

John Chiang

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

OCTOBER 31, 2016

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 2016

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Summary of Investment Data A Comparison of October 2016 with October 2015

(Dollars In Thousands)

	October 2016	October 2015	Change
Average Daily Portfolio (\$)	66,701,931	63,007,850	+3,694,081
Accrued Earnings (\$)	37,067	19,066	+18,001
Effective Yield (%)	0.654	0.357	+0.297
Average Life-Month End (In Days)	163	200	-37
Total Security Transactions			
Amount (\$)	22,443,886	19,284,853	+3,159,033
Number	457	388	+69
Total Time Deposit Transactions			
Amount (\$)	3,241,000	3,540,000	-299,000
Number	129	146	-17
Average Workday Investment Activity (\$)	1,223,090	1,037,493	+185,597
Prescribed Demand Account Balances For Services (\$)	1,593,200	1,992,200	-399,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

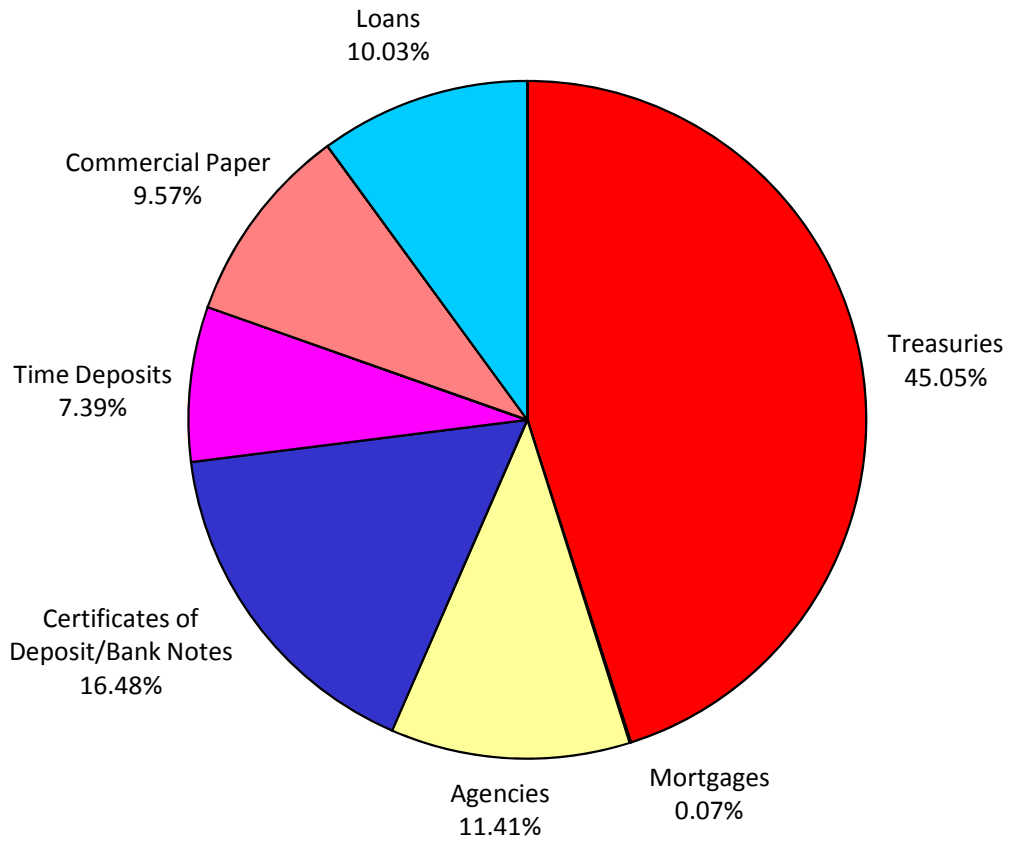
(Dollars In Thousands)

October 31, 2016

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	11,051,333	15.71	-0.99
Bonds	0	0.00	0
Notes	20,643,257	29.34	-0.02
Strips	0	0.00	0
Total Government	31,694,590	45.05	-1.01
Agency Debentures	1,793,214	2.55	+0.07
Certificates of Deposit	11,000,028	15.63	-3.41
Bank Notes	600,000	0.85	-0.32
Repurchases	0	0.00	0
Agency Discount Notes	5,979,780	8.50	-2.74
Time Deposits	5,197,440	7.39	-0.26
GNMAs	0	0.00	0
Commercial Paper	6,734,264	9.57	-1.17
Remics	52,205	0.07	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	620,831	0.88	+0.07
GF Loans	6,437,300	9.15	+8.79
Other	249,997	0.36	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	70,359,649	100.00	

<u>INVESTMENT ACTIVITY</u>	<u>OCTOBER 2016</u>		<u>SEPTEMBER 2016</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	457	22,443,886	511	25,488,340
Other	53	1,351,767	35	2,915,048
Time Deposits	129	3,241,000	104	2,342,480
Total	639	27,036,653	650	30,745,868
PMIA Monthly Average Effective Yield (%)		0.654	0.634	
Year to Date Yield Last Day of Month (%)		0.621	0.611	

**Pooled Money Investment Account
Portfolio Composition
\$70.4 billion
10/31/16**



INVESTMENT TRANSACTIONS

<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>
10/03/16 REDEMPTIONS									
BN		BOFA	0.750	10/03/16	0.750	50,000	154	160,416.67	0.760
BN		BOFA	0.750	10/03/16	0.750	50,000	154	160,416.67	0.760
BN		BOFA	0.800	10/03/16	0.800	50,000	158	175,555.56	0.811
BN		BOFA	0.800	10/03/16	0.800	50,000	158	175,555.56	0.811
BN		BOFA	0.800	10/03/16	0.800	50,000	167	185,555.56	0.811
BN		BOFA	0.800	10/03/16	0.800	50,000	167	185,555.56	0.811
CD		MUFG UNION	0.550	10/03/16	0.550	50,000	88	67,222.22	0.558
CD		MUFG UNION	0.550	10/03/16	0.550	50,000	88	67,222.22	0.558
CD		MUFG UNION	0.550	10/03/16	0.550	50,000	89	67,986.11	0.558
CD		MUFG UNION	0.550	10/03/16	0.550	50,000	89	67,986.11	0.558
CD		BOWEST	0.650	10/03/16	0.650	50,000	116	104,722.22	0.659
CD		BOWEST	0.650	10/03/16	0.650	50,000	116	104,722.22	0.659
CD		BOWEST	0.740	10/03/16	0.740	50,000	125	128,472.22	0.750
CD		BOWEST	0.740	10/03/16	0.740	50,000	125	128,472.22	0.750
CD		US BANK	0.550	10/03/16	0.550	50,000	147	112,291.67	0.558
CD		US BANK	0.550	10/03/16	0.550	50,000	147	112,291.67	0.558
CD		WELLS FGO	0.910	10/03/16	0.910	50,000	202	255,305.56	0.923
CD		WELLS FGO	0.910	10/03/16	0.910	50,000	202	255,305.56	0.923
CD		WELLS FGO	0.900	10/03/16	0.900	50,000	221	276,250.00	0.915
CD		WELLS FGO	0.900	10/03/16	0.900	50,000	221	276,250.00	0.915
CP		NISSAN		10/03/16	0.620	50,000	33	28,416.67	0.629
CP		TD USA		10/03/16	0.620	50,000	101	86,972.22	0.630
CP		TD USA		10/03/16	0.620	50,000	101	86,972.22	0.630
CP		TD USA		10/03/16	0.620	50,000	101	86,972.22	0.630
CP		TD USA		10/03/16	0.620	50,000	101	86,972.22	0.630
CP		TD USA		10/03/16	0.590	50,000	102	83,583.33	0.599
CP		CAFCO		10/03/16	0.660	50,000	110	100,833.33	0.671
CP		OLD LINE		10/03/16	0.650	50,000	116	104,722.22	0.660
CP		TOYOTA		10/03/16	0.720	50,000	130	130,000.00	0.732
CP		SCOTIA NY		10/03/16	0.700	50,000	145	140,972.22	0.712
CP		SCOTIA NY		10/03/16	0.700	50,000	145	140,972.22	0.712
CP		SCOTIA NY		10/03/16	0.780	50,000	167	180,916.67	0.794
CP		SCOTIA NY		10/03/16	0.780	50,000	167	180,916.67	0.794
CP		JPM LLC		10/03/16	0.870	50,000	172	207,833.33	0.886
CP		JPM LLC		10/03/16	0.870	50,000	172	207,833.33	0.886
DEB		FHLB	0.520	10/03/16	0.520	50,000	221	157,444.44	0.521
DEB		FHLB	0.520	10/03/16	0.520	50,000	221	157,444.44	0.521
DN		IBRD		10/03/16	0.350	50,000	110	53,472.22	0.355
DN		IBRD		10/03/16	0.350	50,000	110	53,472.22	0.355
DN		FHLB		10/03/16	0.410	50,000	111	63,208.33	0.416
DN		FHLB		10/03/16	0.410	50,000	111	63,208.33	0.416
DN		FHLB		10/03/16	0.350	50,000	112	54,444.44	0.355
DN		FHLB		10/03/16	0.410	50,000	137	78,013.89	0.416
DN		FNMA		10/03/16	0.330	50,000	151	69,208.33	0.335
DN		FNMA		10/03/16	0.330	50,000	151	69,208.33	0.335
DN		FNMA		10/03/16	0.340	50,000	158	74,611.11	0.345
DN		FNMA		10/03/16	0.340	50,000	158	74,611.11	0.345
DN		FNMA		10/03/16	0.360	50,000	165	82,500.00	0.366
DN		FNMA		10/03/16	0.360	50,000	165	82,500.00	0.366

