

Bill Lockyer

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

July 2014

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

July 2014

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POOLED MONEY INVESTMENT ACCOUNT

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

	July 2014	July 2013	Change
Average Daily Portfolio (\$)	58,776,541	53,785,096	+4,991,445
Accrued Earnings (\$)	12,185	12,212	-27
Effective Yield (%)	0.244	0.267	-0.023
Average Life-Month End (In Days)	247	265	-18
Total Security Transactions			
Amount (\$)	24,123,471	14,302,464	+9,821,007
Number	484	287	+197
Total Time Deposit Transactions			
Amount (\$)	3,670,400	3,382,800	+287,600
Number	111	114	-3
Average Workday Investment Activity (\$)	1,263,358	803,876	+459,482
Prescribed Demand Account Balances For Services (\$)	2,043,238	2,033,365	+9,873

**BILL LOCKYER
TREASURER
STATE OF CALIFORNIA**

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

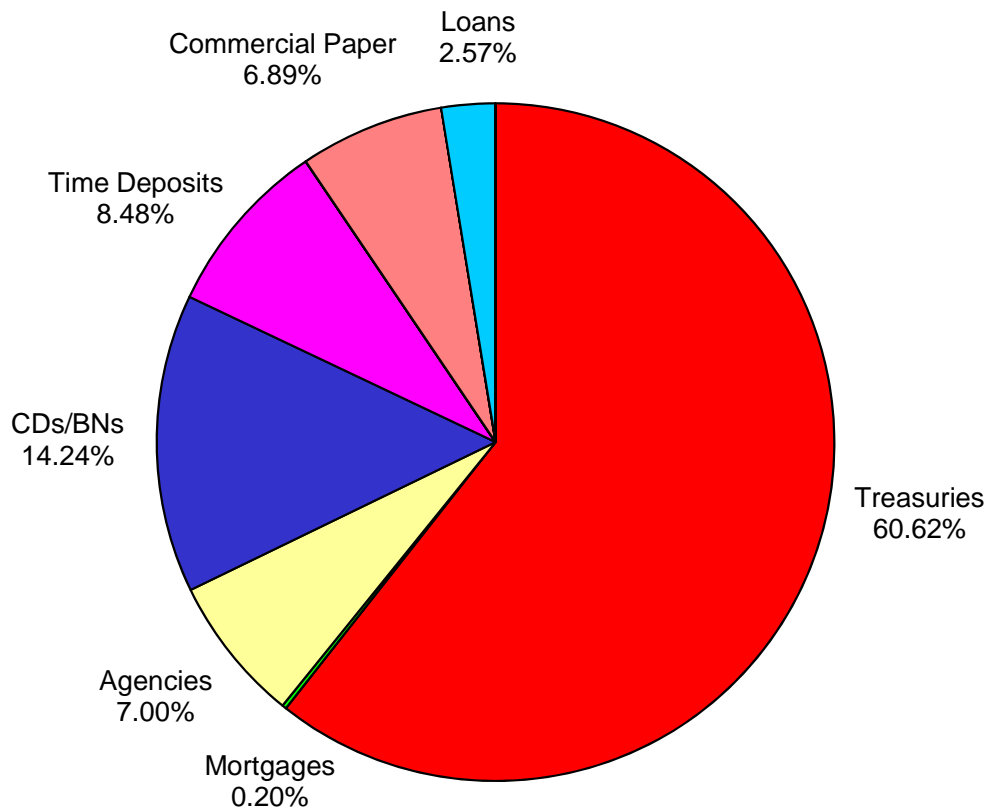
July 31, 2014

<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	12,936,056	22.47	+2.21
Bonds	0	0.00	0
Notes	21,964,444	38.15	+4.59
Strips	0	0.00	0
Total Government	34,900,500	60.62	+6.80
Agency Debentures	2,361,705	4.10	+0.20
Certificates of Deposit	7,800,076	13.55	-4.96
Bank Notes	400,000	0.69	-0.24
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	1,519,393	2.64	-1.59
Time Deposits	4,881,740	8.48	+1.09
GNMAs	0	0.00	0
Commercial Paper	3,958,635	6.89	-3.44
FHLMC/Remics	117,363	0.20	+0.02
Corporate Bonds	0	0.00	0
AB 55 Loans	335,323	0.58	+0.10
GF Loans	1,143,400	1.99	+1.99
NOW Accounts	0	0.00	0
Other	149,917	0.26	+0.03
Reversed Repurchases	0	0.00	0
Total (All Types)	57,568,052	100.00	

INVESTMENT ACTIVITY

	July 2014		June 2014	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	484	24,123,471	554	27,645,650
Other	3	293,318	17	662,173
Time Deposits	111	3,670,400	84	2,131,000
Total	598	28,087,189	655	30,438,823
PMIA Monthly Average Effective Yield (%)	0.244		0.228	
Year to Date Yield Last Day of Month (%)	0.244		0.249	

Pooled Money Investment Account Portfolio Composition \$57.6 Billion 07/31/14



<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>
07/01/14 REDEMPTIONS									
BN		BOFA	0.200	7/1/2014	0.200	50,000	117	32,500.00	0.203
BN		BOFA	0.200	7/1/2014	0.200	50,000	117	32,500.00	0.203
BN		BOFA	0.220	7/1/2014	0.220	50,000	131	40,027.78	0.223
BN		BOFA	0.220	7/1/2014	0.220	50,000	131	40,027.78	0.223
CD		BOWEST	0.120	7/1/2014	0.120	50,000	69	11,500.00	0.122
CD		BOWEST	0.120	7/1/2014	0.120	50,000	69	11,500.00	0.122
CD		UNIONBANK	0.140	7/1/2014	0.140	50,000	83	16,138.89	0.142
CD		UNIONBANK	0.140	7/1/2014	0.140	50,000	83	16,138.89	0.142
CD		WELLS FGO	0.140	7/1/2014	0.140	50,000	89	17,305.56	0.142
CD		WELLS FGO	0.140	7/1/2014	0.140	50,000	89	17,305.56	0.142
CD		WELLS FGO	0.140	7/1/2014	0.140	50,000	89	17,305.56	0.142
CD		WELLS FGO	0.140	7/1/2014	0.140	50,000	89	17,305.56	0.142
CP		SOC GEN		7/1/2014	0.030	50,000	27	1,125.00	0.030
CP		SOC GEN		7/1/2014	0.030	50,000	27	1,125.00	0.030
CP		BNP FIN		7/1/2014	0.120	50,000	33	5,500.00	0.122
CP		BNP FIN		7/1/2014	0.120	50,000	33	5,500.00	0.122
CP		BNP FIN		7/1/2014	0.120	50,000	33	5,500.00	0.122
CP		BNP FIN		7/1/2014	0.120	50,000	33	5,500.00	0.122
CP		TD USA		7/1/2014	0.110	50,000	39	5,958.33	0.112
CP		TD USA		7/1/2014	0.110	50,000	39	5,958.33	0.112
CP		BNP FIN		7/1/2014	0.180	50,000	67	16,750.00	0.183
CP		BNP FIN		7/1/2014	0.180	50,000	67	16,750.00	0.183
CP		BNP FIN		7/1/2014	0.180	50,000	67	16,750.00	0.183
CP		CIBC HLD		7/1/2014	0.070	50,000	70	6,805.56	0.071
CP		GECC		7/1/2014	0.100	50,000	97	13,472.22	0.101
CP		GECC		7/1/2014	0.100	50,000	98	13,611.11	0.101
CP		GECC		7/1/2014	0.100	50,000	98	13,611.11	0.101
CP		GECC		7/1/2014	0.170	50,000	154	36,361.11	0.172
CP		GECC		7/1/2014	0.170	50,000	154	36,361.11	0.172
CP		TOYOTA		7/1/2014	0.190	50,000	159	41,958.33	0.193
CP		TOYOTA		7/1/2014	0.190	50,000	159	41,958.33	0.193
CP		TD USA		7/1/2014	0.150	50,000	167	34,791.67	0.152
CP		TD USA		7/1/2014	0.150	50,000	167	34,791.67	0.152
DN		FHLB		7/1/2014	0.030	50,000	26	1,083.33	0.030
DN		FHLB		7/1/2014	0.030	50,000	26	1,083.33	0.030
DN		FHLB		7/1/2014	0.030	50,000	26	1,083.33	0.030
DN		IBRD		7/1/2014	0.090	50,000	159	19,875.00	0.091
DN		IBRD		7/1/2014	0.090	50,000	159	19,875.00	0.091
DN		IBRD		7/1/2014	0.090	50,000	159	19,875.00	0.091
DN		IBRD		7/1/2014	0.090	50,000	159	19,875.00	0.091
DN		IBRD		7/1/2014	0.100	50,000	167	23,194.44	0.101
DN		IBRD		7/1/2014	0.100	50,000	167	23,194.44	0.101
DN		IBRD		7/1/2014	0.100	50,000	167	23,194.44	0.101
YCD		MONTREAL	0.100	7/1/2014	0.100	50,000	27	3,750.00	0.101
YCD		MONTREAL	0.100	7/1/2014	0.100	50,000	27	3,750.00	0.101
YCD		SUMITOMO	0.160	7/1/2014	0.160	50,000	27	6,000.00	0.162
YCD		SUMITOMO	0.160	7/1/2014	0.160	50,000	27	6,000.00	0.162
YCD		MONTREAL	0.110	7/1/2014	0.110	50,000	29	4,430.56	0.112
YCD		MONTREAL	0.110	7/1/2014	0.110	50,000	29	4,430.56	0.112

