



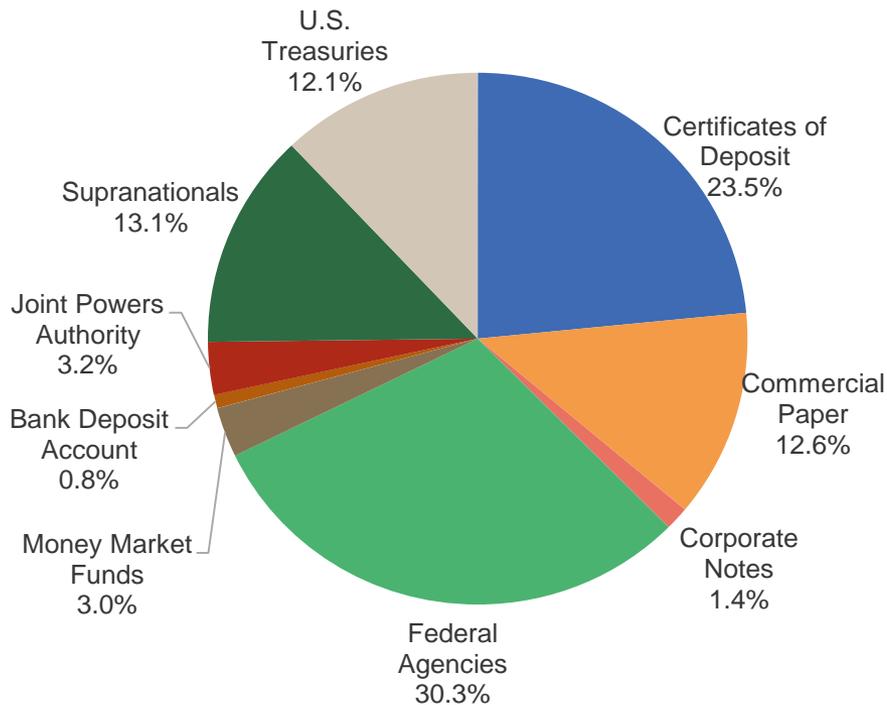
San Bernardino County Pool Summary (as of 7/31/2017)

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	1,408,000,000.00	1,408,000,000.00	1,407,622,894.78	23.5%	1.25%	165	0.45
Collateralized CD	0.00	0.00	0.00	0.0%			
Commercial Paper	759,600,000.00	758,375,262.97	758,400,587.60	12.6%	1.18%	45	0.12
Corporate Notes	85,000,000.00	85,006,563.64	84,876,480.00	1.4%	1.25%	545	1.46
Federal Agencies	1,818,511,000.00	1,817,385,324.10	1,815,003,285.12	30.3%	1.16%	464	1.25
Money Market Funds	182,000,000.00	182,000,000.00	182,000,000.00	3.0%	1.17%	1	0.00
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%	0.95%	1	
Joint Powers Authority	192,000,000.00	192,000,000.00	192,000,000.00	3.2%	1.13%	1	
Supranationals	790,000,000.00	788,943,123.45	785,912,225.00	13.1%	1.21%	579	1.55
U.S. Treasuries	725,000,000.00	723,554,344.00	725,336,825.00	12.1%	1.48%	876	2.33
Total Securities	6,010,111,000.00	6,005,264,618.16	6,001,152,297.50	100.0%	1.23%	374	1.00
Cash Balance	303,052,428.03	303,052,428.03	303,052,428.03				
Total Investments	6,313,163,428.03	6,308,317,046.19	6,304,204,725.53				
Accrued Interest		11,936,218.23	11,936,218.23				
Total Portfolio	6,313,163,428.03	6,320,253,264.42	6,316,140,943.76				

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



San Bernardino County Pool Sector Distribution (as of 7/31/2017)

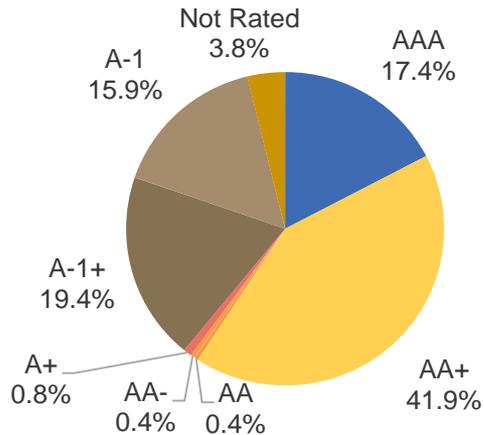


Sector	Market Value
Banker's Acceptances	\$0
Certificates of Deposit	\$1,407,622,895
Collateralized CD	\$0
Commercial Paper	\$758,400,588
Corporate Notes	\$84,876,480
Federal Agencies	\$1,815,003,285
Money Market Funds	\$182,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
Bank Deposit Account	\$50,000,000
Joint Powers Authority	\$192,000,000
Supranationals	\$785,912,225
U.S. Treasuries	\$725,336,825



