

John Chiang

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

SEPTEMBER 30, 2015

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

SEPTEMBER 2015

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	17
BANK DEMAND DEPOSITS.....	25
POOLED MONEY INVESTMENT BOARD DESIGNATION...	26

POOLED MONEY INVESTMENT ACCOUNT

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

	September 2015	September 2014	Change
Average Daily Portfolio (\$)	67,330,248	55,665,332	+11,664,916
Accrued Earnings (\$)	18,603	11,247	+7,356
Effective Yield (%)	0.337	0.246	+0.091
Average Life-Month End (In Days)	210	232	-22
Total Security Transactions			
Amount (\$)	23,118,686	26,989,258	-3,870,572
Number	464	541	-77
Total Time Deposit Transactions			
Amount (\$)	2,645,000	2,072,500	+572,500
Number	122	96	+26
Average Workday Investment Activity (\$)	1,226,842	1,383,893	-157,051
Prescribed Demand Account Balances For Services (\$)	2,109,100	1,878,875	+230,225

**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**

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

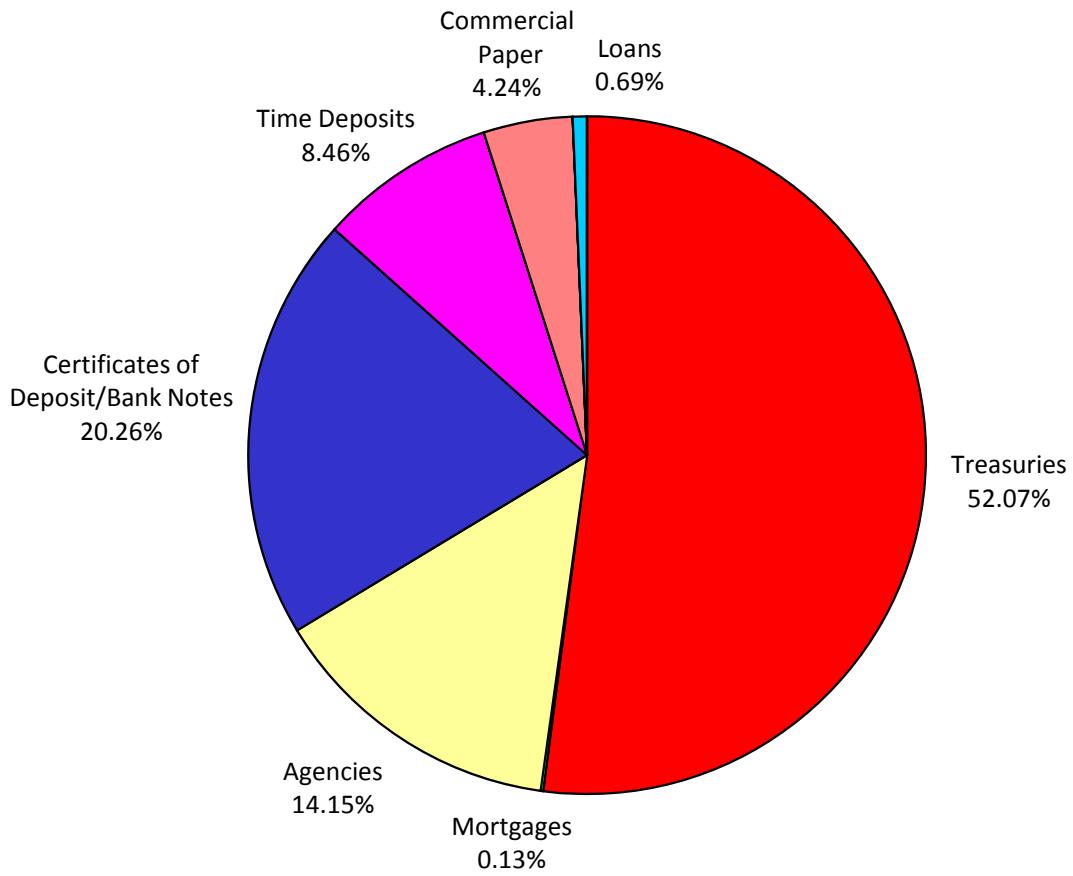
September 30, 2015

<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	12,871,664	19.36	+0.82
Bonds	0	0.00	0
Notes	21,753,247	32.71	+1.85
Strips	0	0.00	0
Total Government	34,624,911	52.07	+2.67
Agency Debentures	2,017,427	3.04	+0.10
Certificates of Deposit	12,875,011	19.36	-0.04
Bank Notes	600,000	0.90	-0.14
Repurchases	0	0.00	0
Agency Discount Notes	7,086,977	10.66	+0.94
Time Deposits	5,628,540	8.46	+0.19
GNMAs	0	0.00	0
Commercial Paper	2,822,034	4.24	-3.75
FHLMC/Remics	80,586	0.13	+0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	458,557	0.69	+0.02
GF Loans	0	0.00	0
Other	299,969	0.45	0
Reversed Repurchases	0	0.00	0
Total (All Types)	66,494,012	100.00	

INVESTMENT ACTIVITY

	September 2015		August 2015	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	464	23,118,686	320	15,978,051
Other	5	15,436	36	1,446,634
Time Deposits	122	2,645,000	105	2,009,080
Total	591	25,779,122	461	19,433,765
PMIA Monthly Average Effective Yield (%)	0.337		0.330	
Year to Date Yield Last Day of Month (%)	0.329		0.325	

