

**Bill Lockyer**

**Treasurer**

**State of California**



**POOLED MONEY INVESTMENT  
BOARD REPORT**

**September 2014**

STATE OF CALIFORNIA  
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

September 2014

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# POOLED MONEY INVESTMENT ACCOUNT

## Summary of Investment Data A Comparison of September 2014 with September 2013 (DOLLARS IN THOUSANDS)

	September 2014	September 2013	Change
Average Daily Portfolio (\$)	55,665,332	53,684,560	+1,980,772
Accrued Earnings (\$)	11,247	11,362	-115
Effective Yield (%)	0.246	0.257	-0.011
Average Life-Month End (In Days)	232	239	-7
Total Security Transactions			
Amount (\$)	26,989,258	19,239,201	+7,750,057
Number	541	385	+156
Total Time Deposit Transactions			
Amount (\$)	2,072,500	1,722,000	+350,500
Number	96	85	+11
Average Workday Investment Activity (\$)	1,383,893	1,048,060	+335,833
Prescribed Demand Account Balances For Services (\$)	1,878,875	1,923,720	-44,845

**BILL LOCKYER  
TREASURER  
STATE OF CALIFORNIA**

**Investment Division Selected Investment Data  
Analysis of the Pooled Money Investment Account Portfolio  
(DOLLARS IN THOUSANDS)**

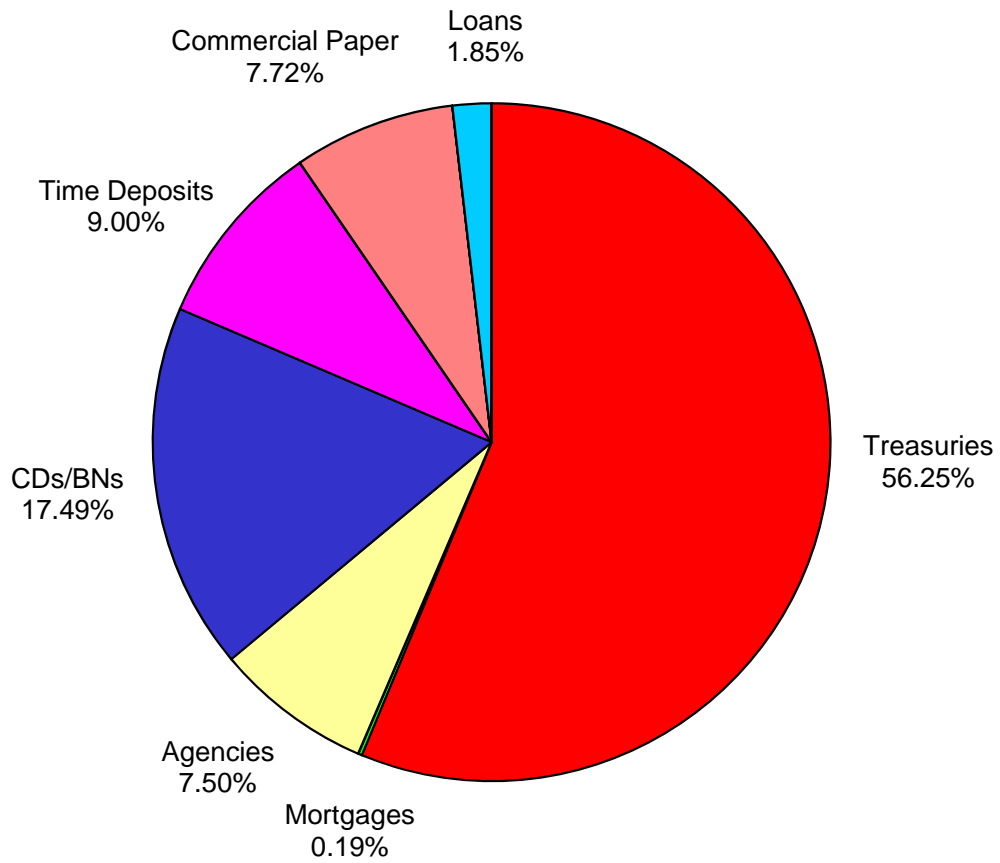
September 30, 2014

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	11,137,910	19.73	-0.94
Bonds	0	0.00	0
Notes	20,613,431	36.52	-1.69
Strips	0	0.00	0
<b>Total Government</b>	<u>31,751,341</u>	<u>56.25</u>	<u>-2.63</u>
Agency Debentures	2,530,890	4.49	+0.13
Certificates of Deposit	9,475,026	16.78	+1.29
Bank Notes	400,000	0.71	+0.16
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	1,299,421	2.30	-0.29
Time Deposits	5,082,740	9.00	-0.11
GNMAs	0	0.00	0
Commercial Paper	4,354,196	7.72	+0.96
FHLMC/Remics	109,474	0.19	-0.02
Corporate Bonds	0	0.00	0
AB 55 Loans	345,929	0.61	0
GF Loans	701,300	1.24	+0.07
NOW Accounts	0	0.00	0
Other	399,928	0.71	+0.44
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<u>56,450,245</u>	<u>100.00</u>	

**INVESTMENT ACTIVITY**

	September 2014		August 2014	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	541	26,989,258	292	14,580,390
Other	11	379,285	11	511,621
Time Deposits	96	2,072,500	83	1,440,500
<b>Total</b>	<u>648</u>	<u>29,441,043</u>	<u>386</u>	<u>16,532,511</u>
PMIA Monthly Average Effective Yield (%)	0.246		0.260	
Year to Date Yield Last Day of Month (%)	0.250		0.252	

**Pooled Money Investment Account  
Portfolio Composition  
\$56.5 Billion  
09/30/14**



<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
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**09/02/14 REDEMPTIONS**

CD		CITIBANK	0.200	09/02/14	0.200	50,000	158	43,888.89	0.203
CD		CITIBANK	0.200	09/02/14	0.200	50,000	158	43,888.89	0.203
CP		GE CO		09/02/14	0.060	50,000	8	666.67	0.061
CP		GE CO		09/02/14	0.060	50,000	8	666.67	0.061
CP		GE CO		09/02/14	0.060	50,000	8	666.67	0.061
CP		GE CO		09/02/14	0.060	50,000	8	666.67	0.061
CP		BNP FIN		09/02/14	0.090	50,000	8	1,000.00	0.091
CP		BNP FIN		09/02/14	0.090	50,000	8	1,000.00	0.091
CP		GE CO		09/02/14	0.060	50,000	40	3,333.33	0.061
CP		GE CO		09/02/14	0.060	50,000	40	3,333.33	0.061
CP		GE CO		09/02/14	0.060	50,000	40	3,333.33	0.061
CP		GE CO		09/02/14	0.060	50,000	40	3,333.33	0.061
CP		TD USA		09/02/14	0.110	50,000	40	6,111.11	0.112
CP		TD USA		09/02/14	0.110	50,000	40	6,111.11	0.112
CP		TD USA		09/02/14	0.110	50,000	40	6,111.11	0.112
CP		TD USA		09/02/14	0.110	50,000	40	6,111.11	0.112
CP		CRC		09/02/14	0.160	50,000	78	17,333.33	0.162
CP		CRC		09/02/14	0.160	50,000	78	17,333.33	0.162
CP		CRC		09/02/14	0.160	50,000	96	21,333.33	0.162
CP		UBS FIN		09/02/14	0.170	50,000	96	22,666.67	0.172
YCD		NORDEA	0.070	09/02/14	0.070	50,000	8	777.78	0.071
YCD		NORDEA	0.070	09/02/14	0.070	50,000	8	777.78	0.071
YCD		SUMITOMO	0.110	09/02/14	0.110	50,000	11	1,680.56	0.112
YCD		SUMITOMO	0.110	09/02/14	0.110	50,000	11	1,680.56	0.112
YCD		SUMITOMO	0.110	09/02/14	0.110	50,000	11	1,680.56	0.112
YCD		SUMITOMO	0.110	09/02/14	0.110	50,000	11	1,680.56	0.112
YCD		SUMITOMO	0.110	09/02/14	0.110	50,000	11	1,680.56	0.112
YCD		TOKYO-MIT	0.120	09/02/14	0.120	50,000	12	2,000.00	0.122
YCD		TOKYO-MIT	0.120	09/02/14	0.120	50,000	12	2,000.00	0.122
YCD		TOKYO-MIT	0.120	09/02/14	0.120	50,000	12	2,000.00	0.122
YCD		TOKYO-MIT	0.120	09/02/14	0.120	50,000	12	2,000.00	0.122
YCD		TOKYO-MIT	0.120	09/02/14	0.120	50,000	12	2,000.00	0.122
YCD		NORINCHUK	0.110	09/02/14	0.110	50,000	13	1,986.11	0.112
YCD		NORINCHUK	0.110	09/02/14	0.110	50,000	13	1,986.11	0.112
YCD		SUMITOMO	0.120	09/02/14	0.120	50,000	14	2,333.33	0.122
YCD		SUMITOMO	0.120	09/02/14	0.120	50,000	14	2,333.33	0.122
YCD		SUMITOMO	0.120	09/02/14	0.120	50,000	14	2,333.33	0.122
YCD		SUMITOMO	0.120	09/02/14	0.120	50,000	14	2,333.33	0.122
YCD		SUMITOMO	0.120	09/02/14	0.120	50,000	14	2,333.33	0.122
YCD		SCOTIA	0.120	09/02/14	0.120	50,000	78	13,000.00	0.122
YCD		SCOTIA	0.120	09/02/14	0.120	50,000	78	13,000.00	0.122