<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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07/01/14 REDEMPTIONS (Continued)

YCD		NORINCHUK	0.140	7/1/2014	0.140	50,000	29	5,638.88	0.142
YCD		NORINCHUK	0.140	7/1/2014	0.140	50,000	29	5,638.88	0.142
YCD		NORINCHUK	0.140	7/1/2014	0.140	50,000	33	6,416.67	0.142
YCD		NORINCHUK	0.140	7/1/2014	0.140	50,000	33	6,416.67	0.142
YCD		TOKYO-MIT	0.150	7/1/2014	0.150	50,000	35	7,291.67	0.152
YCD		TOKYO-MIT	0.150	7/1/2014	0.150	50,000	35	7,291.67	0.152
YCD		CIBC	0.070	7/1/2014	0.070	50,000	40	3,888.89	0.071
YCD		CIBC	0.070	7/1/2014	0.070	50,000	40	3,888.89	0.071
YCD		TOKYO-MIT	0.140	7/1/2014	0.140	50,000	40	7,777.78	0.142
YCD		TOKYO-MIT	0.140	7/1/2014	0.140	50,000	40	7,777.78	0.142
YCD		SUMITOMO	0.160	7/1/2014	0.160	50,000	40	8,888.89	0.162
YCD		SUMITOMO	0.160	7/1/2014	0.160	50,000	40	8,888.89	0.162
YCD		SUMITOMO	0.160	7/1/2014	0.160	50,000	40	8,888.89	0.162
YCD		SUMITOMO	0.160	7/1/2014	0.160	50,000	40	8,888.89	0.162
YCD		SVENSKA	0.140	7/1/2014	0.140	50,000	83	16,138.89	0.142
YCD		SVENSKA	0.140	7/1/2014	0.140	50,000	83	16,138.89	0.142
YCD		MONTREAL	0.120	7/1/2014	0.120	50,000	84	14,000.00	0.122
YCD		MONTREAL	0.120	7/1/2014	0.120	50,000	84	14,000.00	0.122
YCD		MONTREAL	0.120	7/1/2014	0.120	50,000	84	14,000.00	0.122
YCD		SE BANKEN	0.160	7/1/2014	0.161	50,000	89	19,901.34	0.163
YCD		SE BANKEN	0.160	7/1/2014	0.161	50,000	89	19,901.34	0.163
YCD		SE BANKEN	0.160	7/1/2014	0.161	50,000	89	19,901.34	0.163
YCD		SE BANKEN	0.160	7/1/2014	0.161	50,000	89	19,901.34	0.163
YCD		TORONTO	0.150	7/1/2014	0.150	50,000	96	20,000.00	0.152
YCD		TORONTO	0.150	7/1/2014	0.150	50,000	96	20,000.00	0.152
YCD		NORDEA	0.165	7/1/2014	0.166	50,000	117	26,974.91	0.168
YCD		NORDEA	0.165	7/1/2014	0.166	50,000	117	26,974.91	0.168
YCD		SCOTIA	0.190	7/1/2014	0.190	50,000	117	30,875.00	0.193
YCD		SCOTIA	0.190	7/1/2014	0.190	50,000	117	30,875.00	0.193

07/01/14 NO PURCHASES

07/02/14 REDEMPTIONS

DN		FHLB		07/02/14	0.043	50,000	63	3,718.75	0.043
DN		FHLB		07/02/14	0.043	50,000	63	3,718.75	0.043

07/02/14 NO PURCHASES

07/03/14 NO REDEMPTIONS

07/03/14 PURCHASES

CP		RABO USA		07/08/14	0.070	50,000			
CP		RABO USA		07/08/14	0.070	50,000			
CP		RABO USA		07/08/14	0.070	50,000			
CP		RABO USA		07/10/14	0.070	50,000			
TR		NOTE	0.500	06/30/16	0.512	50,000			
TR		NOTE	0.500	06/30/16	0.512	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>
07/03/14 PURCHASES (Continued)									
	TR	NOTE	0.500	06/30/16	0.512	50,000			
	TR	NOTE	0.500	06/30/16	0.512	50,000			
	YCD	TOKYO-MIT	0.110	07/16/14	0.110	50,000			
	YCD	TOKYO-MIT	0.110	07/16/14	0.110	50,000			
	YCD	TOKYO-MIT	0.110	07/16/14	0.110	50,000			
	YCD	TOKYO-MIT	0.110	07/16/14	0.110	50,000			
	YCD	SUMITOMO	0.140	07/24/14	0.140	50,000			
	YCD	SUMITOMO	0.140	07/24/14	0.140	50,000			
07/07/14 REDEMPTIONS									
	CP	GECC		07/07/14	0.050	50,000	33	2,291.67	0.051
	CP	GECC		07/07/14	0.050	50,000	33	2,291.67	0.051
	CP	GECC		07/07/14	0.050	50,000	39	2,708.33	0.051
	CP	GECC		07/07/14	0.100	50,000	101	14,027.78	0.101
	CP	GECC		07/07/14	0.100	50,000	102	14,166.67	0.101
	YCD	NORDEA	0.070	07/07/14	0.070	50,000	24	2,333.33	0.071
	YCD	NORDEA	0.070	07/07/14	0.070	50,000	24	2,333.33	0.071
	YCD	SUMITOMO	0.160	07/07/14	0.160	50,000	32	7,111.11	0.162
	YCD	SUMITOMO	0.160	07/07/14	0.160	50,000	32	7,111.11	0.162
07/07/14 PURCHASES									
	CP	RABO USA		07/10/14	0.070	50,000			
	CP	RABO USA		07/10/14	0.070	50,000			
	CP	RABO USA		07/10/14	0.070	50,000			
	CP	RABO USA		07/10/14	0.070	50,000			
	CP	GE CO		07/14/14	0.050	50,000			
	YCD	SUMITOMO	0.100	07/14/14	0.100	50,000			
	YCD	SUMITOMO	0.100	07/14/14	0.100	50,000			
07/08/14 REDEMPTIONS									
	CP	RABO USA		07/08/14	0.070	50,000	5	486.11	0.071
	CP	RABO USA		07/08/14	0.070	50,000	5	486.11	0.071
	CP	RABO USA		07/08/14	0.070	50,000	5	486.11	0.071
07/08/14 PURCHASES									
	CP	SOC GEN		07/14/14	0.080	50,000			
	CP	SOC GEN		07/14/14	0.080	50,000			
	CP	SOC GEN		07/14/14	0.080	50,000			
07/09/14 REDEMPTIONS									
	DN	FHLB		07/09/14	0.050	50,000	28	1,944.44	0.051
	DN	FHLB		07/09/14	0.050	50,000	28	1,944.44	0.051
	DN	FHLB		07/09/14	0.045	25,000	63	1,968.75	0.046
	DN	FHLB		07/09/14	0.045	50,000	63	3,937.50	0.046
	DN	FHLB		07/09/14	0.045	50,000	63	3,937.50	0.046