**Pooled Money Investment Account
Portfolio Composition
\$66.5 billion
9/30/15**



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>
09/01/15 REDEMPTIONS									
BN		BOFA	0.250	09/01/15	0.250	50,000	124	43,055.56	0.253
BN		BOFA	0.250	09/01/15	0.250	50,000	124	43,055.56	0.253
BN		BOFA	0.310	09/01/15	0.310	50,000	167	71,902.78	0.314
BN		BOFA	0.310	09/01/15	0.310	50,000	167	71,902.78	0.314
CD		BOWEST	0.170	09/01/15	0.170	50,000	82	19,361.11	0.172
CD		BOWEST	0.170	09/01/15	0.170	50,000	82	19,361.11	0.172
CP		TD USA		09/01/15	0.130	50,000	29	5,236.11	0.132
CP		TD USA		09/01/15	0.130	50,000	29	5,236.11	0.132
CP		GE CO		09/01/15	0.080	50,000	33	3,666.67	0.081
CP		GE CO		09/01/15	0.080	50,000	33	3,666.67	0.081
CP		TD USA		09/01/15	0.180	50,000	36	9,000.00	0.183
CP		TD USA		09/01/15	0.180	50,000	36	9,000.00	0.183
CP		GECC		09/01/15	0.120	50,000	42	7,000.00	0.122
CP		MUFG UNION		09/01/15	0.190	50,000	78	20,583.33	0.193
CP		MUFG UNION		09/01/15	0.190	50,000	78	20,583.33	0.193
CP		MUFG UNION		09/01/15	0.190	50,000	78	20,583.33	0.193
CP		MUFG UNION		09/01/15	0.190	50,000	78	20,583.33	0.193
CP		TOYOTA		09/01/15	0.180	50,000	110	27,500.00	0.183
CP		TOYOTA		09/01/15	0.180	50,000	110	27,500.00	0.183
CP		JPM LLC		09/01/15	0.270	50,000	117	43,875.00	0.274
CP		JPM LLC		09/01/15	0.270	50,000	117	43,875.00	0.274
CP		JPM LLC		09/01/15	0.270	50,000	117	43,875.00	0.274
CP		TOYOTA		09/01/15	0.160	50,000	139	30,888.89	0.162
CP		TOYOTA		09/01/15	0.160	50,000	139	30,888.89	0.162
CP		GECC		09/01/15	0.250	50,000	167	57,986.11	0.254
CP		GECC		09/01/15	0.250	50,000	167	57,986.11	0.254
CP		CAFCO		09/01/15	0.300	50,000	173	72,083.33	0.305
CP		CAFCO		09/01/15	0.300	50,000	173	72,083.33	0.305
DN		FHLMC		09/01/15	0.130	50,000	161	29,069.44	0.132
DN		FHLMC		09/01/15	0.130	50,000	161	29,069.44	0.132
YCD		CIBC	0.130	09/01/15	0.130	50,000	12	2,166.67	0.132
YCD		CIBC	0.130	09/01/15	0.130	50,000	12	2,166.67	0.132
YCD		NORINCHUK	0.170	09/01/15	0.170	50,000	29	6,847.22	0.172
YCD		NORINCHUK	0.170	09/01/15	0.170	50,000	29	6,847.22	0.172
YCD		NORINCHUK	0.170	09/01/15	0.170	50,000	29	6,847.22	0.172
YCD		TOKYO-MIT	0.170	09/01/15	0.170	50,000	33	7,791.67	0.172
YCD		TOKYO-MIT	0.170	09/01/15	0.170	50,000	33	7,791.67	0.172
YCD		SE BANKEN	0.110	09/01/15	0.110	50,000	34	5,194.44	0.112
YCD		SE BANKEN	0.110	09/01/15	0.110	50,000	34	5,194.44	0.112
YCD		SUMITOMO	0.180	09/01/15	0.180	50,000	34	8,500.00	0.183
YCD		SUMITOMO	0.180	09/01/15	0.180	50,000	34	8,500.00	0.183
YCD		SWEDBANK	0.120	09/01/15	0.120	50,000	35	5,833.33	0.122
YCD		SWEDBANK	0.120	09/01/15	0.120	50,000	35	5,833.33	0.122
YCD		CIBC	0.130	09/01/15	0.130	50,000	35	6,319.44	0.132
YCD		CIBC	0.130	09/01/15	0.130	50,000	35	6,319.44	0.132
YCD		CIBC	0.130	09/01/15	0.130	50,000	35	6,319.44	0.132
YCD		BARCLAYS	0.200	09/01/15	0.200	50,000	63	17,500.00	0.203
YCD		BARCLAYS	0.200	09/01/15	0.200	50,000	63	17,500.00	0.203
YCD		MIZUHO	0.200	09/01/15	0.200	50,000	63	17,500.00	0.203
YCD		MIZUHO	0.200	09/01/15	0.200	50,000	63	17,500.00	0.203

