

John Chiang

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

OCTOBER 31, 2015

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 2015

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POOLED MONEY INVESTMENT ACCOUNT

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

| | October 2015 | October 2014 | Change |
|---|--------------|--------------|------------|
| Average Daily Portfolio (\$) | 63,007,850 | 56,223,143 | +6,784,707 |
| Accrued Earnings (\$) | 19,066 | 12,474 | +6,592 |
| Effective Yield (%) | 0.357 | 0.261 | +0.096 |
| Average Life-Month End (In Days) | 200 | 213 | -13 |
| Total Security Transactions | | | |
| Amount (\$) | 19,284,853 | 24,109,651 | -4,824,798 |
| Number | 388 | 484 | -96 |
| Total Time Deposit Transactions | | | |
| Amount (\$) | 3,540,000 | 2,855,000 | +685,000 |
| Number | 146 | 121 | +25 |
| Average Workday Investment Activity (\$) | 1,037,493 | 1,172,376 | -134,883 |
| Prescribed Demand Account Balances For Services (\$) | 1,992,200 | 1,953,958 | +38,242 |

**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**

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

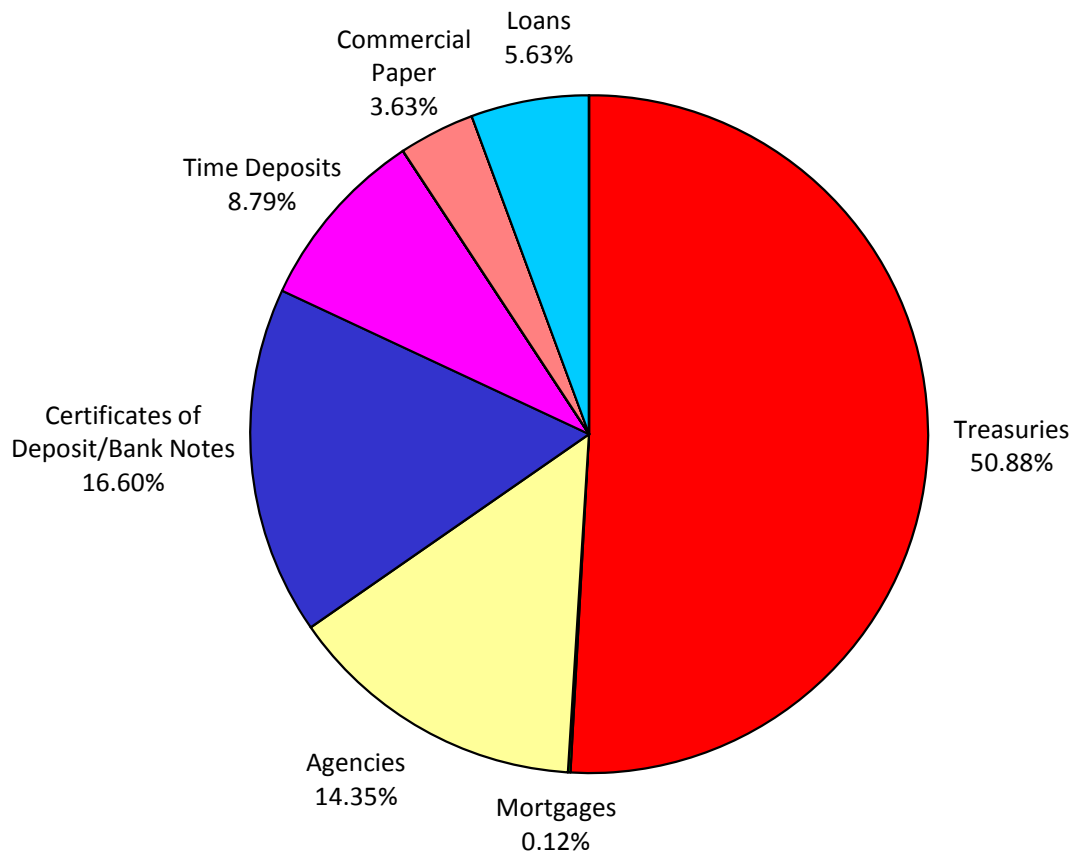
October 31, 2015

| <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 | 10,922,371 | 17.06 | -2.30 |
| Bonds | 0 | 0.00 | 0 |
| Notes | 21,653,107 | 33.82 | +1.11 |
| Strips | 0 | 0.00 | 0 |
| Total Government | 32,575,478 | 50.88 | -1.19 |
| Agency Debentures | 1,895,996 | 2.97 | -0.07 |
| Certificates of Deposit | 10,125,011 | 15.82 | -3.54 |
| Bank Notes | 500,000 | 0.78 | -0.12 |
| Repurchases | 0 | 0.00 | 0 |
| Agency Discount Notes | 6,986,981 | 10.91 | +0.25 |
| Time Deposits | 5,628,540 | 8.79 | +0.33 |
| GNMAs | 0 | 0.00 | 0 |
| Commercial Paper | 2,322,699 | 3.63 | -0.61 |
| FHLMC/Remics | 77,685 | 0.12 | -0.01 |
| Corporate Bonds | 0 | 0.00 | 0 |
| AB 55 Loans | 458,557 | 0.72 | +0.03 |
| GF Loans | 3,146,100 | 4.91 | +4.91 |
| Other | 299,969 | 0.47 | +0.02 |
| Reversed Repurchases | 0 | 0.00 | 0 |
| Total (All Types) | 64,017,016 | 100.00 | |

INVESTMENT ACTIVITY

| | October 2015 | | September 2015 | |
|--|---------------|--------------------|----------------|--------------------|
| | <u>NUMBER</u> | <u>AMOUNT (\$)</u> | <u>NUMBER</u> | <u>AMOUNT (\$)</u> |
| Pooled Money | 388 | 19,284,853 | 464 | 23,118,686 |
| Other | 8 | 267,870 | 5 | 15,436 |
| Time Deposits | 146 | 3,540,000 | 122 | 2,645,000 |
| Total | 542 | 23,092,723 | 591 | 25,779,122 |
| | | | | |
| PMIA Monthly Average Effective Yield (%) | 0.357 | | 0.337 | |
| Year to Date Yield Last Day of Month (%) | 0.336 | | 0.329 | |

