



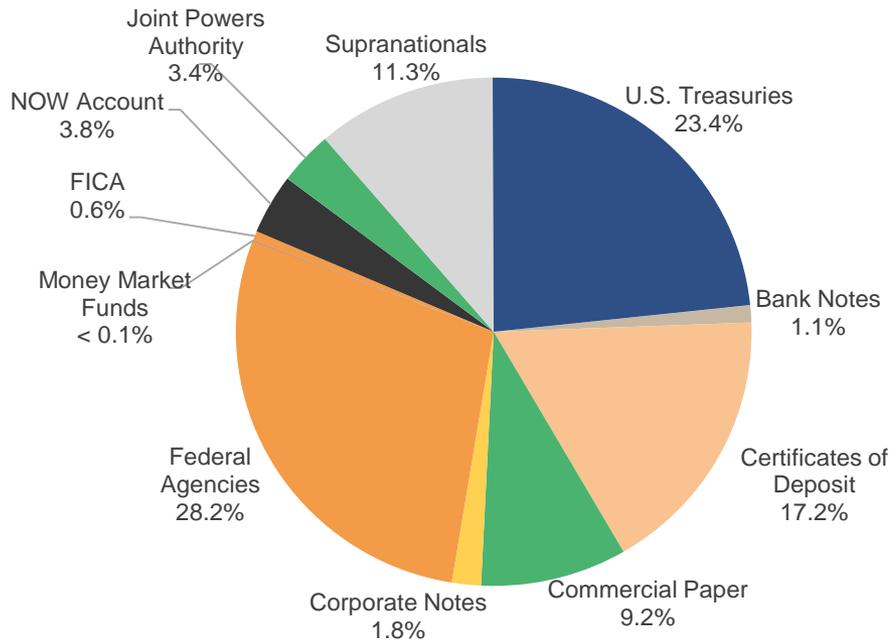
## San Bernardino County Pool Summary (as of 8/31/2018)

	Par	Amortized	Market	Market % of	Yield to Maturity	Weighted	Modified
Bank Notes	65,000,000.00	64,988,860.90	64,213,320.00	1.1%	2.47%	813	2.13
Certificates of Deposit	1,010,700,000.00	1,010,655,013.93	1,010,749,194.90	17.2%	2.24%	157	0.41
Collateralized CD	0.00	0.00	0.00	-	-	-	-
Commercial Paper	542,000,000.00	540,618,263.04	540,668,780.00	9.2%	2.17%	40	0.10
Corporate Notes	107,000,000.00	106,996,395.42	106,546,556.00	1.8%	1.90%	477	1.26
Federal Agencies	1,675,347,000.00	1,674,503,600.37	1,661,100,314.24	28.2%	1.70%	475	1.26
Money Market Funds	2,000,000.00	2,000,000.00	2,000,000.00	0.0%	1.83%	1	-
Municipal Debt	0.00	0.00	0.00	-	-	-	-
Repurchase Agreements	0.00	0.00	0.00	-	-	-	-
FICA	35,000,000.00	35,000,000.00	35,000,000.00	0.6%	2.00%	1	-
NOW Account	225,000,000.00	225,000,000.00	225,000,000.00	3.8%	2.08%	1	-
Joint Powers Authority	200,000,000.00	200,000,000.00	200,000,000.00	3.4%	2.11%	1	-
Supranationals	670,000,000.00	669,204,599.50	662,241,425.00	11.3%	1.59%	500	1.32
U.S. Treasuries	1,400,000,000.00	1,391,819,214.75	1,377,061,575.00	23.4%	1.80%	592	1.57
<b>Total Securities</b>	<b>5,932,047,000.00</b>	<b>5,920,785,947.91</b>	<b>5,884,581,165.14</b>	<b>100.0%</b>	<b>1.89%</b>	<b>377</b>	<b>1.00</b>
Cash Balance	185,067,765.63	185,067,765.63	185,067,765.63				
<b>Total Investments</b>	<b>6,117,114,765.63</b>	<b>6,105,853,713.54</b>	<b>6,069,648,930.77</b>				
Accrued Interest		18,188,061.45	18,188,061.45				
<b>Total Portfolio</b>	<b>6,117,114,765.63</b>	<b>6,124,041,774.99</b>	<b>6,087,836,992.22</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.



## Sector Distribution



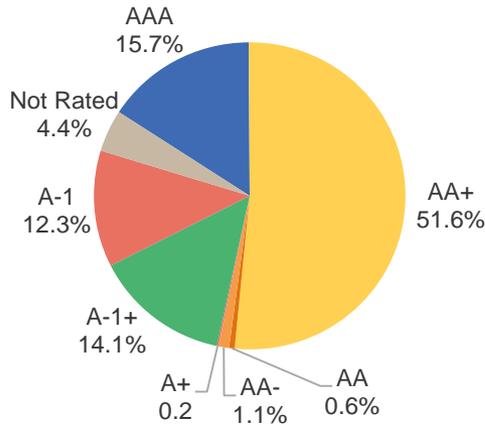
Sector	Market Value
Bank Notes	\$64,213,320
Certificates of Deposit	\$1,010,749,195
Collateralized CD	\$0
Commercial Paper	\$540,668,780
Corporate Notes	\$106,546,556
Federal Agencies	\$1,661,100,314
Money Market Funds	\$2,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$35,000,000
NOW Account	\$225,000,000
Joint Powers Authority	\$200,000,000
Supranationals	\$662,241,425
U.S. Treasuries	\$1,377,061,575

Percentages may not sum to 100% due to rounding.