INVESTMENT TRANSACTIONS

<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>
10/03/16 REDEMPTIONS (Continued)									
DN		FNMA		10/03/16	0.350	50,000	167	81,180.56	0.355
DN		FNMA		10/03/16	0.350	50,000	167	81,180.56	0.355
DN		FNMA		10/03/16	0.360	50,000	167	83,500.00	0.366
DN		FNMA		10/03/16	0.360	50,000	167	83,500.00	0.366
DN		FNMA		10/03/16	0.360	50,000	167	83,500.00	0.366
DN		FNMA		10/03/16	0.360	50,000	167	83,500.00	0.366
DN		FHLB		10/03/16	0.430	50,000	168	100,333.33	0.437
DN		FHLB		10/03/16	0.430	50,000	168	100,333.33	0.437
DN		FHLMC		10/03/16	0.420	50,000	188	109,666.67	0.427
DN		FHLMC		10/03/16	0.420	50,000	188	109,666.67	0.427
DN		FHLMC		10/03/16	0.460	50,000	221	141,194.44	0.469
DN		FHLMC		10/03/16	0.460	50,000	221	141,194.44	0.469
DN		FNMA		10/03/16	0.520	50,000	248	179,111.11	0.531
DN		FNMA		10/03/16	0.520	50,000	248	179,111.11	0.531
YCD		MIZUHO	0.580	10/03/16	0.580	50,000	62	49,944.44	0.588
YCD		MIZUHO	0.580	10/03/16	0.580	50,000	62	49,944.44	0.588
YCD		SUMITOMO	0.700	10/03/16	0.700	50,000	87	84,583.33	0.710
YCD		SUMITOMO	0.700	10/03/16	0.700	50,000	87	84,583.33	0.710
YCD		WESTPAC	0.610	10/03/16	0.610	50,000	97	82,180.56	0.618
YCD		WESTPAC	0.610	10/03/16	0.610	50,000	97	82,180.56	0.618
YCD		CIBC	0.650	10/03/16	0.650	50,000	98	88,472.22	0.659
YCD		CIBC	0.650	10/03/16	0.650	50,000	98	88,472.22	0.659
YCD		NB CANADA	0.600	10/03/16	0.600	50,000	104	86,666.67	0.608
YCD		NB CANADA	0.600	10/03/16	0.600	50,000	104	86,666.67	0.608
YCD		SVENSKA	0.585	10/03/16	0.585	50,000	109	88,562.50	0.593
YCD		SVENSKA	0.585	10/03/16	0.585	50,000	109	88,562.50	0.593
YCD		SOC GEN	0.670	10/03/16	0.670	50,000	110	102,361.11	0.679
YCD		SOC GEN	0.670	10/03/16	0.670	50,000	110	102,361.11	0.679
YCD		SOC GEN	0.670	10/03/16	0.670	50,000	110	102,361.11	0.679
YCD		SOC GEN	0.670	10/03/16	0.670	50,000	110	102,361.11	0.679
YCD		SVENSKA	0.610	10/03/16	0.610	50,000	117	99,125.00	0.618
YCD		SVENSKA	0.610	10/03/16	0.610	50,000	117	99,125.00	0.618
YCD		STNDRD CH	0.770	10/03/16	0.770	50,000	119	127,263.89	0.781
YCD		STNDRD CH	0.770	10/03/16	0.770	50,000	119	127,263.89	0.781
YCD		SWEDBANK	0.670	10/03/16	0.670	50,000	145	134,930.56	0.679
YCD		SWEDBANK	0.670	10/03/16	0.670	50,000	145	134,930.56	0.679
YCD		CIBC	0.670	10/03/16	0.670	50,000	147	136,791.67	0.679
YCD		CIBC	0.670	10/03/16	0.670	50,000	147	136,791.67	0.679
YCD		SCOTIA	0.760	10/03/16	0.760	50,000	158	166,777.78	0.771
YCD		SCOTIA	0.760	10/03/16	0.760	50,000	158	166,777.78	0.771
YCD		ANZ	0.700	10/03/16	0.700	50,000	160	155,555.56	0.710
YCD		ANZ	0.700	10/03/16	0.700	50,000	160	155,555.56	0.710
YCD		SE BANKEN	0.730	10/03/16	0.730	50,000	161	163,236.11	0.740
YCD		SE BANKEN	0.730	10/03/16	0.730	50,000	161	163,236.11	0.740
YCD		SE BANKEN	0.780	10/03/16	0.780	50,000	168	182,000.00	0.791
YCD		SE BANKEN	0.780	10/03/16	0.780	50,000	168	182,000.00	0.791
YCD		SE BANKEN	0.780	10/03/16	0.780	50,000	171	185,250.00	0.791
YCD		SE BANKEN	0.780	10/03/16	0.780	50,000	171	185,250.00	0.791

INVESTMENT TRANSACTIONS

<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>
10/03/16 NO PURCHASES									
10/04/16 NO REDEMPTIONS									
10/04/16 PURCHASES									
	CP	GE CO		11/08/16	0.400	50,000			
	CP	GE CO		11/08/16	0.400	50,000			
	DEB	FNMA	1.000	09/27/17	0.658	50,000			
	TR	BILL		03/30/17	0.430	50,000			
	TR	BILL		03/30/17	0.430	50,000			
	TR	NOTE	0.750	09/30/18	0.790	50,000			
	TR	NOTE	0.750	09/30/18	0.790	50,000			
	YCD	NB CANADA	0.840	01/27/17	0.840	50,000			
	YCD	NB CANADA	0.840	01/27/17	0.840	50,000			
10/05/16 NO REDEMPTIONS									
10/05/16 PURCHASES									
	CP	BNP NY		10/11/16	0.410	50,000			
	CP	BNP NY		10/11/16	0.410	50,000			
	CP	GE CO		11/08/16	0.400	50,000			
	CP	GE CO		11/08/16	0.400	50,000			
	CP	LIBERTY		01/27/17	0.970	50,000			
	TR	BILL		03/30/17	0.435	50,000			
	TR	BILL		03/30/17	0.435	50,000			
	TR	BILL		03/30/17	0.435	50,000			
	TR	BILL		03/30/17	0.435	50,000			
	TR	NOTE	0.750	09/30/18	0.847	50,000			
	TR	NOTE	0.750	09/30/18	0.847	50,000			
	YCD	SVENSKA	0.760	01/03/17	0.760	50,000			
	YCD	SVENSKA	0.760	01/03/17	0.760	50,000			
10/06/16 NO REDEMPTIONS									
10/06/16 PURCHASES									
	CP	RABO NY		12/09/16	0.620	50,000			
	CP	RABO NY		12/09/16	0.620	50,000			
	TR	BILL		03/23/17	0.435	50,000			
	TR	BILL		03/23/17	0.435	50,000			
	TR	BILL		03/23/17	0.435	50,000			
	TR	BILL		03/23/17	0.435	50,000			
	YCD	DNB	0.410	11/08/16	0.410	50,000			
	YCD	DNB	0.410	11/08/16	0.410	50,000			
10/07/16 REDEMPTIONS									
	CP	BNP NY		10/07/16	0.470	50,000	29	18,930.56	0.477
	CP	BNP NY		10/07/16	0.470	50,000	29	18,930.56	0.477