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>
09/01/15 REDEMPTIONS (Continued)									
YCD		DNB	0.165	09/01/15	0.165	50,000	74	16,958.33	0.167
YCD		DNB	0.165	09/01/15	0.165	50,000	74	16,958.33	0.167
YCD		SOC GEN	0.240	09/01/15	0.240	50,000	78	26,000.00	0.243
YCD		SOC GEN	0.240	09/01/15	0.240	50,000	78	26,000.00	0.243
YCD		SCOTIA	0.200	09/01/15	0.200	50,000	81	22,500.00	0.203
YCD		SCOTIA	0.200	09/01/15	0.200	50,000	81	22,500.00	0.203
YCD		MONTREAL	0.150	09/01/15	0.150	50,000	89	18,541.67	0.152
YCD		MONTREAL	0.150	09/01/15	0.150	50,000	89	18,541.67	0.152
YCD		SCOTIA	0.180	09/01/15	0.180	50,000	139	34,750.00	0.183
YCD		SCOTIA	0.180	09/01/15	0.180	50,000	139	34,750.00	0.183
09/01/15 NO PURCHASES									
09/02/15 REDEMPTIONS									
CP		GE CO		09/02/15	0.100	50,000	26	3,611.11	0.101
CP		GE CO		09/02/15	0.100	50,000	26	3,611.11	0.101
CP		GECC		09/02/15	0.100	50,000	30	4,166.67	0.101
YCD		SUMITOMO	0.160	09/02/15	0.160	50,000	22	4,888.89	0.162
YCD		SUMITOMO	0.160	09/02/15	0.160	50,000	22	4,888.89	0.162
YCD		LLOYDS	0.150	09/02/15	0.150	50,000	30	6,250.00	0.152
YCD		LLOYDS	0.150	09/02/15	0.150	50,000	30	6,250.00	0.152
09/02/15 NO PURCHASES									
09/03/15 NO REDEMPTIONS									
09/03/15 PURCHASES									
CP		GE CO		09/28/15	0.130	50,000			
CP		GE CO		09/28/15	0.130	50,000			
YCD		TOKYO-MIT	0.150	09/21/15	0.150	50,000			
YCD		TOKYO-MIT	0.150	09/21/15	0.150	50,000			
YCD		BNP	0.160	09/24/15	0.160	50,000			
YCD		BNP	0.160	09/24/15	0.160	50,000			
YCD		MONTREAL	0.100	09/25/15	0.100	50,000			
YCD		MONTREAL	0.100	09/25/15	0.100	50,000			
YCD		SOC GEN	0.150	09/28/15	0.150	50,000			
YCD		SOC GEN	0.150	09/28/15	0.150	50,000			
YCD		SOC GEN	0.150	09/28/15	0.150	50,000			
YCD		SOC GEN	0.150	09/28/15	0.150	50,000			
YCD		RABOBANK	0.170	09/30/15	0.170	50,000			
YCD		RABOBANK	0.170	09/30/15	0.170	50,000			
YCD		SUMITOMO	0.190	10/01/15	0.190	50,000			
YCD		SUMITOMO	0.190	10/01/15	0.190	50,000			
YCD		NAT AUB	0.280	12/01/15	0.280	50,000			
YCD		NAT AUB	0.280	12/01/15	0.280	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>
09/04/15 REDEMPTIONS									
	CP	GECC		09/04/15	0.110	50,000	24	3,666.67	0.112
	CP	GECC		09/04/15	0.110	50,000	24	3,666.67	0.112
	CP	GECC		09/04/15	0.110	50,000	24	3,666.67	0.112
	CP	GECC		09/04/15	0.110	50,000	24	3,666.67	0.112
	CP	TOYOTA		09/04/15	0.130	50,000	45	8,125.00	0.132
	CP	TOYOTA		09/04/15	0.130	50,000	45	8,125.00	0.132
	YCD	BNP	0.140	09/04/15	0.140	50,000	24	4,666.67	0.142
	YCD	BNP	0.140	09/04/15	0.140	50,000	24	4,666.67	0.142
	YCD	MONTREAL	0.130	09/04/15	0.130	50,000	25	4,513.89	0.132
09/04/15 PURCHASES									
	YCD	BNP	0.170	10/01/15	0.170	50,000			
	YCD	BNP	0.170	10/01/15	0.170	50,000			
09/08/15 REDEMPTIONS									
	CD	MUFG UNION	0.250	09/08/15	0.250	50,000	84	29,166.67	0.253
	CD	MUFG UNION	0.250	09/08/15	0.250	50,000	84	29,166.67	0.253
	CD	MUFG UNION	0.250	09/08/15	0.250	50,000	84	29,166.67	0.253
	CD	MUFG UNION	0.250	09/08/15	0.250	50,000	84	29,166.67	0.253
	CP	GE CO		09/08/15	0.100	50,000	11	1,527.78	0.101
	CP	GE CO		09/08/15	0.100	50,000	11	1,527.78	0.101
	CP	GE CO		09/08/15	0.100	50,000	11	1,527.78	0.101
	CP	GE CO		09/08/15	0.100	50,000	11	1,527.78	0.101
	CP	GE CO		09/08/15	0.100	50,000	19	2,638.89	0.101
	CP	TOYOTA		09/08/15	0.200	50,000	84	23,333.33	0.203
	CP	GECC		09/08/15	0.150	50,000	104	21,666.67	0.152
	CP	CAFCO		09/08/15	0.300	25,000	174	36,250.00	0.304
	CP	CAFCO		09/08/15	0.300	50,000	174	72,500.00	0.304
	YCD	MONTREAL	0.130	09/08/15	0.130	50,000	28	5,055.56	0.132
	YCD	MONTREAL	0.130	09/08/15	0.130	50,000	28	5,055.56	0.132
	YCD	BNP	0.150	09/08/15	0.150	50,000	29	6,041.67	0.152
	YCD	BNP	0.150	09/08/15	0.150	50,000	29	6,041.67	0.152
	YCD	NORINCHUK	0.170	09/08/15	0.170	50,000	33	7,791.67	0.172
	YCD	NORINCHUK	0.170	09/08/15	0.170	50,000	33	7,791.67	0.172
	YCD	MIZUHO	0.260	09/08/15	0.260	50,000	88	31,777.78	0.264
	YCD	MIZUHO	0.260	09/08/15	0.260	50,000	88	31,777.78	0.264
09/08/15 PURCHASES									
	CD	MUFG UNION	0.120	10/05/15	0.120	50,000			
	CD	MUFG UNION	0.120	10/05/15	0.120	50,000			
	CP	GE CO		09/21/15	0.100	50,000			
	CP	GE CO		09/21/15	0.100	50,000			
	CP	TOYOTA		11/09/15	0.230	50,000			
	CP	CAFCO		03/01/16	0.490	50,000			
	YCD	TOKYO-MIT	0.150	09/24/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	09/24/15	0.150	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>
09/08/15 PURCHASES (Continued)									
	YCD	SOC GEN	0.150	09/28/15	0.150	50,000			
	YCD	SOC GEN	0.150	09/28/15	0.150	50,000			
	YCD	SOC GEN	0.150	09/28/15	0.150	50,000			
	YCD	SOC GEN	0.150	09/28/15	0.150	50,000			
	YCD	NORINCHUK	0.180	10/08/15	0.180	50,000			
	YCD	NORINCHUK	0.180	10/08/15	0.180	50,000			
	YCD	NORINCHUK	0.180	10/08/15	0.180	50,000			
	YCD	NORINCHUK	0.180	10/08/15	0.180	50,000			
09/09/15 REDEMPTIONS									
	CP	OLD LINE		09/09/15	0.280	50,000	170	66,111.11	0.284
	YCD	SWEDBANK	0.130	09/09/15	0.130	50,000	27	4,875.00	0.132
	YCD	SWEDBANK	0.130	09/09/15	0.130	50,000	27	4,875.00	0.132
	YCD	TOKYO-MIT	0.170	09/09/15	0.170	50,000	28	6,611.11	0.172
	YCD	TOKYO-MIT	0.170	09/09/15	0.170	50,000	28	6,611.11	0.172
09/09/15 PURCHASES									
	CD	CITIBANK	0.310	12/07/15	0.310	50,000			
	CD	CITIBANK	0.310	12/07/15	0.310	50,000			
	CD	CITIBANK	0.310	12/07/15	0.310	50,000			
	CD	CITIBANK	0.310	12/07/15	0.310	50,000			
	CD	US BANK	0.290	02/29/16	0.290	50,000			
	CD	US BANK	0.290	02/29/16	0.290	50,000			
	CD	US BANK	0.290	02/29/16	0.290	50,000			
	CD	US BANK	0.290	02/29/16	0.290	50,000			
	CP	GE CO		09/28/15	0.110	50,000			
	CP	BARTON		11/09/15	0.230	50,000			
	CP	TOYOTA		02/29/16	0.440	50,000			
	CP	TOYOTA		03/01/16	0.440	50,000			
	CP	TOYOTA		03/01/16	0.440	50,000			
	DEB	FFCB	0.440	09/08/16	0.440	50,000			
	TR	NOTE	0.250	02/29/16	0.258	50,000			
	TR	NOTE	0.250	02/29/16	0.258	50,000			
	TR	NOTE	0.250	02/29/16	0.258	50,000			
	TR	NOTE	0.250	02/29/16	0.258	50,000			
	TR	NOTE	0.625	08/31/17	0.733	50,000			
	TR	NOTE	0.625	08/31/17	0.733	50,000			
	TR	NOTE	0.625	08/31/17	0.733	50,000			
	TR	NOTE	0.625	08/31/17	0.733	50,000			
	TR	NOTE	0.625	08/31/17	0.733	50,000			
	TR	NOTE	0.625	08/31/17	0.733	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	DNB	0.130	09/28/15	0.130	50,000			
	YCD	DNB	0.130	09/28/15	0.130	50,000			
	YCD	RABOBANK	0.160	09/28/15	0.160	50,000			
	YCD	RABOBANK	0.160	09/28/15	0.160	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>
09/09/15 PURCHASES (Continued)									
	YCD	BNP	0.160	10/02/15	0.160	50,000			
	YCD	BNP	0.160	10/02/15	0.160	50,000			
	YCD	SUMITOMO	0.190	10/05/15	0.190	50,000			
	YCD	SUMITOMO	0.190	10/05/15	0.190	50,000			
	YCD	SE BANKEN	0.110	10/09/15	0.110	50,000			
	YCD	SE BANKEN	0.110	10/09/15	0.110	50,000			
	YCD	SWEDBANK	0.140	10/09/15	0.140	50,000			
	YCD	SWEDBANK	0.140	10/09/15	0.140	50,000			
	YCD	SCOTIA	0.360	02/01/16	0.360	50,000			
	YCD	SCOTIA	0.360	02/01/16	0.360	50,000			
	YCD	LLOYDS	0.480	03/01/16	0.480	50,000			
	YCD	LLOYDS	0.480	03/01/16	0.480	50,000			
	YCD	NAT AUB	0.450	04/01/16	0.450	50,000			
	YCD	NAT AUB	0.450	04/01/16	0.450	50,000			
09/10/15 NO REDEMPTIONS									
09/10/15 PURCHASES									
	YCD	MONTREAL	0.100	10/02/15	0.100	50,000			
	YCD	MONTREAL	0.100	10/02/15	0.100	50,000			
	YCD	MONTREAL	0.100	10/02/15	0.100	50,000			
09/11/15 NO REDEMPTIONS									
09/11/15 PURCHASES									
	CP	GE CO		09/28/15	0.120	50,000			
	CP	GE CO		09/28/15	0.120	50,000			
	TR	NOTE	0.625	08/31/17	0.737	50,000			
	TR	NOTE	0.625	08/31/17	0.737	50,000			
	YCD	CIBC	0.130	09/28/15	0.130	50,000			
	YCD	CIBC	0.130	09/28/15	0.130	50,000			
	YCD	DNB	0.130	09/28/15	0.130	50,000			
	YCD	DNB	0.130	09/28/15	0.130	50,000			
09/14/15 NO REDEMPTIONS									
09/14/15 PURCHASES									
	CP	GECC		10/28/15	0.120	50,000			
	CP	GECC		10/28/15	0.120	50,000			
	YCD	CIBC	0.130	10/05/15	0.130	50,000			
	YCD	CIBC	0.130	10/05/15	0.130	50,000			
	YCD	CIBC	0.130	10/05/15	0.130	50,000			
	YCD	CIBC	0.130	10/05/15	0.130	50,000			
	YCD	BNP	0.160	10/05/15	0.160	50,000			
	YCD	BNP	0.160	10/05/15	0.160	50,000			
	YCD	DNB	0.130	10/09/15	0.130	50,000			
	YCD	DNB	0.130	10/09/15	0.130	50,000			