**Pooled Money Investment Account
Portfolio Composition
\$64.0 billion
10/31/15**



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> |
|-----------------------------|-------------|---------------------------------|----------------|--------------------------------|----------------------------------|---------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 10/01/15 REDEMPTIONS | | | | | | | | | |
| BN | | BOFA | 0.260 | 10/01/15 | 0.260 | 50,000 | 107 | 38,638.89 | 0.264 |
| BN | | BOFA | 0.260 | 10/01/15 | 0.260 | 50,000 | 107 | 38,638.89 | 0.264 |
| BN | | BOFA | 0.300 | 10/01/15 | 0.300 | 50,000 | 169 | 70,416.67 | 0.304 |
| BN | | BOFA | 0.300 | 10/01/15 | 0.300 | 50,000 | 169 | 70,416.67 | 0.304 |
| CD | | MUFG UNION | 0.160 | 10/01/15 | 0.160 | 50,000 | 36 | 8,000.00 | 0.162 |
| CD | | MUFG UNION | 0.160 | 10/01/15 | 0.160 | 50,000 | 36 | 8,000.00 | 0.162 |
| CD | | MUFG UNION | 0.160 | 10/01/15 | 0.160 | 50,000 | 36 | 8,000.00 | 0.162 |
| CD | | MUFG UNION | 0.200 | 10/01/15 | 0.200 | 50,000 | 41 | 11,388.89 | 0.203 |
| CD | | MUFG UNION | 0.200 | 10/01/15 | 0.200 | 50,000 | 41 | 11,388.89 | 0.203 |
| CD | | BOWEST | 0.280 | 10/01/15 | 0.280 | 50,000 | 169 | 65,722.22 | 0.284 |
| CD | | BOWEST | 0.280 | 10/01/15 | 0.280 | 50,000 | 169 | 65,722.22 | 0.284 |
| CD | | BOWEST | 0.200 | 10/01/15 | 0.200 | 50,000 | 175 | 48,611.11 | 0.203 |
| CD | | BOWEST | 0.200 | 10/01/15 | 0.200 | 50,000 | 175 | 48,611.11 | 0.203 |
| CP | | NISSAN | | 10/01/15 | 0.350 | 50,000 | 38 | 18,472.22 | 0.355 |
| CP | | GECC | | 10/01/15 | 0.160 | 50,000 | 86 | 19,111.11 | 0.162 |
| CP | | GECC | | 10/01/15 | 0.160 | 50,000 | 86 | 19,111.11 | 0.162 |
| CP | | TOYOTA | | 10/01/15 | 0.230 | 50,000 | 108 | 34,500.00 | 0.233 |
| CP | | TOYOTA | | 10/01/15 | 0.230 | 50,000 | 108 | 34,500.00 | 0.233 |
| CP | | TOYOTA | | 10/01/15 | 0.230 | 50,000 | 108 | 34,500.00 | 0.233 |
| CP | | TOYOTA | | 10/01/15 | 0.210 | 50,000 | 140 | 40,833.33 | 0.213 |
| CP | | TOYOTA | | 10/01/15 | 0.210 | 50,000 | 140 | 40,833.33 | 0.213 |
| CP | | TOYOTA | | 10/01/15 | 0.210 | 50,000 | 170 | 49,583.33 | 0.213 |
| CP | | TOYOTA | | 10/01/15 | 0.210 | 50,000 | 170 | 49,583.33 | 0.213 |
| DEB | | FHLB | 0.200 | 10/01/15 | 0.200 | 50,000 | 359 | 98,333.33 | 0.200 |
| DEB | | FHLB | 0.200 | 10/01/15 | 0.200 | 50,000 | 359 | 98,333.33 | 0.200 |
| TR | | BILL | | 10/01/15 | 0.075 | 50,000 | 175 | 18,229.17 | 0.076 |
| TR | | BILL | | 10/01/15 | 0.075 | 50,000 | 175 | 18,229.17 | 0.076 |
| TR | | BILL | | 10/01/15 | 0.075 | 50,000 | 175 | 18,229.17 | 0.076 |
| TR | | BILL | | 10/01/15 | 0.075 | 50,000 | 175 | 18,229.17 | 0.076 |
| TR | | BILL | | 10/01/15 | 0.075 | 50,000 | 175 | 18,229.17 | 0.076 |
| TR | | BILL | | 10/01/15 | 0.075 | 50,000 | 175 | 18,229.17 | 0.076 |
| TR | | BILL | | 10/01/15 | 0.080 | 50,000 | 176 | 19,555.56 | 0.081 |
| TR | | BILL | | 10/01/15 | 0.080 | 50,000 | 176 | 19,555.56 | 0.081 |
| TR | | BILL | | 10/01/15 | 0.085 | 50,000 | 176 | 20,777.78 | 0.086 |
| TR | | BILL | | 10/01/15 | 0.085 | 50,000 | 176 | 20,777.78 | 0.086 |
| TR | | BILL | | 10/01/15 | 0.085 | 50,000 | 176 | 20,777.78 | 0.086 |
| TR | | BILL | | 10/01/15 | 0.085 | 50,000 | 176 | 20,777.78 | 0.086 |
| TR | | BILL | | 10/01/15 | 0.085 | 50,000 | 176 | 20,777.78 | 0.086 |
| TR | | BILL | | 10/01/15 | 0.098 | 50,000 | 182 | 24,645.83 | 0.099 |
| TR | | BILL | | 10/01/15 | 0.098 | 50,000 | 182 | 24,645.83 | 0.099 |
| TR | | BILL | | 10/01/15 | 0.100 | 50,000 | 182 | 25,277.78 | 0.101 |
| TR | | BILL | | 10/01/15 | 0.100 | 50,000 | 182 | 25,277.78 | 0.101 |
| TR | | BILL | | 10/01/15 | 0.100 | 50,000 | 182 | 25,277.78 | 0.101 |
| TR | | BILL | | 10/01/15 | 0.100 | 50,000 | 182 | 25,277.78 | 0.101 |
| TR | | BILL | | 10/01/15 | 0.100 | 50,000 | 182 | 25,277.78 | 0.101 |
| TR | | BILL | | 10/01/15 | 0.100 | 50,000 | 182 | 25,277.78 | 0.101 |
| TR | | BILL | | 10/01/15 | 0.100 | 50,000 | 182 | 25,277.78 | 0.101 |
