



# San Bernardino County Pool Summary (as of 1/31/2016)

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	1,101,000,000.00	1,101,000,308.50	1,100,538,645.82	20.0%	0.63%	195	0.52
Collateralized CD	0.00	0.00	0.00	0.0%			
Commercial Paper	1,132,800,000.00	1,131,398,007.50	1,131,419,241.20	20.6%	0.51%	90	0.24
Corporate Notes	125,541,000.00	126,102,085.23	126,071,569.07	2.3%	0.77%	342	0.92
Federal Agencies	1,873,791,000.00	1,877,420,974.88	1,880,289,799.70	34.2%	0.81%	454	1.23
Money Market Funds	53,000,000.00	53,000,000.00	53,000,000.00	1.0%	0.18%	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	0.9%	0.27%	1	0.01
Joint Powers Authority	142,000,000.00	142,000,000.00	142,000,000.00	2.6%	0.41%	1	0.01
Supranationals	520,000,000.00	518,990,693.40	520,246,355.00	9.4%	0.86%	591	1.59
U.S. Treasuries	490,000,000.00	491,188,769.45	492,154,910.00	9.0%	0.76%	403	1.09
<b>Total Securities</b>	<b>5,488,132,000.00</b>	<b>5,491,100,838.96</b>	<b>5,495,720,520.79</b>	<b>100.0%</b>	<b>0.69%</b>	<b>313</b>	<b>0.84</b>
Cash Balance	<b>13,701,391.91</b>	<b>13,701,391.91</b>	<b>13,701,391.91</b>				
<b>Total Investments</b>	<b>5,501,833,391.91</b>	<b>5,504,802,230.87</b>	<b>5,509,421,912.70</b>				
Accrued Interest		<b>8,558,781.81</b>	<b>8,558,781.81</b>				
<b>Total Portfolio</b>	<b>5,501,833,391.91</b>	<b>5,513,361,012.68</b>	<b>5,517,980,694.51</b>				

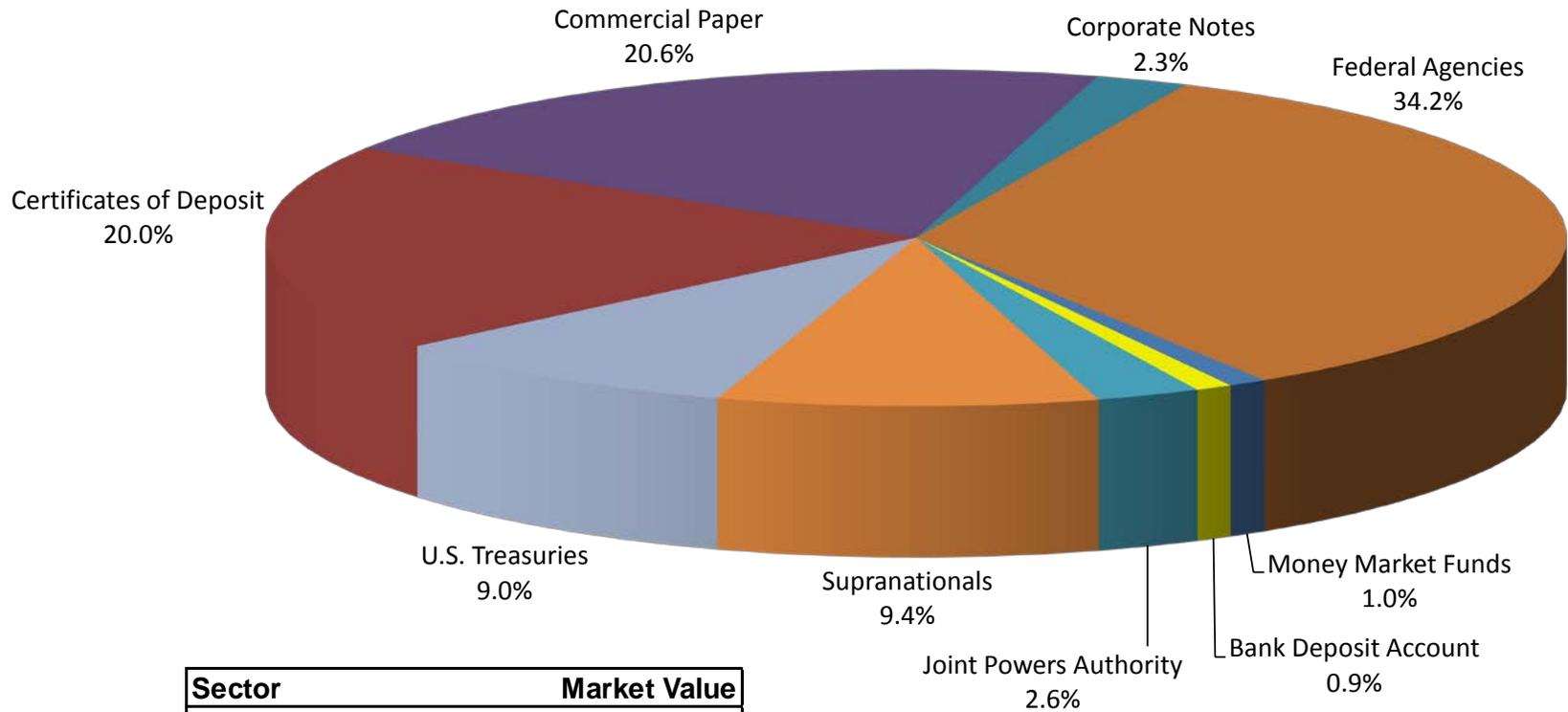
1. Yield for the money market funds is a weighted average of the month-end yields for the Federated, Goldman, and Fidelity money market funds.