INVESTMENT TRANSACTIONS

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

09/15/15 NO REDEMPTIONS

09/15/15 PURCHASES

CP	MUFG UNION			09/25/15	0.120	50,000			
CP	MUFG UNION			09/25/15	0.120	50,000			
DN	FHLB			10/09/15	0.060	50,000			
DN	FHLB			10/09/15	0.060	50,000			
TR	BILL			08/18/16	0.395	50,000			
TR	BILL			08/18/16	0.395	50,000			
TR	BILL			08/18/16	0.395	50,000			
TR	BILL			08/18/16	0.395	50,000			
TR	BILL			08/18/16	0.425	50,000			
TR	BILL			08/18/16	0.425	50,000			
TR	BILL			08/18/16	0.425	50,000			
YCD	SUMITOMO	0.170		10/05/15	0.170	50,000			
YCD	SUMITOMO	0.170		10/05/15	0.170	50,000			
YCD	SUMITOMO	0.170		10/05/15	0.170	50,000			
YCD	SUMITOMO	0.170		10/05/15	0.170	50,000			
YCD	TOKYO-MIT	0.160		10/08/15	0.160	50,000			
YCD	TOKYO-MIT	0.160		10/08/15	0.160	50,000			
YCD	MONTREAL	0.100		10/21/15	0.100	50,000			
YCD	MONTREAL	0.100		10/21/15	0.100	50,000			
YCD	MONTREAL	0.100		10/21/15	0.100	50,000			
YCD	MONTREAL	0.100		10/21/15	0.100	50,000			

09/16/15 NO REDEMPTIONS

09/16/15 PURCHASES

BN	BOFA	0.400		01/27/16	0.400	50,000			
BN	BOFA	0.400		01/27/16	0.400	50,000			
TR	NOTE	0.250		02/29/16	0.250	50,000			
TR	NOTE	0.250		02/29/16	0.250	50,000			
TR	NOTE	0.250		02/29/16	0.250	50,000			
TR	NOTE	0.250		02/29/16	0.250	50,000			
TR	BILL			05/26/16	0.320	50,000			
TR	BILL			05/26/16	0.320	50,000			
TR	BILL			05/26/16	0.320	50,000			
TR	NOTE	0.625		08/31/17	0.790	50,000			
TR	NOTE	0.625		08/31/17	0.790	50,000			
YCD	SOC GEN	0.150		09/28/15	0.150	50,000			
YCD	NORINCHUK	0.200		10/28/15	0.200	50,000			
YCD	NORINCHUK	0.200		10/28/15	0.200	50,000			
YCD	NORINCHUK	0.200		10/30/15	0.200	50,000			
YCD	NORINCHUK	0.200		10/30/15	0.200	50,000			

09/17/15 REDEMPTIONS

TR	BILL			09/17/15	0.109	50,000	359	54,223.96	0.110
TR	BILL			09/17/15	0.109	50,000	359	54,223.96	0.110

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>
-------------	-------------	--------------------	----------------	----------------------	------------------------	-----------------------	------------------	---------------------------	----------------------------

09/17/15 REDEMPTIONS (Continued)

TR	BILL			09/17/15	0.110	50,000	364	55,611.11	0.112
TR	BILL			09/17/15	0.110	50,000	364	55,611.11	0.112
TR	BILL			09/17/15	0.110	50,000	364	55,611.11	0.112
TR	BILL			09/17/15	0.110	50,000	364	55,611.11	0.112
TR	BILL			09/17/15	0.123	50,000	364	61,930.56	0.124
TR	BILL			09/17/15	0.123	50,000	364	61,930.56	0.124
TR	BILL			09/17/15	0.123	50,000	364	61,930.56	0.124
TR	BILL			09/17/15	0.123	50,000	364	61,930.56	0.124
TR	BILL			09/17/15	0.123	50,000	364	62,183.33	0.125
TR	BILL			09/17/15	0.123	50,000	364	62,183.33	0.125