**09/02/14 PURCHASES**

CD		MUFG UNION	0.090	10/02/14	0.090	50,000			
CD		MUFG UNION	0.090	10/02/14	0.090	50,000			
CP		RABO USA		09/05/14	0.070	50,000			
CP		RABO USA		09/05/14	0.070	50,000			
CP		BNP FIN		09/08/14	0.070	50,000			
CP		BNP FIN		09/08/14	0.070	50,000			

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
<b>09/02/14 PURCHASES (Continued)</b>									
	CP	GECC		09/29/14	0.060	50,000			
	CP	GECC		09/29/14	0.060	50,000			
<b>09/03/14 NO REDEMPTIONS</b>									
<b>09/03/14 PURCHASES</b>									
	CD	CITIBANK	0.230	12/17/14	0.210	25,000			
	CD	CITIBANK	0.230	12/17/14	0.210	50,000			
	CP	SOC GEN		09/05/14	0.070	50,000			
	CP	SOC GEN		09/05/14	0.070	50,000			
	CP	SOC GEN		09/05/14	0.070	50,000			
	CP	SOC GEN		09/05/14	0.070	50,000			
	CP	SOC GEN		09/05/14	0.070	50,000			
	CP	RABO USA		09/08/14	0.070	50,000			
	CP	RABO USA		09/08/14	0.070	50,000			
	CP	RABO USA		09/08/14	0.070	50,000			
	CP	RABO USA		09/08/14	0.070	50,000			
	CP	SOC GEN		09/09/14	0.080	50,000			
	CP	SOC GEN		09/09/14	0.080	50,000			
	CP	GE CO		09/26/14	0.070	50,000			
	CP	CRC		12/02/14	0.170	50,000			
	YCD	SUMITOMO	0.130	09/22/14	0.120	50,000			
	YCD	SUMITOMO	0.130	09/22/14	0.120	50,000			
	YCD	CIBC	0.190	02/27/15	0.190	50,000			
<b>09/04/14 NO REDEMPTIONS</b>									
<b>09/04/14 PURCHASES</b>									
	CP	RABO USA		09/05/14	0.070	50,000			
	CP	RABO USA		09/05/14	0.070	50,000			
	CP	BNP FIN		09/09/14	0.070	50,000			
	CP	BNP FIN		09/09/14	0.070	50,000			
	YCD	TOKYO-MIT	0.130	09/26/14	0.130	50,000			
	YCD	TOKYO-MIT	0.130	09/26/14	0.130	50,000			
	YCD	TOKYO-MIT	0.130	09/26/14	0.130	50,000			
	YCD	TOKYO-MIT	0.130	09/26/14	0.130	50,000			
	YCD	TORONTO	0.130	09/29/14	0.110	50,000			
	YCD	TORONTO	0.130	09/29/14	0.110	50,000			
	YCD	TORONTO	0.130	09/29/14	0.110	50,000			
<b>09/05/14 REDEMPTIONS</b>									
	CP	RABO USA		09/05/14	0.070	50,000	1	97.22	0.071
	CP	RABO USA		09/05/14	0.070	50,000	1	97.22	0.071
	CP	SOC GEN		09/05/14	0.070	50,000	2	194.44	0.071
	CP	SOC GEN		09/05/14	0.070	50,000	2	194.44	0.071
	CP	SOC GEN		09/05/14	0.070	50,000	2	194.44	0.071

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
<b>09/05/14 REDEMPTIONS (Continued)</b>									
	CP	SOC GEN		09/05/14	0.070	50,000	2	194.44	0.071
	CP	SOC GEN		09/05/14	0.070	50,000	2	194.44	0.071
	CP	RABO USA		09/05/14	0.070	50,000	3	291.67	0.071
	CP	RABO USA		09/05/14	0.070	50,000	3	291.67	0.071
	DN	FHLB		09/05/14	0.075	50,000	85	8,854.17	0.076
	DN	FHLB		09/05/14	0.075	50,000	85	8,854.17	0.076
<b>09/05/14 PURCHASES</b>									
	YCD	TOKYO-MIT	0.140	10/01/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	10/01/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	10/01/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	10/01/14	0.140	50,000			
<b>09/08/14 SALES</b>									
	TR	BILL		04/02/15	0.044	50,000	154	36,161.11	0.171
	TR	BILL		04/02/15	0.044	50,000	154	36,161.11	0.171
	TR	BILL		04/02/15	0.044	50,000	154	36,161.11	0.171
<b>09/08/14 REDEMPTIONS</b>									
	CP	RABO USA		09/08/14	0.070	50,000	5	486.11	0.071
	CP	RABO USA		09/08/14	0.070	50,000	5	486.11	0.071
	CP	RABO USA		09/08/14	0.070	50,000	5	486.11	0.071
	CP	RABO USA		09/08/14	0.070	50,000	5	486.11	0.071
	CP	BNP FIN		09/08/14	0.070	50,000	6	583.33	0.071
	CP	BNP FIN		09/08/14	0.070	50,000	6	583.33	0.071
	CP	BNP FIN		09/08/14	0.080	50,000	10	1,111.11	0.081
	CP	BNP FIN		09/08/14	0.080	50,000	10	1,111.11	0.081
	CP	BNP FIN		09/08/14	0.080	50,000	10	1,111.11	0.081
	CP	BNP FIN		09/08/14	0.080	50,000	10	1,111.11	0.081
<b>09/08/14 NO PURCHASES</b>									
<b>09/09/14 REDEMPTIONS</b>									
	CP	BNP FIN		09/09/14	0.070	50,000	5	486.11	0.071
	CP	BNP FIN		09/09/14	0.070	50,000	5	486.11	0.071
	CP	SOC GEN		09/09/14	0.080	50,000	6	666.67	0.081
	CP	SOC GEN		09/09/14	0.080	50,000	6	666.67	0.081
	CP	BNP FIN		09/09/14	0.100	50,000	12	1,666.67	0.101
	CP	BNP FIN		09/09/14	0.100	50,000	12	1,666.67	0.101
	CP	BNP FIN		09/09/14	0.100	50,000	12	1,666.67	0.101
	CP	BNP FIN		09/09/14	0.100	50,000	12	1,666.67	0.101
	CP	GE CO		09/09/14	0.060	50,000	14	1,166.67	0.061
	CP	GE CO		09/09/14	0.060	50,000	14	1,166.67	0.061
	CP	BNP FIN		09/09/14	0.100	50,000	15	2,083.33	0.101
	CP	BNP FIN		09/09/14	0.100	50,000	15	2,083.33	0.101