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 1/31/2016)

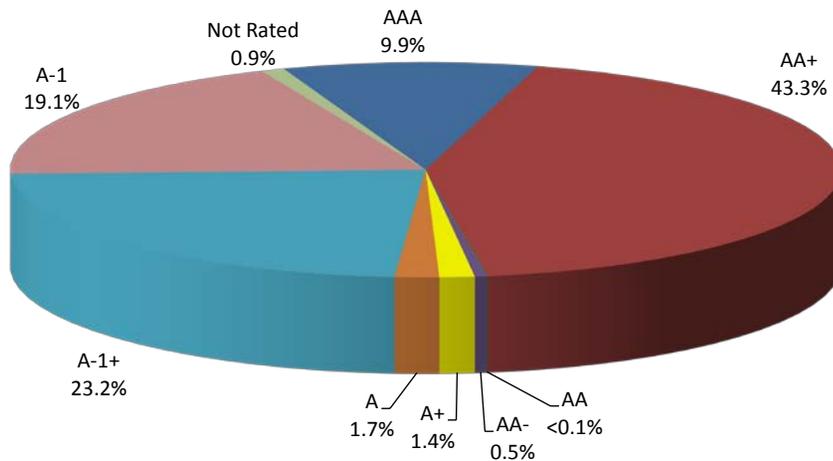


Sector	Market Value
Bankers Acceptance	0.00
Certificates of Deposit	1,100,538,645.82
Collateralized CD	0.00
Commercial Paper	1,131,419,241.20
Corporate Note	126,071,569.07
Federal Agencies	1,880,289,799.70
Money Market Funds	53,000,000.00
Municipal Debt	0.00
Repurchase Agreement	0.00
Bank Deposit Account	50,000,000.00
Joint Powers Authority	142,000,000.00
Supranationals	520,246,355.00
U.S. Treasuries	492,154,910.00



# San Bernardino County Pool Credit Quality Distribution (as of 1/31/2016)

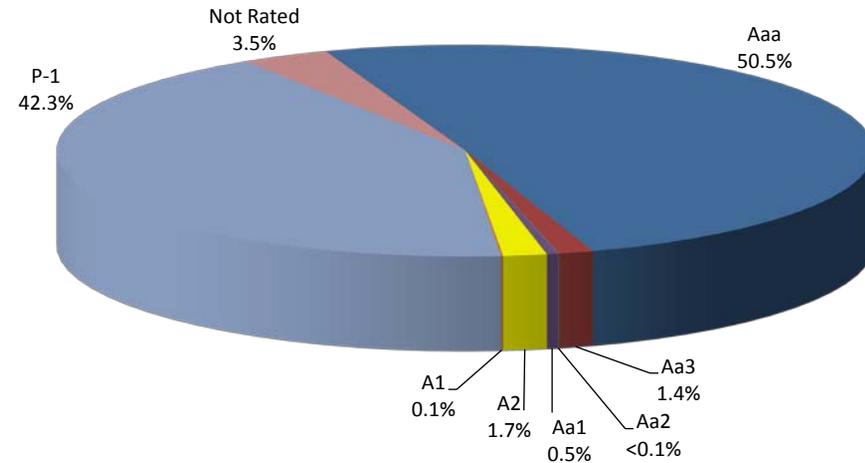
## S&P Ratings



Credit Rating	Market Value
A-1+ (Short-Term)	1,274,565,297.00
A-1 (Short-Term)	1,052,514,884.02
AAA (Long-Term)	545,349,975.00
AA+ (Long-Term)	2,377,479,956.42
AA (Long-Term)	1,504,309.50
AA- (Long-Term)	24,973,750.00
A+ (Long-Term)	74,886,286.00
A (Long-Term)	94,446,062.85
Not Rated	50,000,000.00

