



San Bernardino County Pool Summary (as of 9/30/2016)

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	1,075,000,000.00	1,075,000,000.00	1,074,689,770.50	21.1%	0.89%	132	0.35
Collateralized CD	0.00	0.00	0.00	0.0%			
Commercial Paper	571,050,000.00	569,872,947.00	569,951,543.25	11.2%	0.73%	71	0.18
Corporate Notes	82,000,000.00	82,068,392.69	82,122,585.00	1.6%	1.07%	669	1.80
Federal Agencies	1,870,666,000.00	1,871,391,891.39	1,875,298,813.36	36.7%	0.87%	424	1.15
Money Market Funds	242,000,000.00	242,000,000.00	242,000,000.00	4.8%	0.27%	3	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	1.0%	0.45%	3	0.01
Joint Powers Authority	192,000,000.00	192,000,000.00	192,000,000.00	3.8%	0.61%	3	0.01
Supranationals	740,000,000.00	738,694,908.50	741,878,065.00	14.6%	1.14%	792	2.13
U.S. Treasuries	265,000,000.00	265,169,231.20	266,050,375.00	5.2%	0.86%	295	0.80
Total Securities	5,087,716,000.00	5,086,197,370.78	5,093,991,152.11	100.0%	0.86%	334	0.90
Cash Balance	112,466,693.41	112,466,693.41	112,466,693.41				
Total Investments	5,200,182,693.41	5,198,664,064.19	5,206,457,845.52				
Accrued Interest		10,670,062.95	10,670,062.95				
Total Portfolio	5,200,182,693.41	5,209,334,127.14	5,217,127,908.47				

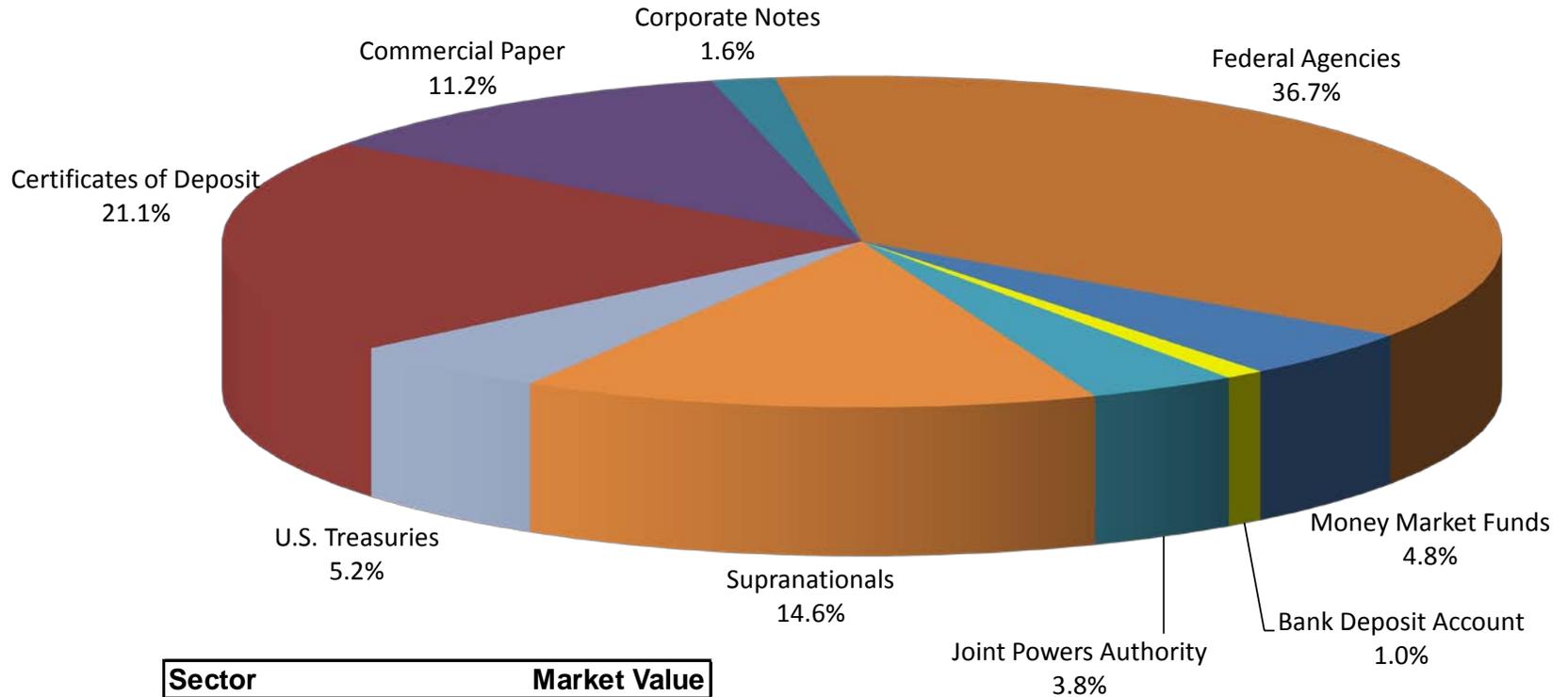
1. Yield for the money market funds is a weighted average of the month-end yields for the Federated, Goldman, and Fidelity money market funds.

