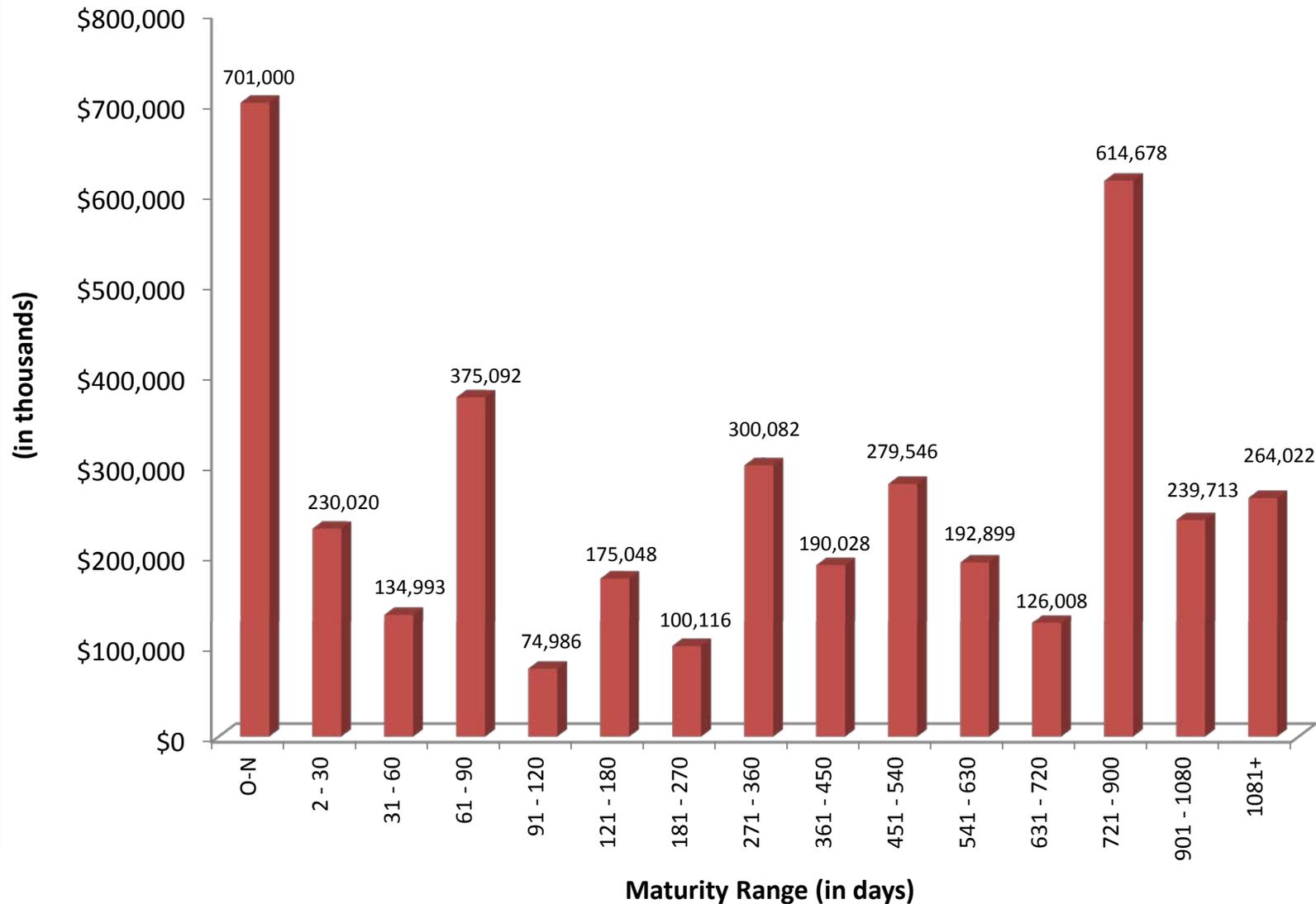


Credit Rating	Market Value
P-1 (Short-Term)	1,424,658,336.80
Aaa (Long-Term)	2,467,263,708.07
Aa3 (Long-Term)	0.00
Aa2 (Long-Term)	5,600,813.16
Aa1 (Long-Term)	0.00
A1 (Long-Term)	50,707,679.63
Not Rated	50,000,000.00

\* Ratings by Moody's



# San Bernardino County Pool Maturity Distribution (as of 9/30/2014)



\* 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 2013	0.39%
October 2013	0.39%
November 2013	0.38%
December 2013	0.37%
January 2014	0.40%
February 2014	0.40%
March 2014	0.40%
April 2014	0.40%
May 2014	0.44%
June 2014	0.45%
July 2014	0.45%
August 2014	0.46%
<b>September 2014</b>	<b>0.46%</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.