



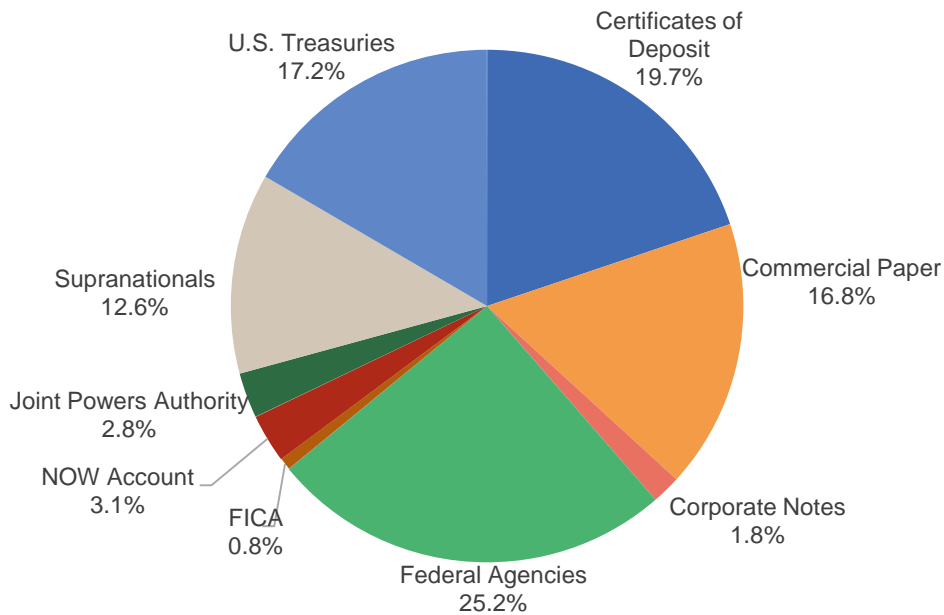
San Bernardino County Pool Summary (as of 1/31/2018)

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	-	-	-	-
Certificates of Deposit	1,295,000,000.00	1,295,000,000.00	1,294,584,241.30	19.7%	1.48%	121	0.32
Collateralized CD	0.00	0.00	0.00	-	-	-	-
Commercial Paper	1,110,000,000.00	1,107,401,715.15	1,107,255,995.00	16.8%	1.53%	57	0.15
Corporate Notes	120,000,000.00	119,981,847.79	118,765,773.00	1.8%	1.62%	651	1.72
Federal Agencies	1,673,672,000.00	1,672,715,697.67	1,659,620,500.94	25.2%	1.30%	455	1.22
Money Market Mutual Funds	2,000,000.00	2,000,000.00	2,000,000.00	0.0%	1.20%	1	0.00
Municipal Debt	0.00	0.00	0.00	-	-	-	-
Repurchase Agreements	0.00	0.00	0.00	-	-	-	-
FICA	50,000,000.00	50,000,000.00	50,000,000.00	0.8%	0.95%	1	-
NOW Account	200,000,000.00	200,000,000.00	200,000,000.00	3.1%	1.56%	1	-
Joint Powers Authority	187,000,000.00	187,000,000.00	187,000,000.00	2.8%	1.46%	1	-
Supranationals	835,000,000.00	834,094,184.25	825,898,345.00	12.6%	1.29%	470	1.26
U.S. Treasuries	1,150,000,000.00	1,143,510,515.50	1,132,080,075.00	17.2%	1.65%	789	2.10
Total Securities	6,622,672,000.00	6,611,703,960.36	6,577,204,930.24	100.0%	1.45%	355	0.95
Cash Balance	182,320,465.99	182,320,465.99	182,320,465.99				
Total Investments	6,804,992,465.99	6,794,024,426.35	6,759,525,396.23				
Accrued Interest		15,156,021.56	15,156,021.56				
Total Portfolio	6,804,992,465.99	6,809,180,447.91	6,774,681,417.79				

1. Yield for the money market mutual funds is a weighted average of the month-end yields for the Federated, Goldman, and Fidelity money market mutual funds.
2. Statistics for the total portfolio include money market mutual 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



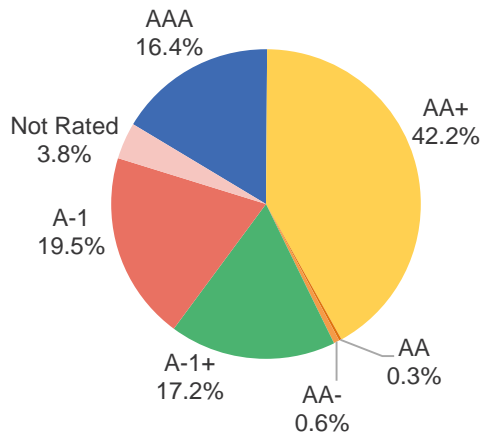
Sector	Market Value
Banker's Acceptances	\$0
Certificates of Deposit	\$1,294,584,241
Collateralized CD	\$0
Commercial Paper	\$1,107,255,995
Corporate Notes	\$118,765,773
Federal Agencies	\$1,659,620,501
Money Market Mutual Funds	\$2,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$50,000,000
NOW Account	\$200,000,000
Joint Powers Authority	\$187,000,000
Supranationals	\$825,898,345
U.S. Treasuries	\$1,132,080,075

Percentages may not sum to 100% due to rounding.