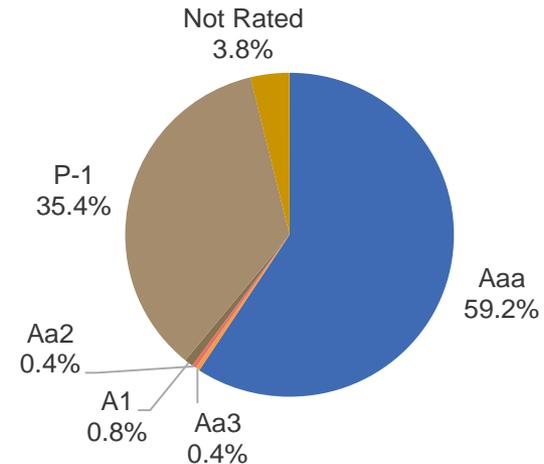
San Bernardino County Pool Credit Quality Distribution (as of 7/31/2017)

S & P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,164,294,299
A-1 (Short-Term)	\$951,637,616
AAA (Long-Term)	\$1,039,793,395
AA+ (Long-Term)	\$2,515,362,802
AA (Long-Term)	\$24,995,311
AA- (Long-Term)	\$25,030,875
A+ (Long-Term)	\$50,038,000
A (Long-Term)	\$0
Not Rated	\$230,000,000

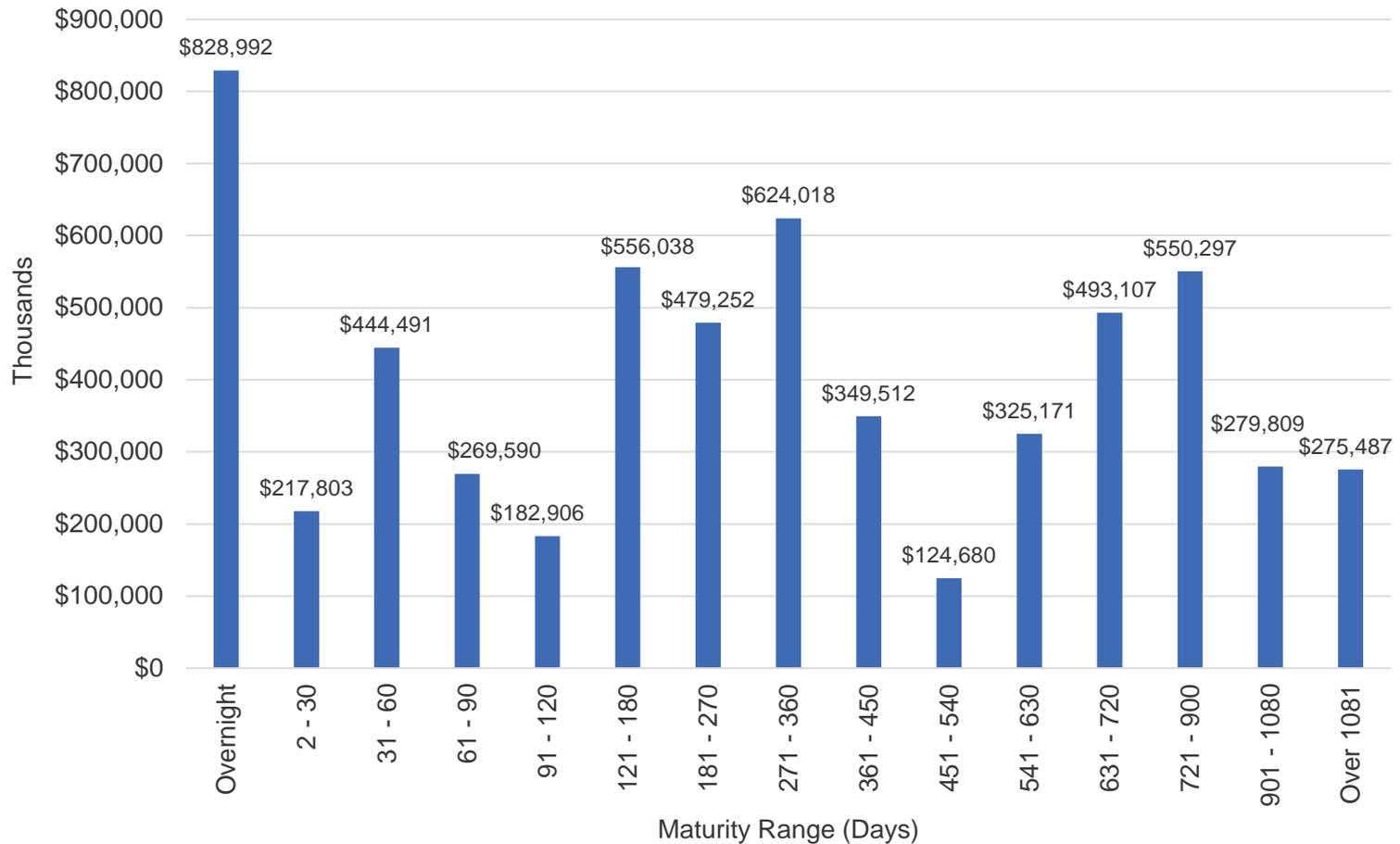
MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$2,115,931,915
Aaa (Long-Term)	\$3,555,156,197
Aa3 (Long-Term)	\$25,030,875
Aa2 (Long-Term)	\$24,995,311
Aa1 (Long-Term)	\$0
A3 (Long-Term)	\$0
A2 (Long-Term)	\$0
A1 (Long-Term)	\$50,038,000
Not Rated	\$230,000,000



San Bernardino County Pool Maturity Distribution (as of 7/31/2017)



Maturity range assumes no securities are called.



San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
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%
May 2017	1.11%
June 2017	1.16%
July 2017	1.23%

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.