



San Bernardino County Pool Summary (as of 9/30/11)

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	910,000,000.00	910,001,395.40	909,871,801.70	20.9%	0.23%	56	0.15
Collateralized CD	0.00	0.00	0.00	0.0%			
Commercial Paper	710,000,000.00	709,934,499.80	709,942,075.00	16.3%	0.12%	16	0.04
Corporate Notes	0.00	0.00	0.00	0.0%			
Federal Agencies	2,161,409,000.00	2,171,936,064.74	2,182,124,598.58	50.0%	0.82%	591	1.13
Money Market Funds	206,000,000.00	206,000,000.00	206,000,000.00	4.7%	0.01%	1	0.003
Municipal Debt	0.00	0.00	0.00	0.0%			
Repurchase Agreements	0.00	0.00	0.00	0.0%			
TLGP Corp. Debt	50,000,000.00	50,236,354.75	50,439,875.00	1.2%	1.11%	173	0.47
U.S. Treasuries	300,000,000.00	300,917,760.70	302,940,325.00	6.9%	0.78%	417	1.13
Total Securities	4,337,409,000.00	4,349,026,075.39	4,361,318,675.28	100.0%	0.54%	341	0.81
Cash Balance	155,780,642.48	155,780,642.48	155,780,642.48				
TAGP/FDIC NOW Balance	0.00	0.00	0.00				
Total Investments	4,493,189,642.48	4,504,806,717.87	4,517,099,317.76				
Accrued Interest		5,396,974.76	5,396,974.76				
Total Portfolio	4,493,189,642.48	4,510,203,692.63	4,522,496,292.52				

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.

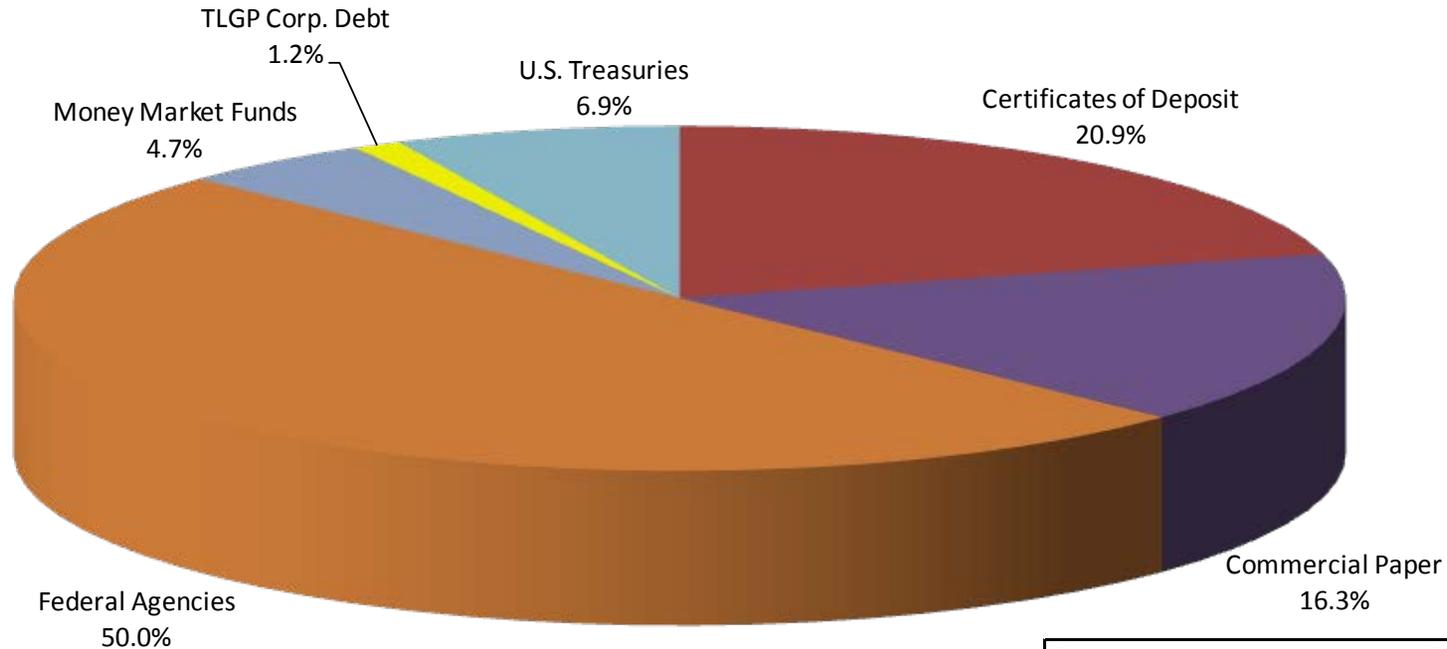
2. Statistics for the total portfolio include money market funds.