<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
<b>09/09/14 REDEMPTIONS (Continued)</b>									
	YCD	SUMITOMO	0.120	09/09/14	0.120	50,000	13	2,166.67	0.122
	YCD	SUMITOMO	0.120	09/09/14	0.120	50,000	13	2,166.67	0.122
	YCD	NORINCHUK	0.110	09/09/14	0.110	50,000	18	2,750.00	0.112
	YCD	NORINCHUK	0.110	09/09/14	0.110	50,000	18	2,750.00	0.112
<b>09/09/14 NO PURCHASES</b>									
<b>09/10/14 NO REDEMPTIONS</b>									
<b>09/10/14 NO PURCHASES</b>									
<b>09/11/14 NO REDEMPTIONS</b>									
<b>09/11/14 NO PURCHASES</b>									
<b>09/12/14 NO REDEMPTIONS</b>									
<b>09/12/14 PURCHASES</b>									
	CP	BNP FIN		09/26/14	0.100	50,000			
	CP	BNP FIN		09/26/14	0.100	50,000			
	CP	BNP FIN		09/26/14	0.100	50,000			
	CP	BNP FIN		09/26/14	0.100	50,000			
	CP	BNP FIN		09/26/14	0.100	50,000			
	CP	BNP FIN		09/26/14	0.100	50,000			
	CP	BNP FIN		09/26/14	0.100	50,000			
	CP	BARCLY US		09/29/14	0.080	50,000			
	CP	BARCLY US		09/29/14	0.080	50,000			
	YCD	SUMITOMO	0.120	09/24/14	0.120	50,000			
	YCD	SUMITOMO	0.120	09/24/14	0.120	50,000			
	YCD	MONTREAL	0.100	10/02/14	0.100	50,000			
	YCD	MONTREAL	0.100	10/02/14	0.100	50,000			
	YCD	MONTREAL	0.100	10/02/14	0.100	50,000			
<b>09/15/14 REDEMPTIONS</b>									
	TR	NOTE	0.250	09/15/14	0.412	50,000	1,083	608,816.96	0.411
	TR	NOTE	0.250	09/15/14	0.412	50,000	1,083	608,816.96	0.411
	TR	NOTE	0.250	09/15/14	0.412	50,000	1,083	608,816.96	0.411
	TR	NOTE	0.250	09/15/14	0.412	50,000	1,083	608,816.96	0.411
	TR	NOTE	0.250	09/15/14	0.412	50,000	1,083	608,816.96	0.411
	TR	NOTE	0.250	09/15/14	0.412	50,000	1,083	608,816.96	0.411
	TR	NOTE	0.250	09/15/14	0.412	50,000	1,083	608,816.96	0.411
	TR	NOTE	0.250	09/15/14	0.412	50,000	1,083	608,816.96	0.411
	TR	NOTE	0.250	09/15/14	0.412	50,000	1,083	608,816.96	0.411
	TR	NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414
	TR	NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414
	TR	NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414
	TR	NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414
	TR	NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414
	TR	NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/15/14 REDEMPTIONS (Continued)</b>									
TR		NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414
TR		NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414
TR		NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414
TR		NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414
TR		NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414
TR		NOTE	0.250	09/15/14	0.415	50,000	1,083	612,723.21	0.414
TR		NOTE	0.250	09/15/14	0.414	50,000	1,084	613,066.62	0.414
TR		NOTE	0.250	09/15/14	0.414	50,000	1,084	613,066.62	0.414
TR		NOTE	0.250	09/15/14	0.414	50,000	1,084	613,066.62	0.414
<b>09/15/14 PURCHASES</b>									
BN		BOFA	0.230	02/27/15	0.230	50,000			
BN		BOFA	0.230	02/27/15	0.230	50,000			
CP		GE CO		09/26/14	0.080	50,000			
CP		GE CO		09/26/14	0.080	50,000			
CP		GE CO		09/26/14	0.080	50,000			
CP		GE CO		09/26/14	0.080	50,000			
CP		BNP FIN		09/26/14	0.090	50,000			
CP		BNP FIN		09/26/14	0.090	50,000			
CP		BNP FIN		09/26/14	0.090	50,000			
CP		BNP FIN		09/26/14	0.090	50,000			
CP		BARCLY US		09/29/14	0.080	50,000			
CP		BARCLY US		09/29/14	0.080	50,000			
CP		BARCLY US		09/29/14	0.080	50,000			
CP		BARCLY US		09/29/14	0.080	50,000			
CP		RABO USA		09/30/14	0.090	50,000			
CP		RABO USA		09/30/14	0.090	50,000			
CP		RABO USA		09/30/14	0.090	50,000			
CP		RABO USA		09/30/14	0.090	50,000			
CP		RABO USA		09/30/14	0.090	50,000			
CP		RABO USA		09/30/14	0.090	50,000			
CP		RABO USA		09/30/14	0.090	50,000			
CP		RABO USA		09/30/14	0.090	50,000			
CP		RABO USA		09/30/14	0.090	50,000			
CP		TOYOTA		11/03/14	0.110	50,000			
CP		TOYOTA		11/03/14	0.110	50,000			
YCD		SUMITOMO	0.110	09/24/14	0.110	50,000			
YCD		SUMITOMO	0.110	09/24/14	0.110	50,000			
YCD		SUMITOMO	0.110	09/24/14	0.110	50,000			
YCD		SUMITOMO	0.110	09/24/14	0.110	50,000			
YCD		SVENSKA	0.130	11/03/14	0.130	50,000			
YCD		SVENSKA	0.130	11/03/14	0.130	50,000			
YCD		SVENSKA	0.130	11/03/14	0.130	50,000			
YCD		SVENSKA	0.130	11/03/14	0.130	50,000			
YCD		TOKYO-MIT	0.160	11/03/14	0.160	50,000			
YCD		TOKYO-MIT	0.160	11/03/14	0.160	50,000			
YCD		SE BANKEN	0.170	12/29/14	0.170	50,000			
YCD		SE BANKEN	0.170	12/29/14	0.170	50,000			

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$ (000))</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
<b>09/15/14 PURCHASES (Continued)</b>									
	YCD	SE BANKEN	0.170	12/29/14	0.170	50,000			
	YCD	SE BANKEN	0.170	12/29/14	0.170	50,000			
	YCD	NORDEA	0.200	02/27/15	0.200	50,000			
	YCD	NORDEA	0.200	02/27/15	0.200	50,000			
	YCD	NORDEA	0.200	02/27/15	0.200	50,000			
	YCD	NORDEA	0.200	02/27/15	0.200	50,000			
	YCD	SCOTIA	0.210	02/27/15	0.210	50,000			
	YCD	SCOTIA	0.210	02/27/15	0.210	50,000			
<b>09/16/14 NO REDEMPTIONS</b>									
<b>09/16/14 PURCHASES</b>									
	CP	TD USA		10/01/14	0.070	50,000			
	CP	TD USA		10/01/14	0.070	50,000			
	YCD	CIBC	0.070	10/01/14	0.070	50,000			
	YCD	CIBC	0.070	10/01/14	0.070	50,000			
	YCD	CIBC	0.070	10/01/14	0.070	50,000			
	YCD	CIBC	0.070	10/01/14	0.070	50,000			
<b>09/17/14 NO REDEMPTIONS</b>									
<b>09/17/14 PURCHASES</b>									
	CP	TD USA		10/01/14	0.080	50,000			
	CP	TD USA		10/01/14	0.080	50,000			
	CP	BNP FIN		10/01/14	0.090	50,000			
	CP	BNP FIN		10/01/14	0.090	50,000			
	CP	BNP FIN		10/01/14	0.090	50,000			
	CP	BNP FIN		10/01/14	0.090	50,000			
	YCD	TOKYO-MIT	0.120	10/01/14	0.120	50,000			
	YCD	TOKYO-MIT	0.120	10/01/14	0.120	50,000			
<b>09/18/14 REDEMPTIONS</b>									
	TR	BILL		09/18/14	0.100	50,000	363	50,416.67	0.101
	TR	BILL		09/18/14	0.100	50,000	363	50,416.67	0.101
	TR	BILL		09/18/14	0.100	50,000	363	50,416.67	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101
	TR	BILL		09/18/14	0.100	50,000	364	50,555.56	0.101

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
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**09/18/14 REDEMPTIONS (Continued)**

TR	BILL			09/18/14	0.100	50,000	364	50,555.56	0.101
TR	BILL			09/18/14	0.118	50,000	364	59,402.78	0.119
TR	BILL			09/18/14	0.118	50,000	364	59,402.78	0.119
TR	BILL			09/18/14	0.118	50,000	364	59,402.78	0.119
TR	BILL			09/18/14	0.118	50,000	364	59,402.78	0.119

**09/18/14 PURCHASES**

BN	BOFA	0.220		02/27/15	0.220	50,000			
BN	BOFA	0.220		02/27/15	0.220	50,000			
CP	SOC GEN			09/26/14	0.080	50,000			
CP	SOC GEN			09/26/14	0.080	50,000			
CP	RABO USA			09/29/14	0.080	50,000			
CP	RABO USA			09/29/14	0.080	50,000			
CP	RABO USA			09/30/14	0.080	50,000			
CP	RABO USA			09/30/14	0.080	50,000			
CP	BNP FIN			10/01/14	0.080	50,000			
CP	BNP FIN			10/01/14	0.080	50,000			
CP	BNP FIN			10/01/14	0.080	50,000			
CP	BNP FIN			10/01/14	0.080	50,000			
CP	BNP FIN			10/01/14	0.080	50,000			
CP	BNP FIN			10/01/14	0.080	50,000			
TR	BILL			09/17/15	0.110	50,000			
TR	BILL			09/17/15	0.110	50,000			
TR	BILL			09/17/15	0.110	50,000			
TR	BILL			09/17/15	0.110	50,000			
TR	BILL			09/17/15	0.123	50,000			
TR	BILL			09/17/15	0.123	50,000			
TR	BILL			09/17/15	0.123	50,000			
TR	BILL			09/17/15	0.123	50,000			
TR	BILL			09/17/15	0.123	50,000			
TR	BILL			09/17/15	0.123	50,000			
YCD	TOKYO-MIT	0.110		10/03/14	0.110	50,000			
YCD	TOKYO-MIT	0.110		10/03/14	0.110	50,000			
YCD	SUMITOMO	0.140		10/06/14	0.140	50,000			
YCD	SUMITOMO	0.140		10/06/14	0.140	50,000			
YCD	RB CANADA	0.210		06/22/15	0.210	50,000			
YCD	RB CANADA	0.210		06/22/15	0.210	50,000			

**09/19/14 NO REDEMPTIONS**

**09/19/14 PURCHASES**

CP	TD USA			10/01/14	0.060	50,000			
CP	TD USA			10/01/14	0.060	50,000			
CP	TD USA			10/01/14	0.060	50,000			
YCD	SE BANKEN	0.130		12/01/14	0.120	50,000			
YCD	SE BANKEN	0.130		12/01/14	0.120	50,000			