\* Ratings by Standard & Poor's

## Moody's Ratings

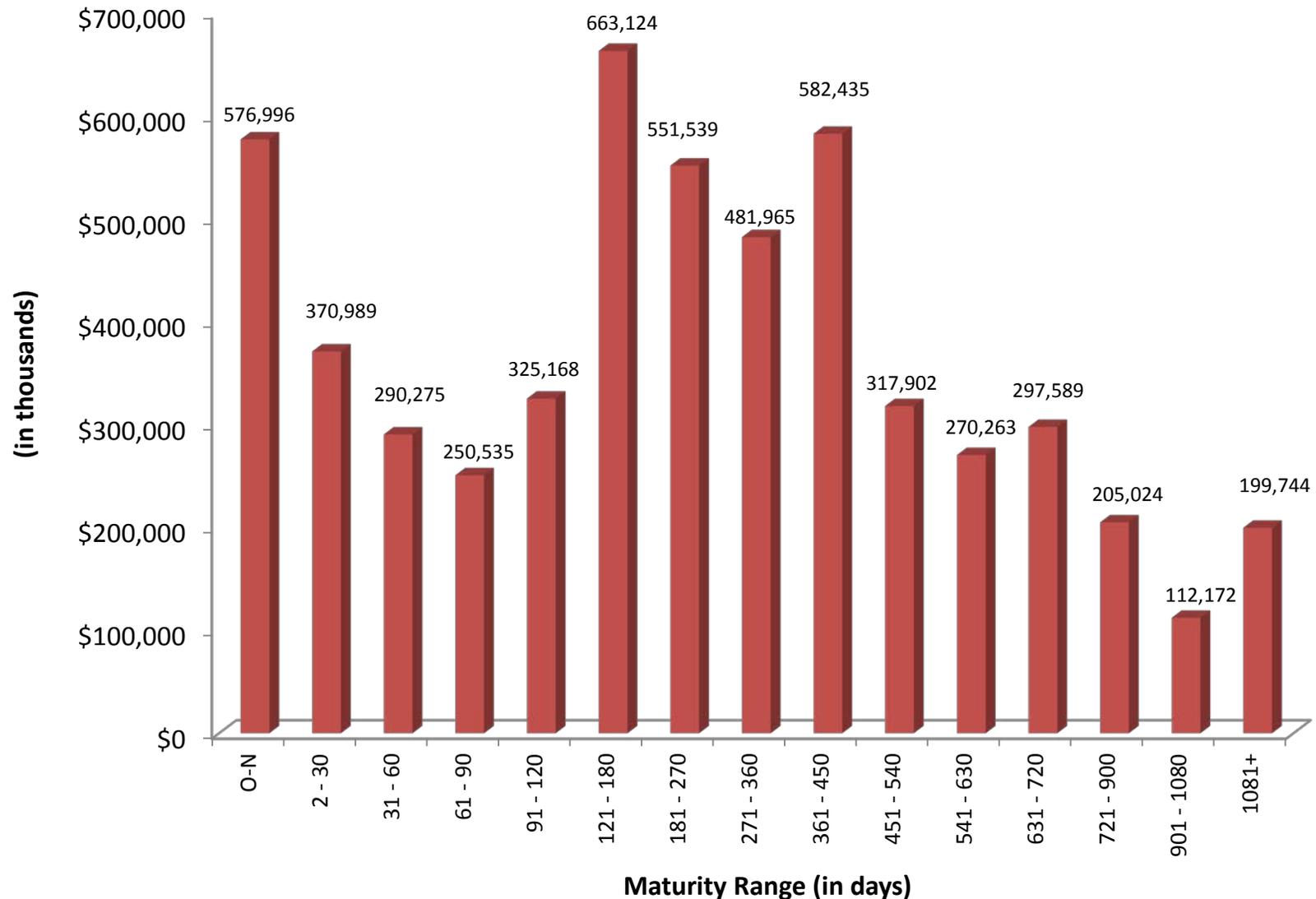


Credit Rating	Market Value
P-1 (Short-Term)	2,327,080,181.02
Aaa (Long-Term)	2,775,794,684.70
Aa3 (Long-Term)	74,886,286.00
Aa2 (Long-Term)	1,504,309.50
Aa1 (Long-Term)	24,973,750.00
A2 (Long-Term)	94,446,062.85
A1 (Long-Term)	5,035,246.72
Not Rated	192,000,000.00

\* Ratings by Moody's



# San Bernardino County Pool Maturity Distribution (as of 1/31/2016)



\* Maturity distribution assumes no securities are called



# San Bernardino County Pool Portfolio Yield Summary

<b>Month</b>	<b>Yield to Maturity At Cost</b>
January 2015	0.44%
February 2015	0.44%
March 2015	0.46%
April 2015	0.46%
May 2015	0.49%
June 2015	0.51%
July 2015	0.56%
August 2015	0.55%
September 2015	0.55%
October 2015	0.57%
November 2015	0.60%
December 2015	0.60%
<b>January 2016</b>	<b>0.69%</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.