<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>
07/09/14 PURCHASES									
	CP	SOC GEN		07/11/14	0.080	50,000			
	CP	SOC GEN		07/11/14	0.080	50,000			
	CP	SOC GEN		07/11/14	0.080	50,000			
	YCD	NORINCHUK	0.100	07/17/14	0.100	50,000			
	YCD	NORINCHUK	0.100	07/17/14	0.100	50,000			
07/10/14 REDEMPTIONS									
	CP	RABO USA		07/10/14	0.070	50,000	3	291.67	0.071
	CP	RABO USA		07/10/14	0.070	50,000	3	291.67	0.071
	CP	RABO USA		07/10/14	0.070	50,000	3	291.67	0.071
	CP	RABO USA		07/10/14	0.070	50,000	3	291.67	0.071
	CP	RABO USA		07/10/14	0.070	50,000	7	680.56	0.071
	CP	TOYOTA		07/10/14	0.080	50,000	73	8,111.11	0.081
	CP	TOYOTA		07/10/14	0.080	50,000	73	8,111.11	0.081
	CP	TOYOTA		07/10/14	0.130	50,000	98	17,694.44	0.132
	CP	TOYOTA		07/10/14	0.130	50,000	98	17,694.44	0.132
	YCD	MIZUHO	0.200	07/10/14	0.170	50,000	42	9,920.49	0.172
07/10/14 PURCHASES									
	CP	RABO USA		07/15/14	0.070	50,000			
	CP	RABO USA		07/15/14	0.070	50,000			
	CP	GE CO		07/17/14	0.050	50,000			
	CP	GE CO		07/17/14	0.050	50,000			
	CP	RABO USA		07/24/14	0.090	50,000			
	CP	RABO USA		07/24/14	0.090	50,000			
	YCD	NORINCHUK	0.100	07/18/14	0.100	50,000			
	YCD	NORINCHUK	0.100	07/18/14	0.100	50,000			
	YCD	NORINCHUK	0.100	07/18/14	0.100	50,000			
	YCD	MONTREAL	0.070	07/24/14	0.070	50,000			
	YCD	MONTREAL	0.070	07/24/14	0.070	50,000			
07/11/14 REDEMPTIONS									
	CP	SOC GEN		07/11/14	0.080	50,000	2	222.22	0.081
	CP	SOC GEN		07/11/14	0.080	50,000	2	222.22	0.081
	CP	SOC GEN		07/11/14	0.080	50,000	2	222.22	0.081
	DN	FHLB		07/11/14	0.040	50,000	73	4,055.56	0.041
07/11/14 NO PURCHASES									
07/14/14 REDEMPTIONS									
	CD	UNIONBANK	0.060	07/14/14	0.060	50,000	42	3,499.99	0.061
	CD	UNIONBANK	0.060	07/14/14	0.060	50,000	42	3,499.99	0.061
	CD	BOWEST	0.160	07/14/14	0.160	50,000	91	20,222.22	0.162
	CD	BOWEST	0.160	07/14/14	0.160	50,000	91	20,222.22	0.162

<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>
07/14/14	REDEMPTIONS (Continued)								
CP		SOC GEN		07/14/14	0.080	50,000	6	666.67	0.081
CP		SOC GEN		07/14/14	0.080	50,000	6	666.67	0.081
CP		SOC GEN		07/14/14	0.080	50,000	6	666.67	0.081
CP		GE CO		07/14/14	0.050	50,000	7	486.11	0.051
CP		CIBC HLD		07/14/14	0.060	50,000	27	2,250.00	0.061
CP		TD USA		07/14/14	0.110	50,000	33	5,041.67	0.112
CP		TD USA		07/14/14	0.110	50,000	33	5,041.67	0.112
CP		TD USA		07/14/14	0.110	50,000	42	6,416.67	0.112
CP		TD USA		07/14/14	0.110	50,000	42	6,416.67	0.112
CP		NATFUND		07/14/14	0.110	50,000	90	13,750.00	0.112
CP		NATFUND		07/14/14	0.110	50,000	90	13,750.00	0.112
CP		NATFUND		07/14/14	0.110	50,000	90	13,750.00	0.112
CP		NATFUND		07/14/14	0.110	50,000	90	13,750.00	0.112
CP		NATFUND		07/14/14	0.110	50,000	90	13,750.00	0.112
CP		NATFUND		07/14/14	0.110	50,000	90	13,750.00	0.112
CP		NATFUND		07/14/14	0.110	50,000	90	13,750.00	0.112
CP		TD USA		07/14/14	0.110	50,000	90	13,750.00	0.112
CP		TD USA		07/14/14	0.110	50,000	90	13,750.00	0.112
CP		TD USA		07/14/14	0.110	50,000	90	13,750.00	0.112
CP		TD USA		07/14/14	0.110	50,000	90	13,750.00	0.112
CP		WELLS FGO		07/14/14	0.140	50,000	90	17,500.00	0.142
CP		WELLS FGO		07/14/14	0.140	50,000	90	17,500.00	0.142
CP		WELLS FGO		07/14/14	0.140	50,000	90	17,500.00	0.142
CP		WELLS FGO		07/14/14	0.140	50,000	90	17,500.00	0.142
CP		CAFCO		07/14/14	0.160	50,000	90	20,000.00	0.162
CP		CRC		07/14/14	0.160	50,000	90	20,000.00	0.162
DN		FHLB		07/14/14	0.030	50,000	40	1,666.67	0.030
DN		FHLB		07/14/14	0.030	50,000	40	1,666.67	0.030
YCD		SUMITOMO	0.100	07/14/14	0.100	50,000	7	972.22	0.101
YCD		SUMITOMO	0.100	07/14/14	0.100	50,000	7	972.22	0.101
YCD		TOKYO-MIT	0.130	07/14/14	0.130	50,000	21	3,791.67	0.132
YCD		TOKYO-MIT	0.130	07/14/14	0.130	50,000	21	3,791.67	0.132
YCD		MONTREAL	0.090	07/14/14	0.090	50,000	27	3,375.00	0.091
YCD		MONTREAL	0.090	07/14/14	0.090	50,000	27	3,375.00	0.091
YCD		TOKYO-MIT	0.140	07/14/14	0.140	50,000	31	6,027.78	0.142
YCD		TOKYO-MIT	0.140	07/14/14	0.140	50,000	31	6,027.78	0.142
YCD		TORONTO	0.110	07/14/14	0.110	50,000	33	5,041.67	0.112
YCD		TORONTO	0.100	07/14/14	0.100	50,000	39	5,416.67	0.101
YCD		TORONTO	0.100	07/14/14	0.100	50,000	39	5,416.67	0.101
YCD		NAT AUB	0.110	07/14/14	0.110	50,000	90	13,750.00	0.112
YCD		NAT AUB	0.110	07/14/14	0.110	50,000	90	13,750.00	0.112
YCD		SVENSKA	0.155	07/14/14	0.150	50,000	90	18,750.33	0.152
YCD		SVENSKA	0.155	07/14/14	0.150	50,000	90	18,750.33	0.152
YCD		TORONTO	0.110	07/14/14	0.110	50,000	91	13,902.78	0.112
YCD		TORONTO	0.110	07/14/14	0.110	50,000	91	13,902.78	0.112
YCD		TORONTO	0.110	07/14/14	0.110	50,000	91	13,902.78	0.112
YCD		TORONTO	0.110	07/14/14	0.110	50,000	91	13,902.78	0.112
YCD		SCOTIA	0.140	07/14/14	0.140	50,000	91	17,694.44	0.142
YCD		SCOTIA	0.140	07/14/14	0.140	50,000	91	17,694.44	0.142
YCD		SCOTIA	0.140	07/14/14	0.140	50,000	91	17,694.44	0.142
YCD		SCOTIA	0.140	07/14/14	0.140	50,000	91	17,694.44	0.142