Credit Quality Distribution

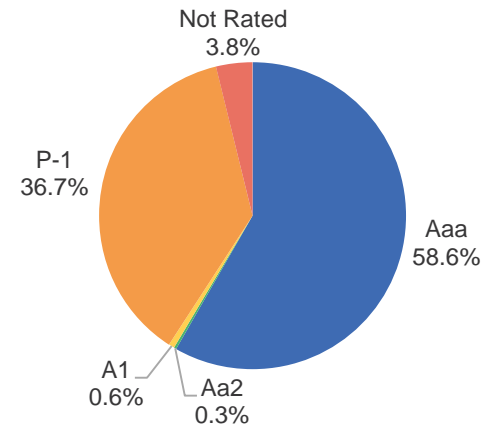
S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,133,793,615
A-1 (Short-Term)	\$1,282,906,862
AAA (Long-Term)	\$1,077,291,716
AA+ (Long-Term)	\$2,776,840,335
AA (Long-Term)	\$16,904,682
AA- (Long-Term)	\$39,467,720
A+ (Long-Term)	\$0
A (Long-Term)	\$0
Not Rated	\$250,000,000

Percentages may not sum to 100% due to rounding.

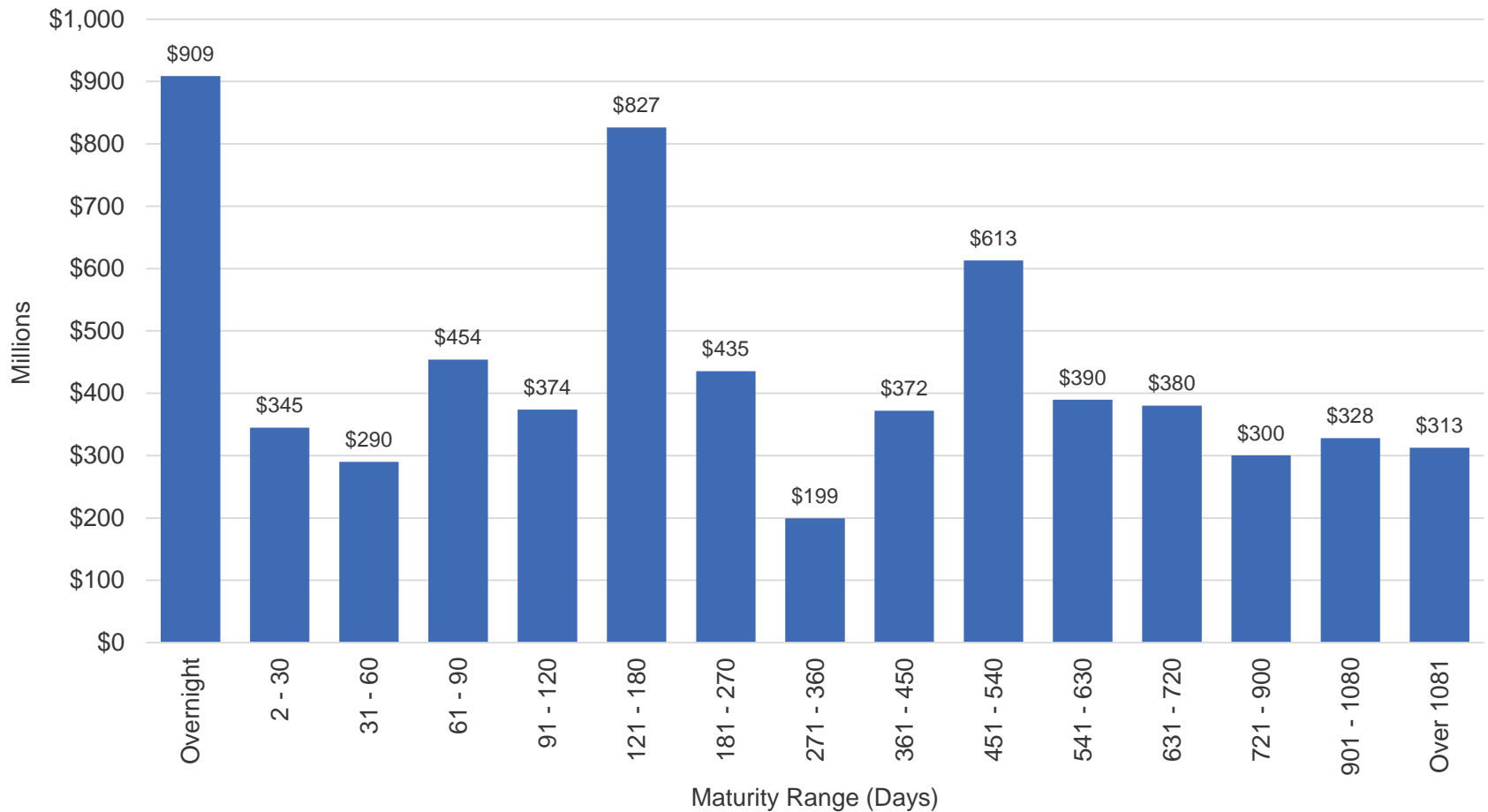
MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$2,416,700,477
Aaa (Long-Term)	\$3,854,132,051
Aa3 (Long-Term)	\$0
Aa2 (Long-Term)	\$16,904,682
Aa1 (Long-Term)	\$0
A3 (Long-Term)	\$0
A2 (Long-Term)	\$0
A1 (Long-Term)	\$39,467,720
Not Rated	\$250,000,000



Maturity Distribution



Maturity range assumes no securities are called.



San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
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%
August 2017	1.25%
September 2017	1.27%
October 2017	1.29%
November 2017	1.32%
December 2017	1.38%
January 2018	1.45%

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 mutual funds.