| TR | | BILL | | 10/01/15 | 0.101 | 50,000 | 182 | 25,404.17 | 0.102 |
| TR | | BILL | | 10/01/15 | 0.101 | 50,000 | 182 | 25,404.17 | 0.102 |
| TR | | BILL | | 10/01/15 | 0.101 | 50,000 | 182 | 25,404.17 | 0.102 |
| TR | | BILL | | 10/01/15 | 0.101 | 50,000 | 182 | 25,404.17 | 0.102 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY DATE</u> | <u>TRANS YIELD (%)</u> | <u>PAR (\$) (000)</u> | <u>DAYS HELD</u> | <u>AMOUNT EARNED (\$)</u> | <u>EFFECTIVE YIELD (%)</u> |
|---|-------------|--------------------|----------------|----------------------|------------------------|-----------------------|------------------|---------------------------|----------------------------|
| 10/01/15 REDEMPTIONS (Continued) | | | | | | | | | |
| | TR | BILL | | 10/01/15 | 0.105 | 50,000 | 182 | 26,541.67 | 0.107 |
| | TR | BILL | | 10/01/15 | 0.105 | 50,000 | 182 | 26,541.67 | 0.107 |
| | TR | BILL | | 10/01/15 | 0.105 | 50,000 | 182 | 26,541.67 | 0.107 |
| | TR | BILL | | 10/01/15 | 0.105 | 50,000 | 182 | 26,541.67 | 0.107 |
| | TR | BILL | | 10/01/15 | 0.108 | 50,000 | 182 | 27,173.61 | 0.109 |
| | TR | BILL | | 10/01/15 | 0.108 | 50,000 | 182 | 27,173.61 | 0.109 |
| | TR | BILL | | 10/01/15 | 0.108 | 50,000 | 182 | 27,173.61 | 0.109 |
| | TR | BILL | | 10/01/15 | 0.108 | 50,000 | 182 | 27,173.61 | 0.109 |
| | YCD | TOKYO-MIT | 0.140 | 10/01/15 | 0.140 | 50,000 | 10 | 1,944.44 | 0.142 |
| | YCD | TOKYO-MIT | 0.140 | 10/01/15 | 0.140 | 50,000 | 10 | 1,944.44 | 0.142 |
| | YCD | BNP | 0.170 | 10/01/15 | 0.170 | 50,000 | 27 | 6,375.00 | 0.172 |
| | YCD | BNP | 0.170 | 10/01/15 | 0.170 | 50,000 | 27 | 6,375.00 | 0.172 |
| | YCD | SUMITOMO | 0.190 | 10/01/15 | 0.190 | 50,000 | 28 | 7,388.89 | 0.193 |
| | YCD | SUMITOMO | 0.190 | 10/01/15 | 0.190 | 50,000 | 28 | 7,388.89 | 0.193 |
| | YCD | SE BANKEN | 0.110 | 10/01/15 | 0.110 | 50,000 | 35 | 5,347.22 | 0.112 |
| | YCD | SE BANKEN | 0.110 | 10/01/15 | 0.110 | 50,000 | 35 | 5,347.22 | 0.112 |
| | YCD | SOC GEN | 0.180 | 10/01/15 | 0.180 | 50,000 | 41 | 10,250.00 | 0.183 |
| | YCD | SOC GEN | 0.180 | 10/01/15 | 0.180 | 50,000 | 41 | 10,250.00 | 0.183 |
| | YCD | SE BANKEN | 0.120 | 10/01/15 | 0.120 | 50,000 | 42 | 7,000.00 | 0.122 |
| | YCD | SE BANKEN | 0.120 | 10/01/15 | 0.120 | 50,000 | 42 | 7,000.00 | 0.122 |
| | YCD | SCOTIA | 0.230 | 10/01/15 | 0.230 | 50,000 | 93 | 29,708.33 | 0.233 |
| | YCD | SCOTIA | 0.230 | 10/01/15 | 0.230 | 50,000 | 93 | 29,708.33 | 0.233 |
| | YCD | SCOTIA | 0.230 | 10/01/15 | 0.230 | 50,000 | 93 | 29,708.33 | 0.233 |
| | YCD | SOC GEN | 0.260 | 10/01/15 | 0.260 | 50,000 | 98 | 35,388.89 | 0.264 |
| | YCD | STNDRD CH | 0.260 | 10/01/15 | 0.260 | 50,000 | 99 | 35,750.00 | 0.264 |
| | YCD | STNDRD CH | 0.260 | 10/01/15 | 0.260 | 50,000 | 99 | 35,750.00 | 0.264 |
| | YCD | NORDEA | 0.240 | 10/01/15 | 0.240 | 50,000 | 112 | 37,333.33 | 0.243 |
| | YCD | NORDEA | 0.240 | 10/01/15 | 0.240 | 50,000 | 112 | 37,333.33 | 0.243 |
| | YCD | TORONTO | 0.300 | 10/01/15 | 0.300 | 50,000 | 168 | 70,000.00 | 0.304 |
| | YCD | TORONTO | 0.300 | 10/01/15 | 0.300 | 50,000 | 168 | 70,000.00 | 0.304 |
| | YCD | NORDEA | 0.280 | 10/01/15 | 0.280 | 50,000 | 169 | 65,722.22 | 0.284 |
| | YCD | NORDEA | 0.280 | 10/01/15 | 0.280 | 50,000 | 169 | 65,722.22 | 0.284 |
| | YCD | BARCLAYS | 0.470 | 10/01/15 | 0.470 | 50,000 | 169 | 110,319.44 | 0.477 |
| | YCD | BARCLAYS | 0.470 | 10/01/15 | 0.470 | 50,000 | 169 | 110,319.44 | 0.477 |
| | YCD | RABOBANK | 0.270 | 10/01/15 | 0.270 | 50,000 | 175 | 65,625.00 | 0.274 |
| | YCD | RABOBANK | 0.270 | 10/01/15 | 0.270 | 50,000 | 175 | 65,625.00 | 0.274 |
| | YCD | RABOBANK | 0.280 | 10/01/15 | 0.280 | 50,000 | 185 | 71,944.44 | 0.284 |
| | YCD | RABOBANK | 0.280 | 10/01/15 | 0.280 | 50,000 | 185 | 71,944.44 | 0.284 |
| | YCD | NAT AUB | 0.270 | 10/01/15 | 0.270 | 50,000 | 217 | 81,375.00 | 0.274 |
| | YCD | NAT AUB | 0.270 | 10/01/15 | 0.270 | 50,000 | 217 | 81,375.00 | 0.274 |

