

John Chiang

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

AUGUST 31, 2015

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

AUGUST 2015

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POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data A Comparison of August 2015 with August 2014 (DOLLARS IN THOUSANDS)

	August 2015	August 2014	Change
Average Daily Portfolio (\$)	65,521,420	54,142,620	+11,378,800
Accrued Earnings (\$)	18,287	11,971	+6,316
Effective Yield (%)	0.330	0.260	+0.07
Average Life-Month End (In Days)	216	233	-17
Total Security Transactions			
Amount (\$)	15,978,051	14,580,390	+1,397,661
Number	320	292	+28
Total Time Deposit Transactions			
Amount (\$)	2,009,080	1,440,500	+568,580
Number	105	83	+22
Average Workday Investment Activity (\$)	856,530	762,900	+93,630
Prescribed Demand Account Balances For Services (\$)	2,038,700	2,076,199	-37,499

**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**

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

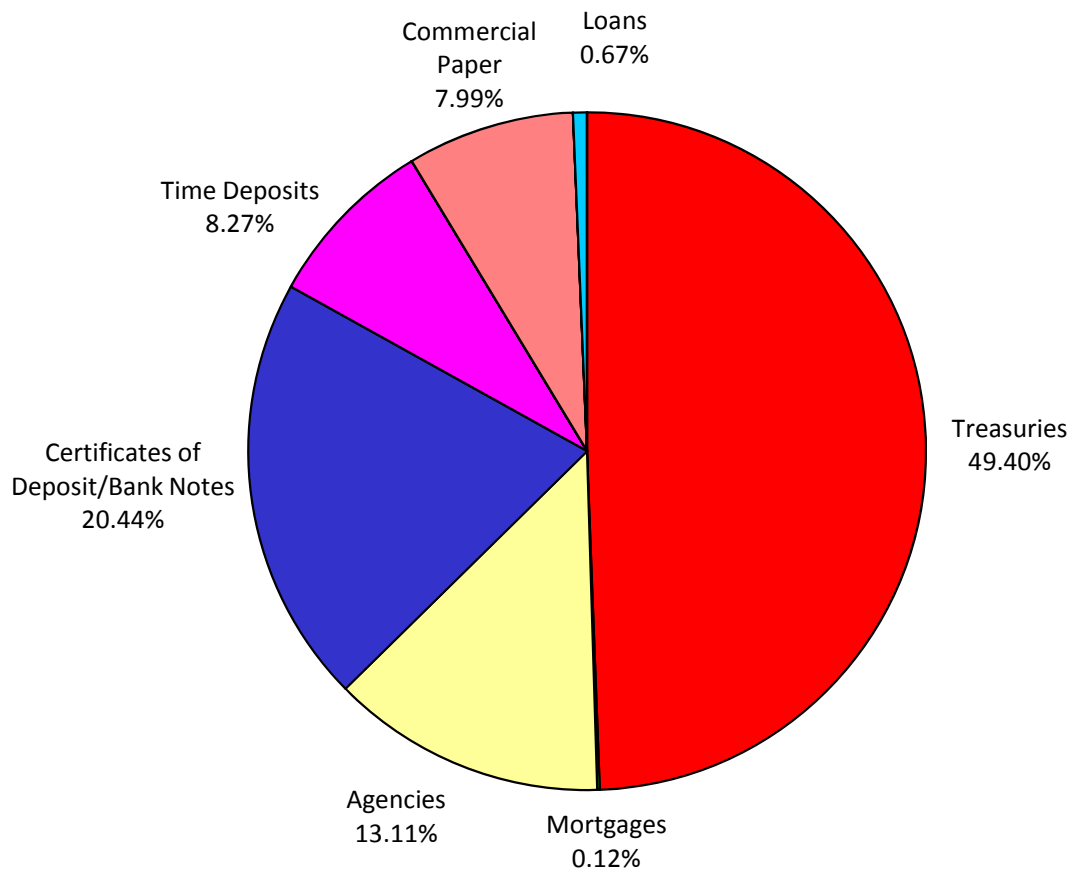
August 31, 2015

<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	12,474,864	18.54	+0.35
Bonds	0	0.00	0
Notes	20,755,809	30.86	-0.77
Strips	0	0.00	0
Total Government	33,230,673	49.40	-0.42
Agency Debentures	1,974,927	2.94	+0.04
Certificates of Deposit	13,050,015	19.40	-0.20
Bank Notes	700,000	1.04	-0.03
Repurchases	0	0.00	0
Agency Discount Notes	6,537,401	9.72	-0.29
Time Deposits	5,561,540	8.27	-0.13
GNMAs	0	0.00	0
Commercial Paper	5,371,344	7.99	+1.21
FHLMC/Remics	83,266	0.12	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	453,820	0.67	-0.01
GF Loans	0	0.00	0
Other	299,962	0.45	-0.16
Reversed Repurchases	0	0.00	0
Total (All Types)	67,262,948	100.00	

INVESTMENT ACTIVITY

	August 2015		July 2015	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	320	15,978,051	471	23,437,210
Other	36	1,446,634	13	77,771
Time Deposits	105	2,009,080	155	4,114,000
Total	461	19,433,765	639	27,628,981
PMIA Monthly Average Effective Yield (%)	0.330		0.320	
Year to Date Yield Last Day of Month (%)	0.325		0.320	

**Pooled Money Investment Account
Portfolio Composition
\$67.3 billion
8/31/15**



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>
08/03/15 REDEMPTIONS									
CP		TD USA		08/03/15	0.130	50,000	47	8,486.11	0.132
CP		TD USA		08/03/15	0.130	50,000	47	8,486.11	0.132
CP		TD USA		08/03/15	0.130	50,000	47	8,486.11	0.132
CP		TD USA		08/03/15	0.130	50,000	47	8,486.11	0.132
CP		BARTON		08/03/15	0.180	50,000	59	14,750.00	0.183
CP		BARTON		08/03/15	0.180	50,000	59	14,750.00	0.183
CP		BARCLY US		08/03/15	0.300	50,000	110	45,833.33	0.304
CP		BARCLY US		08/03/15	0.300	50,000	110	45,833.33	0.304
CP		BARCLY US		08/03/15	0.300	50,000	110	45,833.33	0.304
CP		BARCLY US		08/03/15	0.300	50,000	110	45,833.33	0.304
CP		TOYOTA		08/03/15	0.210	50,000	159	46,375.00	0.213
CP		TOYOTA		08/03/15	0.210	50,000	159	46,375.00	0.213
CP		CRC		08/03/15	0.260	50,000	180	65,000.00	0.264
CP		CRC		08/03/15	0.260	50,000	180	65,000.00	0.264
YCD		BNP	0.130	08/03/15	0.130	50,000	13	2,347.22	0.132
YCD		BNP	0.130	08/03/15	0.130	50,000	13	2,347.22	0.132
YCD		BNP	0.180	08/03/15	0.180	50,000	54	13,500.00	0.183
YCD		BNP	0.180	08/03/15	0.180	50,000	54	13,500.00	0.183
YCD		DNB	0.130	08/03/15	0.130	50,000	56	10,111.11	0.132
YCD		DNB	0.130	08/03/15	0.130	50,000	56	10,111.11	0.132
YCD		NORINCHUK	0.190	08/03/15	0.190	50,000	56	14,777.78	0.193
YCD		NORINCHUK	0.190	08/03/15	0.190	50,000	56	14,777.78	0.193
YCD		DNB	0.130	08/03/15	0.130	50,000	60	10,833.33	0.132
YCD		DNB	0.130	08/03/15	0.130	50,000	60	10,833.33	0.132
YCD		SOC GEN	0.200	08/03/15	0.200	50,000	60	16,666.67	0.203
YCD		SOC GEN	0.200	08/03/15	0.200	50,000	60	16,666.67	0.203
YCD		NORDEA	0.185	08/03/15	0.185	50,000	95	24,409.72	0.188
YCD		NORDEA	0.185	08/03/15	0.185	50,000	95	24,409.72	0.188
08/03/15 PURCHASES									
CP		TD USA		09/01/15	0.130	50,000			
CP		TD USA		09/01/15	0.130	50,000			
CP		GECC		09/02/15	0.100	50,000			
CP		BARTON		09/30/15	0.220	50,000			
CP		BARCLY US		11/02/15	0.250	50,000			
CP		BARCLY US		11/02/15	0.250	50,000			
YCD		DNB	0.120	08/11/15	0.120	50,000			
YCD		DNB	0.120	08/11/15	0.120	50,000			
YCD		NORINCHUK	0.170	09/01/15	0.170	50,000			
YCD		NORINCHUK	0.170	09/01/15	0.170	50,000			
YCD		NORINCHUK	0.170	09/01/15	0.170	50,000			
YCD		LLOYDS	0.150	09/02/15	0.150	50,000			
YCD		LLOYDS	0.150	09/02/15	0.150	50,000			
08/04/15 REDEMPTIONS									
CP		MUFG UNION		08/04/15	0.130	50,000	6	1,083.33	0.132
CP		MUFG UNION		08/04/15	0.130	50,000	6	1,083.33	0.132