09/17/15 PURCHASES

CD	BOWEST	0.370		02/01/16	0.370	50,000			
CD	BOWEST	0.370		02/01/16	0.370	50,000			
CP	BARTON			12/01/15	0.320	25,000			
DN	IBRD			11/02/15	0.200	50,000			
DN	IBRD			11/02/15	0.200	50,000			
DN	IBRD			11/02/15	0.200	50,000			
DN	IBRD			11/02/15	0.200	50,000			
TR	BILL			09/15/16	0.393	50,000			
TR	BILL			09/15/16	0.393	50,000			
TR	BILL			09/15/16	0.450	50,000			
TR	BILL			09/15/16	0.450	50,000			
TR	BILL			09/15/16	0.450	50,000			
TR	BILL			09/15/16	0.450	50,000			
TR	BILL			09/15/16	0.453	50,000			
TR	BILL			09/15/16	0.453	50,000			
TR	BILL			09/15/16	0.455	50,000			
TR	BILL			09/15/16	0.455	50,000			
YCD	CIBC	0.130		10/02/15	0.130	50,000			
YCD	CIBC	0.130		10/02/15	0.130	50,000			
YCD	CIBC	0.130		10/02/15	0.130	50,000			
YCD	CIBC	0.130		10/02/15	0.130	50,000			
YCD	SVENSKA	0.270		12/01/15	0.270	25,000			
YCD	SVENSKA	0.270		12/01/15	0.270	50,000			
YCD	SVENSKA	0.270		12/01/15	0.270	50,000			
YCD	MIZUHO	0.310		12/23/15	0.310	50,000			
YCD	MIZUHO	0.310		12/23/15	0.310	50,000			

09/18/15 NO REDEMPTIONS

09/18/15 PURCHASES

CD	MUFG UNION	0.160		11/02/15	0.160	50,000			
CD	MUFG UNION	0.160		11/02/15	0.160	50,000			
CD	MUFG UNION	0.160		11/02/15	0.160	50,000			
CP	GE CO			09/28/15	0.110	50,000			
CP	GE CO			09/28/15	0.110	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>
09/18/15 PURCHASES (Continued)									
	TR	NOTE	0.625	08/31/17	0.803	50,000			
	TR	NOTE	0.625	08/31/17	0.803	50,000			
	YCD	SWEDBANK	0.140	10/19/15	0.140	50,000			
	YCD	SWEDBANK	0.140	10/19/15	0.140	50,000			
09/21/15 REDEMPTIONS									
	CP	GE CO		09/21/15	0.100	50,000	13	1,805.56	0.101
	CP	GE CO		09/21/15	0.100	50,000	13	1,805.56	0.101
	CP	BARCLY US		09/21/15	0.130	50,000	27	4,875.00	0.132
	CP	BARCLY US		09/21/15	0.130	50,000	27	4,875.00	0.132
	YCD	TOKYO-MIT	0.150	09/21/15	0.150	50,000	18	3,750.00	0.152
	YCD	TOKYO-MIT	0.150	09/21/15	0.150	50,000	18	3,750.00	0.152
	YCD	SE BANKEN	0.110	09/21/15	0.110	50,000	26	3,972.22	0.112
	YCD	SE BANKEN	0.110	09/21/15	0.110	50,000	26	3,972.22	0.112
	YCD	MONTREAL	0.140	09/21/15	0.140	50,000	28	5,444.44	0.142
09/21/15 PURCHASES									
	YCD	TOKYO-MIT	0.140	10/01/15	0.140	50,000			
	YCD	TOKYO-MIT	0.140	10/01/15	0.140	50,000			
09/22/15 NO REDEMPTIONS									
09/22/15 PURCHASES									
	CP	GE CO		11/09/15	0.130	50,000			
	CP	GE CO		11/09/15	0.130	50,000			
	YCD	BNP	0.130	10/05/15	0.130	50,000			
	YCD	BNP	0.130	10/05/15	0.130	50,000			
	YCD	MONTREAL	0.090	10/09/15	0.090	50,000			
	YCD	MONTREAL	0.090	10/09/15	0.090	50,000			
	YCD	SWEDBANK	0.140	10/26/15	0.140	50,000			
	YCD	SWEDBANK	0.140	10/26/15	0.140	50,000			
	YCD	SOC GEN	0.160	10/28/15	0.160	50,000			
	YCD	SOC GEN	0.160	10/28/15	0.160	50,000			
09/23/15 NO REDEMPTIONS									
09/23/15 PURCHASES									
	CP	GE CO		09/29/15	0.100	50,000			
	CP	GE CO		09/29/15	0.100	50,000			
	CP	TD USA		11/02/15	0.100	50,000			
	CP	TD USA		11/02/15	0.100	50,000			
	YCD	SUMITOMO	0.190	10/23/15	0.190	50,000			
	YCD	SUMITOMO	0.190	10/23/15	0.190	50,000			
	YCD	BARCLAYS	0.200	12/23/15	0.200	50,000			
	YCD	BARCLAYS	0.200	12/23/15	0.200	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>
09/24/15 REDEMPTIONS									
CP		GE CO		09/24/15	0.120	50,000	30	5,000.00	0.122
CP		GE CO		09/24/15	0.120	50,000	30	5,000.00	0.122
CP		MUFG UNION		09/24/15	0.140	50,000	31	6,027.78	0.142
CP		TOYOTA		09/24/15	0.016	50,000	49	10,888.89	0.162
CP		GECC		09/24/15	0.180	50,000	92	23,000.00	0.183
CP		GECC		09/24/15	0.180	50,000	92	23,000.00	0.183
YCD		TOKYO-MIT	0.150	09/24/15	0.150	50,000	16	3,333.33	0.152
YCD		TOKYO-MIT	0.150	09/24/15	0.150	50,000	16	3,333.33	0.152
YCD		BNP	0.160	09/24/15	0.160	50,000	21	4,666.67	0.162
YCD		BNP	0.160	09/24/15	0.160	50,000	21	4,666.67	0.162
YCD		TOKYO-MIT	0.170	09/24/15	0.170	50,000	24	5,666.67	0.172
YCD		TOKYO-MIT	0.170	09/24/15	0.170	50,000	24	5,666.67	0.172
YCD		BNP	0.170	09/24/15	0.170	50,000	28	6,611.11	0.172
YCD		BNP	0.170	09/24/15	0.170	50,000	28	6,611.11	0.172
YCD		SUMITOMO	0.190	09/24/15	0.190	50,000	29	7,652.78	0.193
YCD		SUMITOMO	0.190	09/24/15	0.190	50,000	29	7,652.78	0.193
YCD		DNB	0.140	09/24/15	0.140	50,000	30	5,833.33	0.142
YCD		DNB	0.140	09/24/15	0.140	50,000	30	5,833.33	0.142
YCD		DNB	0.140	09/24/15	0.140	50,000	30	5,833.33	0.142
YCD		DNB	0.140	09/24/15	0.140	50,000	30	5,833.33	0.142
YCD		SUMITOMO	0.190	09/24/15	0.190	50,000	31	8,180.56	0.193
YCD		SUMITOMO	0.190	09/24/15	0.190	50,000	31	8,180.56	0.193
YCD		NORDEA	0.200	09/24/15	0.200	50,000	100	27,777.78	0.203
YCD		NORDEA	0.200	09/24/15	0.200	50,000	100	27,777.78	0.203
YCD		SVENSKA	0.230	09/24/15	0.230	50,000	100	31,944.44	0.233
YCD		SVENSKA	0.230	09/24/15	0.230	50,000	100	31,944.44	0.233
YCD		SVENSKA	0.230	09/24/15	0.230	50,000	100	31,944.44	0.233
YCD		SVENSKA	0.230	09/24/15	0.230	50,000	100	31,944.44	0.233
YCD		LLOYDS	0.250	09/24/15	0.250	50,000	100	34,722.22	0.253
YCD		LLOYDS	0.250	09/24/15	0.250	50,000	100	34,722.22	0.253
YCD		LLOYDS	0.250	09/24/15	0.250	50,000	100	34,722.22	0.253
YCD		LLOYDS	0.250	09/24/15	0.250	50,000	100	34,722.22	0.253
09/24/15 NO PURCHASES									
09/25/15 REDEMPTIONS									
CP		MUFG UNION		09/25/15	0.120	50,000	10	1,666.67	0.122
CP		MUFG UNION		09/25/15	0.120	50,000	10	1,666.67	0.122
YCD		MONTREAL	0.100	09/25/15	0.100	50,000	22	3,055.56	0.101
YCD		MONTREAL	0.100	09/25/15	0.100	50,000	22	3,055.56	0.101
09/25/15 NO PURCHASES									
09/28/15 REDEMPTIONS									
CD		BOWEST	0.150	09/28/15	0.150	50,000	67	13,958.33	0.152
CD		BOWEST	0.150	09/28/15	0.150	50,000	67	13,958.33	0.152
CD		MUFG UNION	0.190	09/28/15	0.190	50,000	69	18,208.33	0.193
CD		MUFG UNION	0.190	09/28/15	0.190	50,000	69	18,208.33	0.193