INVESTMENT TRANSACTIONS

<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>
10/07/16 REDEMPTIONS (Continued)									
	CP	TOKYO NY		10/07/16	0.540	50,000	35	26,250.00	0.548
	CP	TOKYO NY		10/07/16	0.540	50,000	35	26,250.00	0.548
10/07/16 PURCHASES									
	TR	BILL		03/30/17	0.415	50,000			
	TR	BILL		03/30/17	0.415	50,000			
10/10/16 NO REDEMPTIONS									
10/10/16 NO PURCHASES									
10/11/16 REDEMPTIONS									
	CD	CITIBANK	0.710	10/11/16	0.710	50,000	118	116,361.11	0.720
	CD	CITIBANK	0.710	10/11/16	0.710	50,000	118	116,361.11	0.720
	CD	CITIBANK	0.710	10/11/16	0.710	50,000	118	116,361.11	0.720
	CD	CITIBANK	0.710	10/11/16	0.710	50,000	118	116,361.11	0.720
	CP	BNP NY		10/11/16	0.410	50,000	6	3,416.67	0.416
	CP	BNP NY		10/11/16	0.410	50,000	6	3,416.67	0.416
	CP	BNP NY		10/11/16	0.490	50,000	22	14,972.22	0.497
	CP	BNP NY		10/11/16	0.490	50,000	22	14,972.22	0.497
	CP	TOKYO NY		10/11/16	0.510	50,000	22	15,583.33	0.517
	CP	PEPSICO		10/11/16	0.390	50,000	27	14,625.00	0.396
	CP	TOKYO NY		10/11/16	0.520	50,000	28	20,222.22	0.527
	CP	TOKYO NY		10/11/16	0.520	50,000	28	20,222.22	0.527
	CP	TOKYO NY		10/11/16	0.520	50,000	28	20,222.22	0.527
	CP	TOYOTA		10/11/16	0.570	50,000	70	55,416.67	0.579
	CP	TOYOTA		10/11/16	0.570	50,000	70	55,416.67	0.579
	CP	TD USA		10/11/16	0.600	50,000	95	79,166.67	0.609
	CP	TD USA		10/11/16	0.600	50,000	95	79,166.67	0.609
	CP	LIBERTY		10/11/16	0.690	50,000	96	92,000.00	0.701
	YCD	DNB	0.420	10/11/16	0.420	50,000	33	19,250.00	0.426
	YCD	DNB	0.420	10/11/16	0.420	50,000	33	19,250.00	0.426
	YCD	NB CANADA	0.480	10/11/16	0.480	50,000	33	22,000.00	0.487
	YCD	NB CANADA	0.480	10/11/16	0.480	50,000	33	22,000.00	0.487
	YCD	SWEDBANK	0.440	10/11/16	0.440	50,000	61	37,277.78	0.446
	YCD	SWEDBANK	0.440	10/11/16	0.440	50,000	61	37,277.78	0.446
10/11/16 PURCHASES									
	CP	RABO NY		10/14/16	0.400	50,000			
	CP	RABO NY		10/14/16	0.400	50,000			
	CP	RABO NY		10/14/16	0.400	50,000			
10/12/16 NO REDEMPTIONS									
10/12/16 NO PURCHASES									

INVESTMENT TRANSACTIONS

<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>
10/13/16 REDEMPTIONS									
	TR	BILL		10/13/16	0.475	50,000	282	186,041.67	0.485
	TR	BILL		10/13/16	0.475	50,000	282	186,041.67	0.485
	TR	BILL		10/13/16	0.475	50,000	282	186,041.67	0.485
	TR	BILL		10/13/16	0.475	50,000	282	186,041.67	0.485
	TR	BILL		10/13/16	0.425	50,000	339	200,104.17	0.434
	TR	BILL		10/13/16	0.425	50,000	339	200,104.17	0.434
	TR	BILL		10/13/16	0.373	50,000	343	177,454.86	0.380
	TR	BILL		10/13/16	0.373	50,000	343	177,454.86	0.380
	TR	BILL		10/13/16	0.373	50,000	343	177,454.86	0.380
	TR	BILL		10/13/16	0.373	50,000	343	177,454.86	0.380
	TR	BILL		10/13/16	0.340	50,000	345	162,916.67	0.347
	TR	BILL		10/13/16	0.340	50,000	345	162,916.67	0.347
	TR	BILL		10/13/16	0.340	50,000	345	162,916.67	0.347
	TR	BILL		10/13/16	0.340	50,000	345	162,916.67	0.347
	TR	BILL		10/13/16	0.315	50,000	350	153,125.00	0.321
	TR	BILL		10/13/16	0.315	50,000	350	153,125.00	0.321
	TR	BILL		10/13/16	0.315	50,000	350	153,125.00	0.321
	TR	BILL		10/13/16	0.315	50,000	350	153,125.00	0.321
10/13/16 PURCHASES									
	BN	BOFA	1.140	04/10/17	1.140	50,000			
	BN	BOFA	1.140	04/10/17	1.140	50,000			
	CP	GE CO		10/21/16	0.340	50,000			
	CP	GE CO		10/21/16	0.340	50,000			
	CP	RABO NY		10/28/16	0.420	50,000			
	CP	RABO NY		10/28/16	0.420	50,000			
	DEB FR	IBRD	0.978	10/13/20	0.978	50,000			
	TR	BILL		10/12/17	0.671	50,000			
	TR	BILL		10/12/17	0.671	50,000			
	TR	BILL		10/12/17	0.683	50,000			
	TR	BILL		10/12/17	0.683	50,000			
	YCD	DNB	0.420	11/16/16	0.420	50,000			
	YCD	DNB	0.420	11/16/16	0.420	50,000			
	YCD	DNB	0.420	11/16/16	0.420	50,000			
10/14/16 REDEMPTIONS									
	CP	RABO NY		10/14/16	0.400	50,000	3	1,666.67	0.406
	CP	RABO NY		10/14/16	0.400	50,000	3	1,666.67	0.406
	CP	RABO NY		10/14/16	0.400	50,000	3	1,666.67	0.406
	CP	BNP NY		10/14/16	0.490	50,000	24	16,333.33	0.497
	CP	BNP NY		10/14/16	0.510	50,000	31	21,958.33	0.517
	CP	BNP NY		10/14/16	0.510	50,000	31	21,958.33	0.517
	YCD	DNB	0.420	10/14/16	0.420	50,000	30	17,500.00	0.426
	YCD	DNB	0.420	10/14/16	0.420	50,000	30	17,500.00	0.426
	YCD	SUMITOMO	0.470	10/14/16	0.470	50,000	30	19,583.33	0.477
	YCD	SUMITOMO	0.470	10/14/16	0.470	50,000	30	19,583.33	0.477
	YCD	NORINCHUK	0.480	10/14/16	0.480	50,000	31	20,666.67	0.487
	YCD	NORINCHUK	0.480	10/14/16	0.480	50,000	31	20,666.67	0.487