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>
08/04/15 REDEMPTIONS (Continued)									
	CP	GE CO		08/04/15	0.080	50,000	20	2,222.22	0.081
	CP	GE CO		08/04/15	0.080	50,000	20	2,222.22	0.081
08/04/15 NO PURCHASES									
08/05/15 NO REDEMPTIONS									
08/05/15 PURCHASES									
	CP	GECC		08/14/15	0.100	50,000			
	CP	GECC		08/14/15	0.100	50,000			
	YCD	SOC GEN	0.130	08/18/15	0.130	50,000			
	YCD	SOC GEN	0.130	08/18/15	0.130	50,000			
08/06/15 NO REDEMPTIONS									
08/06/15 PURCHASES									
	CP	TOYOTA		09/24/15	0.160	50,000			
	CP	CAFCO		02/01/16	0.460	50,000			
	CP	CAFCO		02/01/16	0.460	50,000			
	TR	BILL		07/21/16	0.328	50,000			
	TR	BILL		07/21/16	0.328	50,000			
	YCD	NORINCHUK	0.170	09/08/15	0.170	50,000			
	YCD	NORINCHUK	0.170	09/08/15	0.170	50,000			
08/07/15 REDEMPTIONS									
	CD	MUFG UNION	0.150	08/07/15	0.150	50,000	36	7,500.00	0.152
	CD	MUFG UNION	0.150	08/07/15	0.150	50,000	36	7,500.00	0.152
	YCD	SOC GEN	0.110	08/07/15	0.110	50,000	7	1,069.44	0.112
	YCD	SOC GEN	0.110	08/07/15	0.110	50,000	7	1,069.44	0.112
	YCD	TOYKO-MIT	0.100	08/07/15	0.100	50,000	8	1,111.11	0.101
	YCD	TOYKO-MIT	0.100	08/07/15	0.100	50,000	8	1,111.11	0.101
	YCD	TOYKO-MIT	0.100	08/07/15	0.100	50,000	8	1,111.11	0.101
08/07/15 PURCHASES									
	CP	GE CO		09/02/15	0.100	50,000			
	CP	GE CO		09/02/15	0.100	50,000			
	CP	TOYOTA		10/26/15	0.230	50,000			
	CP	TOYOTA		10/26/15	0.230	50,000			
08/10/15 REDEMPTIONS									
	CP	BARTON		08/10/15	0.180	50,000	54	13,500.00	0.183
	YCD	BNP	0.100	08/10/15	0.100	50,000	10	1,388.89	0.101
	YCD	BNP	0.100	08/10/15	0.100	50,000	10	1,388.89	0.101

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>
08/10/15 REDEMPTIONS (Continued)									
YCD		SUMITOMO	0.150	08/10/15	0.150	50,000	14	2,916.67	0.152
YCD		SUMITOMO	0.150	08/10/15	0.150	50,000	14	2,916.67	0.152
YCD		SUMITOMO	0.150	08/10/15	0.150	50,000	14	2,916.67	0.152
YCD		SUMITOMO	0.160	08/10/15	0.160	50,000	18	4,000.00	0.162
YCD		SUMITOMO	0.160	08/10/15	0.160	50,000	18	4,000.00	0.162
YCD		MONTREAL	0.060	08/10/15	0.060	50,000	20	1,666.67	0.061
YCD		MONTREAL	0.060	08/10/15	0.060	50,000	20	1,666.67	0.061
YCD		DNB	0.110	08/10/15	0.110	50,000	20	3,055.56	0.112
YCD		DNB	0.110	08/10/15	0.110	50,000	20	3,055.56	0.112
YCD		TOYKO-MIT	0.140	08/10/15	0.140	50,000	20	3,888.89	0.142
YCD		TOYKO-MIT	0.140	08/10/15	0.140	50,000	20	3,888.89	0.142
YCD		BNP	0.140	08/10/15	0.140	50,000	21	4,083.33	0.142
YCD		BNP	0.140	08/10/15	0.140	50,000	21	4,083.33	0.142
YCD		TOYKO-MIT	0.150	08/10/15	0.150	50,000	24	5,000.00	0.152
YCD		TOYKO-MIT	0.150	08/10/15	0.150	50,000	24	5,000.00	0.152
08/10/15 PURCHASES									
YCD		MONTREAL	0.130	09/04/15	0.130	50,000			
YCD		BNP	0.150	09/08/15	0.150	50,000			
YCD		BNP	0.150	09/08/15	0.150	50,000			
08/11/15 REDEMPTIONS									
YCD		DNB	0.120	08/11/15	0.120	50,000	8	1,333.33	0.122
YCD		DNB	0.120	08/11/15	0.120	50,000	8	1,333.33	0.122
YCD		MONTREAL	0.060	08/11/15	0.060	50,000	21	1,750.00	0.061
YCD		MONTREAL	0.060	08/11/15	0.060	50,000	21	1,750.00	0.061
YCD		BNP	0.140	08/11/15	0.140	50,000	21	4,083.33	0.142
YCD		BNP	0.140	08/11/15	0.140	50,000	21	4,083.33	0.142
YCD		LLOYDS	0.140	08/11/15	0.140	50,000	25	4,861.11	0.142
YCD		LLOYDS	0.140	08/11/15	0.140	50,000	25	4,861.11	0.142
08/11/15 PURCHASES									
CP		GECC		09/04/15	0.110	50,000			
CP		GECC		09/04/15	0.110	50,000			
CP		GECC		09/04/15	0.110	50,000			
CP		GECC		09/04/15	0.110	50,000			
YCD		SUMITOMO	0.160	09/02/15	0.160	50,000			
YCD		SUMITOMO	0.160	09/02/15	0.160	50,000			
YCD		BNP	0.140	09/04/15	0.140	50,000			
YCD		BNP	0.140	09/04/15	0.140	50,000			
YCD		MONTREAL	0.130	09/08/15	0.130	50,000			
YCD		MONTREAL	0.130	09/08/15	0.130	50,000			
YCD		SE BANKEN	0.240	11/02/15	0.240	50,000			
YCD		SE BANKEN	0.240	11/02/15	0.240	50,000			