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>
09/28/15 REDEMPTIONS (Continued)									
CP		GE CO		09/28/15	0.110	50,000	10	1,527.78	0.112
CP		GE CO		09/28/15	0.110	50,000	10	1,527.78	0.112
CP		GE CO		09/28/15	0.120	50,000	17	2,833.33	0.122
CP		GE CO		09/28/15	0.120	50,000	17	2,833.33	0.122
CP		GE CO		09/28/15	0.110	50,000	19	2,902.78	0.112
CP		GE CO		09/28/15	0.130	50,000	25	4,513.89	0.132
CP		GE CO		09/28/15	0.130	50,000	25	4,513.89	0.132
CP		GE CO		09/28/15	0.120	50,000	32	5,333.33	0.122
CP		GE CO		09/28/15	0.120	50,000	32	5,333.33	0.122
CP		GE CO		09/28/15	0.120	50,000	32	5,333.33	0.122
CP		GE CO		09/28/15	0.120	50,000	32	5,333.33	0.122
CP		TD USA		09/28/15	0.170	50,000	35	8,263.89	0.172
CP		TD USA		09/28/15	0.170	50,000	35	8,263.89	0.172
CP		NISSAN		09/28/15	0.340	50,000	39	18,416.67	0.345
CP		GECC		09/28/15	0.160	50,000	60	13,333.33	0.162
CP		GECC		09/28/15	0.160	50,000	60	13,333.33	0.162
CP		CAFCO		09/28/15	0.200	50,000	95	26,388.89	0.203
CP		GECC		09/28/15	0.180	50,000	97	24,250.00	0.183
CP		GECC		09/28/15	0.180	50,000	97	24,250.00	0.183
CP		GECC		09/28/15	0.200	50,000	116	32,222.22	0.203
CP		GECC		09/28/15	0.200	50,000	116	32,222.22	0.203
YCD		SOC GEN	0.150	09/28/15	0.150	50,000	12	2,500.00	0.152
YCD		CIBC	0.130	09/28/15	0.130	50,000	17	3,069.44	0.132
YCD		CIBC	0.130	09/28/15	0.130	50,000	17	3,069.44	0.132
YCD		DNB	0.130	09/28/15	0.130	50,000	17	3,069.44	0.132
YCD		DNB	0.130	09/28/15	0.130	50,000	17	3,069.44	0.132
YCD		BARCLAYS	0.130	09/28/15	0.130	50,000	19	3,430.56	0.132
YCD		BARCLAYS	0.130	09/28/15	0.130	50,000	19	3,430.56	0.132
YCD		DNB	0.130	09/28/15	0.130	50,000	19	3,430.56	0.132
YCD		DNB	0.130	09/28/15	0.130	50,000	19	3,430.56	0.132
YCD		RABOBANK	0.160	09/28/15	0.160	50,000	19	4,222.22	0.162
YCD		RABOBANK	0.160	09/28/15	0.160	50,000	19	4,222.22	0.162
YCD		SOC GEN	0.150	09/28/15	0.150	50,000	20	4,166.67	0.152
YCD		SOC GEN	0.150	09/28/15	0.150	50,000	20	4,166.67	0.152
YCD		SOC GEN	0.150	09/28/15	0.150	50,000	20	4,166.67	0.152
YCD		SOC GEN	0.150	09/28/15	0.150	50,000	20	4,166.67	0.152
YCD		SOC GEN	0.150	09/28/15	0.150	50,000	25	5,208.33	0.152
YCD		SOC GEN	0.150	09/28/15	0.150	50,000	25	5,208.33	0.152
YCD		SOC GEN	0.150	09/28/15	0.150	50,000	25	5,208.33	0.152
YCD		SOC GEN	0.150	09/28/15	0.150	50,000	25	5,208.33	0.152
YCD		BARCLAYS	0.130	09/28/15	0.130	50,000	34	6,138.89	0.132
YCD		BARCLAYS	0.130	09/28/15	0.130	50,000	34	6,138.89	0.132
YCD		SWEDBANK	0.130	09/28/15	0.130	50,000	34	6,138.89	0.132
YCD		SWEDBANK	0.130	09/28/15	0.130	50,000	34	6,138.89	0.132
YCD		SWEDBANK	0.130	09/28/15	0.130	50,000	34	6,138.89	0.132
YCD		SWEDBANK	0.130	09/28/15	0.130	50,000	34	6,138.89	0.132
YCD		TOKYO-MIT	0.190	09/28/15	0.190	50,000	35	9,236.11	0.193
YCD		TOKYO-MIT	0.190	09/28/15	0.190	50,000	35	9,236.11	0.193
YCD		TORONTO	0.170	09/28/15	0.170	50,000	38	8,972.22	0.172
YCD		TORONTO	0.170	09/28/15	0.170	50,000	38	8,972.22	0.172