10/01/15 PURCHASES

| | | | | |
|----|--------|----------|-------|--------|
| CP | BARTON | 12/07/15 | 0.210 | 50,000 |
|----|--------|----------|-------|--------|

10/02/15 REDEMPTIONS

| | | | | | | | |
|----|--------|----------|-------|--------|----|-----------|-------|
| CP | NISSAN | 10/02/15 | 0.330 | 50,000 | 35 | 16,041.67 | 0.335 |
|----|--------|----------|-------|--------|----|-----------|-------|

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>a/</u> <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>TRANS</u> <u>YIELD (%)</u> | <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|---|-------------|---------------------------------|----------------|--------------------------------|----------------------------------|---------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 10/02/15 REDEMPTIONS (Continued) | | | | | | | | | |
| YCD | CIBC | | 0.130 | 10/02/15 | 0.130 | 50,000 | 15 | 2,708.33 | 0.132 |
| YCD | CIBC | | 0.130 | 10/02/15 | 0.130 | 50,000 | 15 | 2,708.33 | 0.132 |
| YCD | CIBC | | 0.130 | 10/02/15 | 0.130 | 50,000 | 15 | 2,708.33 | 0.132 |
| YCD | CIBC | | 0.130 | 10/02/15 | 0.130 | 50,000 | 15 | 2,708.33 | 0.132 |
| YCD | MONTREAL | | 0.100 | 10/02/15 | 0.100 | 50,000 | 22 | 3,055.56 | 0.101 |
| YCD | MONTREAL | | 0.100 | 10/02/15 | 0.100 | 50,000 | 22 | 3,055.56 | 0.101 |
| YCD | MONTREAL | | 0.100 | 10/02/15 | 0.100 | 50,000 | 22 | 3,055.56 | 0.101 |
| YCD | BNP | | 0.160 | 10/02/15 | 0.160 | 50,000 | 23 | 5,111.11 | 0.162 |
| YCD | BNP | | 0.160 | 10/02/15 | 0.160 | 50,000 | 23 | 5,111.11 | 0.162 |
| 10/02/15 PURCHASES | | | | | | | | | |
| BN | BOFA | | 0.420 | 04/01/16 | 0.420 | 50,000 | | | |
| BN | BOFA | | 0.420 | 04/01/16 | 0.420 | 50,000 | | | |
| CD | MUFG UNION | | 0.130 | 10/20/15 | 0.130 | 50,000 | | | |
| CD | MUFG UNION | | 0.130 | 10/20/15 | 0.130 | 50,000 | | | |
| CP | TD USA | | | 10/28/15 | 0.130 | 50,000 | | | |
| CP | TD USA | | | 10/28/15 | 0.130 | 50,000 | | | |
| YCD | TOKYO-MIT | | 0.150 | 10/21/15 | 0.150 | 50,000 | | | |
| YCD | TOKYO-MIT | | 0.150 | 10/21/15 | 0.150 | 50,000 | | | |
| YCD | RABOBANK | | 0.150 | 10/26/15 | 0.150 | 50,000 | | | |
| YCD | RABOBANK | | 0.150 | 10/26/15 | 0.150 | 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 | | | |
| YCD | DNB | | 0.130 | 10/30/15 | 0.130 | 50,000 | | | |
| YCD | DNB | | 0.130 | 10/30/15 | 0.130 | 50,000 | | | |
| YCD | LLOYDS | | 0.180 | 11/05/15 | 0.180 | 50,000 | | | |
| YCD | LLOYDS | | 0.180 | 11/05/15 | 0.180 | 50,000 | | | |
| 10/05/15 REDEMPTIONS | | | | | | | | | |
| CD | MUFG UNION | | 0.120 | 10/05/15 | 0.120 | 50,000 | 27 | 4,500.00 | 0.122 |
| CD | MUFG UNION | | 0.120 | 10/05/15 | 0.120 | 50,000 | 27 | 4,500.00 | 0.122 |
| YCD | BNP | | 0.100 | 10/05/15 | 0.100 | 50,000 | 7 | 972.22 | 0.101 |
| YCD | BNP | | 0.100 | 10/05/15 | 0.100 | 50,000 | 7 | 972.22 | 0.101 |
| YCD | BNP | | 0.130 | 10/05/15 | 0.130 | 50,000 | 13 | 2,347.22 | 0.132 |
| YCD | BNP | | 0.130 | 10/05/15 | 0.130 | 50,000 | 13 | 2,347.22 | 0.132 |
| YCD | SUMITOMO | | 0.170 | 10/05/15 | 0.170 | 50,000 | 20 | 4,722.22 | 0.172 |
| YCD | SUMITOMO | | 0.170 | 10/05/15 | 0.170 | 50,000 | 20 | 4,722.22 | 0.172 |
| YCD | SUMITOMO | | 0.170 | 10/05/15 | 0.170 | 50,000 | 20 | 4,722.22 | 0.172 |
| YCD | SUMITOMO | | 0.170 | 10/05/15 | 0.170 | 50,000 | 20 | 4,722.22 | 0.172 |
| YCD | CIBC | | 0.130 | 10/05/15 | 0.130 | 50,000 | 21 | 3,791.67 | 0.132 |
| YCD | CIBC | | 0.130 | 10/05/15 | 0.130 | 50,000 | 21 | 3,791.67 | 0.132 |
| YCD | CIBC | | 0.130 | 10/05/15 | 0.130 | 50,000 | 21 | 3,791.67 | 0.132 |
| YCD | CIBC | | 0.130 | 10/05/15 | 0.130 | 50,000 | 21 | 3,791.67 | 0.132 |