08/12/15 NO REDEMPTIONS

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>
08/12/15 PURCHASES									
	YCD	TOKYO-MIT	0.170	09/09/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	09/09/15	0.170	50,000			
	YCD	CIBC	0.140	09/28/15	0.140	50,000			
	YCD	CIBC	0.140	09/28/15	0.140	50,000			
08/13/15 NO REDEMPTIONS									
08/13/15 PURCHASES									
	CP	MUFG UNION		08/19/15	0.110	50,000			
	CP	MUFG UNION		08/19/15	0.110	50,000			
	TR	BILL		07/21/16	0.355	50,000			
	TR	BILL		07/21/16	0.355	50,000			
	YCD	SWEDBANK	0.130	09/09/15	0.130	50,000			
	YCD	SWEDBANK	0.130	09/09/15	0.130	50,000			
	YCD	MONTREAL	0.130	09/28/15	0.130	50,000			
	YCD	MONTREAL	0.130	09/28/15	0.130	50,000			
	YCD	TOKYO-MIT	0.180	09/28/15	0.180	50,000			
	YCD	TOKYO-MIT	0.180	09/28/15	0.180	50,000			
08/14/15 REDEMPTIONS									
	CP	GECC		08/14/15	0.100	50,000	9	1,250.00	0.101
	CP	GECC		08/14/15	0.100	50,000	9	1,250.00	0.101
	YCD	SUMITOMO	0.160	08/14/15	0.160	50,000	24	5,333.33	0.162
	YCD	SUMITOMO	0.160	08/14/15	0.160	50,000	24	5,333.33	0.162
	YCD	SE BANKEN	0.110	08/14/15	0.110	50,000	29	4,430.56	0.112
	YCD	SE BANKEN	0.110	08/14/15	0.110	50,000	29	4,430.56	0.112
	YCD	NORINCHUK	0.160	08/14/15	0.160	50,000	29	6,444.44	0.162
	YCD	NORINCHUK	0.160	08/14/15	0.160	50,000	29	6,444.44	0.162
08/14/15 PURCHASES									
	YCD	BNP	0.130	08/31/15	0.130	50,000			
	YCD	BNP	0.130	08/31/15	0.130	50,000			
08/17/15 NO REDEMPTIONS									
08/17/15 PURCHASES									
	CP	GE CO		08/28/15	0.100	50,000			
	CP	GE CO		08/28/15	0.100	50,000			
	CP	GE CO		08/28/15	0.100	50,000			
	YCD	RABOBANK	0.140	08/31/15	0.140	50,000			
	YCD	RABOBANK	0.140	08/31/15	0.140	50,000			
08/18/15 REDEMPTIONS									
	YCD	SOC GEN	0.130	08/18/15	0.130	50,000	13	2,347.22	0.132
	YCD	SOC GEN	0.130	08/18/15	0.130	50,000	13	2,347.22	0.132