<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>
07/14/14 REDEMPTIONS (Continued)									
YCD		SE BANKEN	0.160	07/14/14	0.160	50,000	91	20,222.22	0.162
YCD		SE BANKEN	0.160	07/14/14	0.160	50,000	91	20,222.22	0.162
YCD		SE BANKEN	0.160	07/14/14	0.160	50,000	91	20,222.22	0.162
YCD		SE BANKEN	0.160	07/14/14	0.160	50,000	91	20,222.22	0.162
YCD		NORDEA	0.150	07/14/14	0.150	50,000	94	19,583.33	0.152
YCD		NORDEA	0.150	07/14/14	0.150	50,000	94	19,583.33	0.152
YCD		MONTREAL	0.170	07/14/14	0.170	50,000	94	22,194.44	0.172
YCD		MONTREAL	0.170	07/14/14	0.170	50,000	94	22,194.44	0.172
YCD		MONTREAL	0.170	07/14/14	0.170	50,000	94	22,194.44	0.172
YCD		MONTREAL	0.170	07/14/14	0.170	50,000	94	22,194.44	0.172
YCD		ANZ	0.185	07/14/14	0.185	50,000	182	46,763.89	0.188
YCD		ANZ	0.185	07/14/14	0.185	50,000	182	46,763.89	0.188
07/14/14 NO PURCHASES									
07/15/14 REDEMPTIONS									
CP		RABO USA		07/15/14	0.070	50,000	5	486.11	0.071
CP		RABO USA		07/15/14	0.070	50,000	5	486.11	0.071
07/15/14 NO PURCHASES									
07/16/14 REDEMPTIONS									
CD		BOWEST	0.160	07/16/14	0.160	50,000	77	17,111.11	0.162
CD		BOWEST	0.160	07/16/14	0.160	50,000	77	17,111.11	0.162
CP		NATFUND		07/16/14	0.110	50,000	90	13,750.00	0.112
CP		NATFUND		07/16/14	0.110	50,000	90	13,750.00	0.112
CP		NATFUND		07/16/14	0.110	50,000	90	13,750.00	0.112
CP		NATFUND		07/16/14	0.110	50,000	90	13,750.00	0.112
CP		TOYOTA		07/16/14	0.130	50,000	92	16,611.11	0.132
CP		TOYOTA		07/16/14	0.130	50,000	92	16,611.11	0.132
DN		FHLB		07/16/14	0.045	50,000	62	3,875.00	0.046
DN		FHLB		07/16/14	0.045	50,000	62	3,875.00	0.046
YCD		TOKYO-MIT	0.110	07/16/14	0.110	50,000	13	1,986.11	0.112
YCD		TOKYO-MIT	0.110	07/16/14	0.110	50,000	13	1,986.11	0.112
YCD		TOKYO-MIT	0.110	07/16/14	0.110	50,000	13	1,986.11	0.112
YCD		TOKYO-MIT	0.110	07/16/14	0.110	50,000	13	1,986.11	0.112
YCD		TORONTO	0.110	07/16/14	0.110	50,000	91	13,902.78	0.112
YCD		TORONTO	0.110	07/16/14	0.110	50,000	91	13,902.78	0.112
07/16/14 NO PURCHASES									
07/17/14 REDEMPTIONS									
CD		BOWEST	0.200	07/17/14	0.200	50,000	183	50,833.33	0.203
CD		BOWEST	0.200	07/17/14	0.200	50,000	183	50,833.33	0.203
CP		GE CO		07/17/14	0.050	50,000	7	486.11	0.051
CP		GE CO		07/17/14	0.050	50,000	7	486.11	0.051

<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>
07/17/14 REDEMPTIONS (Continued)									
	DEB	FHLB	0.100	07/17/14	0.100	50,000	174	24,027.78	0.101
	DEB	FHLB	0.100	07/17/14	0.100	50,000	174	24,027.78	0.101
	DEB	FHLB	0.100	07/17/14	0.100	50,000	174	24,027.78	0.101
	DEB	FHLB	0.100	07/17/14	0.100	50,000	174	24,027.78	0.101
	DEB	FHLB	0.100	07/17/14	0.100	50,000	174	24,027.78	0.101
	YCD	NORINCHUK	0.100	07/17/14	0.100	50,000	8	1,111.11	0.101
	YCD	NORINCHUK	0.100	07/17/14	0.100	50,000	8	1,111.11	0.101
07/17/14 PURCHASES									
	CP	BNP FIN		07/28/14	0.090	50,000			
	CP	BNP FIN		07/28/14	0.090	50,000			
	CP	BNP FIN		07/28/14	0.090	50,000			
	CP	BNP FIN		07/28/14	0.090	50,000			
	YCD	NORINCHUK	0.110	08/01/14	0.110	50,000			
	YCD	NORINCHUK	0.110	08/01/14	0.110	50,000			
	YCD	NORINCHUK	0.110	08/01/14	0.110	50,000			
	YCD	TOKYO-MIT	0.150	08/18/14	0.150	50,000			
	YCD	TOKYO-MIT	0.150	08/18/14	0.150	50,000			
07/18/14 REDEMPTIONS									
	YCD	NORINCHUK	0.100	07/18/14	0.100	50,000	8	1,111.11	0.101
	YCD	NORINCHUK	0.100	07/18/14	0.100	50,000	8	1,111.11	0.101
	YCD	NORINCHUK	0.100	07/18/14	0.100	50,000	8	1,111.11	0.101
07/18/14 PURCHASES									
	CP	RABO USA		07/28/14	0.070	50,000			
	CP	RABO USA		07/28/14	0.070	50,000			
	CP	RABO USA		07/28/14	0.070	50,000			
	CP	RABO USA		07/28/14	0.070	50,000			
	CP	GE CO		07/29/14	0.070	50,000			
	CP	GE CO		07/29/14	0.070	50,000			
	CP	GE CO		07/29/14	0.070	50,000			
	CP	GE CO		07/29/14	0.070	50,000			
	CP	GE CO		08/01/14	0.070	50,000			
	CP	GE CO		08/01/14	0.070	50,000			
	CP	GE CO		08/01/14	0.070	50,000			
	YCD	TOKYO-MIT	0.110	07/28/14	0.110	50,000			
	YCD	TOKYO-MIT	0.110	07/28/14	0.110	50,000			
07/21/14 REDEMPTIONS									
	CP	TOYOTA		07/21/14	0.080	50,000	59	6,555.56	0.081
	CP	TOYOTA		07/21/14	0.080	50,000	59	6,555.56	0.081
	CP	TOYOTA		07/21/14	0.080	50,000	59	6,555.56	0.081
	YCD	MIZUHO	0.150	07/21/14	0.150	50,000	32	6,666.67	0.152
	YCD	MIZUHO	0.150	07/21/14	0.150	50,000	32	6,666.67	0.152