INVESTMENT TRANSACTIONS

<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>
10/14/16 REDEMPTIONS (Continued)									
	YCD FR	RB CANADA	0.571	10/14/16	0.571	50,000	366	412,497.78	0.825
	YCD FR	RB CANADA	0.571	10/14/16	0.571	50,000	366	412,497.78	0.825
10/14/16 PURCHASES									
	CP	RABO NY		10/26/16	0.420	50,000			
	CP	RABO NY		10/26/16	0.420	50,000			
	CP	RABO NY		10/26/16	0.420	50,000			
	CP	BNP NY		10/28/16	0.460	50,000			
	CP	BNP NY		10/28/16	0.460	50,000			
	CP	BNP NY		10/28/16	0.460	50,000			
10/17/16 REDEMPTIONS									
	CP	BNP NY		10/17/16	0.510	50,000	32	22,666.67	0.517
	CP	BNP NY		10/17/16	0.510	50,000	32	22,666.67	0.517
	YCD	MONTREAL	0.410	10/17/16	0.410	50,000	31	17,652.78	0.416
	YCD	MONTREAL	0.410	10/17/16	0.410	50,000	31	17,652.78	0.416
10/17/16 PURCHASES									
	CP	TOKYO NY		11/07/16	0.500	50,000			
	CP	TOKYO NY		11/07/16	0.500	50,000			
	CP	TOKYO NY		11/07/16	0.500	50,000			
	CP	GE CO		11/16/16	0.440	50,000			
	CP	GE CO		11/16/16	0.440	50,000			
	DEB	FFCB	0.940	10/17/18	0.940	50,000			
	YCD	MONTREAL	0.480	11/08/16	0.480	50,000			
	YCD	MONTREAL	0.480	11/08/16	0.480	50,000			
	YCD	SUMITOMO	0.420	11/09/16	0.420	50,000			
	YCD	SUMITOMO	0.420	11/09/16	0.420	50,000			
10/18/16 NO REDEMPTIONS									
10/18/16 NO PURCHASES									
10/19/16 REDEMPTIONS									
	CP	BNP NY		10/19/16	0.490	50,000	26	17,694.44	0.497
	CP	BNP NY		10/19/16	0.490	50,000	26	17,694.44	0.497
	CP	BNP NY		10/19/16	0.490	50,000	26	17,694.44	0.497
	CP	TOKYO NY		10/19/16	0.550	50,000	29	22,152.78	0.558
	CP	TOKYO NY		10/19/16	0.550	50,000	29	22,152.78	0.558
	CP	TOYOTA		10/19/16	0.440	50,000	34	20,777.78	0.446
10/19/16 PURCHASES									
	CD	BOWEST	1.130	04/03/17	1.130	50,000			
	CD	BOWEST	1.130	04/03/17	1.130	50,000			

INVESTMENT TRANSACTIONS

<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>
10/19/16 PURCHASES (Continued)									
	CP	SOC GEN NY		11/21/16	0.450	50,000			
	CP	SOC GEN NY		11/21/16	0.450	50,000			
	CP	GE CO		12/09/16	0.470	50,000			
	CP	GE CO		12/09/16	0.470	50,000			
	CP	TOKYO NY		12/23/16	0.680	50,000			
	CP	TOKYO NY		12/23/16	0.680	50,000			
	CP	TOKYO NY		12/23/16	0.680	50,000			
	TR	NOTE	0.500	02/28/17	0.387	50,000			
	TR	NOTE	0.500	02/28/17	0.387	50,000			
	TR	BILL		03/30/17	0.395	50,000			
	TR	BILL		03/30/17	0.395	50,000			
	YCD	SWEDBANK	0.410	11/16/16	0.410	50,000			
	YCD	SWEDBANK	0.410	11/16/16	0.410	50,000			
	YCD	MIZUHO	0.570	12/09/16	0.570	50,000			
	YCD	MIZUHO	0.570	12/09/16	0.570	50,000			
	YCD	NORINCHUK	0.880	01/23/17	0.880	50,000			
	YCD	NORINCHUK	0.880	01/23/17	0.880	50,000			
10/20/16 NO REDEMPTIONS									
10/20/16 PURCHASES									
	CP	RABO NY		10/28/16	0.420	50,000			
	CP	RABO NY		10/28/16	0.420	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
	TR	BILL		03/30/17	0.390	50,000			
	TR	BILL		03/30/17	0.390	50,000			
	TR	BILL		03/30/17	0.390	50,000			
	TR	BILL		03/30/17	0.390	50,000			
	YCD	TOKYO-MIT	0.460	11/08/16	0.460	50,000			
	YCD	TOKYO-MIT	0.460	11/08/16	0.460	50,000			
	YCD	DNB	0.550	12/23/16	0.550	50,000			
	YCD	DNB	0.550	12/23/16	0.550	50,000			
	YCD	SOC GEN	0.630	12/30/16	0.630	50,000			
	YCD	SOC GEN	0.630	12/30/16	0.630	50,000			
	YCD	SOC GEN	0.630	12/30/16	0.630	50,000			
	YCD	SE BANKEN	0.790	02/15/17	0.790	50,000			
	YCD	SE BANKEN	0.790	02/15/17	0.790	50,000			
	YCD	RB CANADA	0.925	04/03/17	0.925	50,000			
	YCD	RB CANADA	0.925	04/03/17	0.925	50,000			
10/21/16 REDEMPTIONS									
	CP	GE CO		10/21/16	0.340	50,000	8	3,777.78	0.345
	CP	GE CO		10/21/16	0.340	50,000	8	3,777.78	0.345
	YCD	DNB	0.410	10/21/16	0.410	50,000	31	17,652.78	0.416
	YCD	DNB	0.410	10/21/16	0.410	50,000	31	17,652.78	0.416

INVESTMENT TRANSACTIONS

<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>
10/21/16 PURCHASES									
	CP	TOKYO NY		12/16/16	0.620	50,000			
	CP	SOC GEN NY		02/01/17	0.860	50,000			
	CP	SOC GEN NY		02/01/17	0.860	50,000			
	TR	BILL		10/12/17	0.633	50,000			
	TR	BILL		10/12/17	0.633	50,000			
	TR	BILL		10/12/17	0.633	50,000			
	TR	BILL		10/12/17	0.633	50,000			
	TR	NOTE	0.750	09/30/18	0.823	50,000			
	TR	NOTE	0.750	09/30/18	0.823	50,000			
	YCD	BNP	0.870	02/01/17	0.870	50,000			
	YCD	BNP	0.870	02/01/17	0.870	50,000			
10/24/16 REDEMPTIONS									
	CP	BNP NY		10/24/16	0.450	50,000	28	17,500.00	0.456
	CP	BNP NY		10/24/16	0.450	50,000	28	17,500.00	0.456
	CP	TOKYO NY		10/24/16	0.550	50,000	32	24,444.44	0.558
	CP	TOKYO NY		10/24/16	0.550	50,000	32	24,444.44	0.558
	CP	MIZUHO NY		10/24/16	0.620	50,000	61	52,527.78	0.629
	CP	MIZUHO NY		10/24/16	0.620	50,000	61	52,527.78	0.629
	CP	LIBERTY		10/24/16	0.670	50,000	62	57,694.44	0.680
	CP	TOYOTA		10/24/16	0.660	50,000	88	80,666.67	0.670
	CP	TOYOTA		10/24/16	0.660	50,000	88	80,666.67	0.670
	CP	LIBERTY		10/24/16	0.720	50,000	105	105,000.00	0.732
	CP	THUNDER		10/24/16	0.670	50,000	118	109,805.56	0.681
	CP	OLD LINE		10/24/16	0.680	50,000	119	112,388.89	0.691
	CP	JPM LLC		10/24/16	0.870	50,000	179	216,291.67	0.886
	CP	JPM LLC		10/24/16	0.870	50,000	179	216,291.67	0.886
	DN	FHLB		10/24/16	0.400	50,000	179	99,444.44	0.406
	DN	FHLB		10/24/16	0.400	50,000	179	99,444.44	0.406
	YCD	NORINCHUK	0.700	10/24/16	0.700	50,000	62	60,277.78	0.710
	YCD	NORINCHUK	0.700	10/24/16	0.700	50,000	62	60,277.78	0.710
	YCD	MIZUHO	0.880	10/24/16	0.880	50,000	88	107,555.56	0.892
	YCD	MIZUHO	0.880	10/24/16	0.880	50,000	88	107,555.56	0.892
	YCD	RABOBANK	0.860	10/24/16	0.860	50,000	186	222,166.67	0.872
	YCD	RABOBANK	0.860	10/24/16	0.860	50,000	186	222,166.67	0.872
	YCD	RABOBANK	0.860	10/24/16	0.860	50,000	186	222,166.67	0.872
10/24/16 PURCHASES									
	CD	CITIBANK	0.900	03/01/17	0.900	50,000			
	CD	CITIBANK	0.900	03/01/17	0.900	50,000			
	CP	TOKYO NY		12/02/16	0.570	50,000			
	CP	TOKYO NY		12/02/16	0.570	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
10/25/16 NO REDEMPTIONS									