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>
08/18/15 REDEMPTIONS (Continued)									
	YCD	BNP	0.130	08/18/15	0.130	50,000	20	3,611.11	0.132
	YCD	BNP	0.130	08/18/15	0.130	50,000	20	3,611.11	0.132
08/18/15 PURCHASES									
	CP	OLD LINE		11/18/15	0.270	50,000			
	YCD	SUMITOMO	0.140	08/28/15	0.140	50,000			
	YCD	SUMITOMO	0.140	08/28/15	0.140	50,000			
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000			
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000			
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000			
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000			
	YCD	BNP	0.150	08/31/15	0.150	50,000			
08/19/15 REDEMPTIONS									
	CP	MUFG UNION		08/19/15	0.110	50,000	6	916.67	0.112
	CP	MUFG UNION		08/19/15	0.110	50,000	6	916.67	0.112
	CP	CRC		08/19/15	0.140	50,000	37	7,194.44	0.142
	CP	CRC		08/19/15	0.140	50,000	37	7,194.44	0.142
	YCD	TOYKO-MIT	0.150	08/19/15	0.150	50,000	22	4,583.33	0.152
	YCD	TOYKO-MIT	0.150	08/19/15	0.150	50,000	22	4,583.33	0.152
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000	64	17,777.78	0.203
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000	64	17,777.78	0.203
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000	64	17,777.78	0.203
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000	64	17,777.78	0.203
	YCD	NORINCHUK	0.250	08/19/15	0.250	50,000	97	33,680.56	0.253
	YCD	NORINCHUK	0.250	08/19/15	0.250	50,000	97	33,680.56	0.253
08/19/15 PURCHASES									
	TR	BILL		07/21/16	0.358	50,000			
	TR	BILL		07/21/16	0.358	50,000			
08/20/15 REDEMPTIONS									
	TR	BILL		08/20/15	0.104	50,000	364	52,577.78	0.106
	TR	BILL		08/20/15	0.104	50,000	364	52,577.78	0.106
	TR	BILL		08/20/15	0.110	50,000	364	55,611.11	0.112
	TR	BILL		08/20/15	0.110	50,000	364	55,611.11	0.112
	TR	BILL		08/20/15	0.110	50,000	364	55,611.11	0.112
	TR	BILL		08/20/15	0.110	50,000	364	55,611.11	0.112
08/20/15 PURCHASES									
	CP	GE CO		09/08/15	0.100	50,000			
	CP	NISSAN		09/28/15	0.340	50,000			
	TR	BILL		08/18/16	0.410	50,000			
	TR	BILL		08/18/16	0.410	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>
08/20/15 PURCHASES (Continued)									
YCD		BNP	0.140	08/27/15	0.140	50,000			
YCD		BNP	0.140	08/27/15	0.140	50,000			
YCD		TOKYO-MIT	0.130	08/28/15	0.130	50,000			
YCD		TOKYO-MIT	0.130	08/28/15	0.130	50,000			
YCD		MONTREAL	0.140	08/31/15	0.140	50,000			
YCD		MONTREAL	0.140	08/31/15	0.140	50,000			
YCD		CIBC	0.130	09/01/15	0.130	50,000			
YCD		CIBC	0.130	09/01/15	0.130	50,000			
YCD		DNB	0.140	09/28/15	0.140	50,000			
YCD		DNB	0.140	09/28/15	0.140	50,000			
YCD		SE BANKEN	0.120	10/01/15	0.120	50,000			
YCD		SE BANKEN	0.120	10/01/15	0.120	50,000			
08/21/15 NO REDEMPTIONS									
08/21/15 PURCHASES									
CD		MUFG UNION	0.200	10/01/15	0.200	50,000			
CD		MUFG UNION	0.200	10/01/15	0.200	50,000			
YCD		TORONTO	0.170	09/28/15	0.170	50,000			
YCD		TORONTO	0.170	09/28/15	0.170	50,000			
YCD		NORINCHUK	0.180	09/28/15	0.180	50,000			
YCD		NORINCHUK	0.180	09/28/15	0.180	50,000			
YCD		SOC GEN	0.180	10/01/15	0.180	50,000			
YCD		SOC GEN	0.180	10/01/15	0.180	50,000			
08/24/15 REDEMPTIONS									
DEB		IBRD	0.375	08/24/15	0.390	50,000	732	391,011.16	0.390
DEB		IBRD	0.375	08/24/15	0.390	50,000	732	391,011.16	0.390
08/24/15 PURCHASES									
CD		US BANK	0.160	12/01/15	0.160	50,000			
CD		US BANK	0.160	12/01/15	0.160	50,000			
CP		MUFG UNION		09/24/15	0.140	50,000			
CP		TD USA		09/28/15	0.170	50,000			
CP		TD USA		09/28/15	0.170	50,000			
CP		NISSAN		10/01/15	0.350	50,000			
DEB		FFCB	0.750	04/24/17	0.750	50,000			
SBA FR		POOL #509697	0.400	09/25/40	0.400	32,356			
YCD		MONTREAL	0.140	09/21/15	0.140	50,000			
YCD		SUMITOMO	0.190	09/24/15	0.190	50,000			
YCD		SUMITOMO	0.190	09/24/15	0.190	50,000			
YCD		TOKYO-MIT	0.190	09/28/15	0.190	50,000			
YCD		TOKYO-MIT	0.190	09/28/15	0.190	50,000			
YCD		NORDEA	0.280	12/01/15	0.280	50,000			
YCD		NORDEA	0.280	12/01/15	0.280	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>
08/24/15 PURCHASES (Continued)									
	YCD	MIZUHO	0.320	12/01/15	0.320	50,000			
	YCD	MIZUHO	0.320	12/01/15	0.320	50,000			
08/25/15 NO REDEMPTIONS									
08/25/15 PURCHASES									
	CP	BARCLY US		09/21/15	0.130	50,000			
	CP	BARCLY US		09/21/15	0.130	50,000			
	CP	GE CO		09/24/15	0.120	50,000			
	CP	GE CO		09/24/15	0.120	50,000			
	CP	TOYOTA		11/02/15	0.250	50,000			
	CP	TOYOTA		01/27/16	0.400	50,000			
	CP	CRC		02/17/16	0.480	50,000			
	TR	BILL		08/18/16	0.328	50,000			
	TR	BILL		08/18/16	0.328	50,000			
	TR	BILL		08/18/16	0.328	50,000			
	TR	BILL		08/18/16	0.328	50,000			
	TR	BILL		08/18/16	0.330	50,000			
	TR	BILL		08/18/16	0.330	50,000			
	TR	BILL		08/18/16	0.330	50,000			
	TR	BILL		08/18/16	0.330	50,000			
	YCD	DNB	0.140	09/24/15	0.140	50,000			
	YCD	DNB	0.140	09/24/15	0.140	50,000			
	YCD	DNB	0.140	09/24/15	0.140	50,000			
	YCD	DNB	0.140	09/24/15	0.140	50,000			
	YCD	BARCLAYS	0.130	09/28/15	0.130	50,000			
	YCD	BARCLAYS	0.130	09/28/15	0.130	50,000			
	YCD	SWEDBANK	0.130	09/28/15	0.130	50,000			
	YCD	SWEDBANK	0.130	09/28/15	0.130	50,000			
	YCD	SWEDBANK	0.130	09/28/15	0.130	50,000			
	YCD	SWEDBANK	0.130	09/28/15	0.130	50,000			
	YCD	BNP	0.170	09/30/15	0.170	50,000			
	YCD	BNP	0.170	09/30/15	0.170	50,000			
	YCD	TORONTO	0.190	11/02/15	0.190	50,000			
	YCD	TORONTO	0.190	11/02/15	0.190	50,000			
	YCD	TORONTO	0.190	11/02/15	0.190	50,000			
08/26/15 NO REDEMPTIONS									
08/26/15 PURCHASES									
	CD	MUFG UNION	0.160	10/01/15	0.160	50,000			
	CD	MUFG UNION	0.160	10/01/15	0.160	50,000			
	CD	MUFG UNION	0.160	10/01/15	0.160	50,000			
	YCD	SE BANKEN	0.110	09/21/15	0.110	50,000			
	YCD	SE BANKEN	0.110	09/21/15	0.110	50,000			
	YCD	SUMITOMO	0.190	09/24/15	0.190	50,000			
	YCD	SUMITOMO	0.190	09/24/15	0.190	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>
08/26/15 PURCHASES (Continued)									
	YCD	NORINCHUK	0.170	09/30/15	0.170	50,000			
	YCD	NORINCHUK	0.170	09/30/15	0.170	50,000			
08/27/15 REDEMPTIONS									
	CP	GECC		08/27/15	0.100	50,000	36	5,000.00	0.101
	CP	GECC		08/27/15	0.100	50,000	36	5,000.00	0.101
	CP	GECC		08/27/15	0.100	50,000	36	5,000.00	0.101
	CP	GECC		08/27/15	0.100	50,000	38	5,277.78	0.101
	YCD	BNP	0.140	08/27/15	0.140	50,000	7	1,361.11	0.142
	YCD	BNP	0.140	08/27/15	0.140	50,000	7	1,361.11	0.142
	YCD	SUMITOMO	0.170	08/27/15	0.170	50,000	28	6,611.11	0.172
	YCD	SUMITOMO	0.170	08/27/15	0.170	50,000	28	6,611.11	0.172
	YCD	LLOYDS	0.150	08/27/15	0.150	50,000	30	6,250.00	0.152
	YCD	LLOYDS	0.150	08/27/15	0.150	50,000	30	6,250.00	0.152
	YCD	DNB	0.110	08/27/15	0.110	50,000	35	5,347.22	0.112
	YCD	DNB	0.110	08/27/15	0.110	50,000	35	5,347.22	0.112
	YCD	SE BANKEN	0.120	08/27/15	0.120	50,000	37	6,166.67	0.122
	YCD	SE BANKEN	0.120	08/27/15	0.120	50,000	37	6,166.67	0.122
	YCD	MIZUHO	0.200	08/27/15	0.200	50,000	59	16,388.89	0.203
	YCD	MIZUHO	0.200	08/27/15	0.200	50,000	59	16,388.89	0.203
	YCD	SCOTIA	0.130	08/27/15	0.130	50,000	64	11,555.56	0.132
	YCD	SCOTIA	0.130	08/27/15	0.130	50,000	64	11,555.56	0.132
08/27/15 PURCHASES									
	CP	GE CO		09/28/15	0.120	50,000			
	CP	GE CO		09/28/15	0.120	50,000			
	CP	GE CO		09/28/15	0.120	50,000			
	CP	GE CO		09/28/15	0.120	50,000			
	CP	TD USA		10/28/15	0.200	50,000			
	CP	TD USA		10/28/15	0.200	50,000			
	CP	TD USA		10/28/15	0.200	50,000			
	CP	TD USA		10/28/15	0.200	50,000			
	TR	BILL		08/18/16	0.343	50,000			
	TR	BILL		08/18/16	0.343	50,000			
	YCD	BNP	0.170	09/24/15	0.170	50,000			
	YCD	BNP	0.170	09/24/15	0.170	50,000			
	YCD	SE BANKEN	0.110	10/01/15	0.110	50,000			
	YCD	SE BANKEN	0.110	10/01/15	0.110	50,000			
08/28/15 REDEMPTIONS									
	CP	GE CO		08/28/15	0.100	50,000	11	1,527.78	0.101
	CP	GE CO		08/28/15	0.100	50,000	11	1,527.78	0.101
	CP	GE CO		08/28/15	0.100	50,000	11	1,527.78	0.101
	YCD	TOKYO-MIT	0.130	08/28/15	0.130	50,000	8	1,444.44	0.132
	YCD	TOKYO-MIT	0.130	08/28/15	0.130	50,000	8	1,444.44	0.132
	YCD	SUMITOMO	0.140	08/28/15	0.140	50,000	10	1,944.44	0.142
	YCD	SUMITOMO	0.140	08/28/15	0.140	50,000	10	1,944.44	0.142