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/22/14 REDEMPTIONS</b>									
	YCD	SUMITOMO	0.130	09/22/14	0.120	50,000	19	3,166.69	0.122
	YCD	SUMITOMO	0.130	09/22/14	0.120	50,000	19	3,166.69	0.122
<b>09/22/14 NO PURCHASES</b>									
<b>09/23/14 REDEMPTIONS</b>									
	CP	GECC		09/23/14	0.120	50,000	92	15,333.33	0.122
	DN	FHLB		09/23/14	0.065	20,000	95	3,430.56	0.066
	YCD	NAT AUB	0.120	09/23/14	0.120	50,000	99	16,500.00	0.122
	YCD	NAT AUB	0.120	09/23/14	0.120	50,000	99	16,500.00	0.122
<b>09/23/14 PURCHASES</b>									
	CD	BOWEST	0.160	02/27/15	0.160	50,000			
	CD	BOWEST	0.160	02/27/15	0.160	50,000			
	CD	CITIBANK	0.300	06/22/15	0.300	50,000			
	CD	CITIBANK	0.300	06/22/15	0.300	50,000			
	CP	SOC GEN		09/26/14	0.080	50,000			
	CP	SOC GEN		09/26/14	0.080	50,000			
	CP	SOC GEN		09/26/14	0.080	50,000			
	CP	SOC GEN		09/26/14	0.080	50,000			
	CP	SOC GEN		09/26/14	0.080	50,000			
	CP	SOC GEN		09/26/14	0.080	50,000			
	CP	SOC GEN		09/26/14	0.080	50,000			
	CP	SOC GEN		09/26/14	0.080	50,000			
	CP	SOC GEN		09/26/14	0.080	50,000			
	CP	RABO USA		09/30/14	0.070	50,000			
	CP	RABO USA		09/30/14	0.070	50,000			
	CP	NISSAN		09/30/14	0.210	50,000			
	CP	BNP FIN		10/15/14	0.100	50,000			
	CP	BNP FIN		10/15/14	0.100	50,000			
	CP	BNP FIN		10/15/14	0.100	50,000			
	CP	BNP FIN		10/15/14	0.100	50,000			
	CP	MUFG UNION		10/29/14	0.100	50,000			
	CP	MUFG UNION		10/29/14	0.100	50,000			
	CP	MUFG UNION		10/29/14	0.100	50,000			
	CP	MUFG UNION		10/29/14	0.100	50,000			
	CP	TOYOTA		11/26/14	0.110	50,000			
	CP	TOYOTA		11/26/14	0.110	50,000			
	CP	TOYOTA		12/02/14	0.110	50,000			
	CP	TOYOTA		12/02/14	0.110	50,000			
	CP	GECC		12/29/14	0.120	50,000			
	CP	GECC		12/29/14	0.120	50,000			
	CP	CRC		12/29/14	0.170	50,000			
	CP	TOYOTA		01/30/15	0.140	50,000			
	CP	TOYOTA		01/30/15	0.140	50,000			
	CP	CRC		01/30/15	0.190	50,000			
	CP	CRC		01/30/15	0.190	50,000			
	CP	TOYOTA		02/02/15	0.160	50,000			
	CP	TOYOTA		02/02/15	0.160	50,000			

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>09/23/14 PURCHASES (Continued)</b>									
CP		TOYOTA		02/09/15	0.160	50,000			
CP		TOYOTA		02/09/15	0.160	50,000			
CP		UBS FIN		02/27/15	0.210	50,000			
CP		UBS FIN		02/27/15	0.210	50,000			
CP		TOYOTA		03/02/15	0.170	50,000			
CP		TOYOTA		03/02/15	0.170	50,000			
DEB		IBRD	0.650	09/23/16	0.650	50,000			
DEB		IBRD	0.650	09/23/16	0.650	50,000			
DEB		IBRD	0.650	09/23/16	0.650	50,000			
DEB		IBRD	0.650	09/23/16	0.650	50,000			
DEB		IBRD	0.650	09/23/16	0.650	50,000			
TR		BILL		09/17/15	0.109	50,000			
TR		BILL		09/17/15	0.109	50,000			
TR		NOTE	0.875	06/15/17	0.953	50,000			
TR		NOTE	0.875	06/15/17	0.953	50,000			
TR		NOTE	0.875	06/15/17	0.953	50,000			
TR		NOTE	0.875	06/15/17	0.953	50,000			
TR		NOTE	0.875	06/15/17	0.955	50,000			
TR		NOTE	0.875	06/15/17	0.955	50,000			
TR		NOTE	0.875	06/15/17	0.955	50,000			
TR		NOTE	0.875	06/15/17	0.955	50,000			
YCD		SUMITOMO	0.120	10/08/14	0.120	50,000			
YCD		SUMITOMO	0.120	10/08/14	0.120	50,000			
YCD		SE BANKEN	0.080	11/03/14	0.080	50,000			
YCD		SE BANKEN	0.080	11/03/14	0.080	50,000			
YCD		MIZUHO	0.160	11/26/14	0.160	50,000			
YCD		MIZUHO	0.160	11/26/14	0.160	50,000			
YCD		MIZUHO	0.160	11/26/14	0.160	50,000			
YCD		MIZUHO	0.160	11/26/14	0.160	50,000			
YCD		SCOTIA	0.160	01/02/15	0.160	50,000			
YCD		SCOTIA	0.160	01/02/15	0.160	50,000			
YCD		STNDRD CH	0.250	03/02/15	0.250	50,000			
YCD		STNDRD CH	0.250	03/02/15	0.250	50,000			
<b>09/24/14 REDEMPTIONS</b>									
YCD		SUMITOMO	0.110	09/24/14	0.110	50,000	9	1,375.00	0.112
YCD		SUMITOMO	0.110	09/24/14	0.110	50,000	9	1,375.00	0.112
YCD		SUMITOMO	0.110	09/24/14	0.110	50,000	9	1,375.00	0.112
YCD		SUMITOMO	0.110	09/24/14	0.110	50,000	9	1,375.00	0.112
YCD		SUMITOMO	0.120	09/24/14	0.120	50,000	12	2,000.00	0.122
YCD		SUMITOMO	0.120	09/24/14	0.120	50,000	12	2,000.00	0.122
<b>09/24/14 PURCHASES</b>									
CP		BNP FIN		10/27/14	0.110	50,000			
CP		BNP FIN		10/27/14	0.110	50,000			
YCD		SUMITOMO	0.130	10/15/14	0.130	50,000			
YCD		SUMITOMO	0.130	10/15/14	0.130	50,000			

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
<b>09/24/14 PURCHASES (Continued)</b>									
	YCD	SUMITOMO	0.130	10/15/14	0.130	50,000			
	YCD	SUMITOMO	0.130	10/15/14	0.130	50,000			
<b>09/25/14 NO REDEMPTIONS</b>									
<b>09/25/14 PURCHASES</b>									
	CP	RABO USA		09/26/14	0.070	50,000			
	CP	RABO USA		09/26/14	0.070	50,000			
	CP	BARCLY US		09/26/14	0.080	50,000			
	CP	BARCLY US		09/26/14	0.080	50,000			
	CP	BARCLY US		09/26/14	0.080	50,000			
	CP	BARCLY US		09/26/14	0.080	50,000			
	CP	SOC GEN		09/29/14	0.080	50,000			
	CP	SOC GEN		09/29/14	0.080	50,000			
	CP	SOC GEN		09/29/14	0.080	50,000			
	CP	SOC GEN		09/29/14	0.080	50,000			
	CP	SOC GEN		09/29/14	0.080	50,000			
	CP	SOC GEN		09/29/14	0.080	50,000			
	CP	SOC GEN		09/29/14	0.080	50,000			
	CP	SOC GEN		09/30/14	0.080	50,000			
	CP	SOC GEN		09/30/14	0.080	50,000			
	CP	SOC GEN		09/30/14	0.080	50,000			
	CP	SOC GEN		09/30/14	0.080	50,000			
	CP	CAFCO		12/29/14	0.170	50,000			
	CP	UBS FIN		02/27/15	0.215	50,000			
	CP	UBS FIN		02/27/15	0.215	50,000			
	CP	OLD LINE		03/23/15	0.220	46,000			
	DEB	FHLMC	1.000	06/29/17	1.004	50,000			
	DEB	FHLMC	1.000	06/29/17	1.004	50,000			
	TR	BILL		08/20/15	0.058	50,000			
	TR	BILL		08/20/15	0.058	50,000			
	TR	NOTE	0.500	08/31/16	0.535	50,000			
	TR	NOTE	0.500	08/31/16	0.535	50,000			
	TR	NOTE	0.500	08/31/16	0.535	50,000			
	TR	NOTE	0.500	08/31/16	0.535	50,000			
	TR	NOTE	0.500	08/31/16	0.535	50,000			
	TR	NOTE	0.500	08/31/16	0.535	50,000			
	TR	NOTE	0.500	08/31/16	0.535	50,000			
	TR	NOTE	0.500	08/31/16	0.535	50,000			
	YCD	TOKYO-MIT	0.060	10/03/14	0.060	50,000			
	YCD	TOKYO-MIT	0.060	10/03/14	0.060	50,000			
	YCD	SUMITOMO	0.140	10/27/14	0.140	50,000			
	YCD	SUMITOMO	0.140	10/27/14	0.140	50,000			
	YCD	SUMITOMO	0.140	10/29/14	0.140	50,000			
	YCD	SUMITOMO	0.140	10/29/14	0.140	50,000			
	YCD	SCOTIA	0.080	12/01/14	0.080	50,000			
	YCD	SCOTIA	0.080	12/01/14	0.080	50,000			
	YCD	SCOTIA	0.080	12/01/14	0.080	50,000			
	YCD	SCOTIA	0.080	12/01/14	0.080	50,000			