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>
09/28/15 REDEMPTIONS (Continued)									
YCD		NORINCHUK	0.180	09/28/15	0.180	50,000	38	9,500.00	0.183
YCD		NORINCHUK	0.180	09/28/15	0.180	50,000	38	9,500.00	0.183
YCD		DNB	0.140	09/28/15	0.140	50,000	39	7,583.33	0.142
YCD		DNB	0.140	09/28/15	0.140	50,000	39	7,583.33	0.142
YCD		MONTREAL	0.130	09/28/15	0.130	50,000	46	8,305.56	0.132
YCD		MONTREAL	0.130	09/28/15	0.130	50,000	46	8,305.56	0.132
YCD		TOKYO-MIT	0.180	09/28/15	0.180	50,000	46	11,500.00	0.183
YCD		TOKYO-MIT	0.180	09/28/15	0.180	50,000	46	11,500.00	0.183
YCD		CIBC	0.140	09/28/15	0.140	50,000	47	9,138.89	0.142
YCD		CIBC	0.140	09/28/15	0.140	50,000	47	9,138.89	0.142
YCD		BARCLAYS	0.250	09/28/15	0.250	50,000	90	31,250.00	0.253
YCD		BARCLAYS	0.250	09/28/15	0.250	50,000	90	31,250.00	0.253
YCD		ANZ	0.210	09/28/15	0.210	50,000	272	79,333.33	0.213
YCD		ANZ	0.210	09/28/15	0.210	50,000	272	79,333.33	0.213
09/28/15 PURCHASES									
YCD		BNP	0.100	10/05/15	0.100	50,000			
YCD		BNP	0.100	10/05/15	0.100	50,000			
YCD		MONTREAL	0.100	10/09/15	0.100	50,000			
YCD		MONTREAL	0.100	10/09/15	0.100	50,000			
YCD		CIBC	0.120	10/26/15	0.120	50,000			
YCD		CIBC	0.120	10/26/15	0.120	50,000			
YCD		DNB	0.080	10/28/15	0.080	50,000			
YCD		DNB	0.080	10/28/15	0.080	50,000			
YCD		SUMITOMO	0.180	10/28/15	0.180	50,000			
YCD		SUMITOMO	0.180	10/28/15	0.180	50,000			
YCD		SOC GEN	0.190	11/02/15	0.190	50,000			
YCD		SOC GEN	0.190	11/02/15	0.190	50,000			
YCD		SOC GEN	0.190	11/02/15	0.190	50,000			
YCD		SOC GEN	0.190	11/02/15	0.190	50,000			
YCD		SE BANKEN	0.150	12/01/15	0.150	50,000			
YCD		SE BANKEN	0.150	12/01/15	0.150	50,000			
YCD		BARCLAYS	0.180	12/01/15	0.180	50,000			
YCD		BARCLAYS	0.180	12/01/15	0.180	50,000			
YCD		BARCLAYS	0.180	12/01/15	0.180	50,000			
YCD		BARCLAYS	0.180	12/01/15	0.180	50,000			
YCD		NORDEA	0.430	03/28/16	0.430	50,000			
YCD		NORDEA	0.430	03/28/16	0.430	50,000			
09/29/15 REDEMPTIONS									
CP		GE CO		09/29/15	0.100	50,000	6	833.33	0.101
CP		GE CO		09/29/15	0.100	50,000	6	833.33	0.101
09/29/15 NO PURCHASES									

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>
09/30/15 REDEMPTIONS									
	CD	BOWEST	0.190	09/30/15	0.190	50,000	106	27,972.22	0.193
	CD	BOWEST	0.190	09/30/15	0.190	50,000	106	27,972.22	0.193
	CP	BARTON		09/30/15	0.220	50,000	58	17,722.22	0.223
	YCD	RABOBANK	0.170	09/30/15	0.170	50,000	27	6,375.00	0.172
	YCD	RABOBANK	0.170	09/30/15	0.170	50,000	27	6,375.00	0.172
	YCD	NORINCHUK	0.170	09/30/15	0.170	50,000	35	8,263.89	0.172
	YCD	NORINCHUK	0.170	09/30/15	0.170	50,000	35	8,263.89	0.172
	YCD	BNP	0.170	09/30/15	0.170	50,000	36	8,500.00	0.172
	YCD	BNP	0.170	09/30/15	0.170	50,000	36	8,500.00	0.172
	YCD	BARCLAYS	0.200	09/30/15	0.200	50,000	62	17,222.22	0.203
	YCD	BARCLAYS	0.200	09/30/15	0.200	50,000	62	17,222.22	0.203
09/30/15 PURCHASES									
	DN	FNMA		04/01/16	0.180	50,000			
	DN	FNMA		04/01/16	0.180	50,000			
	DN	FNMA		04/01/16	0.180	50,000			
	DN	FHLMC		05/02/16	0.215	50,000			
	DN	FHLMC		05/02/16	0.215	50,000			
	DN	FHLMC		06/01/16	0.235	50,000			
	DN	FHLMC		06/01/16	0.235	50,000			
	YCD	BNP	0.110	10/13/15	0.110	50,000			
	YCD	BNP	0.110	10/13/15	0.110	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>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
ALHAMBRA				
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
New Omni Bank, NA	09/04/15	0.070	1,000,000.00	12/04/15
New Omni Bank, NA	09/11/15	0.070	2,000,000.00	12/11/15
New Omni Bank, NA	09/17/15	0.090	5,000,000.00	12/17/15
AUBURN				
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	09/18/15	0.100	2,000,000.00	12/18/15
Community 1st Bank	07/31/15	0.200	3,000,000.00	01/29/16
BREA				
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
Pacific Western Bank	09/16/15	0.260	40,000,000.00	03/16/16
BUENA PARK				
Uniti Bank	09/01/15	0.080	2,000,000.00	12/02/15
Uniti Bank	06/05/15	0.090	3,000,000.00	12/04/15
CHICO				
Tri Counties Bank	09/09/15	0.080	5,000,000.00	12/09/15
Tri Counties Bank	09/16/15	0.080	45,000,000.00	12/16/15
DIAMOND BAR				
Prospectors Federal Credit Union	09/10/15	0.290	4,000,000.00	03/10/16
EL MONTE				
Cathay Bank	05/28/15	0.120	50,000,000.00	11/19/15
Cathay Bank	09/18/15	0.100	50,000,000.00	12/18/15
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	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
Folsom Lake Bank	09/02/15	0.100	3,000,000.00	12/02/15
SAFE Credit Union	09/04/15	0.110	5,000,000.00	12/04/15
SAFE Credit Union	09/30/15	0.060	20,000,000.00	01/06/16
Sierra Vista Bank	05/20/15	0.120	1,000,000.00	11/18/15
Sierra Vista Bank	09/25/15	0.050	1,000,000.00	12/18/15
Sierra Vista Bank	08/05/15	0.190	1,500,000.00	02/03/16
FRESNO				
Central Valley Community Bank	08/26/15	0.080	5,000,000.00	12/02/15
Central Valley Community Bank	09/10/15	0.090	5,000,000.00	12/10/15
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	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
CommerceWest Bank	09/11/15	0.070	5,000,000.00	12/11/15
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	09/03/15	0.090	22,000,000.00	12/03/15
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	05/14/15	0.110	5,000,000.00	11/12/15
California Bank of Commerce	09/11/15	0.090	10,000,000.00	12/11/15
California Bank of Commerce	07/16/15	0.150	5,000,000.00	01/14/16
LODI				
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
Farmers & Merchants Bk Cen CA	09/02/15	0.070	35,000,000.00	12/02/15
Farmers & Merchants Bk Cen CA	09/09/15	0.060	20,000,000.00	12/09/15
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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
LOS ANGELES (Continued)				
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
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
BBCN Bank	09/02/15	0.090	90,000,000.00	12/02/15
BBCN Bank	09/11/15	0.090	75,000,000.00	12/11/15
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
Commonwealth Business Bank	09/04/15	0.070	5,000,000.00	12/04/15
Commonwealth Business Bank	09/11/15	0.070	5,000,000.00	12/11/15
Commonwealth Business Bank	09/18/15	0.080	5,000,000.00	12/18/15
Commonwealth Business Bank	09/25/15	0.030	5,000,000.00	12/18/15
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	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
Manufacturers Bank	09/10/15	0.080	50,000,000.00	12/10/15
Mission Valley Bank	04/15/15	0.120	7,000,000.00	10/14/15
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
Open Bank	09/11/15	0.280	5,000,000.00	03/11/16
Open Bank	09/18/15	0.270	2,000,000.00	03/18/16
Open Bank	09/23/15	0.120	10,000,000.00	03/23/16
Opus Bank	07/31/15	0.190	10,000,000.00	01/29/16
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 City Bank	09/10/15	0.060	10,000,000.00	12/10/15
Pacific City Bank	09/18/15	0.080	20,000,000.00	12/18/15
Pacific Commerce Bank	09/18/15	0.290	10,000,000.00	03/18/16
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	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
Wilshire Bank	09/03/15	0.070	50,000,000.00	12/03/15
Wilshire Bank	09/09/15	0.060	39,000,000.00	12/09/15
Wilshire Bank	09/18/15	0.080	29,000,000.00	12/18/15
Woori America Bank	09/25/15	0.050	10,000,000.00	12/18/15
Woori America Bank	09/16/15	0.280	20,000,000.00	03/16/16