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>
08/28/15 REDEMPTIONS (Continued)									
	YCD	LLOYDS	0.150	08/28/15	0.150	50,000	29	6,041.67	0.152
	YCD	LLOYDS	0.150	08/28/15	0.150	50,000	29	6,041.67	0.152
08/28/15 PURCHASES									
	CP	GE CO		09/08/15	0.100	50,000			
	CP	GE CO		09/08/15	0.100	50,000			
	CP	GE CO		09/08/15	0.100	50,000			
	CP	GE CO		09/08/15	0.100	50,000			
	CP	NISSAN		10/02/15	0.330	50,000			
08/31/15 REDEMPTIONS									
	TR	NOTE	0.375	08/31/15	0.512	50,000	725	507,175.84	0.511
	TR	NOTE	0.375	08/31/15	0.512	50,000	725	507,175.84	0.511
	YCD	MONTREAL	0.140	08/31/15	0.140	50,000	11	2,138.89	0.142
	YCD	MONTREAL	0.140	08/31/15	0.140	50,000	11	2,138.89	0.142
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000	13	2,527.78	0.142
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000	13	2,527.78	0.142
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000	13	2,527.78	0.142
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000	13	2,527.78	0.142
	YCD	BNP	0.150	08/31/15	0.150	50,000	13	2,708.33	0.152
	YCD	RABOBANK	0.140	08/31/15	0.140	50,000	14	2,722.22	0.142
	YCD	RABOBANK	0.140	08/31/15	0.140	50,000	14	2,722.22	0.142
	YCD	BNP	0.130	08/31/15	0.130	50,000	17	3,069.44	0.132
	YCD	BNP	0.130	08/31/15	0.130	50,000	17	3,069.44	0.132
	YCD	DNB	0.150	08/31/15	0.150	50,000	68	14,166.67	0.152
	YCD	DNB	0.150	08/31/15	0.150	50,000	68	14,166.67	0.152
	YCD	SCOTIA	0.120	08/31/15	0.120	50,000	96	16,000.00	0.122
	YCD	SCOTIA	0.120	08/31/15	0.120	50,000	96	16,000.00	0.122
08/31/15 PURCHASES									
	TR	NOTE	0.625	08/31/17	0.722	50,000			
	TR	NOTE	0.625	08/31/17	0.722	50,000			
	TR	NOTE	0.625	08/31/17	0.722	50,000			
	TR	NOTE	0.625	08/31/17	0.722	50,000			
	YCD	TOKYO-MIT	0.170	09/24/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	09/24/15	0.170	50,000			

FOOTNOTES

a/ The abbreviations indicate the type of security purchased, sold, or redeemed:

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD).
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

e/ Securities were purchased and sold as of the same date

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ 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	03/06/15	0.110	1,000,000.00	09/04/15
New Omni Bank, NA	03/13/15	0.120	2,000,000.00	09/11/15
New Omni Bank, NA	06/18/15	0.040	5,000,000.00	09/17/15
New Omni Bank, NA	07/08/15	0.040	1,000,000.00	10/07/15
New Omni Bank, NA	04/16/15	0.110	2,000,000.00	10/15/15
New Omni Bank, NA	04/23/15	0.120	2,000,000.00	10/22/15
New Omni Bank, NA	07/23/15	0.060	2,000,000.00	10/22/15
New Omni Bank, NA	04/30/15	0.110	2,000,000.00	10/29/15
New Omni Bank, NA	08/06/15	0.100	2,000,000.00	11/05/15
New Omni Bank, NA	08/14/15	0.120	2,000,000.00	11/13/15
New Omni Bank, NA	08/27/15	0.080	8,000,000.00	12/03/15
AUBURN				
Community 1st Bank	03/20/15	0.210	2,000,000.00	09/18/15
Community 1st Bank	04/08/15	0.140	4,000,000.00	10/07/15
Community 1st Bank	04/22/15	0.130	2,000,000.00	10/21/15
Community 1st Bank	07/31/15	0.200	3,000,000.00	01/29/16
BREA				
Pacific Western Bank	03/18/15	0.180	40,000,000.00	09/16/15
Pacific Western Bank	07/10/15	0.040	10,000,000.00	10/09/15
Pacific Western Bank	07/29/15	0.160	40,000,000.00	01/27/16
Pacific Western Bank	08/26/15	0.220	50,000,000.00	02/24/16
BUENA PARK				
Uniti Bank	06/05/15	0.090	3,000,000.00	12/04/15
CHICO				
Tri Counties Bank	06/10/15	0.060	5,000,000.00	09/09/15
DIAMOND BAR				
Prospectors Federal Credit Union	03/12/15	0.140	4,000,000.00	09/10/15
EL MONTE				
Cathay Bank	03/20/15	0.200	50,000,000.00	09/18/15
Cathay Bank	05/28/15	0.120	50,000,000.00	11/19/15
Cathay Bank	07/24/15	0.180	50,000,000.00	01/22/16
ENCINO				
California United Bank	04/02/15	0.160	10,000,000.00	10/01/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
FOLSOM				
Folsom Lake Bank	06/03/15	0.050	3,000,000.00	09/02/15
Folsom Lake Bank	07/15/15	0.050	1,500,000.00	10/14/15
Folsom Lake Bank	07/31/15	0.110	3,500,000.00	10/30/15
SAFE Credit Union	06/05/15	0.070	5,000,000.00	09/04/15
Sierra Vista Bank	06/26/15	0.050	1,000,000.00	09/25/15
Sierra Vista Bank	05/20/15	0.120	1,000,000.00	11/18/15
Sierra Vista Bank	08/05/15	0.190	1,500,000.00	02/03/16
FRESNO				
Central Valley Community Bank	03/12/15	0.140	5,000,000.00	09/10/15
Central Valley Community Bank	08/26/15	0.080	5,000,000.00	12/02/15
GOLETA				
Community West Bank	07/15/15	0.030	13,000,000.00	10/14/15
Community West Bank	06/04/15	0.090	14,000,000.00	12/03/15
Community West Bank	08/28/15	0.080	13,000,000.00	12/04/15
IRVINE				
Banc of California, NA	05/22/15	0.130	100,000,000.00	11/20/15
Banc of California, NA	07/30/15	0.190	50,000,000.00	01/28/16
CommerceWest Bank	06/12/15	0.040	5,000,000.00	09/11/15
CommerceWest Bank	07/16/15	0.040	5,000,000.00	10/15/15
CommerceWest Bank	07/31/15	0.080	2,500,000.00	10/30/15
CommerceWest Bank	08/06/15	0.100	2,500,000.00	11/05/15
First Foundation Bank	03/05/15	0.120	22,000,000.00	09/03/15
First Foundation Bank	04/10/15	0.140	12,000,000.00	10/09/15
First Foundation Bank	08/12/15	0.120	12,000,000.00	11/12/15
First Foundation Bank	06/05/15	0.110	10,000,000.00	12/04/15
Pacific Enterprise Bank	08/27/15	0.080	25,000,000.00	12/03/15
LAFAYETTE				
California Bank of Commerce	03/13/15	0.120	10,000,000.00	09/11/15
California Bank of Commerce	05/14/15	0.110	5,000,000.00	11/12/15
California Bank of Commerce	07/16/15	0.150	5,000,000.00	01/14/16
LODI				
Farmers & Merchants Bk Cen CA	06/03/15	0.030	35,000,000.00	09/02/15
Farmers & Merchants Bk Cen CA	06/10/15	0.040	20,000,000.00	09/09/15
Farmers & Merchants Bk Cen CA	07/08/15	0.040	25,000,000.00	10/07/15
Farmers & Merchants Bk Cen CA	07/17/15	0.040	35,000,000.00	10/16/15
Farmers & Merchants Bk Cen CA	07/23/15	0.060	35,000,000.00	10/22/15
LOS ANGELES				
1st Century Bank, NA	07/15/15	0.050	26,000,000.00	10/14/15
1st Century Bank, NA	08/14/15	0.140	20,000,000.00	11/13/15
Bank Leumi USA	07/22/15	0.080	30,000,000.00	10/21/15
Bank Leumi USA	08/05/15	0.120	20,000,000.00	11/04/15