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
<b>09/25/14 PURCHASES (Continued)</b>									
	YCD	NORDEA	0.190	02/27/15	0.190	50,000			
	YCD	NORDEA	0.190	02/27/15	0.190	50,000			
	YCD	NORDEA	0.190	02/27/15	0.190	50,000			
	YCD	NORDEA	0.190	02/27/15	0.190	50,000			
<b>09/26/14 REDEMPTIONS</b>									
	BN	BOFA	0.190	09/26/14	0.190	50,000	92	24,277.78	0.193
	BN	BOFA	0.190	09/26/14	0.190	50,000	92	24,277.78	0.193
	CD	BOWEST	0.060	09/26/14	0.060	50,000	32	2,666.67	0.061
	CD	BOWEST	0.060	09/26/14	0.060	50,000	32	2,666.67	0.061
	CD	MUFG UNION	0.080	09/26/14	0.080	50,000	36	4,000.00	0.081
	CD	MUFG UNION	0.080	09/26/14	0.080	50,000	36	4,000.00	0.081
	CD	CHASE USA	0.300	09/26/14	0.300	50,000	269	112,083.33	0.304
	CD	CHASE USA	0.300	09/26/14	0.300	50,000	269	112,083.33	0.304
	CD	CHASE USA	0.300	09/26/14	0.300	50,000	269	112,083.33	0.304
	CD	CHASE USA	0.300	09/26/14	0.300	50,000	269	112,083.33	0.304
	CD	CHASE USA	0.300	09/26/14	0.300	50,000	270	112,500.00	0.304
	CD	CHASE USA	0.300	09/26/14	0.300	50,000	270	112,500.00	0.304
	CP	RABO USA		09/26/14	0.070	50,000	1	97.22	0.071
	CP	RABO USA		09/26/14	0.070	50,000	1	97.22	0.071
	CP	BARCLY US		09/26/14	0.080	50,000	1	111.11	0.081
	CP	BARCLY US		09/26/14	0.080	50,000	1	111.11	0.081
	CP	BARCLY US		09/26/14	0.080	50,000	1	111.11	0.081
	CP	BARCLY US		09/26/14	0.080	50,000	1	111.11	0.081
	CP	SOC GEN		09/26/14	0.080	50,000	3	333.33	0.081
	CP	SOC GEN		09/26/14	0.080	50,000	3	333.33	0.081
	CP	SOC GEN		09/26/14	0.080	50,000	3	333.33	0.081
	CP	SOC GEN		09/26/14	0.080	50,000	3	333.33	0.081
	CP	SOC GEN		09/26/14	0.080	50,000	3	333.33	0.081
	CP	SOC GEN		09/26/14	0.080	50,000	3	333.33	0.081
	CP	SOC GEN		09/26/14	0.080	50,000	3	333.33	0.081
	CP	SOC GEN		09/26/14	0.080	50,000	3	333.33	0.081
	CP	SOC GEN		09/26/14	0.080	50,000	8	888.89	0.081
	CP	SOC GEN		09/26/14	0.080	50,000	8	888.89	0.081
	CP	GE CO		09/26/14	0.080	50,000	11	1,222.22	0.081
	CP	GE CO		09/26/14	0.080	50,000	11	1,222.22	0.081
	CP	GE CO		09/26/14	0.080	50,000	11	1,222.22	0.081
	CP	GE CO		09/26/14	0.080	50,000	11	1,222.22	0.081
	CP	BNP FIN		09/26/14	0.090	50,000	11	1,375.00	0.091
	CP	BNP FIN		09/26/14	0.090	50,000	11	1,375.00	0.091
	CP	BNP FIN		09/26/14	0.090	50,000	11	1,375.00	0.091
	CP	BNP FIN		09/26/14	0.090	50,000	11	1,375.00	0.091
	CP	BNP FIN		09/26/14	0.100	50,000	14	1,944.44	0.101
	CP	BNP FIN		09/26/14	0.100	50,000	14	1,944.44	0.101
	CP	BNP FIN		09/26/14	0.100	50,000	14	1,944.44	0.101
	CP	BNP FIN		09/26/14	0.100	50,000	14	1,944.44	0.101
	CP	BNP FIN		09/26/14	0.100	50,000	14	1,944.44	0.101
	CP	BNP FIN		09/26/14	0.100	50,000	14	1,944.44	0.101



<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
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**09/26/14 REDEMPTIONS (Continued)**

CP		GE CO		09/26/14	0.070	50,000	23	2,236.11	0.071
CP		GE CO		09/26/14	0.070	50,000	29	2,819.44	0.071
CP		GE CO		09/26/14	0.070	50,000	29	2,819.44	0.071
CP		BNP FIN		09/26/14	0.130	50,000	31	5,597.22	0.132
CP		BNP FIN		09/26/14	0.130	50,000	31	5,597.22	0.132
CP		BNP FIN		09/26/14	0.130	50,000	32	5,777.78	0.132
CP		BNP FIN		09/26/14	0.130	50,000	32	5,777.78	0.132
CP		CIBC HLD		09/26/14	0.080	50,000	64	7,111.11	0.081
CP		CIBC HLD		09/26/14	0.080	50,000	64	7,111.11	0.081
CP		TOYOTA		09/26/14	0.080	50,000	64	7,111.11	0.081
CP		TOYOTA		09/26/14	0.080	50,000	64	7,111.11	0.081
CP		NATFUND		09/26/14	0.115	50,000	102	16,291.67	0.117
CP		NATFUND		09/26/14	0.115	50,000	102	16,291.67	0.117
CP		TOYOTA		09/26/14	0.120	50,000	102	17,000.00	0.122
CP		TOYOTA		09/26/14	0.120	50,000	102	17,000.00	0.122
YCD		TOKYO-MIT	0.130	09/26/14	0.130	50,000	22	3,972.22	0.132
YCD		TOKYO-MIT	0.130	09/26/14	0.130	50,000	22	3,972.22	0.132
YCD		TOKYO-MIT	0.130	09/26/14	0.130	50,000	22	3,972.22	0.132
YCD		TOKYO-MIT	0.130	09/26/14	0.130	50,000	22	3,972.22	0.132
YCD		NORINCHUK	0.140	09/26/14	0.140	50,000	31	6,027.78	0.142
YCD		NORINCHUK	0.140	09/26/14	0.140	50,000	31	6,027.78	0.142
YCD		NORINCHUK	0.140	09/26/14	0.140	50,000	31	6,027.78	0.142
YCD		SVENSKA	0.120	09/26/14	0.120	50,000	35	5,833.33	0.122
YCD		SVENSKA	0.120	09/26/14	0.120	50,000	35	5,833.33	0.122
YCD		SCOTIA	0.080	09/26/14	0.080	50,000	36	4,000.00	0.081
YCD		SCOTIA	0.080	09/26/14	0.080	50,000	36	4,000.00	0.081
YCD		SCOTIA	0.080	09/26/14	0.080	50,000	36	4,000.00	0.081
YCD		SCOTIA	0.080	09/26/14	0.080	50,000	36	4,000.00	0.081
YCD		NORINCHUK	0.160	09/26/14	0.160	50,000	64	14,222.22	0.162
YCD		NORINCHUK	0.160	09/26/14	0.160	50,000	64	14,222.22	0.162
YCD		SVENSKA	0.155	09/26/14	0.155	50,000	93	20,020.83	0.157
YCD		SVENSKA	0.155	09/26/14	0.155	50,000	93	20,020.83	0.157
YCD		NAT AUB	0.130	09/26/14	0.130	50,000	94	16,972.22	0.132
YCD		NAT AUB	0.130	09/26/14	0.130	50,000	94	16,972.22	0.132

**09/26/14 PURCHASES**

CP		BARCLY US		12/29/14	0.250	50,000			
CP		BARCLY US		12/29/14	0.250	50,000			
CP		BARCLY US		12/29/14	0.250	50,000			
CP		BARCLY US		12/29/14	0.250	50,000			
CP		BARCLY US		12/29/14	0.250	50,000			
DEB		FHLB	0.270	12/01/15	0.255	50,000			
TR		BILL		09/17/15	0.091	50,000			
TR		BILL		09/17/15	0.091	50,000			
TR		BILL		09/17/15	0.091	50,000			
TR		BILL		09/17/15	0.091	50,000			