<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>
07/21/14 REDEMPTIONS (Continued)									
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000	90	18,874.95	0.153
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000	90	18,874.95	0.153
	YCD	NORDEA	0.155	07/21/14	0.155	50,000	90	19,375.00	0.157
	YCD	NORDEA	0.155	07/21/14	0.155	50,000	90	19,375.00	0.157
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000	95	19,923.56	0.153
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000	95	19,923.56	0.153
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000	95	19,923.56	0.153
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000	95	19,923.56	0.153
07/21/14 NO PURCHASES									
07/22/14 NO REDEMPTIONS									
07/22/14 NO PURCHASES									
07/23/14 NO REDEMPTIONS									
07/23/14 PURCHASES									
	CP	BNP FIN		07/28/14	0.090	50,000			
	CP	BNP FIN		07/28/14	0.090	50,000			
	CP	RABO USA		07/29/14	0.070	50,000			
	CP	RABO USA		07/29/14	0.070	50,000			
	CP	BNP FIN		07/29/14	0.090	50,000			
	CP	BNP FIN		07/29/14	0.090	50,000			
	CP	BNP FIN		07/29/14	0.090	50,000			
07/24/14 REDEMPTIONS									
	CP	RABO USA		07/24/14	0.090	50,000	14	1,750.00	0.091
	CP	RABO USA		07/24/14	0.090	50,000	14	1,750.00	0.091
	CP	TOYOTA		07/24/14	0.060	50,000	58	4,833.33	0.061
	CP	TOYOTA		07/24/14	0.060	50,000	58	4,833.33	0.061
	CP	TOYOTA		07/24/14	0.060	50,000	58	4,833.33	0.061
	CP	TOYOTA		07/24/14	0.060	50,000	58	4,833.33	0.061
	CP	NATFUND		07/24/14	0.120	50,000	91	15,166.67	0.122
	CP	NATFUND		07/24/14	0.120	50,000	91	15,166.67	0.122
	CP	NATFUND		07/24/14	0.120	50,000	91	15,166.67	0.122
	CP	NATFUND		07/24/14	0.120	50,000	91	15,166.67	0.122
	CP	TOYOTA		07/24/14	0.150	50,000	99	20,625.00	0.152
	CP	TOYOTA		07/24/14	0.150	50,000	99	20,625.00	0.152
	CP	JPM LLC		07/24/14	0.250	50,000	177	61,458.33	0.254
	CP	JPM LLC		07/24/14	0.250	50,000	177	61,458.33	0.254
	CP	JPM LLC		07/24/14	0.250	50,000	177	61,458.33	0.254
	CP	JPM LLC		07/24/14	0.250	50,000	177	61,458.33	0.254
	CP	JPM LLC		07/24/14	0.250	50,000	177	61,458.33	0.254
	DN	IBRD		07/24/14	0.110	50,000	177	27,041.67	0.112
	DN	IBRD		07/24/14	0.110	50,000	177	27,041.67	0.112
	DN	IBRD		07/24/14	0.095	50,000	182	24,013.89	0.096
	DN	IBRD		07/24/14	0.095	50,000	182	24,013.89	0.096

<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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07/24/14 REDEMPTIONS (Continued)

TR	BILL			07/24/14	0.050	50,000	121	8,402.78	0.051
TR	BILL			07/24/14	0.050	50,000	121	8,402.78	0.051
TR	BILL			07/24/14	0.045	50,000	122	7,625.00	0.046
TR	BILL			07/24/14	0.045	50,000	122	7,625.00	0.046
TR	BILL			07/24/14	0.045	50,000	147	9,187.50	0.046
TR	BILL			07/24/14	0.045	50,000	147	9,187.50	0.046
TR	BILL			07/24/14	0.053	50,000	148	10,791.67	0.053
TR	BILL			07/24/14	0.053	50,000	148	10,791.67	0.053
TR	BILL			07/24/14	0.045	50,000	149	9,312.50	0.046
TR	BILL			07/24/14	0.045	50,000	149	9,312.50	0.046
TR	BILL			07/24/14	0.045	50,000	149	9,312.50	0.046
TR	BILL			07/24/14	0.045	50,000	149	9,312.50	0.046
TR	BILL			07/24/14	0.105	50,000	331	48,270.83	0.107
TR	BILL			07/24/14	0.105	50,000	331	48,270.83	0.107
TR	BILL			07/24/14	0.105	50,000	331	48,270.83	0.107
TR	BILL			07/24/14	0.105	50,000	331	48,270.83	0.107
TR	BILL			07/24/14	0.113	50,000	358	55,937.50	0.114
TR	BILL			07/24/14	0.113	50,000	358	55,937.50	0.114
TR	BILL			07/24/14	0.113	50,000	358	55,937.50	0.114
TR	BILL			07/24/14	0.113	50,000	358	55,937.50	0.114
YCD	MONTREAL		0.070	07/24/14	0.070	50,000	14	1,361.11	0.071
YCD	MONTREAL		0.070	07/24/14	0.070	50,000	14	1,361.11	0.071
YCD	SUMITOMO		0.140	07/24/14	0.140	50,000	21	4,083.33	0.142
YCD	SUMITOMO		0.140	07/24/14	0.140	50,000	21	4,083.33	0.142
YCD	NORDEA		0.160	07/24/14	0.160	50,000	100	22,222.22	0.162
YCD	NORDEA		0.160	07/24/14	0.160	50,000	100	22,222.22	0.162
YCD	NORDEA		0.160	07/24/14	0.160	50,000	100	22,222.22	0.162
YCD	NORDEA		0.160	07/24/14	0.160	50,000	100	22,222.22	0.162
YCD	CIBC		0.160	07/24/14	0.160	50,000	118	26,222.22	0.162
YCD	CIBC		0.160	07/24/14	0.160	50,000	118	26,222.22	0.162
YCD	RABOBANK		0.190	07/24/14	0.190	50,000	182	48,027.78	0.193
YCD	RABOBANK		0.190	07/24/14	0.190	50,000	182	48,027.78	0.193