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
LOS ANGELES (Continued)				
BBCN Bank	06/03/15	0.030	90,000,000.00	09/02/15
BBCN Bank	06/12/15	0.040	75,000,000.00	09/11/15
BBCN Bank	07/09/15	0.060	90,000,000.00	10/08/15
BBCN Bank	07/15/15	0.050	45,000,000.00	10/14/15
Commonwealth Business Bank	06/05/15	0.020	5,000,000.00	09/04/15
Commonwealth Business Bank	06/12/15	0.040	5,000,000.00	09/11/15
Commonwealth Business Bank	06/19/15	0.030	5,000,000.00	09/18/15
Commonwealth Business Bank	06/26/15	0.030	5,000,000.00	09/25/15
Commonwealth Business Bank	07/03/15	0.040	10,000,000.00	10/02/15
Commonwealth Business Bank	07/10/15	0.040	5,000,000.00	10/09/15
Commonwealth Business Bank	07/17/15	0.040	3,500,000.00	10/16/15
Commonwealth Business Bank	07/31/15	0.080	10,000,000.00	10/30/15
Commonwealth Business Bank	08/14/15	0.120	5,000,000.00	11/13/15
Commonwealth Business Bank	08/21/15	0.090	11,000,000.00	11/20/15
CTBC Bank Corp. (USA)	07/01/15	0.110	50,000,000.00	01/06/16
CTBC Bank Corp. (USA)	07/16/15	0.130	50,000,000.00	01/14/16
CTBC Bank Corp. (USA)	07/30/15	0.170	10,000,000.00	01/28/16
Hanmi Bank	04/08/15	0.110	30,000,000.00	10/07/15
Hanmi Bank	08/06/15	0.220	30,000,000.00	02/04/16
Manufacturers Bank	06/11/15	0.060	50,000,000.00	09/10/15
Manufacturers Bank	07/10/15	0.060	100,000,000.00	10/09/15
Manufacturers Bank	07/17/15	0.060	50,000,000.00	10/16/15
Manufacturers Bank	08/13/15	0.150	35,000,000.00	11/12/15
Mission Valley Bank	04/15/15	0.120	7,000,000.00	10/14/15
Open Bank	03/13/15	0.120	5,000,000.00	09/11/15
Open Bank	03/20/15	0.180	2,000,000.00	09/18/15
Open Bank	03/25/15	0.120	10,000,000.00	09/23/15
Open Bank	06/11/15	0.110	5,000,000.00	12/10/15
Open Bank	07/08/15	0.120	2,000,000.00	01/06/16
Open Bank	08/12/15	0.250	10,000,000.00	02/10/16
Opus Bank	07/31/15	0.190	10,000,000.00	01/29/16
Pacific City Bank	06/11/15	0.040	10,000,000.00	09/10/15
Pacific City Bank	06/19/15	0.030	20,000,000.00	09/18/15
Pacific City Bank	07/10/15	0.040	30,000,000.00	10/09/15
Pacific City Bank	08/12/15	0.100	5,000,000.00	11/12/15
Pacific City Bank	08/19/15	0.090	1,800,000.00	11/18/15
Pacific Commerce Bank	06/19/15	0.030	10,000,000.00	09/18/15
State Bank of India (California)	04/09/15	0.150	12,000,000.00	10/08/15
State Bank of India (California)	04/15/15	0.140	23,000,000.00	10/14/15
State Bank of India (California)	04/23/15	0.140	13,000,000.00	10/22/15
State Bank of India (California)	08/06/15	0.130	12,000,000.00	11/05/15
State Bank of India (California)	08/19/15	0.120	10,000,000.00	11/18/15
State Bank of India (California)	08/20/15	0.150	10,000,000.00	11/19/15
Wilshire Bank	06/04/15	0.040	50,000,000.00	09/03/15
Wilshire Bank	06/10/15	0.040	39,000,000.00	09/09/15
Wilshire Bank	06/19/15	0.030	29,000,000.00	09/18/15
Wilshire Bank	07/10/15	0.040	78,000,000.00	10/09/15
Wilshire Bank	07/16/15	0.040	74,000,000.00	10/15/15
Wilshire Bank	08/14/15	0.120	30,000,000.00	11/13/15
Woori America Bank	06/16/15	0.060	20,000,000.00	09/16/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
MANHATTAN BEACH				
Kinecta Federal Credit Union	08/07/15	0.150	35,000,000.00	11/06/15
Kinecta Federal Credit Union	05/28/15	0.130	25,000,000.00	11/19/15
Kinecta Federal Credit Union	08/07/15	0.180	15,000,000.00	12/04/15
MONTEREY				
1st Capital Bank	06/11/15	0.060	5,000,000.00	09/10/15
1st Capital Bank	07/23/15	0.080	1,000,000.00	10/22/15
1st Capital Bank	07/29/15	0.080	8,000,000.00	10/28/15
OAKDALE				
Oak Valley Community Bank	06/04/15	0.040	3,500,000.00	09/03/15
OAKLAND				
Beneficial State Bank	07/24/15	0.090	5,000,000.00	10/23/15
Beneficial State Bank	07/17/15	0.160	15,000,000.00	01/15/16
Beneficial State Bank	07/24/15	0.190	5,000,000.00	01/22/16
Community Bank of the Bay	06/05/15	0.110	5,000,000.00	12/04/15
Metropolitan Bank	06/11/15	0.110	4,500,000.00	12/10/15
Metropolitan Bank	07/10/15	0.110	1,500,000.00	01/08/16
Metropolitan Bank	07/16/15	0.130	1,000,000.00	01/14/16
Metropolitan Bank	07/31/15	0.170	2,000,000.00	01/29/16
Metropolitan Bank	08/27/15	0.230	1,000,000.00	02/25/16
ONTARIO				
Citizens Business Bank	06/05/15	0.040	25,000,000.00	09/04/15
Citizens Business Bank	06/10/15	0.060	25,000,000.00	09/09/15
Citizens Business Bank	07/08/15	0.060	40,000,000.00	10/07/15
Citizens Business Bank	07/22/15	0.070	50,000,000.00	10/21/15
Citizens Business Bank	08/12/15	0.120	50,000,000.00	11/12/15
Citizens Business Bank	08/19/15	0.110	30,000,000.00	11/18/15
Citizens Business Bank	07/31/15	0.190	30,000,000.00	01/29/16
Citizens Business Bank	08/05/15	0.190	30,000,000.00	02/03/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	06/03/15	0.030	12,000,000.00	09/02/15
Malaga Bank, FSB	06/05/15	0.040	4,000,000.00	09/04/15
Malaga Bank, FSB	06/18/15	0.040	10,000,000.00	09/17/15
Malaga Bank, FSB	07/09/15	0.040	5,000,000.00	10/08/15
Malaga Bank, FSB	07/24/15	0.060	46,000,000.00	10/23/15
Malaga Bank, FSB	07/31/15	0.080	9,000,000.00	10/30/15
Malaga Bank, FSB	08/06/15	0.100	10,000,000.00	11/05/15
PASADENA				
American Plus Bank, NA	05/20/15	0.100	500,000.00	11/18/15
American Plus Bank, NA	06/17/15	0.130	2,000,000.00	12/17/15
American Plus Bank, NA	08/13/15	0.160	240,000.00	12/17/15
American Plus Bank, NA	08/26/15	0.220	1,000,000.00	02/24/16