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	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
1st Capital Bank	09/10/15	0.080	5,000,000.00	12/10/15
OAKDALE				
Oak Valley Community Bank	09/03/15	0.090	3,500,000.00	12/03/15
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	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	09/04/15	0.090	25,000,000.00	12/04/15
Citizens Business Bank	09/09/15	0.080	25,000,000.00	12/09/15
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	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
Malaga Bank, FSB	09/02/15	0.070	12,000,000.00	12/02/15
Malaga Bank, FSB	09/04/15	0.070	4,000,000.00	12/04/15
Malaga Bank, FSB	09/17/15	0.090	10,000,000.00	12/17/15
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	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
Community Bank	09/16/15	0.290	35,000,000.00	03/16/16
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	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
Wescom Central Credit Union	09/24/15	0.070	50,000,000.00	12/17/15
PASO ROBLES				
Heritage Oaks Bank	09/09/15	0.080	25,000,000.00	12/09/15
PORTERVILLE				
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
Bank of the Sierra	09/03/15	0.090	15,000,000.00	12/03/15
Bank of the Sierra	09/10/15	0.080	20,000,000.00	12/10/15
RANCHO CORDOVA				
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	09/10/15	0.080	1,500,000.00	12/10/15
American River Bank	07/31/15	0.190	2,500,000.00	01/29/16
REDWOOD CITY				
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	09/16/15	0.060	20,000,000.00	12/16/15
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	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
Mechanics Bank	09/10/15	0.080	20,000,000.00	12/10/15
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	05/14/15	0.130	50,000,000.00	11/12/15
Umpqua Bank	09/16/15	0.280	100,000,000.00	03/16/16
Umpqua Bank	09/24/15	0.150	20,000,000.00	03/24/16
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	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
Western Alliance Bank	09/11/15	0.300	50,000,000.00	03/11/16
SAN FRANCISCO				
Bank of San Francisco	09/25/15	0.030	8,000,000.00	12/18/15
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	07/24/15	0.060	2,000,000.00	10/23/15
Trans Pacific National Bank	09/18/15	0.110	3,000,000.00	12/18/15
SAN JOSE				
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
Heritage Bank of Commerce	09/25/15	0.120	15,000,000.00	03/25/16
SAN RAMON				
Bank of the West	09/11/15	0.090	100,000,000.00	12/11/15
Bank of the West	07/30/15	0.180	134,000,000.00	02/04/16
SANTA ROSA				
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	09/04/15	0.070	12,000,000.00	12/04/15
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	09/04/15	0.070	50,000,000.00	12/04/15
Travis Credit Union	07/09/15	0.110	50,000,000.00	01/07/16
WATSONVILLE				
Santa Cruz County Bank	09/25/15	0.030	10,000,000.00	10/30/15

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 SEPTEMBER 2015			5,628,540,000.00	

BANK DEMAND DEPOSITS
SEPTEMBER 2015
(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,945,966	\$ 2,996,402
2	2,119,857	3,099,080
3	2,178,414	3,374,832
4	2,350,245	3,965,903
5	2,350,245	3,965,903
6	2,350,245	3,965,903
7	2,350,245	3,965,903
8	2,182,884	3,021,830
9	1,931,216	2,881,551
10	1,866,877	2,805,465
11	2,192,820	2,956,227
12	2,192,820	2,956,227
13	2,192,820	2,956,227
14	2,320,272	2,454,585
15	2,288,551	2,426,661
16	2,190,029	2,172,622
17	2,109,084	1,982,184
18	2,067,735	2,418,441
19	2,067,735	2,418,441
20	2,067,735	2,418,441
21	2,129,076	1,928,852
22	2,249,321	1,882,351
23	2,445,380	2,967,766
24	2,000,957	2,663,056
25	2,197,374	2,583,182
26	2,197,374	2,583,182
27	2,197,374	2,583,182
28	2,264,132	2,432,016
29	2,010,358	2,245,431
30	2,289,658	2,789,466

AVERAGE DOLLAR DAYS 2,176,560 ^{a/}

a/ The prescribed bank balance for September was \$2,051,493. This consisted of \$1,992,178 in compensating balances for services, balances for uncollected funds of \$61,339 and a deduction of \$2,024 for September delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on September 16, 2015, has determined and designated the amount of money available for deposit and investment as of September 9, 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: \$ 2,109,100,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	9/14/2015	9/18/2015	\$ 3,584,100,000	\$ (4,322,300,000)	\$ 5,563,500,000	\$ 1,241,200,000
(2)	9/21/2015	9/25/2015	\$ 1,654,200,000	\$ (2,668,100,000)	\$ 5,563,500,000	\$ 2,895,400,000
(3)	9/28/2015	10/2/2015	\$ (6,499,100,000)	\$ (9,167,200,000)	\$ 5,563,500,000	\$ (3,603,700,000)
(4)	10/5/2015	10/9/2015	\$ (1,506,100,000)	\$ (10,673,300,000)	\$ 5,563,500,000	\$ (5,109,800,000)
(5)	10/12/2015	10/16/2015	\$ 357,200,000	\$ (10,316,100,000)	\$ 5,563,500,000	\$ (4,752,600,000)
(6)	10/19/2015	10/23/2015	\$ (107,100,000)	\$ (10,423,200,000)	\$ 5,563,500,000	\$ (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 \$ 2,109,100,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member