| YCD | BNP | | 0.160 | 10/05/15 | 0.160 | 50,000 | 21 | 4,666.67 | 0.162 |
| YCD | BNP | | 0.160 | 10/05/15 | 0.160 | 50,000 | 21 | 4,666.67 | 0.162 |
| YCD | SUMITOMO | | 0.190 | 10/05/15 | 0.190 | 50,000 | 26 | 6,861.11 | 0.193 |
| YCD | SUMITOMO | | 0.190 | 10/05/15 | 0.190 | 50,000 | 26 | 6,861.11 | 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> |
|--------------------------------|-------------|---------------------------------|----------------|--------------------------------|----------------------------------|---------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 10/05/15 NO PURCHASES | | | | | | | | | |
| 10/06/15 NO REDEMPTIONS | | | | | | | | | |
| 10/06/15 PURCHASES | | | | | | | | | |
| | CD | BOWEST | 0.470 | 04/01/16 | 0.470 | 50,000 | | | |
| | CD | BOWEST | 0.470 | 04/01/16 | 0.470 | 50,000 | | | |
| | YCD | RABOBANK | 0.140 | 10/20/15 | 0.140 | 50,000 | | | |
| | YCD | RABOBANK | 0.140 | 10/20/15 | 0.140 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.150 | 10/28/15 | 0.150 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.150 | 10/28/15 | 0.150 | 50,000 | | | |
| | YCD | SUMITOMO | 0.170 | 10/28/15 | 0.170 | 50,000 | | | |
| | YCD | SUMITOMO | 0.170 | 10/28/15 | 0.170 | 50,000 | | | |
| | YCD | DNB | 0.130 | 10/30/15 | 0.130 | 50,000 | | | |
| | YCD | DNB | 0.130 | 10/30/15 | 0.130 | 50,000 | | | |
| | YCD | SOC GEN | 0.140 | 10/30/15 | 0.140 | 50,000 | | | |
| | YCD | SOC GEN | 0.140 | 10/30/15 | 0.140 | 50,000 | | | |
| | YCD | BNP | 0.160 | 10/30/15 | 0.160 | 50,000 | | | |
| | YCD | BNP | 0.160 | 10/30/15 | 0.160 | 50,000 | | | |
| | YCD | BNP | 0.160 | 10/30/15 | 0.160 | 50,000 | | | |
| 10/07/15 NO REDEMPTIONS | | | | | | | | | |
| 10/07/15 PURCHASES | | | | | | | | | |
| | CD | MUFG UNION | 0.160 | 12/01/15 | 0.160 | 50,000 | | | |
| | CD | MUFG UNION | 0.160 | 12/01/15 | 0.160 | 50,000 | | | |
| | CP | BARTON | | 11/09/15 | 0.160 | 50,000 | | | |
| | CP | BARTON | | 11/09/15 | 0.160 | 50,000 | | | |
| | YCD | BNP | 0.160 | 10/28/15 | 0.160 | 50,000 | | | |
| | YCD | BNP | 0.160 | 10/28/15 | 0.160 | 50,000 | | | |
| | YCD | BNP | 0.160 | 10/28/15 | 0.160 | 50,000 | | | |
| | YCD | BNP | 0.160 | 10/28/15 | 0.160 | 50,000 | | | |
| | YCD | CIBC | 0.120 | 10/30/15 | 0.120 | 50,000 | | | |
| | YCD | CIBC | 0.120 | 10/30/15 | 0.120 | 50,000 | | | |
| | YCD | RABOBANK | 0.150 | 10/30/15 | 0.150 | 50,000 | | | |
| | YCD | RABOBANK | 0.150 | 10/30/15 | 0.150 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160 | 10/30/15 | 0.160 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160 | 10/30/15 | 0.160 | 50,000 | | | |
| | YCD | SE BANKEN | 0.110 | 11/09/15 | 0.110 | 50,000 | | | |
| | YCD | SE BANKEN | 0.110 | 11/09/15 | 0.110 | 50,000 | | | |
| | YCD | NORINCHUK | 0.180 | 11/09/15 | 0.180 | 50,000 | | | |
| | YCD | NORINCHUK | 0.180 | 11/09/15 | 0.180 | 50,000 | | | |
| | YCD | SCOTIA | 0.460 | 04/01/16 | 0.460 | 50,000 | | | |
| | YCD | SCOTIA | 0.460 | 04/01/16 | 0.460 | 50,000 | | | |
| | YCD | SCOTIA | 0.460 | 04/01/16 | 0.460 | 50,000 | | | |
| 10/08/15 REDEMPTIONS | | | | | | | | | |
| | YCD | TOKYO-MIT | 0.160 | 10/08/15 | 0.160 | 50,000 | 23 | 5,111.11 | 0.162 |
| | YCD | TOKYO-MIT | 0.160 | 10/08/15 | 0.160 | 50,000 | 23 | 5,111.11 | 0.162 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY DATE</u> | <u>TRANS YIELD (%)</u> | <u>PAR (\$) (000)</u> | <u>DAYS HELD</u> | <u>AMOUNT EARNED (\$)</u> | <u>EFFECTIVE YIELD (%)</u> |
|---|-------------|--------------------|----------------|----------------------|------------------------|-----------------------|------------------|---------------------------|----------------------------|