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 9/30/2016)

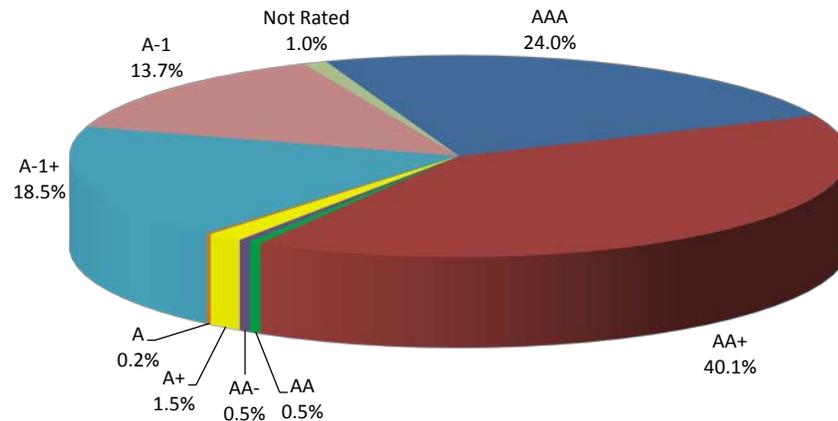


Sector	Market Value
Bankers Acceptance	0.00
Certificates of Deposit	1,074,689,770.50
Collateralized CD	0.00
Commercial Paper	569,951,543.25
Corporate Note	82,122,585.00
Federal Agencies	1,875,298,813.36
Money Market Funds	242,000,000.00
Municipal Debt	0.00
Repurchase Agreement	0.00
Bank Deposit Account	50,000,000.00
Joint Powers Authority	192,000,000.00
Supranationals	741,878,065.00
U.S. Treasuries	266,050,375.00



San Bernardino County Pool Credit Quality Distribution (as of 9/30/2016)

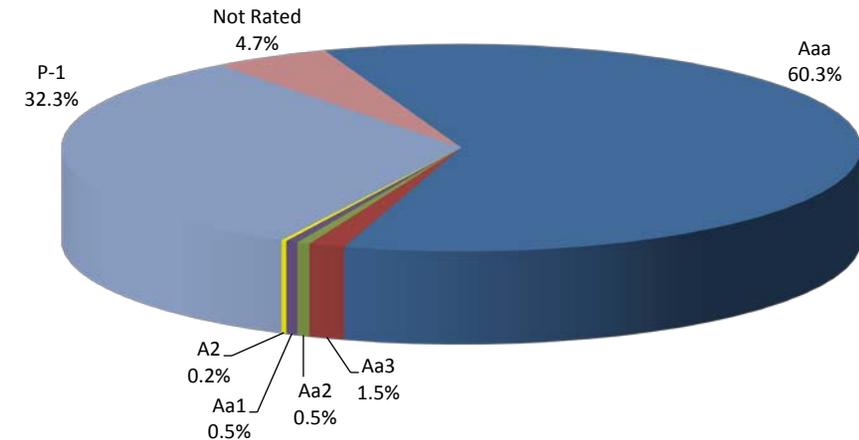
S&P Ratings



Credit Rating	Market Value
A-1+ (Short-Term)	944,754,632.50
A-1 (Short-Term)	699,967,591.25
AAA (Long-Term)	1,220,936,285.00
AA+ (Long-Term)	2,041,350,560.36
AA (Long-Term)	26,530,985.50
AA- (Long-Term)	24,989,500.00
A+ (Long-Term)	74,928,218.00
A (Long-Term)	10,533,379.50
Not Rated	50,000,000.00