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
<b>09/29/14 REDEMPTIONS</b>									
	CP	SOC GEN		09/29/14	0.080	50,000	4	444.44	0.081
	CP	SOC GEN		09/29/14	0.080	50,000	4	444.44	0.081
	CP	SOC GEN		09/29/14	0.080	50,000	4	444.44	0.081
	CP	SOC GEN		09/29/14	0.080	50,000	4	444.44	0.081
	CP	SOC GEN		09/29/14	0.080	50,000	4	444.44	0.081
	CP	SOC GEN		09/29/14	0.080	50,000	4	444.44	0.081
	CP	RABO USA		09/29/14	0.080	50,000	11	1,222.22	0.081
	CP	RABO USA		09/29/14	0.080	50,000	11	1,222.22	0.081
	CP	BARCLY US		09/29/14	0.080	50,000	14	1,555.56	0.081
	CP	BARCLY US		09/29/14	0.080	50,000	14	1,555.56	0.081
	CP	BARCLY US		09/29/14	0.080	50,000	14	1,555.56	0.081
	CP	BARCLY US		09/29/14	0.080	50,000	14	1,555.56	0.081
	CP	BARCLY US		09/29/14	0.080	50,000	17	1,888.89	0.081
	CP	BARCLY US		09/29/14	0.080	50,000	17	1,888.89	0.081
	CP	GECC		09/29/14	0.060	50,000	27	2,250.00	0.061
	CP	GECC		09/29/14	0.060	50,000	27	2,250.00	0.061
	CP	TD USA		09/29/14	0.140	50,000	34	6,611.11	0.142
	CP	TD USA		09/29/14	0.140	50,000	34	6,611.11	0.142
	YCD	TORONTO	0.130	09/29/14	0.110	50,000	25	3,819.61	0.112
	YCD	TORONTO	0.130	09/29/14	0.110	50,000	25	3,819.61	0.112
	YCD	TORONTO	0.130	09/29/14	0.110	50,000	25	3,819.61	0.112
	YCD	MIZUHO	0.150	09/29/14	0.150	50,000	33	6,875.00	0.152
	YCD	MIZUHO	0.150	09/29/14	0.150	50,000	33	6,875.00	0.152
	YCD	MONTREAL	0.090	09/29/14	0.090	50,000	34	4,250.00	0.091
	YCD	MONTREAL	0.090	09/29/14	0.090	50,000	34	4,250.00	0.091
<b>09/29/14 NO PURCHASES</b>									
<b>09/30/14 REDEMPTIONS</b>									
	CP	SOC GEN		09/30/14	0.080	50,000	5	555.56	0.081
	CP	SOC GEN		09/30/14	0.080	50,000	5	555.56	0.081
	CP	SOC GEN		09/30/14	0.080	50,000	5	555.56	0.081
	CP	SOC GEN		09/30/14	0.080	50,000	5	555.56	0.081
	CP	RABO USA		09/30/14	0.070	50,000	7	680.56	0.071
	CP	RABO USA		09/30/14	0.070	50,000	7	680.56	0.071
	CP	NISSAN		09/30/14	0.210	50,000	7	2,041.67	0.213
	CP	RABO USA		09/30/14	0.080	50,000	12	1,333.33	0.081
	CP	RABO USA		09/30/14	0.080	50,000	12	1,333.33	0.081
	CP	RABO USA		09/30/14	0.090	50,000	15	1,875.00	0.091
	CP	RABO USA		09/30/14	0.090	50,000	15	1,875.00	0.091
	CP	RABO USA		09/30/14	0.090	50,000	15	1,875.00	0.091
	CP	RABO USA		09/30/14	0.090	50,000	15	1,875.00	0.091
	CP	RABO USA		09/30/14	0.090	50,000	15	1,875.00	0.091
	CP	RABO USA		09/30/14	0.090	50,000	15	1,875.00	0.091
	CP	RABO USA		09/30/14	0.090	50,000	15	1,875.00	0.091
	CP	RABO USA		09/30/14	0.090	50,000	15	1,875.00	0.091
	YCD	WESTPAC	0.420	09/30/14	0.420	50,000	536	312,666.67	0.426
	YCD	WESTPAC	0.420	09/30/14	0.420	50,000	536	312,666.67	0.426

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
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09/30/14 PURCHASES

CP		BNP FIN		10/06/14	0.050	50,000			
CP		BNP FIN		10/06/14	0.050	50,000			
YCD		NORINCHUK	0.100	11/03/14	0.100	50,000			
YCD		NORINCHUK	0.100	11/03/14	0.100	50,000			
YCD		NORINCHUK	0.100	11/03/14	0.100	50,000			
YCD		NORINCHUK	0.100	11/03/14	0.100	50,000			

## Footnotes

<b><u>a/</u></b>	The abbreviations indicate the type of security purchased, sold, or redeemed:
BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD).
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
<b><u>b/</u></b>	Industry standard purchase yield calculation
<b><u>c/</u></b>	Repurchase Agreement
<b><u>d/</u></b>	Par amount of securities purchased, sold or redeemed
<b><u>e/</u></b>	Securities were purchased and sold as of the same date
<b><u>f/</u></b>	Repurchase Agreement against Reverse Repurchase Agreement
<b><u>g/</u></b>	Outright purchase against Reverse Repurchase Agreement
<b><u>h/</u></b>	Security “SWAP” transactions
<b><u>i/</u></b>	Buy back agreement
RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

## TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>ALHAMBRA</b>				
New Omni Bank, NA	04/17/14	0.080	2,000,000.00	10/16/14
New Omni Bank, NA	04/24/14	0.080	2,000,000.00	10/23/14
New Omni Bank, NA	05/01/14	0.070	2,000,000.00	10/30/14
New Omni Bank, NA	05/08/14	0.080	2,000,000.00	11/06/14
New Omni Bank, NA	05/16/14	0.080	2,000,000.00	11/14/14
New Omni Bank, NA	06/26/14	0.080	5,000,000.00	12/18/14
New Omni Bank, NA	07/09/14	0.080	1,000,000.00	01/07/15
New Omni Bank, NA	07/24/14	0.080	2,000,000.00	01/22/15
New Omni Bank, NA	08/28/14	0.080	1,500,000.00	02/26/15
New Omni Bank, NA	08/28/14	0.080	5,000,000.00	02/26/15
New Omni Bank, NA	09/05/14	0.080	1,000,000.00	03/06/15
New Omni Bank, NA	09/12/14	0.070	2,000,000.00	03/13/15
<b>ARCADIA</b>				
American Plus Bank, NA	05/15/14	0.080	240,000.00	11/13/14
American Plus Bank, NA	09/17/14	0.070	2,000,000.00	03/18/15
<b>AUBURN</b>				
Community 1st Bank	04/23/14	0.100	2,000,000.00	10/22/14
Community 1st Bank	08/01/14	0.120	3,000,000.00	01/30/15
Community 1st Bank	09/19/14	0.100	2,000,000.00	03/20/15
<b>BEVERLY HILLS</b>				
Bank Leumi USA	04/23/14	0.110	30,000,000.00	10/22/14
<b>BREA</b>				
Pacific Western Bank	07/11/14	0.110	10,000,000.00	01/09/15
Pacific Western Bank	07/30/14	0.100	40,000,000.00	01/28/15
Pacific Western Bank	09/17/14	0.090	40,000,000.00	03/18/15
<b>BUENA PARK</b>				
Uniti Bank	09/05/14	0.070	3,000,000.00	12/05/14
<b>CHICO</b>				
Tri Counties Bank	09/10/14	0.070	5,000,000.00	12/10/14
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	09/11/14	0.070	4,000,000.00	03/12/15
<b>EL MONTE</b>				
Cathay Bank	07/25/14	0.100	50,000,000.00	01/23/15

## TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>ENCINO</b>				
California United Bank	04/03/14	0.090	10,000,000.00	10/02/14
<b>FAIRFIELD</b>				
Westamerica Bank	07/17/14	0.070	25,000,000.00	10/16/14
Westamerica Bank	07/11/14	0.110	25,000,000.00	01/09/15
Westamerica Bank	08/06/14	0.090	25,000,000.00	02/04/15
<b>FOLSOM</b>				
Folsom Lake Bank	04/16/14	0.110	1,500,000.00	10/15/14
Folsom Lake Bank	08/01/14	0.120	3,500,000.00	01/30/15
Folsom Lake Bank	09/03/14	0.100	3,000,000.00	03/04/15
Sierra Vista Bank	08/06/14	0.070	1,500,000.00	11/05/14
<b>FRESNO</b>				
Central Valley Community Bank	08/27/14	0.090	5,000,000.00	02/25/15
Central Valley Community Bank	09/11/14	0.090	5,000,000.00	03/12/15
<b>IRVINE</b>				
CommerceWest Bank, NA	07/17/14	0.050	5,000,000.00	10/16/14
CommerceWest Bank, NA	08/07/14	0.060	2,500,000.00	11/06/14
CommerceWest Bank, NA	08/01/14	0.090	2,500,000.00	01/30/15
CommerceWest Bank, NA	09/12/14	0.070	5,000,000.00	03/13/15
First Foundation Bank	04/11/14	0.100	12,000,000.00	10/10/14
First Foundation Bank	06/06/14	0.100	10,000,000.00	12/05/14
First Foundation Bank	08/13/14	0.090	12,000,000.00	02/11/15
First Foundation Bank	09/04/14	0.090	12,000,000.00	03/05/15
First Foundation Bank	09/05/14	0.100	10,000,000.00	03/05/15
<b>LAFAYETTE</b>				
California Bank of Commerce	05/15/14	0.080	5,000,000.00	11/13/14
California Bank of Commerce	07/17/14	0.090	5,000,000.00	01/15/15
California Bank of Commerce	09/12/14	0.070	10,000,000.00	03/13/15
<b>LODI</b>				
Farmers & Merchants Bk Cen CA	07/18/14	0.050	35,000,000.00	10/17/14
Farmers & Merchants Bk Cen CA	07/24/14	0.050	35,000,000.00	10/23/14
Farmers & Merchants Bk Cen CA	09/03/14	0.050	35,000,000.00	12/03/14
Farmers & Merchants Bk Cen CA	09/10/14	0.050	20,000,000.00	12/10/14
<b>LOS ANGELES</b>				
1st Century Bank, NA	07/16/14	0.070	18,000,000.00	10/15/14
1st Century Bank, NA	08/15/14	0.080	20,000,000.00	11/14/14