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

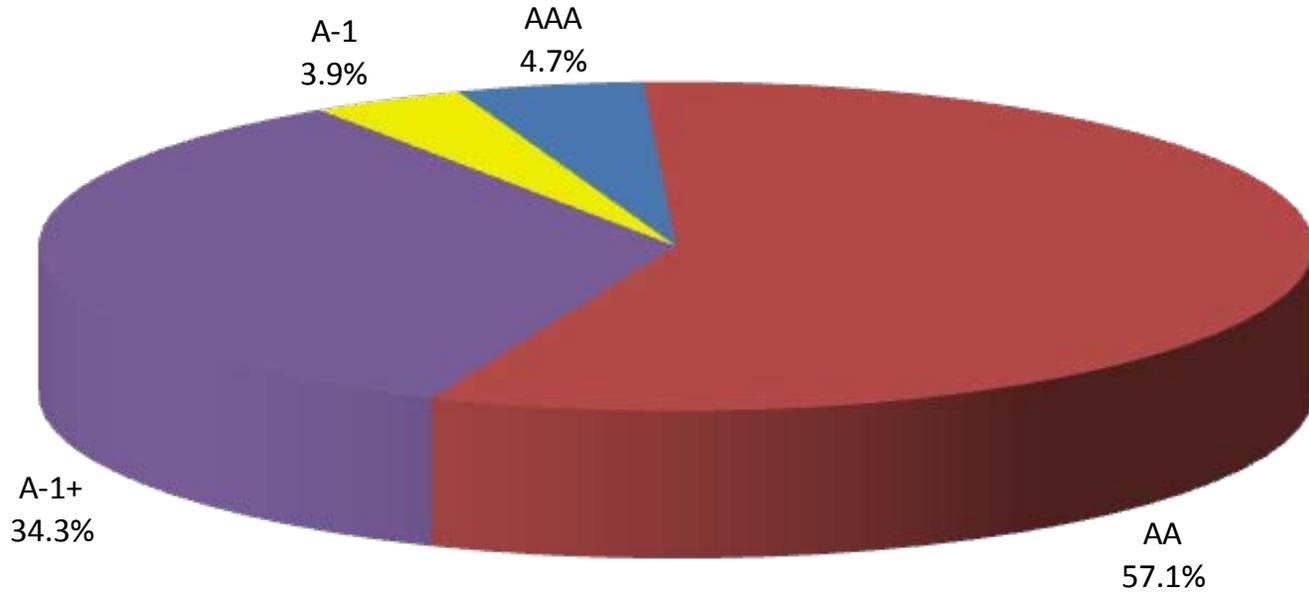
Sector Distribution (as of 9/30/11)



Sector	Market Value
Bankers Acceptance	0.00
Certificates of Deposit	909,871,801.70
Collateralized CD	0.00
Commercial Paper	709,942,075.00
Corporate Note	0.00
Federal Agencies	2,182,124,598.58
Money Market Funds	206,000,000.00
Municipal Debt	0.00
Repurchase Agreement	0.00
TLGP Corp. Debt	50,439,875.00
U.S. Treasuries	302,940,325.00