07/24/14 PURCHASES

CD	BOWEST		0.120	10/01/14	0.120	50,000			
CD	BOWEST		0.120	10/01/14	0.120	50,000			
CD	BOWEST		0.120	10/01/14	0.120	50,000			
CD	BOWEST		0.120	10/01/14	0.120	50,000			
CD	BOWEST		0.120	10/01/14	0.120	50,000			
CD	MUFG UNION		0.120	10/01/14	0.120	50,000			
CD	MUFG UNION		0.120	10/01/14	0.120	50,000			
CD	MUFG UNION		0.120	10/01/14	0.120	50,000			
CD	MUFG UNION		0.120	10/01/14	0.120	50,000			
CD	MUFG UNION		0.120	10/01/14	0.120	50,000			
CP	GECC			08/27/14	0.060	50,000			
CP	GECC			08/27/14	0.060	50,000			
CP	GE CO			09/02/14	0.060	50,000			
CP	GE CO			09/02/14	0.060	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>
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07/24/14 PURCHASES (Continued)

CP		GE CO		09/02/14	0.060	50,000			
CP		GE CO		09/02/14	0.060	50,000			
CP		TD USA		09/02/14	0.110	50,000			
CP		TD USA		09/02/14	0.110	50,000			
CP		TD USA		09/02/14	0.110	50,000			
CP		TD USA		09/02/14	0.110	50,000			
CP		CIBC HLD		09/26/14	0.080	50,000			
CP		CIBC HLD		09/26/14	0.080	50,000			
CP		TOYOTA		09/26/14	0.080	50,000			
CP		TOYOTA		09/26/14	0.080	50,000			
CP		TOYOTA		10/01/14	0.090	10,000			
CP		TOYOTA		10/01/14	0.090	50,000			
CP		WELLS FGO		10/29/14	0.140	50,000			
CP		WELLS FGO		10/29/14	0.140	50,000			
CP		WELLS FGO		10/29/14	0.140	50,000			
CP		WELLS FGO		10/29/14	0.140	50,000			
DEB		FHLB	0.125	07/17/15	0.173	40,000			
DEB		FHLB	0.175	07/24/15	0.175	50,000			
DN		FNMA		01/02/15	0.085	50,000			
DN		FNMA		01/02/15	0.085	50,000			
DN		FNMA		01/02/15	0.085	50,000			
DN		FNMA		01/02/15	0.085	50,000			
DN		FNMA		01/02/15	0.085	50,000			
DN		FNMA		01/02/15	0.085	50,000			
DN		FNMA		01/02/15	0.085	50,000			
TR		BILL		07/23/15	0.103	50,000			
TR		BILL		07/23/15	0.103	50,000			
TR		BILL		07/23/15	0.105	50,000			
TR		BILL		07/23/15	0.105	50,000			
TR		BILL		07/23/15	0.105	50,000			
TR		BILL		07/23/15	0.105	50,000			
TR		BILL		07/23/15	0.105	50,000			
TR		BILL		07/23/15	0.105	50,000			
YCD		NORINCHUK	0.160	09/26/14	0.160	50,000			
YCD		NORINCHUK	0.160	09/26/14	0.160	50,000			
YCD		MONTREAL	0.150	10/01/14	0.150	50,000			
YCD		MONTREAL	0.150	10/01/14	0.150	50,000			
YCD		SCOTIA	0.120	10/27/14	0.120	50,000			
YCD		SCOTIA	0.120	10/27/14	0.120	50,000			

07/25/14 REDEMPTIONS

CP		TD USA		07/25/14	0.110	50,000	30	4,583.33	0.112
CP		TD USA		07/25/14	0.110	50,000	30	4,583.33	0.112
CP		TOYOTA		07/25/14	0.140	50,000	101	19,638.89	0.142
CP		TOYOTA		07/25/14	0.140	50,000	101	19,638.89	0.142
CP		TOYOTA		07/25/14	0.140	50,000	106	20,611.11	0.142
CP		TOYOTA		07/25/14	0.140	50,000	106	20,611.11	0.142
DN		FHLB		07/25/14	0.060	50,000	44	3,666.67	0.061
DN		FHLB		07/25/14	0.055	50,000	91	6,951.39	0.056

<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>
07/25/14 REDEMPTIONS (Continued)									
	YCD	STNDRD CH	0.160	07/25/14	0.160	50,000	99	22,000.00	0.162
	YCD	STNDRD CH	0.160	07/25/14	0.160	50,000	99	22,000.00	0.162
	YCD	STNDRD CH	0.160	07/25/14	0.161	50,000	100	22,361.05	0.163
	YCD	STNDRD CH	0.160	07/25/14	0.161	50,000	100	22,361.05	0.163
07/25/14 NO PURCHASES									
07/28/14 SALES									
	TR	BILL		04/02/15	0.055	50,000	89	18,500.00	0.152
	TR	BILL		04/02/15	0.055	50,000	89	18,500.00	0.152
	TR	BILL		04/02/15	0.055	50,000	89	18,500.00	0.152
	TR	BILL		04/02/15	0.055	50,000	89	18,500.00	0.152
07/28/14 REDEMPTIONS									
	CP	BNP FIN		07/28/14	0.090	50,000	5	625.00	0.091
	CP	BNP FIN		07/28/14	0.090	50,000	5	625.00	0.091
	CP	RABO USA		07/28/14	0.070	50,000	10	972.22	0.071
	CP	RABO USA		07/28/14	0.070	50,000	10	972.22	0.071
	CP	RABO USA		07/28/14	0.070	50,000	10	972.22	0.071
	CP	RABO USA		07/28/14	0.070	50,000	10	972.22	0.071
	CP	BNP FIN		07/28/14	0.090	50,000	11	1,375.00	0.091
	CP	BNP FIN		07/28/14	0.090	50,000	11	1,375.00	0.091
	CP	BNP FIN		07/28/14	0.090	50,000	11	1,375.00	0.091
	CP	BNP FIN		07/28/14	0.090	50,000	11	1,375.00	0.091
	CP	NATFUND		07/28/14	0.120	50,000	95	15,833.33	0.122
	CP	NATFUND		07/28/14	0.120	50,000	95	15,833.33	0.122
	CP	NATFUND		07/28/14	0.120	50,000	95	15,833.33	0.122
	CP	NATFUND		07/28/14	0.120	50,000	95	15,833.33	0.122
	YCD	TOKYO-MIT	0.110	07/28/14	0.110	50,000	10	1,527.78	0.112
	YCD	TOKYO-MIT	0.110	07/28/14	0.110	50,000	10	1,527.78	0.112
	YCD	MIZUHO	0.160	07/28/14	0.160	50,000	32	7,111.11	0.162
	YCD	MIZUHO	0.160	07/28/14	0.160	50,000	32	7,111.11	0.162
	YCD	SCOTIA	0.160	07/28/14	0.160	50,000	116	25,777.78	0.162
	YCD	SCOTIA	0.160	07/28/14	0.160	50,000	116	25,777.78	0.162
07/28/14 NO PURCHASES									
07/29/14 REDEMPTIONS									
	CP	RABO USA		07/29/14	0.070	50,000	6	583.33	0.071
	CP	RABO USA		07/29/14	0.070	50,000	6	583.33	0.071
	CP	BNP FIN		07/29/14	0.090	50,000	6	750.00	0.091
	CP	BNP FIN		07/29/14	0.090	50,000	6	750.00	0.091
	CP	BNP FIN		07/29/14	0.090	50,000	6	750.00	0.091
	CP	GE CO		07/29/14	0.070	50,000	11	1,069.44	0.071
	CP	GE CO		07/29/14	0.070	50,000	11	1,069.44	0.071
	CP	GE CO		07/29/14	0.070	50,000	11	1,069.44	0.071
	CP	GE CO		07/29/14	0.070	50,000	11	1,069.44	0.071