## TIME DEPOSITS

	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
<b>LOS ANGELES (Continued)</b>				
BBCN Bank	04/10/14	0.080	90,000,000.00	10/09/14
BBCN Bank	04/16/14	0.080	45,000,000.00	10/15/14
BBCN Bank	06/13/14	0.090	75,000,000.00	12/12/14
BBCN Bank	09/03/14	0.070	90,000,000.00	03/04/15
Commonwealth Business Bank	03/28/14	0.100	10,000,000.00	10/03/14
Commonwealth Business Bank	07/11/14	0.050	5,000,000.00	10/17/14
Commonwealth Business Bank	05/23/14	0.080	5,000,000.00	11/21/14
Commonwealth Business Bank	06/06/14	0.080	5,000,000.00	12/05/14
Commonwealth Business Bank	09/05/14	0.030	5,000,000.00	12/05/14
Commonwealth Business Bank	08/27/14	0.030	10,000,000.00	12/12/14
Commonwealth Business Bank	09/19/14	0.020	5,000,000.00	12/19/14
CTBC Bank	07/17/14	0.090	50,000,000.00	01/15/15
CTBC Bank	07/31/14	0.080	10,000,000.00	01/29/15
Hanmi Bank	04/09/14	0.070	30,000,000.00	10/08/14
Hanmi Bank	08/07/14	0.080	30,000,000.00	02/05/15
HSBC Bank USA, NA	08/13/14	0.090	25,000,000.00	11/12/14
Manufacturers Bank	07/11/14	0.050	100,000,000.00	10/10/14
Manufacturers Bank	07/18/14	0.050	50,000,000.00	10/17/14
Manufacturers Bank	09/11/14	0.040	50,000,000.00	12/11/14
Mission Valley Bank	07/16/14	0.070	7,000,000.00	10/15/14
Open Bank	06/12/14	0.090	5,000,000.00	12/11/14
Open Bank	07/09/14	0.080	2,000,000.00	01/07/15
Open Bank	08/13/14	0.070	10,000,000.00	02/11/15
Open Bank	09/12/14	0.070	5,000,000.00	03/13/15
Open Bank	09/19/14	0.070	2,000,000.00	03/20/15
Open Bank	09/23/14	0.060	10,000,000.00	03/25/15
Opus Bank	08/01/14	0.090	10,000,000.00	01/30/15
Pacific City Bank	07/11/14	0.050	30,000,000.00	10/10/14
Pacific City Bank	06/12/14	0.090	10,000,000.00	12/11/14
Pacific City Bank	09/19/14	0.040	20,000,000.00	12/19/14
Pacific Commerce Bank	09/29/14	0.030	10,000,000.00	12/19/14
State Bank of India (California)	04/10/14	0.100	12,000,000.00	10/09/14
State Bank of India (California)	04/16/14	0.100	23,000,000.00	10/15/14
State Bank of India (California)	04/24/14	0.100	13,000,000.00	10/23/14
State Bank of India (California)	08/07/14	0.100	12,000,000.00	02/05/15
State Bank of India (California)	08/21/14	0.100	10,000,000.00	02/19/15
Wilshire Bank	07/11/14	0.050	78,000,000.00	10/10/14
Wilshire Bank	07/17/14	0.050	74,000,000.00	10/16/14
Wilshire Bank	08/15/14	0.060	30,000,000.00	11/14/14
Wilshire Bank	08/28/14	0.060	50,000,000.00	12/04/14
Wilshire Bank	09/10/14	0.050	39,000,000.00	12/10/14
<b>MONTEREY</b>				
1st Capital Bank	07/24/14	0.070	1,000,000.00	10/23/14
1st Capital Bank	07/30/14	0.080	8,000,000.00	10/29/14
1st Capital Bank	09/11/14	0.060	5,000,000.00	12/11/14

## TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>NORTH HIGHLANDS</b>				
SAFE Credit Union	09/05/14	0.110	5,000,000.00	03/06/15
<b>OAKDALE</b>				
Oak Valley Community Bank	09/04/14	0.070	3,500,000.00	12/04/14
<b>OAKLAND</b>				
Community Bank of the Bay	06/06/14	0.100	5,000,000.00	12/05/14
Metropolitan Bank	06/12/14	0.110	4,500,000.00	12/11/14
Metropolitan Bank	07/11/14	0.110	1,500,000.00	01/09/15
Metropolitan Bank	07/17/14	0.110	1,000,000.00	01/15/15
Metropolitan Bank	08/01/14	0.110	2,000,000.00	01/30/15
Metropolitan Bank	08/28/14	0.100	1,000,000.00	02/26/15
<b>ONTARIO</b>				
Citizens Business Bank	07/09/14	0.040	40,000,000.00	10/08/14
Citizens Business Bank	07/11/14	0.050	50,000,000.00	10/22/14
Citizens Business Bank	07/25/14	0.050	30,000,000.00	10/31/14
Citizens Business Bank	07/31/14	0.060	30,000,000.00	11/05/14
Citizens Business Bank	08/06/14	0.050	50,000,000.00	11/12/14
Citizens Business Bank	08/14/14	0.060	30,000,000.00	11/19/14
Citizens Business Bank	09/05/14	0.050	25,000,000.00	12/05/14
Citizens Business Bank	09/10/14	0.050	25,000,000.00	12/10/14
<b>PALOS VERDES ESTATES</b>				
Malaga Bank, FSB	07/10/14	0.060	5,000,000.00	10/09/14
Malaga Bank, FSB	07/24/14	0.050	38,000,000.00	10/24/14
Malaga Bank, FSB	07/25/14	0.050	8,000,000.00	10/24/14
Malaga Bank, FSB	08/01/14	0.060	9,000,000.00	10/31/14
Malaga Bank, FSB	08/07/14	0.060	10,000,000.00	11/06/14
Malaga Bank, FSB	09/03/14	0.050	12,000,000.00	12/03/14
Malaga Bank, FSB	09/05/14	0.050	4,000,000.00	12/05/14
Malaga Bank, FSB	09/25/14	0.040	10,000,000.00	12/18/14
<b>PASADENA</b>				
Community Bank	04/04/14	0.110	25,000,000.00	10/03/14
Community Bank	05/07/14	0.090	30,000,000.00	11/05/14
Community Bank	06/11/14	0.100	30,000,000.00	12/10/14
Community Bank	07/16/14	0.100	25,000,000.00	01/14/15
Community Bank	08/15/14	0.100	25,000,000.00	02/13/15
Community Bank	09/17/14	0.090	35,000,000.00	03/18/15
East West Bank	04/25/14	0.100	50,000,000.00	10/24/14
East West Bank	07/17/14	0.110	50,000,000.00	01/15/15
East West Bank	07/23/14	0.100	125,000,000.00	01/21/15
East West Bank	08/08/14	0.100	75,000,000.00	02/06/15



## TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>PASADENA (Continued)</b>				
EverTrust Bank	05/23/14	0.080	20,000,000.00	11/21/14
EverTrust Bank	06/11/14	0.080	20,000,000.00	12/10/14
EverTrust Bank	08/20/14	0.080	10,000,000.00	02/18/15
Wescom Central Credit Union	07/30/14	0.090	50,000,000.00	10/29/14
Wescom Central Credit Union	09/25/14	0.090	50,000,000.00	03/26/15
<b>PASO ROBLES</b>				
Heritage Oaks Bank	09/10/14	0.070	25,000,000.00	12/10/14
<b>PORTERVILLE</b>				
Bank of the Sierra	07/10/14	0.090	10,000,000.00	10/09/14
Bank of the Sierra	07/25/14	0.080	20,000,000.00	10/24/14
Bank of the Sierra	08/07/14	0.090	15,000,000.00	11/06/14
Bank of the Sierra	08/14/14	0.090	10,000,000.00	11/13/14
Bank of the Sierra	09/04/14	0.080	15,000,000.00	12/04/14
Bank of the Sierra	09/11/14	0.060	10,000,000.00	12/11/14
<b>RANCHO CORDOVA</b>				
American River Bank	04/09/14	0.090	2,500,000.00	10/08/14
American River Bank	04/18/14	0.100	2,000,000.00	10/17/14
American River Bank	04/23/14	0.100	3,000,000.00	10/22/14
American River Bank	08/01/14	0.080	2,500,000.00	10/31/14
American River Bank	05/08/14	0.100	2,500,000.00	11/06/14
American River Bank	05/15/14	0.100	6,500,000.00	11/13/14
American River Bank	05/22/14	0.100	1,000,000.00	11/20/14
American River Bank	06/12/14	0.110	1,500,000.00	12/11/14
American River Bank	08/07/14	0.100	7,500,000.00	02/05/15
<b>REDWOOD CITY</b>				
Provident Credit Union	04/17/14	0.080	20,000,000.00	10/16/14
Provident Credit Union	04/30/14	0.070	40,000,000.00	10/29/14
Provident Credit Union	05/22/14	0.080	20,000,000.00	11/20/14
Provident Credit Union	06/13/14	0.090	20,000,000.00	12/12/14
Provident Credit Union	07/24/14	0.100	40,000,000.00	01/22/15
Provident Credit Union	08/20/14	0.100	20,000,000.00	02/18/15
Provident Credit Union	09/17/14	0.090	20,000,000.00	03/18/15
<b>RICHMOND</b>				
Mechanics Bank, The	07/16/14	0.080	20,000,000.00	10/15/14
Mechanics Bank, The	07/24/14	0.080	20,000,000.00	10/23/14
Mechanics Bank, The	08/14/14	0.090	20,000,000.00	11/13/14
<b>ROCKLIN</b>				
Five Star Bank	07/16/14	0.050	2,000,000.00	10/15/14