INVESTMENT TRANSACTIONS

<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>
10/25/16 PURCHASES									
	CP	NISSAN		12/02/16	0.640	50,000			
	CP	JPM LLC		04/26/17	1.050	50,000			
	CP	JPM LLC		04/26/17	1.050	50,000			
	TR	NOTE	0.750	08/31/18	0.846	50,000			
	TR	NOTE	0.750	08/31/18	0.846	50,000			
	TR	NOTE	0.750	09/30/18	0.840	50,000			
	TR	NOTE	0.750	09/30/18	0.840	50,000			
	TR	NOTE	1.000	10/15/19	1.003	50,000			
	TR	NOTE	1.000	10/15/19	1.003	50,000			
	TR	NOTE	1.000	10/15/19	1.003	50,000			
	TR	NOTE	1.000	10/15/19	1.003	50,000			
10/26/16 REDEMPTIONS									
	CP	RABO NY		10/26/16	0.420	50,000	12	7,000.00	0.426
	CP	RABO NY		10/26/16	0.420	50,000	12	7,000.00	0.426
	CP	RABO NY		10/26/16	0.420	50,000	12	7,000.00	0.426
10/26/16 PURCHASES									
	YCD	NORINCHUK	0.510	11/28/16	0.510	50,000			
	YCD	NORINCHUK	0.510	11/28/16	0.510	50,000			
	YCD	NORINCHUK	0.510	11/28/16	0.510	50,000			
10/27/16 REDEMPTIONS									
	CP	TOKYO NY		10/27/16	0.550	50,000	31	23,680.56	0.558
	CP	TOKYO NY		10/27/16	0.550	50,000	31	23,680.56	0.558
	CP	TOKYO NY		10/27/16	0.550	50,000	31	23,680.56	0.558
	DN	FHLB		10/27/16	0.430	50,000	196	117,055.56	0.437
	DN	FHLB		10/27/16	0.430	50,000	196	117,055.56	0.437
	DN	FHLB		10/27/16	0.430	50,000	196	117,055.56	0.437
	DN	FHLB		10/27/16	0.430	50,000	196	117,055.56	0.437
	DN	FHLB		10/27/16	0.420	50,000	198	115,500.00	0.427
	DN	FHLB		10/27/16	0.420	50,000	198	115,500.00	0.427
	TR	BILL		10/27/16	0.350	50,000	176	85,555.56	0.355
	TR	BILL		10/27/16	0.350	50,000	176	85,555.56	0.355
	TR	BILL		10/27/16	0.350	50,000	176	85,555.56	0.355
	TR	BILL		10/27/16	0.350	50,000	176	85,555.56	0.355
	TR	BILL		10/27/16	0.376	50,000	182	95,044.44	0.382
	TR	BILL		10/27/16	0.376	50,000	182	95,044.44	0.382
	TR	BILL		10/27/16	0.376	50,000	182	95,044.44	0.382
	TR	BILL		10/27/16	0.376	50,000	182	95,044.44	0.382
	TR	BILL		10/27/16	0.376	50,000	182	95,044.44	0.382
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406

INVESTMENT TRANSACTIONS

<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>
10/27/16 REDEMPTIONS (Continued)									
TR		BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
TR		BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
TR		BILL		10/27/16	0.403	50,000	182	101,743.06	0.409
TR		BILL		10/27/16	0.403	50,000	182	101,743.06	0.409
TR		BILL		10/27/16	0.405	50,000	182	102,375.00	0.411
TR		BILL		10/27/16	0.405	50,000	182	102,375.00	0.411
YCD		SWEDBANK	0.390	10/27/16	0.390	50,000	30	16,250.00	0.395
YCD		SWEDBANK	0.390	10/27/16	0.390	50,000	30	16,250.00	0.395
YCD		SVENSKA	0.470	10/27/16	0.470	50,000	30	19,583.33	0.477
YCD		SVENSKA	0.470	10/27/16	0.470	50,000	30	19,583.33	0.477
YCD		NORINCHUK	0.480	10/27/16	0.480	50,000	34	22,666.67	0.487
YCD		NORINCHUK	0.480	10/27/16	0.480	50,000	34	22,666.67	0.487
YCD		MIZUHO	0.650	10/27/16	0.650	50,000	65	58,680.56	0.659
YCD		MIZUHO	0.650	10/27/16	0.650	50,000	65	58,680.56	0.659
YCD		RB CANADA	0.835	10/27/16	0.835	50,000	189	219,187.50	0.847
YCD		RB CANADA	0.835	10/27/16	0.835	50,000	189	219,187.50	0.847
YCD		TORONTO	0.820	10/27/16	0.820	50,000	190	216,388.89	0.831
YCD		TORONTO	0.820	10/27/16	0.820	50,000	190	216,388.89	0.831
YCD		TORONTO	0.820	10/27/16	0.820	50,000	190	216,388.89	0.831
YCD		TORONTO	0.820	10/27/16	0.820	50,000	190	216,388.89	0.831
YCD		RB CANADA	0.840	10/27/16	0.840	50,000	191	222,833.33	0.852
YCD		RB CANADA	0.840	10/27/16	0.840	50,000	191	222,833.33	0.852
10/27/16 PURCHASES									
CP		TOYOTA		01/23/17	0.730	50,000			
CP		TOYOTA		01/23/17	0.730	50,000			
CP		GE CTS		02/01/17	0.580	50,000			
CP		GE CTS		02/01/17	0.580	50,000			
CP		SOC GEN NY		02/01/17	0.850	50,000			
SBA FR		POOL # 509896	0.750	10/25/41	0.750	3,272			
SBA FR		POOL # 509896	0.750	10/25/41	0.750	50,000			
10/28/16 REDEMPTIONS									
CP		RABO NY		10/28/16	0.420	50,000	8	4,666.67	0.426
CP		RABO NY		10/28/16	0.420	50,000	8	4,666.67	0.426
CP		BNP NY		10/28/16	0.460	50,000	14	8,944.44	0.466
CP		BNP NY		10/28/16	0.460	50,000	14	8,944.44	0.466
CP		BNP NY		10/28/16	0.460	50,000	14	8,944.44	0.466
CP		RABO NY		10/28/16	0.420	50,000	15	8,750.00	0.426
CP		RABO NY		10/28/16	0.420	50,000	15	8,750.00	0.426
10/28/16 PURCHASES									
CP		GE CO		12/01/16	0.420	50,000			
CP		GE CO		12/01/16	0.420	50,000			
CP		GE CO		12/01/16	0.420	50,000			
TR		BILL		10/12/17	0.640	50,000			
TR		BILL		10/12/17	0.640	50,000			

INVESTMENT TRANSACTIONS

<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>
10/31/16 REDEMPTIONS									
	TR	NOTE	1.000	10/31/16	0.593	50,000	854	696,416.44	0.590
	TR	NOTE	1.000	10/31/16	0.593	50,000	854	696,416.44	0.590
	TR	NOTE	1.000	10/31/16	0.593	50,000	854	696,416.44	0.590
	TR	NOTE	1.000	10/31/16	0.593	50,000	854	696,416.44	0.590
	TR	NOTE	1.000	10/31/16	0.566	50,000	1,252	977,581.52	0.562
	TR	NOTE	1.000	10/31/16	0.566	50,000	1,252	977,581.52	0.562
	TR	NOTE	1.000	10/31/16	0.566	50,000	1,252	977,581.52	0.562
	TR	NOTE	1.000	10/31/16	0.566	50,000	1,252	977,581.52	0.562
	TR	NOTE	1.000	10/31/16	0.509	50,000	1,257	882,812.50	0.505
	TR	NOTE	1.000	10/31/16	0.509	50,000	1,257	882,812.50	0.505
	TR	NOTE	1.000	10/31/16	0.509	50,000	1,257	882,812.50	0.505
	TR	NOTE	1.000	10/31/16	0.509	50,000	1,257	882,812.50	0.505
	TR	NOTE	1.000	10/31/16	0.498	50,000	1,259	865,998.64	0.494
	TR	NOTE	1.000	10/31/16	0.498	50,000	1,259	865,998.64	0.494
	TR	NOTE	1.000	10/31/16	0.496	50,000	1,260	863,451.09	0.492
	TR	NOTE	1.000	10/31/16	0.496	50,000	1,260	863,451.09	0.492
10/31/16 PURCHASES									
	CP	GE CO		12/01/16	0.420	50,000			
	CP	GE CO		12/01/16	0.420	50,000			
	CP	GE CO		12/01/16	0.420	50,000			
	CP	GE CO		12/01/16	0.420	50,000			
	CP	GE CO		12/30/16	0.490	50,000			
	CP	GE CO		12/30/16	0.490	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.849	50,000			
	TR	NOTE	0.750	10/31/18	0.849	50,000			
	TR	NOTE	0.750	10/31/18	0.872	50,000			
	TR	NOTE	0.750	10/31/18	0.872	50,000			
	TR	NOTE	1.000	10/15/19	0.996	50,000			
	TR	NOTE	1.000	10/15/19	0.996	50,000			
	YCD	DNB	0.430	12/01/16	0.430	50,000			
	YCD	DNB	0.430	12/01/16	0.430	50,000			
	YCD	NORINCHUK	0.520	12/05/16	0.520	50,000			
	YCD	NORINCHUK	0.520	12/05/16	0.520	50,000			
	YCD	SWEDBANK	0.400	12/09/16	0.400	50,000			
	YCD	SWEDBANK	0.400	12/09/16	0.400	50,000			

