



## San Bernardino County Pool Summary (as of 6/30/2017)

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	1,433,000,000.00	1,433,000,214.50	1,432,646,149.70	23.0%	1.19%	131	0.35
Collateralized CD	0.00	0.00	0.00	0.0%			
Commercial Paper	1,119,600,000.00	1,117,893,393.30	1,117,821,797.80	18.0%	1.11%	46	0.11
Corporate Notes	85,000,000.00	85,007,359.09	84,746,350.00	1.4%	1.25%	576	1.54
Federal Agencies	1,668,511,000.00	1,667,670,276.90	1,664,110,116.65	26.7%	1.11%	443	1.19
Money Market Funds	182,000,000.00	182,000,000.00	182,000,000.00	2.9%	0.53%	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	0.8%	0.45%	3	0.01
Joint Powers Authority	192,000,000.00	192,000,000.00	192,000,000.00	3.1%	0.96%	3	0.01
Supranationals	835,000,000.00	833,874,833.45	830,009,009.30	13.3%	1.20%	578	1.55
U.S. Treasuries	675,000,000.00	673,308,811.50	674,162,250.00	10.8%	1.49%	920	2.44
<b>Total Securities</b>	<b>6,240,111,000.00</b>	<b>6,234,754,888.74</b>	<b>6,227,495,673.45</b>	<b>100.0%</b>	<b>1.16%</b>	<b>341</b>	<b>0.91</b>
Cash Balance	<b>388,899,802.59</b>	<b>388,899,802.59</b>	<b>388,899,802.59</b>				
<b>Total Investments</b>	<b>6,629,010,802.59</b>	<b>6,623,654,691.33</b>	<b>6,616,395,476.04</b>				
Accrued Interest		<b>10,994,026.34</b>	<b>10,994,026.34</b>				
<b>Total Portfolio</b>	<b>6,629,010,802.59</b>	<b>6,634,648,717.67</b>	<b>6,627,389,502.38</b>				

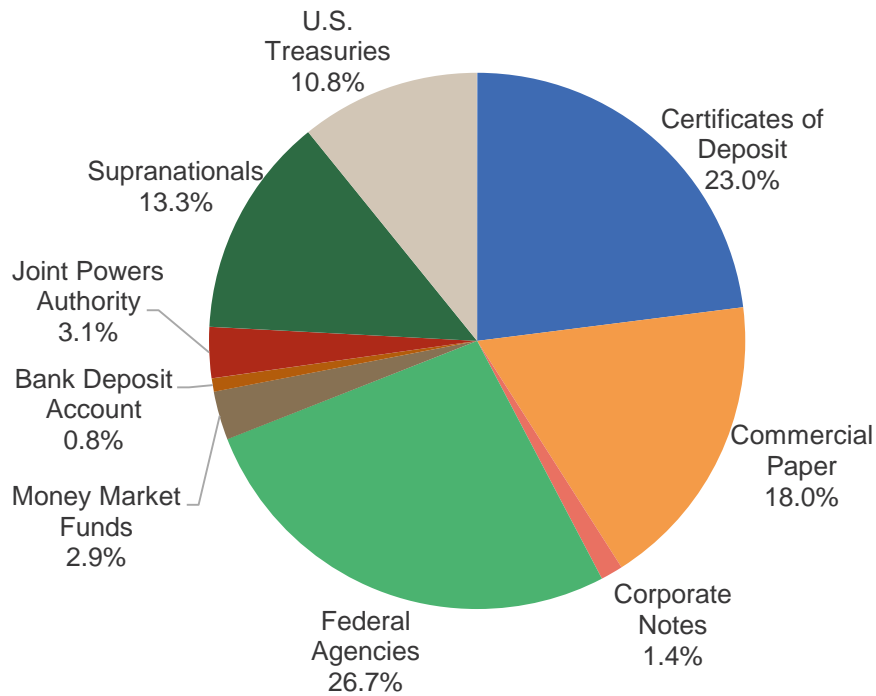
1. Yield for the money market funds is a weighted average of the month-end yields for the Federated, Goldman, and Fidelity money market funds.

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 6/30/2017)

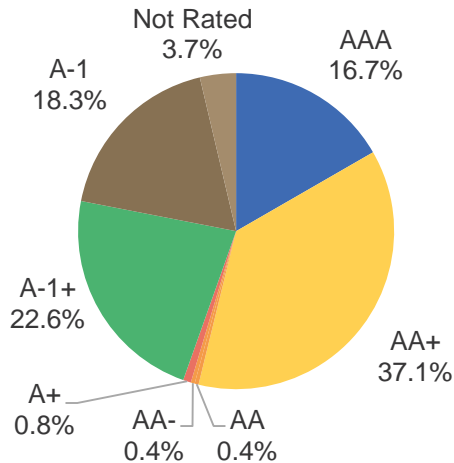


Sector	Market Value
Banker's Acceptances	\$0
Certificates of Deposit	\$1,432,646,150
Collateralized CD	\$0
Commercial Paper	\$1,117,821,798
Corporate Notes	\$84,746,350
Federal Agencies	\$1,664,110,117
Money Market Funds	\$182,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
Bank Deposit Account	\$50,000,000
Joint Powers Authority	\$192,000,000
Supranationals	\$830,009,009
U.S. Treasuries	\$674,162,250