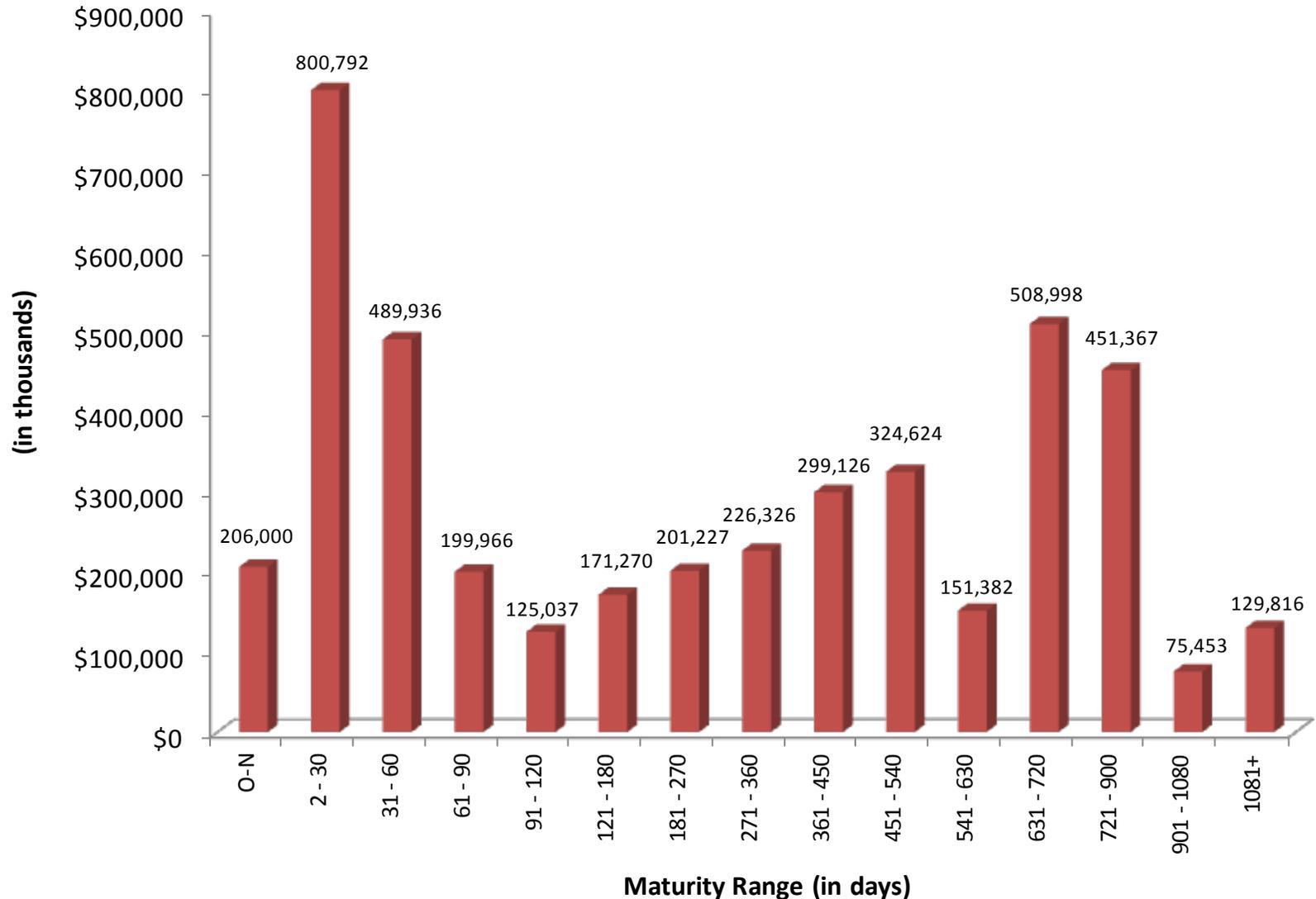
San Bernardino County Pool Credit Quality Distribution (as of 9/30/11)



Credit Rating	Market Value
A-1+ (Short-Term)	1,495,830,192.38
A-1 (Short-Term)	169,973,641.95
AAA (Long-Term)	206,000,000.00
AA (Long-Term)	2,489,514,840.95



San Bernardino County Pool Maturity Distribution (as of 9/30/11)



* Maturity distribution assumes no securities are called



San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
September 2010	1.09%
October 2010	1.09%
November 2010	1.01%
December 2010	0.92%
January 2011	0.91%
February 2011	0.96%
March 2011	0.84%
April 2011	0.72%
May 2011	0.68%
June 2011	0.65%
July 2011	0.64%
August 2011	0.54%
September 2011	0.54%

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.