INVESTMENT TRANSACTIONS

<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>
10/31/16 PURCHASES (Continued)									
YCD		MIZUHO	0.620	01/03/17	0.620	50,000			
YCD		MIZUHO	0.620	01/03/17	0.620	50,000			
YCD		MIZUHO	0.620	01/03/17	0.620	50,000			
YCD		MIZUHO	0.620	01/03/17	0.620	50,000			
YCD		SOC GEN	0.730	01/10/17	0.730	50,000			
YCD		SOC GEN	0.730	01/10/17	0.730	50,000			
YCD		TOKYO-MIT	0.860	02/01/17	0.860	50,000			
YCD		TOKYO-MIT	0.860	02/01/17	0.860	50,000			

FOOTNOTES

<u>a/</u>	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
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security “SWAP” transactions
<u>i/</u>	Buy back agreement
RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
ALHAMBRA				
New Omni Bank, NA	08/12/16	0.320	2,000,000.00	11/10/16
New Omni Bank, NA	06/02/16	0.470	8,000,000.00	12/01/16
New Omni Bank, NA	06/03/16	0.490	5,000,000.00	12/01/16
New Omni Bank, NA	06/16/16	0.410	5,000,000.00	12/15/16
New Omni Bank, NA	10/20/16	0.360	4,000,000.00	01/19/17
New Omni Bank, NA	10/27/16	0.360	5,000,000.00	01/26/17
New Omni Bank, NA	10/05/16	0.460	5,000,000.00	04/05/17
AUBURN				
Community 1st Bank	09/16/16	0.380	2,000,000.00	12/16/16
Community 1st Bank	10/05/16	0.350	4,000,000.00	01/11/17
Community 1st Bank	07/20/16	0.470	5,000,000.00	01/18/17
BREA				
Pacific Western Bank	05/19/16	0.390	50,000,000.00	11/17/16
Pacific Western Bank	07/27/16	0.440	40,000,000.00	01/25/17
Pacific Western Bank	08/24/16	0.460	50,000,000.00	02/22/17
Pacific Western Bank	09/14/16	0.550	40,000,000.00	03/15/17
Pacific Western Bank	10/07/16	0.490	10,000,000.00	04/07/17
BUENA PARK				
Uniti Bank	06/01/16	0.470	2,000,000.00	11/30/16
Uniti Bank	06/27/16	0.430	3,000,000.00	01/04/17
CHICO				
Tri Counties Bank	09/07/16	0.360	50,000,000.00	12/07/16
DIAMOND BAR				
Prospectors Federal Credit Union	09/08/16	0.350	4,000,000.00	12/08/16
DOWNEY				
Financial Partners Credit Union	10/05/16	0.500	10,000,000.00	04/05/17
EL CENTRO				
Community Valley Bank	08/19/16	0.480	3,000,000.00	02/17/17
FOLSOM				
Folsom Lake Bank	08/31/16	0.360	3,000,000.00	11/30/16
Folsom Lake Bank	10/12/16	0.360	1,500,000.00	01/11/17
Folsom Lake Bank	10/28/16	0.370	3,500,000.00	01/27/17
SAFE Credit Union	09/02/16	0.380	5,000,000.00	12/02/16
SAFE Credit Union	10/05/16	0.350	20,000,000.00	01/11/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
GARDEN GROVE				
US Metro Bank	08/24/16	0.460	5,000,000.00	02/22/17
GOLETA				
Community West Bank	06/02/16	0.490	14,000,000.00	12/01/16
Community West Bank	10/20/16	0.380	13,000,000.00	01/19/17
Community West Bank	10/12/16	0.490	13,000,000.00	04/12/17
IRVINE				
Banc of California, NA	08/19/16	0.350	100,000,000.00	11/18/16
Banc of California, NA	09/22/16	0.350	50,000,000.00	01/04/17
Banc of California, NA	10/20/16	0.390	100,000,000.00	01/19/17
CommerceWest Bank	09/09/16	0.360	5,000,000.00	12/09/16
CommerceWest Bank	10/13/16	0.350	5,000,000.00	01/12/17
CommerceWest Bank	10/28/16	0.350	5,000,000.00	01/27/17
First Foundation Bank	08/11/16	0.340	12,000,000.00	11/10/16
First Foundation Bank	08/24/16	0.330	30,000,000.00	11/30/16
First Foundation Bank	09/01/16	0.380	32,000,000.00	12/01/16
First Foundation Bank	10/07/16	0.370	12,000,000.00	01/06/17
First Foundation Bank	10/21/16	0.370	25,000,000.00	01/20/17
Pacific Enterprise Bank	09/01/16	0.380	25,000,000.00	12/01/16
LODI				
Farmers & Merchants Bk Cen CA	08/31/16	0.340	35,000,000.00	11/30/16
Farmers & Merchants Bk Cen CA	09/07/16	0.340	20,000,000.00	12/07/16
Farmers & Merchants Bk Cen CA	10/05/16	0.320	25,000,000.00	01/11/17
Farmers & Merchants Bk Cen CA	10/14/16	0.370	35,000,000.00	01/13/17
Farmers & Merchants Bk Cen CA	10/20/16	0.490	35,000,000.00	04/20/17
LOS ANGELES				
Bank Leumi USA	08/03/16	0.310	20,000,000.00	11/02/16
Bank Leumi USA	10/07/16	0.380	25,000,000.00	01/06/17
Bank Leumi USA	10/19/16	0.350	30,000,000.00	01/18/17
Bank of Hope	08/31/16	0.360	90,000,000.00	11/30/16
Bank of Hope	09/09/16	0.380	75,000,000.00	12/09/16
Bank of Hope	10/06/16	0.370	90,000,000.00	01/05/17
Bank of Hope	10/12/16	0.360	45,000,000.00	01/13/17
California United Bank	09/30/16	0.320	10,000,000.00	01/06/17
Commonwealth Business Bank	08/12/16	0.320	5,000,000.00	11/10/16
Commonwealth Business Bank	08/19/16	0.320	18,000,000.00	11/18/16
Commonwealth Business Bank	09/09/16	0.360	8,500,000.00	12/09/16
Commonwealth Business Bank	09/16/16	0.350	10,000,000.00	12/16/16
Commonwealth Business Bank	10/07/16	0.350	15,000,000.00	01/06/17
Commonwealth Business Bank	10/28/16	0.350	15,000,000.00	01/27/17
CTBC Bank Corp. (USA)	07/06/16	0.380	50,000,000.00	01/04/17
CTBC Bank Corp. (USA)	07/14/16	0.430	50,000,000.00	01/12/17
CTBC Bank Corp. (USA)	10/27/16	0.530	10,000,000.00	04/27/17