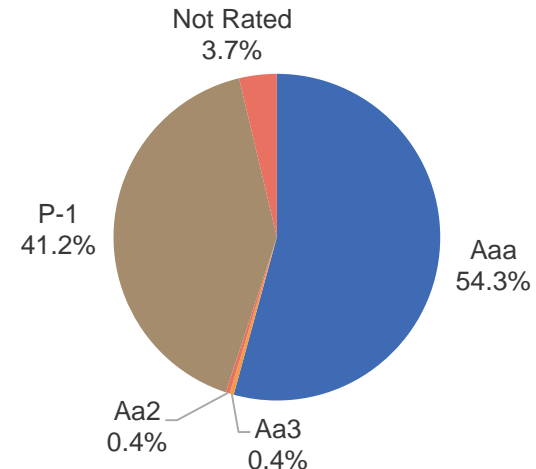
# San Bernardino County Pool Credit Quality Distribution (as of 6/30/2017)

## S & P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,408,945,658
A-1 (Short-Term)	\$1,136,408,070
AAA (Long-Term)	\$1,038,795,405
AA+ (Long-Term)	\$2,313,317,435
AA (Long-Term)	\$24,984,880
AA- (Long-Term)	\$25,023,225
A+ (Long-Term)	\$50,021,000
A (Long-Term)	\$0
Not Rated	\$230,000,000

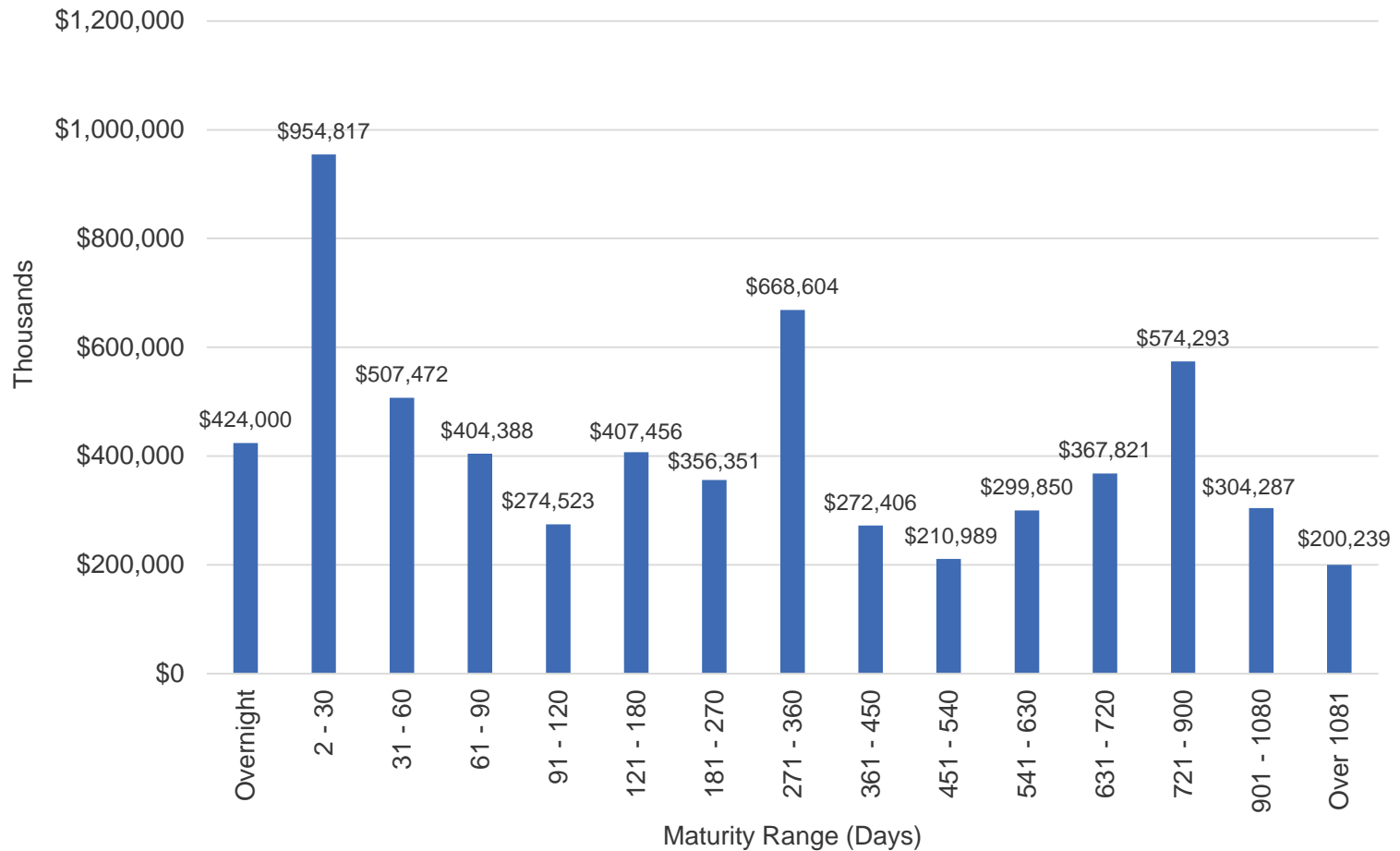
## MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$2,545,353,728
Aaa (Long-Term)	\$3,352,112,840
Aa3 (Long-Term)	\$25,023,225
Aa2 (Long-Term)	\$24,984,880
Aa1 (Long-Term)	\$0
A3 (Long-Term)	\$0
A2 (Long-Term)	\$0
A1 (Long-Term)	\$50,021,000
Not Rated	\$230,000,000



## San Bernardino County Pool Maturity Distribution (as of 6/30/2017)



Maturity range assumes no securities are called.



## San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
May 2016	0.77%
June 2016	0.81%
July 2016	0.84%
August 2016	0.86%
September 2016	0.88%
October 2016	0.88%
November 2016	0.93%
December 2016	1.00%
January 2017	1.02%
February 2017	1.08%
March 2017	1.10%
April 2017	1.11%
<b>June 2017</b>	<b>1.16%</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.