* Ratings by Standard & Poor's

Moody's Ratings

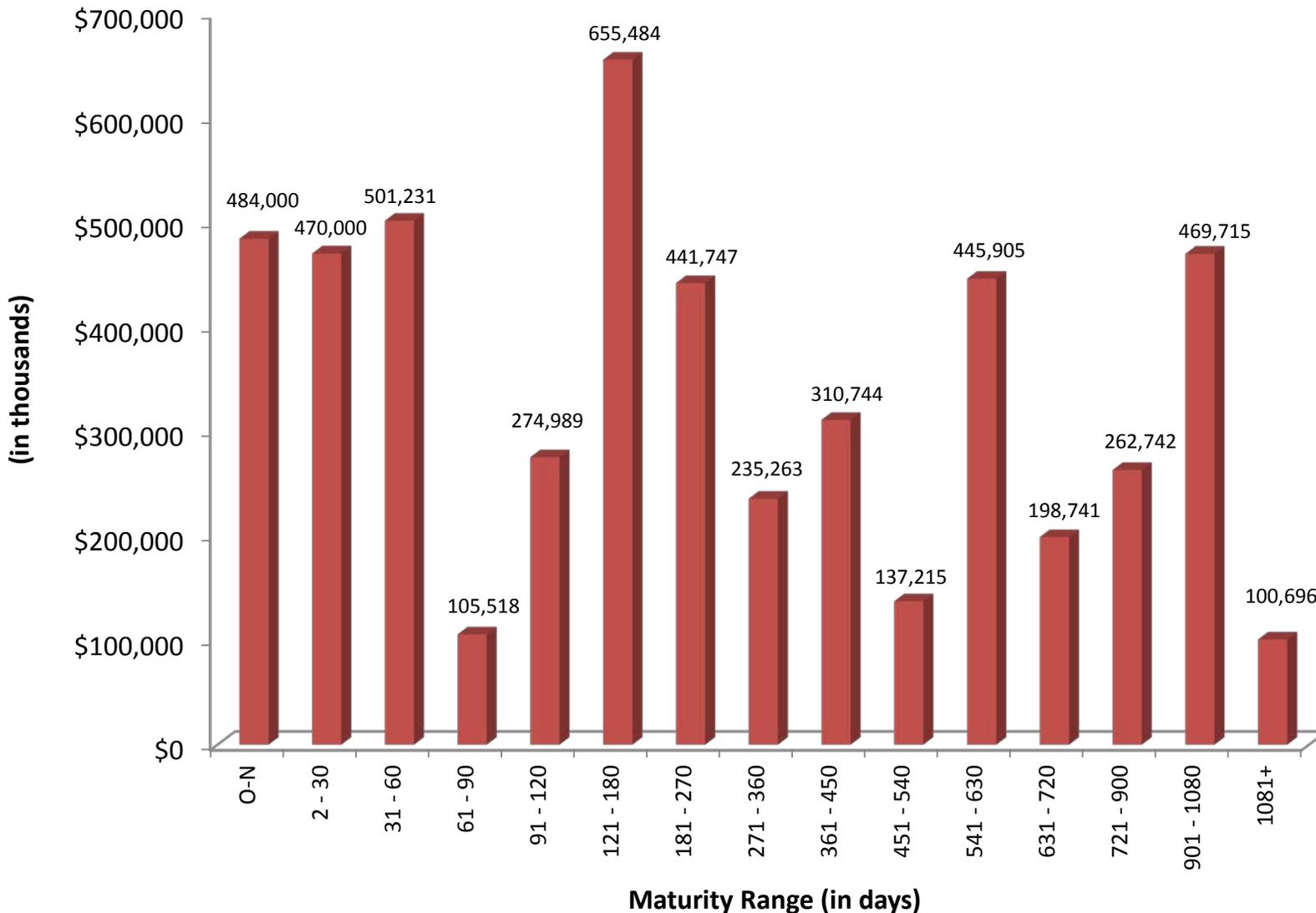


Credit Rating	Market Value
P-1 (Short-Term)	1,644,722,223.75
Aaa (Long-Term)	3,070,286,845.36
Aa3 (Long-Term)	74,928,218.00
Aa2 (Long-Term)	26,530,985.50
Aa1 (Long-Term)	24,989,500.00
A2 (Long-Term)	10,533,379.50
A1 (Long-Term)	0.00
Not Rated	242,000,000.00

* Ratings by Moody's



San Bernardino County Pool Maturity Distribution (as of 9/30/2016)



* Maturity distribution assumes no securities are called



San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
September 2015	0.55%
October 2015	0.57%
November 2015	0.60%
December 2015	0.60%
January 2016	0.69%
February 2016	0.71%
March 2016	0.72%
April 2016	0.74%
May 2016	0.78%
June 2016	0.77%
July 2016	0.81%
August 2016	0.84%
September 2016	0.86%

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.