



San Bernardino County Pool Summary (as of 4/30/2017)

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	1,395,000,000.00	1,395,000,852.00	1,395,157,003.00	22.4%	1.08%	112	0.29
Collateralized CD	0.00	0.00	0.00	0.0%			
Commercial Paper	1,203,600,000.00	1,201,652,997.70	1,201,656,967.80	19.3%	0.99%	52	0.14
Corporate Notes	85,000,000.00	85,011,356.09	84,831,610.00	1.3%	1.25%	637	1.70
Federal Agencies	1,673,511,000.00	1,672,776,528.89	1,670,258,007.03	26.8%	1.09%	466	1.25
Money Market Funds	185,000,000.00	185,000,000.00	185,000,000.00	3.0%	0.58%	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	0.8%	0.45%	1	0.01
Joint Powers Authority	192,000,000.00	192,000,000.00	192,000,000.00	3.1%	0.96%	1	0.01
Supranationals	840,000,000.00	838,807,187.80	835,699,980.00	13.4%	1.19%	632	1.70
U.S. Treasuries	615,000,000.00	612,981,551.45	614,908,150.00	9.9%	1.49%	982	2.60
Total Securities	6,239,111,000.00	6,233,230,473.93	6,229,511,717.83	100.0%	1.10%	350	0.94
Cash Balance	296,589,161.85	296,589,161.85	296,589,161.85				
Total Investments	6,535,700,161.85	6,529,819,635.78	6,526,100,879.68				
Accrued Interest		12,510,259.11	12,510,259.11				
Total Portfolio	6,535,700,161.85	6,542,329,894.89	6,538,611,138.79				

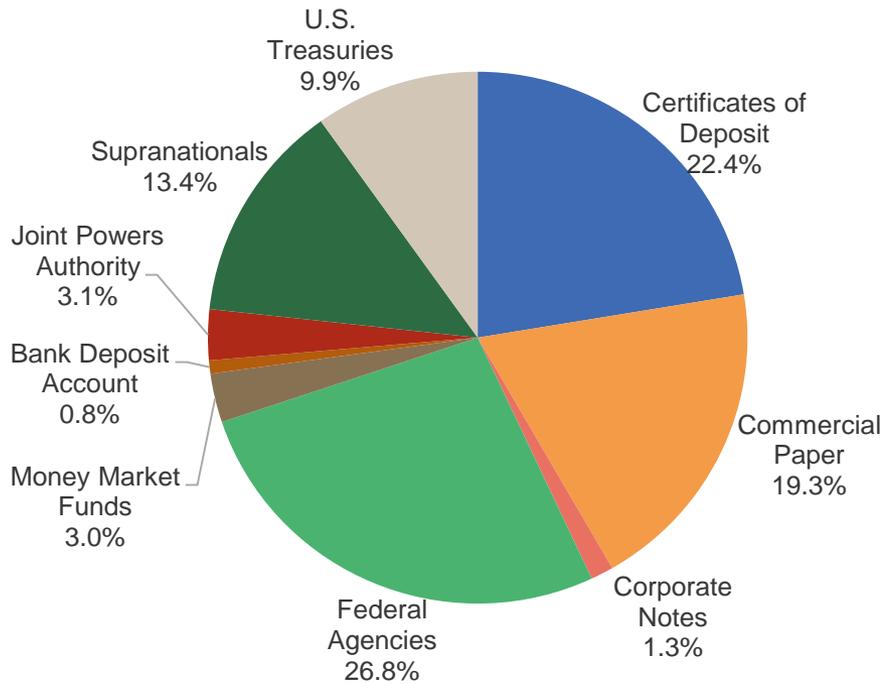
1. Yield for the money market funds is a weighted average of the month-end yields for the Federated, Goldman, and Fidelity money market funds.

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 4/30/2017)

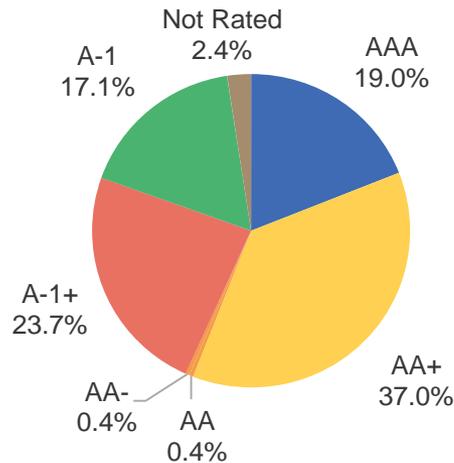


Sector	Market Value
Banker's Acceptances	\$0
Certificates of Deposit	\$1,395,157,003
Collateralized CD	\$0
Commercial Paper	\$1,201,656,968
Corporate Notes	\$84,831,610
Federal Agencies	\$1,670,258,007
Money Market Funds	\$185,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
Bank Deposit Account	\$50,000,000
Joint Powers Authority	\$192,000,000
Supranationals	\$835,699,980
U.S. Treasuries	\$614,908,150



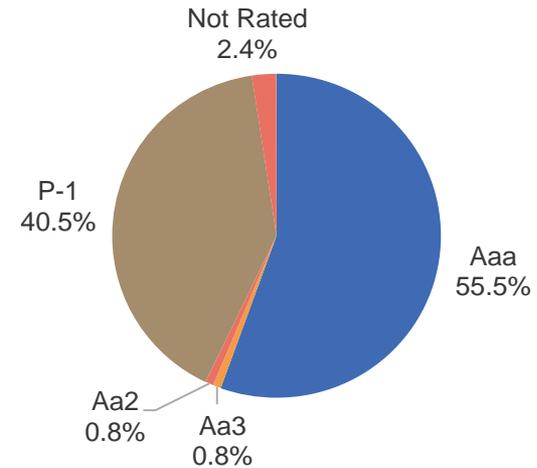
San Bernardino County Pool Credit Quality Distribution (as of 4/30/2017)