| 10/08/15 REDEMPTIONS (Continued) | | | | | | | | | |
| YCD | | NORINCHUK | 0.180 | 10/08/15 | 0.180 | 50,000 | 30 | 7,500.00 | 0.183 |
| YCD | | NORINCHUK | 0.180 | 10/08/15 | 0.180 | 50,000 | 30 | 7,500.00 | 0.183 |
| YCD | | NORINCHUK | 0.180 | 10/08/15 | 0.180 | 50,000 | 30 | 7,500.00 | 0.183 |
| YCD | | NORINCHUK | 0.180 | 10/08/15 | 0.180 | 50,000 | 30 | 7,500.00 | 0.183 |
| 10/08/15 PURCHASES | | | | | | | | | |
| CP | | GE CO | | 12/01/15 | 0.130 | 50,000 | | | |
| CP | | GE CO | | 12/01/15 | 0.130 | 50,000 | | | |
| CP | | GE CO | | 12/01/15 | 0.130 | 50,000 | | | |
| CP | | JPM LLC | | 04/01/16 | 0.470 | 50,000 | | | |
| CP | | JPM LLC | | 04/01/16 | 0.470 | 50,000 | | | |
| YCD | | TOKYO-MIT | 0.150 | 10/26/15 | 0.150 | 50,000 | | | |
| YCD | | TOKYO-MIT | 0.150 | 10/26/15 | 0.150 | 50,000 | | | |
| YCD | | RABOBANK | 0.150 | 10/28/15 | 0.150 | 50,000 | | | |
| YCD | | RABOBANK | 0.150 | 10/28/15 | 0.150 | 50,000 | | | |
| YCD | | CIBC | 0.120 | 11/02/15 | 0.120 | 50,000 | | | |
| YCD | | CIBC | 0.120 | 11/02/15 | 0.120 | 50,000 | | | |
| YCD | | NORINCHUK | 0.180 | 11/09/15 | 0.180 | 50,000 | | | |
| YCD | | NORINCHUK | 0.180 | 11/09/15 | 0.180 | 50,000 | | | |
| 10/09/15 REDEMPTIONS | | | | | | | | | |
| DN | | FHLB | | 10/09/15 | 0.060 | 50,000 | 24 | 2,000.00 | 0.061 |
| DN | | FHLB | | 10/09/15 | 0.060 | 50,000 | 24 | 2,000.00 | 0.061 |
| YCD | | MONTREAL | 0.100 | 10/09/15 | 0.100 | 50,000 | 11 | 1,527.78 | 0.101 |
| YCD | | MONTREAL | 0.100 | 10/09/15 | 0.100 | 50,000 | 11 | 1,527.78 | 0.101 |
| YCD | | MONTREAL | 0.090 | 10/09/15 | 0.090 | 50,000 | 17 | 2,125.00 | 0.091 |
| YCD | | MONTREAL | 0.090 | 10/09/15 | 0.090 | 50,000 | 17 | 2,125.00 | 0.091 |
| YCD | | DNB | 0.130 | 10/09/15 | 0.130 | 50,000 | 25 | 4,513.89 | 0.132 |
| YCD | | DNB | 0.130 | 10/09/15 | 0.130 | 50,000 | 25 | 4,513.89 | 0.132 |
| YCD | | SE BANKEN | 0.110 | 10/09/15 | 0.110 | 50,000 | 30 | 4,583.33 | 0.112 |
| YCD | | SE BANKEN | 0.110 | 10/09/15 | 0.110 | 50,000 | 30 | 4,583.33 | 0.112 |
| YCD | | SWEDBANK | 0.140 | 10/09/15 | 0.140 | 50,000 | 30 | 5,833.33 | 0.142 |
| YCD | | SWEDBANK | 0.140 | 10/09/15 | 0.140 | 50,000 | 30 | 5,833.33 | 0.142 |
| 10/09/15 PURCHASES | | | | | | | | | |
| DEB | | FHLB | 0.625 | 10/26/17 | 0.721 | 50,000 | | | |
| 10/12/15 NO REDEMPTIONS | | | | | | | | | |
| 10/12/15 NO PURCHASES | | | | | | | | | |
| 10/13/15 REDEMPTIONS | | | | | | | | | |
| YCD | | BNP | 0.110 | 10/13/15 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| YCD | | BNP | 0.110 | 10/13/15 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>a/</u> <u>TYPE</u> | <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY</u> <u>DATE</u> | <u>TRANS</u> <u>YIELD (%)</u> | <u>PAR (\$)</u> <u>(000)</u> | <u>DAYS</u> <u>HELD</u> | <u>AMOUNT</u> <u>EARNED (\$)</u> | <u>EFFECTIVE</u> <u>YIELD (%)</u> |
|--------------------------------|--------------------------|--------------------|----------------|--------------------------------|----------------------------------|---------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 10/13/15 NO PURCHASES | | | | | | | | | |
| 10/14/15 NO REDEMPTIONS | | | | | | | | | |
| 10/14/15 PURCHASES | | | | | | | | | |
| | YCD FR | RB CANADA | 0.571 | 10/14/16 | 0.571 | 50,000 | | | |
| | YCD FR | RB CANADA | 0.571 | 10/14/16 | 0.571 | 50,000 | | | |
| 10/15/15 REDEMPTIONS | | | | | | | | | |
| | TR | BILL | | 10/15/15 | 0.190 | 50,000 | 297 | 78,375.00 | 0.193 |
| | TR | BILL | | 10/15/15 | 0.190 | 50,000 | 297 | 78,375.00 | 0.193 |