## TIME DEPOSITS

	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
<b>ROSEMEAD</b>				
Pacific Alliance Bank	04/16/14	0.100	4,000,000.00	10/15/14
Pacific Alliance Bank	06/06/14	0.100	1,500,000.00	12/05/14
<b>ROSEVILLE</b>				
Umpqua Bank	05/15/14	0.100	50,000,000.00	11/13/14
Umpqua Bank	06/18/14	0.120	100,000,000.00	12/17/14
Umpqua Bank	09/25/14	0.090	20,000,000.00	03/26/15
<b>SACRAMENTO</b>				
Bank of Sacramento	04/02/14	0.100	6,000,000.00	10/01/14
Bank of Sacramento	04/24/14	0.100	10,000,000.00	10/23/14
Bank of Sacramento	08/06/14	0.090	4,000,000.00	02/04/15
Comerica Bank	06/11/14	0.100	25,000,000.00	12/10/14
Comerica Bank	07/09/14	0.100	50,000,000.00	01/07/15
Comerica Bank	07/16/14	0.100	75,000,000.00	01/14/15
Comerica Bank	08/06/14	0.090	50,000,000.00	02/04/15
Comerica Bank	08/13/14	0.090	25,000,000.00	02/11/15
Comerica Bank	08/28/14	0.100	75,000,000.00	02/26/15
Merchants National Bank of Sacramento	04/09/14	0.070	2,000,000.00	10/08/14
Merchants National Bank of Sacramento	04/29/14	0.070	2,000,000.00	10/29/14
Merchants National Bank of Sacramento	05/07/14	0.070	2,000,000.00	11/05/14
Merchants National Bank of Sacramento	05/21/14	0.070	2,000,000.00	11/19/14
Merchants National Bank of Sacramento	06/04/14	0.080	2,000,000.00	12/03/14
River City Bank	05/16/14	0.100	20,000,000.00	11/14/14
River City Bank	05/23/14	0.100	15,000,000.00	11/21/14
River City Bank	05/23/14	0.100	20,000,000.00	11/21/14
River City Bank	06/06/14	0.100	15,000,000.00	12/05/14
<b>SAN DIEGO</b>				
Kinecta Federal Credit Union	08/08/14	0.080	25,000,000.00	11/07/14
Kinecta Federal Credit Union	08/08/14	0.110	25,000,000.00	02/06/15
Mission Federal Credit Union	04/16/14	0.080	10,000,000.00	10/15/14
San Diego County Credit Union	04/17/14	0.060	50,000,000.00	10/16/14
San Diego County Credit Union	04/30/14	0.050	50,000,000.00	10/29/14
San Diego County Credit Union	05/16/14	0.060	50,000,000.00	11/14/14
San Diego County Credit Union	06/18/14	0.070	50,000,000.00	12/17/14
San Diego County Credit Union	07/16/14	0.060	100,000,000.00	01/14/15
Western Alliance Bank	05/15/14	0.080	15,000,000.00	11/13/14
Western Alliance Bank	05/21/14	0.070	25,000,000.00	11/19/14
Western Alliance Bank	06/20/14	0.100	50,000,000.00	12/19/14
Western Alliance Bank	07/10/14	0.110	25,000,000.00	01/08/15
Western Alliance Bank	09/12/14	0.090	50,000,000.00	03/13/15
<b>SAN FRANCISCO</b>				
MUFG Union Bank, NA	07/24/14	0.080	150,000,000.00	10/23/14
MUFG Union Bank, NA	09/04/14	0.100	150,000,000.00	03/05/15

## TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>SAN FRANCISCO (Continued)</b>				
Presidio Bank	08/06/14	0.070	10,000,000.00	02/04/15
Presidio Bank	08/21/14	0.080	10,000,000.00	02/19/15
Trans Pacific National Bank	04/25/14	0.100	2,000,000.00	10/24/14
Trans Pacific National Bank	09/19/14	0.060	3,000,000.00	12/19/14
<b>SAN JOSE</b>				
Heritage Bank of Commerce	05/16/14	0.100	13,000,000.00	11/14/14
Heritage Bank of Commerce	06/11/14	0.100	20,000,000.00	12/10/14
Heritage Bank of Commerce	07/24/14	0.100	50,000,000.00	01/22/15
Heritage Bank of Commerce	09/26/14	0.080	15,000,000.00	03/27/15
<b>SAN RAMON</b>				
Bank of the West	07/31/14	0.100	134,000,000.00	01/29/15
Bank of the West	09/03/14	0.090	66,000,000.00	03/04/15
Bank of the West	09/12/14	0.090	100,000,000.00	03/13/15
<b>SANTA ROSA</b>				
Summit State Bank	04/17/14	0.100	9,000,000.00	10/16/14
Summit State Bank	05/07/14	0.090	8,000,000.00	11/05/14
Summit State Bank	07/16/14	0.100	5,000,000.00	01/14/15
Summit State Bank	07/25/14	0.100	3,500,000.00	01/23/15
Summit State Bank	07/30/14	0.100	4,000,000.00	01/28/15
Summit State Bank	09/05/14	0.100	12,000,000.00	03/06/15
Summit State Bank	09/19/14	0.090	7,000,000.00	03/20/15
<b>SOUTH SAN FRANCISCO</b>				
First National Bank of Northern California	06/04/14	0.100	4,000,000.00	12/03/14
First National Bank of Northern California	09/10/14	0.090	15,000,000.00	03/11/15
<b>VACAVILLE</b>				
Travis Credit Union	07/10/14	0.090	50,000,000.00	01/08/15
<b>WEST SACRAMENTO</b>				
Community Business Bank	07/09/14	0.080	3,000,000.00	01/07/15
<b>TOTAL TIME DEPOSITS SEPTEMBER 2014</b>			<b>5,082,740,000.00</b>	

**BANK DEMAND DEPOSITS  
SEPTEMBER 2014  
(\$ in thousands)**

**DAILY BALANCES**

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,148,137	\$ 2,662,461
2	1,987,044	1,840,136
3	2,156,714	1,673,531
4	2,311,369	4,304,179
5	2,014,758	4,170,659
6	2,014,758	4,170,659
7	2,014,758	4,170,659
8	1,793,555	2,949,800
9	1,831,940	2,418,457
10	2,052,749	2,390,670
11	2,124,317	2,083,670
12	2,066,356	2,307,055
13	2,066,356	2,307,055
14	2,066,356	2,307,055
15	2,041,028	2,291,266
16	2,192,141	2,114,911
17	1,840,193	1,753,547
18	2,021,174	1,803,177
19	1,836,797	1,977,725
20	1,836,797	1,977,725
21	1,836,797	1,977,725
22	1,785,668	1,593,890
23	2,480,433	1,520,077
24	2,131,880	2,234,245
25	2,094,418	2,240,525
26	2,027,399	3,727,100
27	2,027,399	3,727,100
28	2,027,399	3,727,100
29	2,214,942	2,982,996
30	2,141,980	2,356,405

**AVERAGE DOLLAR DAYS**                      2,039,520                      a/

a/ The prescribed bank balance for September was \$1,957,832. This consisted of \$1,878,875 in compensating balances for services, balances for uncollected funds of \$80,965 and a deduction of \$2,008 for September delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD  
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on September 17, 2014, has determined and designated the amount of money available for deposit and investment as of September 11, 2014, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as  
Compensating Balance for Services: \$ 1,878,875,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
( 1 )	9/15/2014	9/19/2014	\$ 2,528,600,000	\$ (1,430,140,000)	\$ 4,992,740,000	\$ 3,562,600,000
( 2 )	9/22/2014	9/26/2014	\$ 2,298,800,000	\$ 868,660,000	\$ 4,992,740,000	\$ 5,861,400,000
( 3 )	9/29/2014	10/3/2014	\$ (4,017,700,000)	\$ (3,149,040,000)	\$ 4,992,740,000	\$ 1,843,700,000
( 4 )	10/6/2014	10/10/2014	\$ (410,500,000)	\$ (3,559,540,000)	\$ 4,992,740,000	\$ 1,433,200,000
( 5 )	10/13/2014	10/17/2014	\$ 209,700,000	\$ (3,349,840,000)	\$ 4,992,740,000	\$ 1,642,900,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 1,878,875,000.

POOLED MONEY INVESTMENT BOARD:

\_\_\_\_\_  
Signatures on File at STO  
Chairperson

\_\_\_\_\_  
Member

Dated: September 17, 2014

\* Government Code

\_\_\_\_\_  
Member