<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>
07/29/14 REDEMPTIONS (Continued)									
	YCD	MIZUHO	0.160	07/29/14	0.160	50,000	33	7,333.33	0.162
	YCD	MIZUHO	0.160	07/29/14	0.160	50,000	33	7,333.33	0.162
07/29/14 NO PURCHASES									
07/30/14 REDEMPTIONS									
	DN	FHLB		07/30/14	0.050	50,000	91	6,319.44	0.051
	DN	FHLB		07/30/14	0.050	50,000	91	6,319.44	0.051
07/30/14 NO PURCHASES									
07/31/14 REDEMPTIONS									
	YCD	SVENSKA	0.155	07/31/14	0.156	50,000	92	19,933.29	0.158
	YCD	SVENSKA	0.155	07/31/14	0.156	50,000	92	19,933.29	0.158
07/31/14 PURCHASES									
	CP	BNP FIN		08/06/14	0.090	50,000			
	CP	BNP FIN		08/06/14	0.090	50,000			
	CP	BNP FIN		08/06/14	0.090	50,000			
	CP	BNP FIN		08/06/14	0.090	50,000			
	CP	GECC		08/27/14	0.060	50,000			
	CP	GECC		08/27/14	0.060	50,000			
	CP	GECC		08/27/14	0.060	50,000			
	CP	GECC		08/27/14	0.060	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	TR	BILL		07/23/15	0.110	50,000			
	YCD	NORINCHUK	0.100	08/08/14	0.100	50,000			
	YCD	NORINCHUK	0.100	08/08/14	0.100	50,000			
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000			
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000			
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000			
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000			
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000			
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000			
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000			
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	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>
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07/31/14 PURCHASES (Continued)

YCD		SE BANKEN	0.060	08/29/14	0.060	50,000			
YCD		SE BANKEN	0.060	08/29/14	0.060	50,000			
YCD		SCOTIA	0.070	10/01/14	0.070	50,000			
YCD		SCOTIA	0.070	10/01/14	0.070	50,000			
YCD		SVENSKA	0.130	10/01/14	0.130	50,000			
YCD		SVENSKA	0.130	10/01/14	0.130	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

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
New Omni Bank, NA	02/27/14	0.100	5,000,000.00	08/28/14
New Omni Bank, NA	03/07/14	0.110	1,000,000.00	09/05/14
New Omni Bank, NA	03/14/14	0.110	2,000,000.00	09/12/14
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
<u>ARCADIA</u>				
American Plus Bank, NA	03/19/14	0.100	2,000,000.00	09/17/14
American Plus Bank, NA	05/15/14	0.080	240,000.00	11/13/14
<u>AUBURN</u>				
Community 1st Bank	03/21/14	0.130	2,000,000.00	09/19/14
Community 1st Bank	04/23/14	0.100	2,000,000.00	10/22/14
<u>BEVERLY HILLS</u>				
Bank Leumi USA	04/23/14	0.110	30,000,000.00	10/22/14
<u>BREA</u>				
CapitalSource Bank	03/19/14	0.100	40,000,000.00	09/17/14
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
<u>CHICO</u>				
Tri Counties Bank	06/11/14	0.080	5,000,000.00	09/10/14
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	03/13/14	0.140	4,000,000.00	09/11/14
<u>EL MONTE</u>				
Cathay Bank	07/25/14	0.100	50,000,000.00	01/23/15
<u>ENCINO</u>				
California United Bank	04/03/14	0.090	10,000,000.00	10/02/14

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD</u>				
Westamerica Bank	02/05/14	0.080	25,000,000.00	08/06/14
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
<u>FOLSOM</u>				
Folsom Lake Bank	01/31/14	0.120	3,500,000.00	08/01/14
Folsom Lake Bank	03/05/14	0.130	3,000,000.00	09/03/14
Folsom Lake Bank	04/16/14	0.110	1,500,000.00	10/15/14
Sierra Vista Bank	05/07/14	0.070	1,500,000.00	08/06/14
<u>FRESNO</u>				
Central Valley Community Bank	05/28/14	0.080	5,000,000.00	08/27/14
Central Valley Community Bank	03/13/14	0.130	5,000,000.00	09/11/14
<u>IRVINE</u>				
CommerceWest Bank, NA	05/02/14	0.050	2,500,000.00	08/01/14
CommerceWest Bank, NA	05/08/14	0.050	2,500,000.00	08/07/14
CommerceWest Bank, NA	06/13/14	0.060	5,000,000.00	09/12/14
CommerceWest Bank, NA	07/17/14	0.050	5,000,000.00	10/16/14
First Foundation Bank	02/12/14	0.110	12,000,000.00	08/13/14
First Foundation Bank	03/06/14	0.110	12,000,000.00	09/04/14
First Foundation Bank	03/07/14	0.130	10,000,000.00	09/05/14
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
<u>LAFAYETTE</u>				
California Bank of Commerce	03/14/14	0.110	10,000,000.00	09/12/14
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
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	06/04/14	0.060	35,000,000.00	09/03/14
Farmers & Merchants Bk Cen CA	06/11/14	0.060	20,000,000.00	09/10/14
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
<u>LOS ANGELES</u>				
1st Century Bank, NA	05/16/14	0.070	20,000,000.00	08/15/14
1st Century Bank, NA	07/16/14	0.070	18,000,000.00	10/15/14
BBCN Bank	06/04/14	0.060	90,000,000.00	09/03/14
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

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
Commonwealth Business Bank	01/31/14	0.090	5,000,000.00	08/01/14
Commonwealth Business Bank	02/28/14	0.100	5,000,000.00	09/05/14
Commonwealth Business Bank	03/21/14	0.110	5,000,000.00	09/19/14
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
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	02/06/14	0.100	30,000,000.00	08/07/14
Hanmi Bank	04/09/14	0.070	30,000,000.00	10/08/14
HSBC Bank USA, NA	05/14/14	0.080	25,000,000.00	08/13/14
Manufacturers Bank	06/12/14	0.060	50,000,000.00	09/11/14
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
Mission Valley Bank	07/16/14	0.070	7,000,000.00	10/15/14
Open Bank	02/12/14	0.110	10,000,000.00	08/13/14
Open Bank	03/14/14	0.110	5,000,000.00	09/12/14
Open Bank	03/21/14	0.110	2,000,000.00	09/19/14
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
Opus Bank	01/31/14	0.090	10,000,000.00	08/01/14
Pacific City Bank	06/20/14	0.050	20,000,000.00	09/19/14
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
State Bank of India (California)	02/06/14	0.120	2,000,000.00	08/07/14
State Bank of India (California)	02/12/14	0.130	5,000,000.00	08/07/14
State Bank of India (California)	03/12/14	0.100	5,000,000.00	08/07/14
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
Wilshire Bank	05/16/14	0.050	30,000,000.00	08/15/14
Wilshire Bank	06/11/14	0.060	39,000,000.00	09/10/14
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
<u>MONTEREY</u>				
1st Capital Bank	06/12/14	0.060	5,000,000.00	09/11/14
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
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	03/07/14	0.130	5,000,000.00	09/05/14
<u>OAKDALE</u>				
Oak Valley Community Bank	06/05/14	0.060	3,500,000.00	09/04/14