Hanmi Bank	05/26/16	0.490	25,000,000.00	11/17/16
Hanmi Bank	08/04/16	0.420	30,000,000.00	02/02/17
Hanmi Bank	10/05/16	0.460	30,000,000.00	04/05/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
Manufacturers Bank	08/11/16	0.340	35,000,000.00	11/10/16
Manufacturers Bank	09/08/16	0.350	50,000,000.00	12/08/16
Manufacturers Bank	10/07/16	0.370	100,000,000.00	01/06/17
Manufacturers Bank	10/14/16	0.520	50,000,000.00	04/14/17
Open Bank	05/11/16	0.380	10,000,000.00	11/09/16
Open Bank	09/08/16	0.330	10,000,000.00	12/08/16
Open Bank	06/22/16	0.400	10,000,000.00	12/14/16
Open Bank	07/06/16	0.360	9,000,000.00	01/04/17
Open Bank	09/21/16	0.280	5,000,000.00	01/04/17
Opus Bank	07/29/16	0.450	10,000,000.00	01/27/17
Pacific City Bank	08/10/16	0.280	18,700,000.00	11/09/16
Pacific City Bank	09/08/16	0.330	30,000,000.00	12/08/16
Pacific City Bank	10/07/16	0.350	30,000,000.00	01/06/17
Pacific Commerce Bank	09/16/16	0.550	10,000,000.00	03/17/17
Preferred Bank	08/19/16	0.480	30,000,000.00	02/17/17
Premier Business Bank	09/28/16	0.410	10,000,000.00	03/29/17
Woori America Bank	06/15/16	0.430	20,000,000.00	12/14/16
Woori America Bank	06/17/16	0.420	10,000,000.00	12/16/16
MONTEREY				
1st Capital Bank	09/08/16	0.350	1,000,000.00	12/08/16
OAKDALE				
Oak Valley Community Bank	09/01/16	0.380	3,500,000.00	12/01/16
OAKLAND				
Beneficial State Bank	09/28/16	0.230	15,000,000.00	01/05/17
Beneficial State Bank	10/14/16	0.390	15,000,000.00	01/13/17
Beneficial State Bank	10/21/16	0.340	10,000,000.00	01/13/17
California Bank of Commerce	09/09/16	0.380	10,000,000.00	12/09/16
California Bank of Commerce	10/05/16	0.340	13,500,000.00	01/11/17
California Bank of Commerce	07/14/16	0.430	5,000,000.00	01/12/17
California Bank of Commerce	08/11/16	0.480	5,000,000.00	02/09/17
Community Bank of the Bay	06/03/16	0.510	5,000,000.00	12/02/16
Metropolitan Bank	08/25/16	0.500	1,000,000.00	02/23/17
Metropolitan Bank	09/08/16	0.480	6,000,000.00	03/09/17
Metropolitan Bank	10/13/16	0.500	3,000,000.00	04/13/17
ORANGE				
Grandpoint Bank	08/04/16	0.330	50,000,000.00	11/03/16
Grandpoint Bank	10/13/16	0.370	50,000,000.00	01/12/17
PALOS VERDES ESTATES				
Malaga Bank, FSB	08/04/16	0.310	10,000,000.00	11/03/16
Malaga Bank, FSB	08/31/16	0.340	12,000,000.00	11/30/16
Malaga Bank, FSB	10/06/16	0.350	5,000,000.00	01/05/17
Malaga Bank, FSB	10/21/16	0.350	46,000,000.00	01/20/17
Malaga Bank, FSB	10/28/16	0.350	9,000,000.00	01/27/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
PASADENA				
American Plus Bank, NA	05/18/16	0.380	500,000.00	11/16/16
American Plus Bank, NA	06/09/16	0.450	2,000,000.00	12/08/16
American Plus Bank, NA	09/15/16	0.380	2,240,000.00	12/15/16
American Plus Bank, NA	06/27/16	0.430	3,000,000.00	01/04/17
American Plus Bank, NA	08/24/16	0.460	1,000,000.00	02/23/17
Community Bank	08/03/16	0.300	30,000,000.00	11/02/16
Community Bank	08/12/16	0.340	25,000,000.00	11/10/16
Community Bank	09/07/16	0.360	30,000,000.00	12/07/16
Community Bank	09/14/16	0.410	35,000,000.00	12/14/16
Community Bank	09/30/16	0.320	25,000,000.00	01/06/17
Community Bank	10/12/16	0.360	25,000,000.00	01/13/17
East West Bank	08/05/16	0.320	75,000,000.00	11/04/16
East West Bank	10/13/16	0.370	50,000,000.00	01/12/17
East West Bank	10/19/16	0.340	125,000,000.00	01/18/17
East West Bank	10/21/16	0.370	50,000,000.00	01/18/17
EverTrust Bank	08/17/16	0.300	10,000,000.00	11/16/16
EverTrust Bank	08/26/16	0.340	20,000,000.00	12/02/16
EverTrust Bank	09/07/16	0.340	30,000,000.00	12/07/16
Wescom Central Credit Union	08/18/16	0.360	50,000,000.00	11/17/16
Wescom Central Credit Union	09/15/16	0.420	50,000,000.00	12/15/16
Wescom Central Credit Union	09/29/16	0.330	25,000,000.00	01/05/17
Wescom Central Credit Union	10/26/16	0.390	50,000,000.00	01/25/17
PASO ROBLES				
Heritage Oaks Bank	09/07/16	0.360	25,000,000.00	12/07/16
PORTERVILLE				
Bank of the Sierra	08/04/16	0.330	15,000,000.00	11/03/16
Bank of the Sierra	08/17/16	0.320	5,000,000.00	11/03/16
Bank of the Sierra	08/11/16	0.340	20,000,000.00	11/10/16
Bank of the Sierra	09/01/16	0.380	20,000,000.00	12/01/16
Bank of the Sierra	09/08/16	0.350	20,000,000.00	12/08/16
Bank of the Sierra	10/05/16	0.340	20,000,000.00	01/11/17
Bank of the Sierra	10/21/16	0.370	20,000,000.00	01/20/17
RANCHO CORDOVA				
American River Bank	05/26/16	0.510	6,500,000.00	11/17/16
American River Bank	08/11/16	0.330	7,500,000.00	12/08/16
American River Bank	08/04/16	0.310	2,500,000.00	12/15/16
American River Bank	07/06/16	0.380	4,500,000.00	01/04/17
American River Bank	07/20/16	0.460	2,500,000.00	01/18/17
American River Bank	08/04/16	0.440	2,500,000.00	02/02/17
American River Bank	10/19/16	0.490	3,000,000.00	04/19/17
REDDING				
Cornerstone Community Bank	08/24/16	0.310	7,000,000.00	11/30/16