| | TR | BILL | | 10/15/15 | 0.098 | 50,000 | 351 | 47,775.00 | 0.099 |
| | TR | BILL | | 10/15/15 | 0.098 | 50,000 | 351 | 47,775.00 | 0.099 |
| | TR | BILL | | 10/15/15 | 0.098 | 50,000 | 352 | 47,666.67 | 0.099 |
| | TR | BILL | | 10/15/15 | 0.098 | 50,000 | 352 | 47,666.67 | 0.099 |
| | TR | BILL | | 10/15/15 | 0.098 | 50,000 | 363 | 49,156.25 | 0.099 |
| | TR | BILL | | 10/15/15 | 0.098 | 50,000 | 363 | 49,156.25 | 0.099 |
| | TR | BILL | | 10/15/15 | 0.098 | 50,000 | 363 | 49,156.25 | 0.099 |
| | TR | BILL | | 10/15/15 | 0.098 | 50,000 | 363 | 49,156.25 | 0.099 |
| | TR | NOTE | 0.250 | 10/15/15 | 0.333 | 50,000 | 658 | 299,493.48 | 0.333 |
| | TR | NOTE | 0.250 | 10/15/15 | 0.333 | 50,000 | 658 | 299,493.48 | 0.333 |
| | TR | NOTE | 0.250 | 10/15/15 | 0.333 | 50,000 | 658 | 299,493.48 | 0.333 |
| | TR | NOTE | 0.250 | 10/15/15 | 0.333 | 50,000 | 658 | 299,493.48 | 0.333 |
| 10/15/15 PURCHASES | | | | | | | | | |
| | CD | BOWEST | 0.160 | 11/17/15 | 0.160 | 50,000 | | | |
| | CD | BOWEST | 0.160 | 11/17/15 | 0.160 | 50,000 | | | |
| | CP | GE CO | | 12/01/15 | 0.130 | 50,000 | | | |
| | CP | GE CO | | 12/01/15 | 0.130 | 50,000 | | | |
| | CP | GE CO | | 12/21/15 | 0.150 | 50,000 | | | |
| | CP | GE CO | | 12/21/15 | 0.150 | 50,000 | | | |
| | YCD | MONTREAL | 0.140 | 10/30/15 | 0.140 | 50,000 | | | |
| | YCD | MONTREAL | 0.140 | 10/30/15 | 0.140 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160 | 11/09/15 | 0.160 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160 | 11/09/15 | 0.160 | 50,000 | | | |
| | YCD | BARCLAYS | 0.590 | 03/28/16 | 0.590 | 50,000 | | | |
| | YCD | BARCLAYS | 0.590 | 03/28/16 | 0.590 | 50,000 | | | |
| 10/16/15 NO REDEMPTIONS | | | | | | | | | |
| 10/16/15 NO PURCHASES | | | | | | | | | |
| 10/19/15 REDEMPTIONS | | | | | | | | | |
| | YCD | SWEDBANK | 0.140 | 10/19/15 | 0.140 | 50,000 | 31 | 6,027.78 | 0.142 |
| | YCD | SWEDBANK | 0.140 | 10/19/15 | 0.140 | 50,000 | 31 | 6,027.78 | 0.142 |
| 10/19/15 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> |
|--------------------------------|-------------|---------------------------------|----------------|--------------------------------|----------------------------------|---------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 10/20/15 REDEMPTIONS | | | | | | | | | |
| | CD | MUFG UNION | 0.130 | 10/20/15 | 0.130 | 50,000 | 18 | 3,250.00 | 0.132 |
| | CD | MUFG UNION | 0.130 | 10/20/15 | 0.130 | 50,000 | 18 | 3,250.00 | 0.132 |
| | YCD | RABOBANK | 0.140 | 10/20/15 | 0.140 | 50,000 | 14 | 2,722.22 | 0.142 |
| | YCD | RABOBANK | 0.140 | 10/20/15 | 0.140 | 50,000 | 14 | 2,722.22 | 0.142 |
| 10/20/15 PURCHASES | | | | | | | | | |
| | CD | BOWEST | 0.130 | 11/02/15 | 0.130 | 50,000 | | | |
| | CD | BOWEST | 0.130 | 11/02/15 | 0.130 | 50,000 | | | |
| | CD | MUFG UNION | 0.210 | 12/29/15 | 0.210 | 50,000 | | | |
| | CD | MUFG UNION | 0.210 | 12/29/15 | 0.210 | 50,000 | | | |
| | CP | BARCLY US | | 10/26/15 | 0.130 | 50,000 | | | |
| | CP | BARCLY US | | 10/26/15 | 0.130 | 50,000 | | | |
| | CP | GE CO | | 12/02/15 | 0.130 | 50,000 | | | |
| | CP | GE CO | | 12/02/15 | 0.130 | 50,000 | | | |
| | YCD | SUMITOMO | 0.140 | 11/02/15 | 0.140 | 50,000 | | | |
| | YCD | SUMITOMO | 0.140 | 11/02/15 | 0.140 | 50,000 | | | |
| | YCD | BNP | 0.140 | 11/05/15 | 0.140 | 50,000 | | | |
| | YCD | BNP | 0.140 | 11/05/15 | 0.140 | 50,000 | | | |
| | YCD | NORINCHUK | 0.170 | 11/18/15 | 0.170 | 50,000 | | | |
| | YCD | NORINCHUK | 0.170 | 11/18/15 | 0.170 | 50,000 | | | |
| | YCD | DNB | 0.140 | 12/01/15 | 0.140 | 50,000 | | | |
| | YCD | DNB | 0.140 | 12/01/15 | 0.140 | 50,000 | | | |