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
PASADENA (Continued)				
Community Bank	03/18/15	0.180	35,000,000.00	09/16/15
Community Bank	04/03/15	0.160	25,000,000.00	10/02/15
Community Bank	05/06/15	0.070	30,000,000.00	11/04/15
Community Bank	06/10/15	0.120	30,000,000.00	12/09/15
Community Bank	07/15/15	0.130	25,000,000.00	01/13/16
Community Bank	08/14/15	0.260	25,000,000.00	02/12/16
East West Bank	07/22/15	0.070	125,000,000.00	10/21/15
East West Bank	04/24/15	0.140	50,000,000.00	10/23/15
East West Bank	08/07/15	0.130	75,000,000.00	11/06/15
East West Bank	07/16/15	0.150	50,000,000.00	01/14/16
EverTrust Bank	08/19/15	0.090	10,000,000.00	11/18/15
EverTrust Bank	05/22/15	0.110	20,000,000.00	11/20/15
EverTrust Bank	06/10/15	0.100	20,000,000.00	12/09/15
Wescom Central Credit Union	06/25/15	0.080	50,000,000.00	09/24/15
Wescom Central Credit Union	07/29/15	0.100	50,000,000.00	10/28/15
Wescom Central Credit Union	08/28/15	0.120	50,000,000.00	12/04/15
PASO ROBLES				
Heritage Oaks Bank	06/10/15	0.060	25,000,000.00	09/09/15
PORTERVILLE				
Bank of the Sierra	06/04/15	0.060	15,000,000.00	09/03/15
Bank of the Sierra	06/11/15	0.060	20,000,000.00	09/10/15
Bank of the Sierra	07/09/15	0.060	10,000,000.00	10/07/15
Bank of the Sierra	07/24/15	0.080	20,000,000.00	10/23/15
Bank of the Sierra	08/06/15	0.120	15,000,000.00	11/05/15
Bank of the Sierra	08/13/15	0.150	20,000,000.00	11/12/15
RANCHO CORDOVA				
American River Bank	06/11/15	0.060	1,500,000.00	09/10/15
American River Bank	07/08/15	0.060	2,500,000.00	10/07/15
American River Bank	07/17/15	0.060	2,000,000.00	10/16/15
American River Bank	07/22/15	0.070	3,000,000.00	10/21/15
American River Bank	08/06/15	0.120	2,500,000.00	11/05/15
American River Bank	08/06/15	0.120	7,500,000.00	11/12/15
American River Bank	08/13/15	0.150	6,500,000.00	11/12/15
American River Bank	08/20/15	0.140	1,000,000.00	11/19/15
American River Bank	07/31/15	0.190	2,500,000.00	01/29/16
REDWOOD CITY				
Provident Credit Union	03/18/15	0.180	20,000,000.00	09/16/15
Provident Credit Union	04/16/15	0.130	20,000,000.00	10/15/15
Provident Credit Union	04/29/15	0.140	40,000,000.00	10/28/15
Provident Credit Union	08/19/15	0.090	20,000,000.00	11/18/15
Provident Credit Union	05/21/15	0.100	20,000,000.00	11/19/15
Provident Credit Union	06/12/15	0.110	20,000,000.00	12/11/15
Provident Credit Union	07/23/15	0.160	40,000,000.00	01/21/16

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>
RICHMOND				
Mechanics Bank	06/11/15	0.060	20,000,000.00	09/10/15
Mechanics Bank	07/15/15	0.050	20,000,000.00	10/14/15
Mechanics Bank	07/23/15	0.080	20,000,000.00	10/22/15
Mechanics Bank	08/13/15	0.150	20,000,000.00	11/12/15
ROCKLIN				
Five Star Bank	07/15/15	0.030	2,000,000.00	10/14/15
ROSEMEAD				
Pacific Alliance Bank	04/15/15	0.140	4,000,000.00	10/14/15
ROSEVILLE				
Umpqua Bank	06/17/15	0.060	100,000,000.00	09/16/15
Umpqua Bank	03/26/15	0.150	20,000,000.00	09/24/15
Umpqua Bank	05/14/15	0.130	50,000,000.00	11/12/15
SACRAMENTO				
Comerica Bank	07/08/15	0.060	50,000,000.00	10/07/15
Comerica Bank	07/15/15	0.050	75,000,000.00	10/14/15
Comerica Bank	08/05/15	0.110	50,000,000.00	11/04/15
Comerica Bank	08/12/15	0.120	25,000,000.00	11/12/15
Comerica Bank	08/27/15	0.100	75,000,000.00	12/03/15
Comerica Bank	06/10/15	0.120	25,000,000.00	12/09/15
Merchants National Bank of Sacramento	04/08/15	0.110	2,000,000.00	10/07/15
Merchants National Bank of Sacramento	04/29/15	0.120	2,000,000.00	10/28/15
Merchants National Bank of Sacramento	05/06/15	0.050	2,000,000.00	11/04/15
Merchants National Bank of Sacramento	08/19/15	0.110	2,000,000.00	11/18/15
Merchants National Bank of Sacramento	06/03/15	0.080	2,000,000.00	12/02/15
River City Bank	05/15/15	0.130	20,000,000.00	11/13/15
River City Bank	05/22/15	0.130	35,000,000.00	11/20/15
River City Bank	06/05/15	0.110	15,000,000.00	12/04/15
River City Bank	07/24/15	0.180	15,000,000.00	01/22/16
SAN DIEGO				
California Coast Credit Union	08/26/15	0.070	25,000,000.00	12/02/15
Mission Federal Credit Union	07/15/15	0.030	10,000,000.00	10/14/15
Mission Federal Credit Union	08/19/15	0.090	10,000,000.00	11/18/15
San Diego County Credit Union	07/15/15	0.010	50,000,000.00	10/14/15
San Diego County Credit Union	04/16/15	0.090	50,000,000.00	10/15/15
San Diego County Credit Union	07/16/15	0.020	50,000,000.00	10/15/15
San Diego County Credit Union	07/29/15	0.040	50,000,000.00	10/28/15
San Diego County Credit Union	05/15/15	0.090	50,000,000.00	11/13/15
San Diego County Credit Union	06/17/15	0.110	50,000,000.00	12/16/15
Seacoast Commerce Bank	05/06/15	0.050	1,000,000.00	11/04/15