S & P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,465,967,424
A-1 (Short-Term)	\$1,055,793,122
AAA (Long-Term)	\$1,172,526,045
AA+ (Long-Term)	\$2,285,166,157
AA (Long-Term)	\$25,005,545
AA- (Long-Term)	\$25,013,675
A+ (Long-Term)	\$50,039,750
A (Long-Term)	\$0
Not Rated	\$150,000,000

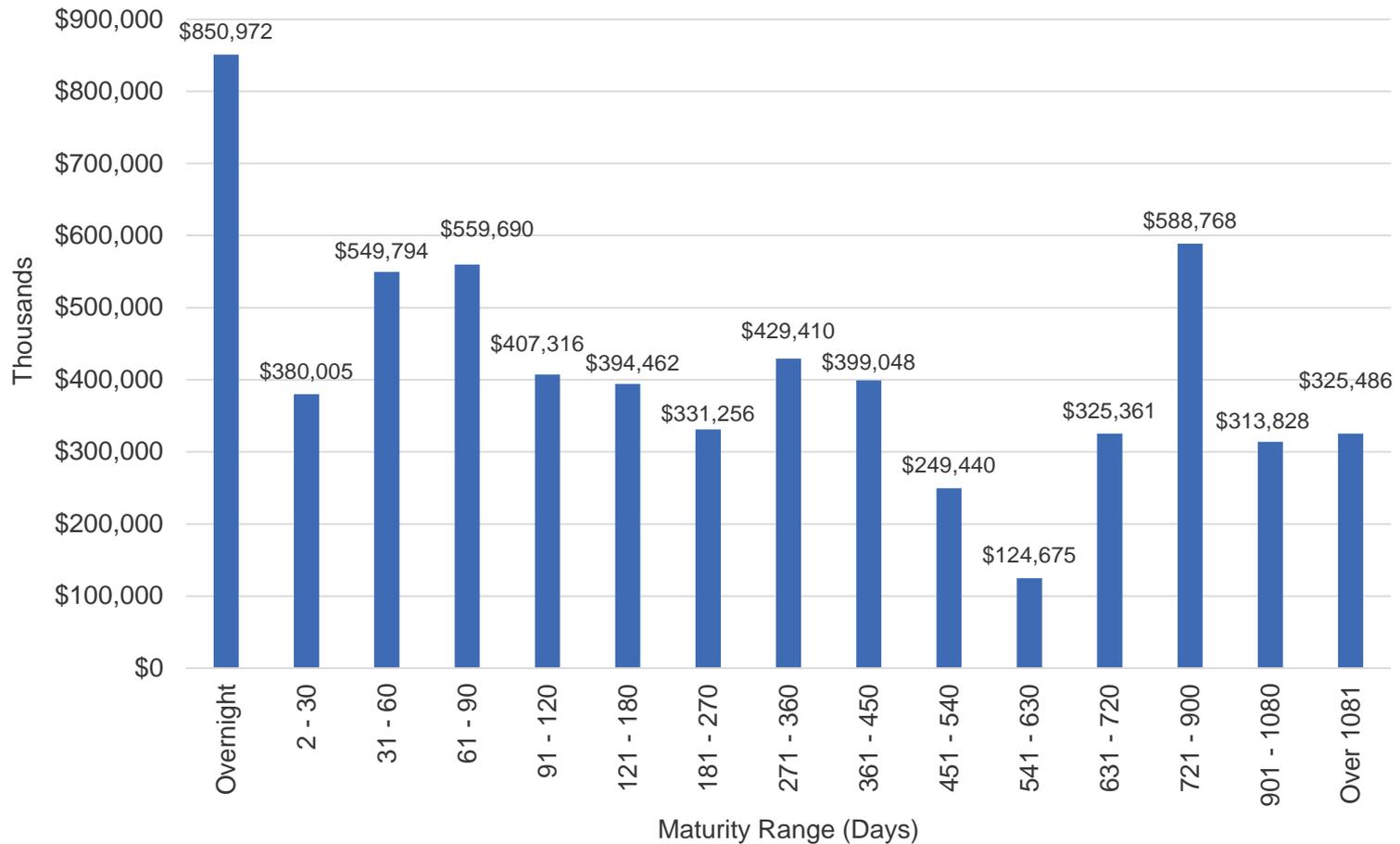
MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$2,521,760,546
Aaa (Long-Term)	\$3,457,692,202
Aa3 (Long-Term)	\$50,039,750
Aa2 (Long-Term)	\$50,019,220
Aa1 (Long-Term)	\$0
A3 (Long-Term)	\$0
A2 (Long-Term)	\$0
A1 (Long-Term)	\$0
Not Rated	\$150,000,000



San Bernardino County Pool Maturity Distribution (as of 4/30/2017)



Maturity range assumes no securities are called.



San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
April 2016	0.74%
May 2016	0.78%
June 2016	0.77%
July 2016	0.81%
August 2016	0.84%
September 2016	0.86%
October 2016	0.88%
November 2016	0.88%
December 2016	0.93%
January 2017	1.00%
February 2017	1.02%
March 2017	1.08%
April 2017	1.10%

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.