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>OAKLAND</u>				
Community Bank of the Bay	06/06/14	0.100	5,000,000.00	12/05/14
Metropolitan Bank	01/31/14	0.110	2,000,000.00	08/01/14
Metropolitan Bank	02/27/14	0.120	1,000,000.00	08/28/14
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
<u>ONTARIO</u>				
Citizens Business Bank	05/07/14	0.050	50,000,000.00	08/06/14
Citizens Business Bank	05/15/14	0.050	30,000,000.00	08/14/14
Citizens Business Bank	06/06/14	0.060	25,000,000.00	09/05/14
Citizens Business Bank	06/11/14	0.060	25,000,000.00	09/10/14
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
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	05/02/14	0.050	9,000,000.00	08/01/14
Malaga Bank, FSB	05/08/14	0.050	10,000,000.00	08/07/14
Malaga Bank, FSB	06/04/14	0.060	12,000,000.00	09/03/14
Malaga Bank, FSB	06/06/14	0.060	4,000,000.00	09/05/14
Malaga Bank, FSB	06/26/14	0.050	10,000,000.00	09/25/14
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
<u>PASADENA</u>				
Community Bank	02/14/14	0.130	25,000,000.00	08/15/14
Community Bank	03/19/14	0.120	35,000,000.00	09/17/14
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
East West Bank	02/07/14	0.120	75,000,000.00	08/08/14
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
EverTrust Bank	02/18/14	0.090	10,000,000.00	08/20/14
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
Wescom Central Credit Union	03/27/14	0.130	50,000,000.00	09/25/14
Wescom Central Credit Union	07/30/14	0.090	50,000,000.00	10/29/14
<u>PASO ROBLES</u>				
Heritage Oaks Bank	06/11/14	0.080	25,000,000.00	09/10/14

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PORTERVILLE</u>				
Bank of the Sierra	05/08/14	0.070	15,000,000.00	08/07/14
Bank of the Sierra	05/15/14	0.070	10,000,000.00	08/14/14
Bank of the Sierra	06/05/14	0.080	15,000,000.00	09/04/14
Bank of the Sierra	06/12/14	0.080	10,000,000.00	09/11/14
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
<u>RANCHO CORDOVA</u>				
American River Bank	01/31/14	0.110	2,500,000.00	08/01/14
American River Bank	02/06/14	0.120	7,500,000.00	08/07/14
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	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
<u>REDWOOD CITY</u>				
Provident Credit Union	02/18/14	0.090	20,000,000.00	08/20/14
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
<u>RICHMOND</u>				
Mechanics Bank, The	05/15/14	0.070	20,000,000.00	08/14/14
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
<u>ROCKLIN</u>				
Five Star Bank	01/31/14	0.090	3,000,000.00	08/01/14
Five Star Bank	02/13/14	0.110	8,000,000.00	08/14/14
Five Star Bank	06/12/14	0.060	10,500,000.00	09/11/14
Five Star Bank	07/16/14	0.050	2,000,000.00	10/15/14
<u>ROSEMEAD</u>				
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

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ROSEVILLE</u>				
Umpqua Bank	03/27/14	0.120	20,000,000.00	09/25/14
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
<u>SACRAMENTO</u>				
Bank of Sacramento	02/05/14	0.100	4,000,000.00	08/06/14
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
Comerica Bank	02/05/14	0.100	50,000,000.00	08/06/14
Comerica Bank	02/12/14	0.130	25,000,000.00	08/13/14
Comerica Bank	02/27/14	0.120	75,000,000.00	08/28/14
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
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
<u>SAN DIEGO</u>				
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
<u>SAN FRANCISCO</u>				
MUFG Union Bank, NA	07/24/14	0.080	150,000,000.00	10/23/14
Presidio Bank	05/05/14	0.050	10,000,000.00	08/06/14
Trans Pacific National Bank	06/20/14	0.070	3,000,000.00	09/19/14
Trans Pacific National Bank	04/25/14	0.100	2,000,000.00	10/24/14
Union Bank, NA	06/05/14	0.080	150,000,000.00	09/04/14

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN JOSE</u>				
Heritage Bank of Commerce	03/28/14	0.120	15,000,000.00	09/26/14
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
<u>SANTA ROSA</u>				
Summit State Bank	03/07/14	0.130	12,000,000.00	09/05/14
Summit State Bank	03/21/14	0.130	7,000,000.00	09/19/14
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
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	03/12/14	0.130	15,000,000.00	09/10/14
First National Bank of Northern California	06/04/14	0.100	4,000,000.00	12/03/14
<u>VACAVILLE</u>				
Travis Credit Union	07/10/14	0.090	50,000,000.00	01/08/15
<u>WALNUT CREEK</u>				
Bank of the West	03/05/14	0.120	66,000,000.00	09/03/14
Bank of the West	06/13/14	0.080	100,000,000.00	09/12/14
Bank of the West	07/31/14	0.100	134,000,000.00	01/29/15
<u>WEST SACRAMENTO</u>				
Community Business Bank	07/09/14	0.080	3,000,000.00	01/07/15
TOTAL TIME DEPOSITS JULY 2014			4,881,740,000.00	

**BANK DEMAND DEPOSITS
JULY 2014**

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,397,446	\$ 1,965,843
2	1,879,831	1,837,223
3	2,284,305	2,122,409
4	2,284,305	2,122,409
5	2,284,305	2,122,409
6	2,284,305	2,122,409
7	2,153,213	1,962,572
8	2,097,388	1,955,205
9	2,008,754	2,580,873
10	2,117,196	2,609,516
11	1,994,550	3,264,613
12	1,994,550	3,264,613
13	1,994,550	3,264,613
14	2,296,100	2,899,349
15	1,785,678	2,313,515
16	2,085,323	2,192,283
17	2,253,008	1,966,096
18	1,980,798	2,079,553
19	1,980,798	2,079,553
20	1,980,798	2,079,553
21	2,076,193	1,671,842
22	2,290,991	1,649,275
23	2,191,885	1,689,068
24	2,249,239	1,894,850
25	1,952,979	3,909,624
26	1,952,979	3,909,624
27	1,952,979	3,909,624
28	2,161,692	2,873,022
29	2,160,376	2,414,122
30	2,124,570	2,421,628
31	2,375,637	2,452,724
AVERAGE DOLLAR DAYS	2,116,991	<u>a/</u>

a/ The prescribed bank balance for July was \$2,122,520. This consisted of \$2,043,238 in compensating balances for services, balances for uncollected funds of \$83,495 and a deduction of \$4,213 for July 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 July 16, 2014, has determined and designated the amount of money available for deposit and investment as of July 10, 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:

- In accordance with Treasurer's Office policy, for deposit in demand bank accounts as
Compensating Balance for Services: \$ 2,043,238,000

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.

- 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)	7/14/2014	7/18/2014	\$ (3,456,900,000)	\$ (10,859,306,000)	\$ 4,830,140,000	\$ (6,029,166,000)
(2)	7/21/2014	7/25/2014	\$ (919,200,000)	\$ (11,778,506,000)	\$ 4,830,140,000	\$ (6,948,366,000)
(3)	7/28/2014	8/1/2014	\$ (1,440,500,000)	\$ (13,219,006,000)	\$ 4,830,140,000	\$ (8,388,866,000)
(4)	8/4/2014	8/8/2014	\$ (1,046,100,000)	\$ (14,265,106,000)	\$ 4,830,140,000	\$ (9,434,966,000)
(5)	8/11/2014	8/15/2014	\$ 266,700,000	\$ (13,998,406,000)	\$ 4,830,140,000	\$ (9,168,266,000)
(6)	8/18/2014	8/22/2014	\$ 1,107,000,000	\$ (12,891,406,000)	\$ 4,830,140,000	\$ (8,061,266,000)

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 \$ 2,043,238,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member