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
SAN DIEGO (Continued)				
Western Alliance Bank	03/13/15	0.140	50,000,000.00	09/11/15
Western Alliance Bank	05/14/15	0.130	15,000,000.00	11/12/15
Western Alliance Bank	05/20/15	0.120	25,000,000.00	11/18/15
Western Alliance Bank	06/19/15	0.160	50,000,000.00	12/18/15
Western Alliance Bank	07/09/15	0.130	25,000,000.00	01/07/16
Western Alliance Bank	08/13/15	0.270	50,000,000.00	02/11/16
Western Alliance Bank	08/18/15	0.280	50,000,000.00	02/17/16
SAN FRANCISCO				
Bank of San Francisco	06/26/15	0.030	8,000,000.00	09/25/15
Presidio Bank	05/06/15	0.070	10,000,000.00	11/04/15
Presidio Bank	08/20/15	0.140	10,000,000.00	11/19/15
Trans Pacific National Bank	06/19/15	0.030	3,000,000.00	09/18/15
Trans Pacific National Bank	07/24/15	0.060	2,000,000.00	10/23/15
SAN JOSE				
Heritage Bank of Commerce	03/27/15	0.140	15,000,000.00	09/25/15
Heritage Bank of Commerce	04/23/15	0.120	50,000,000.00	10/22/15
Heritage Bank of Commerce	05/15/15	0.130	13,000,000.00	11/13/15
Heritage Bank of Commerce	06/10/15	0.120	20,000,000.00	12/09/15
SAN RAMON				
Bank of the West	03/13/15	0.140	100,000,000.00	09/11/15
Bank of the West	07/30/15	0.180	134,000,000.00	02/04/16
SANTA ROSA				
Summit State Bank	06/05/15	0.040	12,000,000.00	09/04/15
Summit State Bank	07/24/15	0.060	3,500,000.00	10/23/15
Summit State Bank	07/29/15	0.060	4,000,000.00	10/28/15
Summit State Bank	05/06/15	0.050	8,000,000.00	11/04/15
Summit State Bank	06/19/15	0.140	7,000,000.00	12/18/15
Summit State Bank	07/15/15	0.110	5,000,000.00	01/13/16
Summit State Bank	07/16/15	0.130	9,000,000.00	01/14/16
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/03/15	0.080	4,000,000.00	12/02/15
First National Bank of Northern California	06/10/15	0.120	15,000,000.00	12/09/15
VACAVILLE				
Travis Credit Union	03/06/15	0.110	50,000,000.00	09/04/15
Travis Credit Union	07/09/15	0.110	50,000,000.00	01/07/16
WATSONVILLE				
Santa Cruz County Bank	06/26/15	0.030	20,000,000.00	09/25/15

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
WEST SACRAMENTO				
Community Business Bank	07/08/15	0.120	3,000,000.00	01/06/16
TOTAL TIME DEPOSITS AUGUST 2015			5,561,540,000.00	

**BANK DEMAND DEPOSITS
AUGUST 2015
(\$ in thousands)**

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,170,295	\$ 4,250,503
2	2,170,295	4,250,503
3	2,014,460	3,749,072
4	2,146,914	3,118,344
5	2,408,545	3,102,182
6	2,270,565	3,167,881
7	2,534,104	3,902,734
8	2,534,104	3,902,734
9	2,534,104	3,902,734
10	1,959,048	2,681,363
11	2,288,333	2,450,305
12	1,989,755	2,883,883
13	2,076,384	2,738,238
14	2,223,302	2,823,670
15	2,223,302	2,823,670
16	2,223,302	2,828,150
17	2,195,843	2,828,150
18	2,328,620	2,250,555
19	2,236,433	2,516,814
20	2,241,553	2,343,137
21	2,187,974	2,050,344
22	2,187,974	2,050,344
23	2,187,974	2,050,344
24	2,064,075	1,854,779
25	2,312,466	1,625,333
26	2,276,880	2,650,626
27	2,299,309	1,929,098
28	2,201,215	3,289,223
29	2,201,215	3,289,223
30	2,201,215	3,289,223
31	2,293,007	2,598,035

AVERAGE DOLLAR DAYS 2,231,696 ^{a/}

a/ The prescribed bank balance for August was \$2,115,413. This consisted of \$2,038,665 in compensating balances for services, balances for uncollected funds of \$78,682 and a deduction of \$1,934 for August 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 August 19, 2015, has determined and designated the amount of money available for deposit and investment as of August 12, 2015, 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: \$ 2,038,700,000

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)	8/17/2015	8/21/2015	\$ (1,012,000,000)	\$ (6,472,500,000)	\$ 5,460,500,000	\$ (1,012,000,000)
(2)	8/24/2015	8/28/2015	\$ 1,622,700,000	\$ (4,849,800,000)	\$ 5,460,500,000	\$ 610,700,000
(3)	8/31/2015	9/4/2015	\$ (2,862,300,000)	\$ (7,712,100,000)	\$ 5,460,500,000	\$ (2,251,600,000)
(4)	9/7/2015	9/11/2015	\$ (91,300,000)	\$ (7,803,400,000)	\$ 5,460,500,000	\$ (2,342,900,000)
(5)	9/14/2015	9/18/2015	\$ 3,584,100,000	\$ (4,219,300,000)	\$ 5,460,500,000	\$ 1,241,200,000
(6)	9/21/2015	9/25/2015	\$ 1,654,200,000	\$ (2,565,100,000)	\$ 5,460,500,000	\$ 2,895,400,000
(7)	9/28/2015	10/2/2015	\$ (6,499,100,000)	\$ (9,064,200,000)	\$ 5,460,500,000	\$ (3,603,700,000)
(8)	10/5/2015	10/9/2015	\$ (1,506,100,000)	\$ (10,570,300,000)	\$ 5,460,500,000	\$ (5,109,800,000)
(9)	10/12/2015	10/16/2015	\$ 357,200,000	\$ (10,213,100,000)	\$ 5,460,500,000	\$ (4,752,600,000)
(10)	10/19/2015	10/23/2015	\$ (107,100,000)	\$ (10,320,200,000)	\$ 5,460,500,000	\$ (4,859,700,000)

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 \$ 2,038,700,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Dated: August 19, 2015

* Government Code

Member