# Credit Quality Distribution

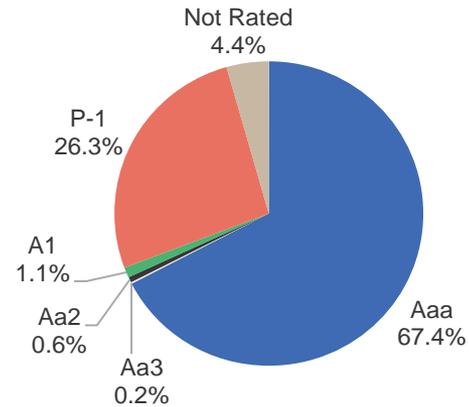
## S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$830,059,261
A-1 (Short-Term)	\$721,358,714
AAA (Long-Term)	\$926,731,292
AA+ (Long-Term)	\$3,038,161,889
AA (Long-Term)	\$34,049,289
AA- (Long-Term)	\$64,213,320
A+ (Long-Term)	\$10,007,400
A (Long-Term)	\$0
Not Rated	\$260,000,000

Percentages may not sum to 100% due to rounding.

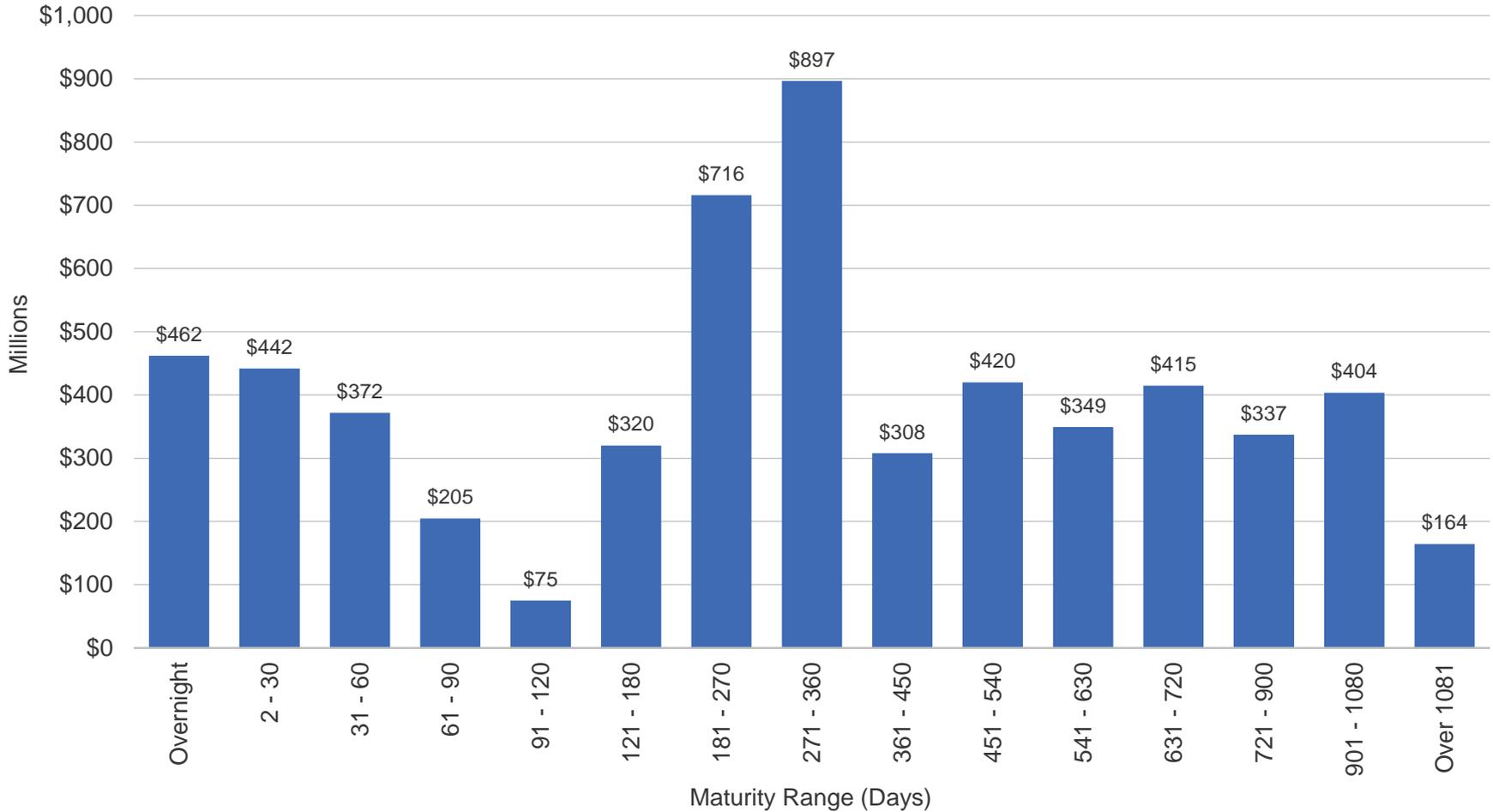
## MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$1,551,417,975
Aaa (Long-Term)	\$3,964,893,181
Aa3 (Long-Term)	\$10,007,400
Aa2 (Long-Term)	\$34,049,289
Aa1 (Long-Term)	\$0
A3 (Long-Term)	\$0
A2 (Long-Term)	\$0
A1 (Long-Term)	\$64,213,320
Not Rated	\$260,000,000



## Maturity Distribution



Maturity range assumes no securities are called.



## San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
August 2017	1.25%
September 2017	1.27%
October 2017	1.29%
November 2017	1.32%
December 2017	1.38%
January 2018	1.45%
February 2018	1.49%
March 2018	1.59%
April 2018	1.71%
May 2018	1.74%
June 2018	1.85%
July 2018	1.86%
<b>August 2018</b>	<b>1.89%</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.