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
REDWOOD CITY				
Provident Credit Union	08/17/16	0.300	20,000,000.00	11/16/16
Provident Credit Union	08/25/16	0.340	20,000,000.00	12/01/16
Provident Credit Union	09/09/16	0.360	20,000,000.00	12/09/16
Provident Credit Union	09/14/16	0.390	20,000,000.00	12/14/16
Provident Credit Union	10/13/16	0.350	20,000,000.00	01/12/17
Provident Credit Union	10/20/16	0.360	40,000,000.00	01/19/17
Provident Credit Union	10/26/16	0.350	40,000,000.00	01/25/17
RICHMOND				
Mechanics Bank	08/11/16	0.340	20,000,000.00	11/10/16
Mechanics Bank	09/08/16	0.350	20,000,000.00	12/08/16
Mechanics Bank	10/12/16	0.360	20,000,000.00	01/11/17
Mechanics Bank	10/20/16	0.380	20,000,000.00	01/19/17
ROCKLIN				
Five Star Bank	06/27/16	0.430	5,000,000.00	01/04/17
Five Star Bank	09/28/16	0.210	5,000,000.00	01/05/17
Five Star Bank	10/12/16	0.470	2,000,000.00	04/12/17
ROSEMEAD				
Pacific Alliance Bank	10/12/16	0.470	4,000,000.00	04/12/17
ROSEVILLE				
Umpqua Bank	05/12/16	0.410	50,000,000.00	11/10/16
Umpqua Bank	09/14/16	0.410	100,000,000.00	12/14/16
Umpqua Bank	09/22/16	0.530	20,000,000.00	03/23/17
SACRAMENTO				
Merchants National Bank of Sacramento	08/03/16	0.300	4,000,000.00	11/02/16
Merchants National Bank of Sacramento	06/01/16	0.490	2,000,000.00	11/30/16
Merchants National Bank of Sacramento	07/27/16	0.360	2,000,000.00	11/30/16
Merchants National Bank of Sacramento	07/06/16	0.380	2,000,000.00	01/04/17
River City Bank	08/12/16	0.340	20,000,000.00	11/10/16
River City Bank	08/19/16	0.340	35,000,000.00	11/18/16
River City Bank	09/02/16	0.370	15,000,000.00	12/02/16
River City Bank	07/22/16	0.480	15,000,000.00	01/20/17
Schools Financial Credit Union	08/24/16	0.310	30,000,000.00	11/30/16
SAN DIEGO				
BofI Federal Bank	08/31/16	0.340	25,000,000.00	11/30/16
California Coast Credit Union	06/01/16	0.470	25,000,000.00	11/30/16
California Coast Credit Union	07/21/16	0.450	25,000,000.00	01/19/17
Mission Federal Credit Union	08/17/16	0.300	10,000,000.00	11/16/16
Mission Federal Credit Union	10/12/16	0.340	10,000,000.00	01/13/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
SAN DIEGO (Continued)				
San Diego County Credit Union	07/13/16	0.300	50,000,000.00	11/16/16
San Diego County Credit Union	06/16/16	0.390	50,000,000.00	12/15/16
San Diego County Credit Union	09/29/16	0.270	50,000,000.00	01/05/17
San Diego County Credit Union	08/12/16	0.380	50,000,000.00	01/12/17
San Diego County Credit Union	09/15/16	0.470	50,000,000.00	02/16/17
San Diego County Credit Union	10/13/16	0.430	50,000,000.00	03/02/17
Western Alliance Bank	08/11/16	0.340	65,000,000.00	11/10/16
Western Alliance Bank	05/18/16	0.400	75,000,000.00	11/16/16
Western Alliance Bank	06/10/16	0.470	50,000,000.00	12/09/16
Western Alliance Bank	06/17/16	0.420	50,000,000.00	12/16/16
Western Alliance Bank	06/29/16	0.380	35,000,000.00	01/04/17
Western Alliance Bank	07/07/16	0.380	25,000,000.00	01/05/17
SAN FRANCISCO				
Bank of San Francisco	09/16/16	0.370	10,000,000.00	12/16/16
First Republic Bank	05/19/16	0.410	150,000,000.00	11/17/16
First Republic Bank	08/03/16	0.420	150,000,000.00	02/01/17
Mission National Bank	06/29/16	0.380	15,000,000.00	01/04/17
Presidio Bank	05/19/16	0.410	10,000,000.00	11/17/16
Presidio Bank	08/03/16	0.420	10,000,000.00	02/01/17
Trans Pacific National Bank	09/16/16	0.370	3,000,000.00	12/16/16
Trans Pacific National Bank	10/21/16	0.370	2,000,000.00	01/20/17
SAN JOSE				
Heritage Bank of Commerce	05/25/16	0.500	20,000,000.00	11/16/16
Heritage Bank of Commerce	06/24/16	0.440	15,000,000.00	12/16/16
Heritage Bank of Commerce	07/21/16	0.470	50,000,000.00	01/19/17
Meriwest Credit Union	10/20/16	0.390	10,000,000.00	01/19/17
Meriwest Credit Union	10/20/16	0.390	30,000,000.00	01/19/17
SAN RAMON				
Tri-Valley Bank	08/18/16	0.350	6,000,000.00	11/17/16
Tri-Valley Bank	08/24/16	0.340	4,000,000.00	11/30/16
SANTA CLARITA				
Bank of Santa Clarita	09/30/16	0.320	15,000,000.00	01/06/17
SANTA ROSA				
First Community Bank	09/13/16	0.370	20,000,000.00	12/14/16
Summit State Bank	08/03/16	0.300	8,000,000.00	11/02/16
Summit State Bank	09/02/16	0.370	12,000,000.00	12/02/16
Summit State Bank	09/16/16	0.370	7,000,000.00	12/16/16
Summit State Bank	10/12/16	0.360	14,000,000.00	01/13/17
Summit State Bank	10/21/16	0.370	7,500,000.00	01/20/17
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/01/16	0.490	19,000,000.00	11/30/16

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
VACAVILLE				
Travis Credit Union	09/02/16	0.370	50,000,000.00	12/02/16
Travis Credit Union	10/06/16	0.370	50,000,000.00	01/05/17
WATSONVILLE				
Santa Cruz County Bank	10/14/16	0.370	10,000,000.00	01/13/17
Santa Cruz County Bank	10/28/16	0.350	10,000,000.00	02/16/17
WEST SACRAMENTO				
Community Business Bank	05/13/16	0.390	5,000,000.00	11/10/16
Community Business Bank	07/06/16	0.310	3,000,000.00	12/08/16
Community Business Bank	08/24/16	0.410	3,000,000.00	01/25/17
Community Business Bank	09/15/16	0.550	5,000,000.00	03/16/17
Community Business Bank	10/13/16	0.480	3,000,000.00	04/13/17
TOTAL TIME DEPOSITS OCTOBER 2016			5,197,440,000.00	

**BANK DEMAND DEPOSITS
OCTOBER 2016
(\$ in thousands)**

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,285,082	\$ 4,452,925
2	1,285,082	4,452,925
3	1,732,963	3,726,577
4	1,947,200	3,351,433
5	1,981,647	3,655,294
6	1,690,611	3,332,288
7	1,665,170	2,693,524
8	1,665,170	2,693,524
9	1,665,170	2,693,524
10	1,665,170	3,053,731
11	1,794,389	2,708,224
12	1,547,100	2,001,314
13	1,790,216	2,235,823
14	1,880,900	2,537,508
15	1,880,900	2,537,508
16	1,880,900	2,541,102
17	1,705,971	2,182,494
18	1,736,314	2,064,687
19	1,761,397	2,598,049
20	1,841,441	2,903,815
21	1,791,106	3,630,104
22	1,791,106	3,630,104
23	1,791,106	3,630,104
24	1,777,469	3,825,808
25	1,798,419	2,626,627
26	1,775,623	4,373,660
27	1,884,610	3,737,198
28	1,850,862	4,552,308
29	1,850,862	4,552,308
30	1,850,862	4,552,308
31	1,723,412	3,556,753

AVERAGE DOLLAR DAYS \$1,751,233 ^{a/}

a/ The prescribed bank balance for October was \$1,645,600. This consisted of \$1,593,200 in compensating balances for services, balances for uncollected funds of \$54,500 and a deduction of \$2,100 for October 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 October 19, 2016, has determined and designated the amount of money available for deposit and investment as of October 12, 2016, 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: \$ 1,593,200,000

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)	10/17/2016	10/21/2016	\$ (507,100,000)	\$ (5,694,500,000)	\$ 5,187,400,000	\$ (507,100,000)
(2)	10/24/2016	10/28/2016	\$ (413,300,000)	\$ (6,107,800,000)	\$ 5,187,400,000	\$ (920,400,000)
(3)	10/31/2016	11/4/2016	\$ (995,000,000)	\$ (7,102,800,000)	\$ 5,187,400,000	\$ (1,915,400,000)
(4)	11/7/2016	11/11/2016	\$ (2,391,600,000)	\$ (9,494,400,000)	\$ 5,187,400,000	\$ (4,307,000,000)
(5)	11/14/2016	11/18/2016	\$ (673,000,000)	\$ (10,167,400,000)	\$ 5,187,400,000	\$ (4,980,000,000)
(6)	11/21/2016	11/25/2016	\$ 1,929,700,000	\$ (8,237,700,000)	\$ 5,187,400,000	\$ (3,050,300,000)
(7)	11/28/2016	12/2/2016	\$ (2,314,200,000)	\$ (10,551,900,000)	\$ 5,187,400,000	\$ (5,364,500,000)
(8)	12/5/2016	12/9/2016	\$ (495,900,000)	\$ (11,047,800,000)	\$ 5,187,400,000	\$ (5,860,400,000)
(9)	12/12/2016	12/16/2016	\$ 1,071,300,000	\$ (9,976,500,000)	\$ 5,187,400,000	\$ (4,789,100,000)

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 \$ 1,593,200,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chairperson

Member

Dated: October 19, 2016

* Government Code

Member