| 10/21/15 REDEMPTIONS | | | | | | | | | |
| | CP | TOYOTA | | 10/21/15 | 0.250 | 50,000 | 119 | 41,319.44 | 0.254 |
| | CP | TOYOTA | | 10/21/15 | 0.250 | 50,000 | 119 | 41,319.44 | 0.254 |
| | CP | TOYOTA | | 10/21/15 | 0.250 | 50,000 | 119 | 41,319.44 | 0.254 |
| | YCD | TOKYO-MIT | 0.150 | 10/21/15 | 0.150 | 50,000 | 19 | 3,958.33 | 0.152 |
| | YCD | TOKYO-MIT | 0.150 | 10/21/15 | 0.150 | 50,000 | 19 | 3,958.33 | 0.152 |
| | YCD | MONTREAL | 0.100 | 10/21/15 | 0.100 | 50,000 | 36 | 5,000.00 | 0.101 |
| | YCD | MONTREAL | 0.100 | 10/21/15 | 0.100 | 50,000 | 36 | 5,000.00 | 0.101 |
| | YCD | MONTREAL | 0.100 | 10/21/15 | 0.100 | 50,000 | 36 | 5,000.00 | 0.101 |
| | YCD | MONTREAL | 0.100 | 10/21/15 | 0.100 | 50,000 | 36 | 5,000.00 | 0.101 |
| | YCD | RABOBANK | 0.275 | 10/21/15 | 0.275 | 50,000 | 128 | 48,888.89 | 0.279 |
| | YCD | RABOBANK | 0.275 | 10/21/15 | 0.275 | 50,000 | 128 | 48,888.89 | 0.279 |
| 10/21/15 PURCHASES | | | | | | | | | |
| | YCD | CIBC | 0.110 | 10/28/15 | 0.110 | 50,000 | | | |
| | YCD | CIBC | 0.110 | 10/28/15 | 0.110 | 50,000 | | | |
| 10/22/15 NO REDEMPTIONS | | | | | | | | | |
| 10/22/15 PURCHASES | | | | | | | | | |
| | SBA FR | POOL #509736 | 0.450 | 10/25/40 | 0.450 | 36,140 | | | |
| | YCD | BNP | 0.130 | 11/02/15 | 0.130 | 50,000 | | | |
| | YCD | BNP | 0.130 | 11/02/15 | 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> |
|--------------------------------|-------------|---------------------------------|----------------|--------------------------------|----------------------------------|---------------------------------|----------------------------|-------------------------------------|--------------------------------------|
| 10/22/15 PURCHASES c/ | | | | | | | | | |
| | TR | NOTE | 0.500 | 11/30/16 | 0.080 | 2,619 | | | |
| | TR | NOTE | 0.500 | 11/30/16 | 0.080 | 50,000 | | | |
| | TR | NOTE | 0.500 | 11/30/16 | 0.080 | 50,000 | | | |
| | TR | NOTE | 0.500 | 11/30/16 | 0.080 | 50,000 | | | |
| 10/23/15 REDEMPTIONS | | | | | | | | | |
| | YCD | SUMITOMO | 0.190 | 10/23/15 | 0.190 | 50,000 | 30 | 7,916.67 | 0.193 |
| | YCD | SUMITOMO | 0.190 | 10/23/15 | 0.190 | 50,000 | 30 | 7,916.67 | 0.193 |
| 10/23/15 REDEMPTIONS c/ | | | | | | | | | |
| | TR | NOTE | 0.500 | 11/30/16 | 0.080 | 2,619 | 1 | 5.72 | 0.081 |
| | TR | NOTE | 0.500 | 11/30/16 | 0.080 | 50,000 | 1 | 109.20 | 0.081 |
| | TR | NOTE | 0.500 | 11/30/16 | 0.080 | 50,000 | 1 | 109.20 | 0.081 |
| | TR | NOTE | 0.500 | 11/30/16 | 0.080 | 50,000 | 1 | 109.20 | 0.081 |
| 10/23/15 NO PURCHASES | | | | | | | | | |
| 10/26/15 REDEMPTIONS | | | | | | | | | |
| | CP | BARCLY US | | 10/26/15 | 0.130 | 50,000 | 6 | 1,083.33 | 0.132 |
| | CP | BARCLY US | | 10/26/15 | 0.130 | 50,000 | 6 | 1,083.33 | 0.132 |
| | CP | TOYOTA | | 10/26/15 | 0.230 | 50,000 | 80 | 25,555.56 | 0.233 |
| | CP | TOYOTA | | 10/26/15 | 0.230 | 50,000 | 80 | 25,555.56 | 0.233 |
| | CP | JPM LLC | | 10/26/15 | 0.320 | 50,000 | 179 | 79,555.56 | 0.325 |
| | CP | JPM LLC | | 10/26/15 | 0.320 | 50,000 | 179 | 79,555.56 | 0.325 |
| | YCD | TOKYO-MIT | 0.150 | 10/26/15 | 0.150 | 50,000 | 18 | 3,750.00 | 0.152 |
| | YCD | TOKYO-MIT | 0.150 | 10/26/15 | 0.150 | 50,000 | 18 | 3,750.00 | 0.152 |
| | YCD | RABOBANK | 0.150 | 10/26/15 | 0.150 | 50,000 | 24 | 5,000.00 | 0.152 |
| | YCD | RABOBANK | 0.150 | 10/26/15 | 0.150 | 50,000 | 24 | 5,000.00 | 0.152 |
| | YCD | CIBC | 0.120 | 10/26/15 | 0.120 | 50,000 | 28 | 4,666.67 | 0.122 |
| | YCD | CIBC | 0.120 | 10/26/15 | 0.120 | 50,000 | 28 | 4,666.67 | 0.122 |
| | YCD | SWEDBANK | 0.140 | 10/26/15 | 0.140 | 50,000 | 34 | 6,611.11 | 0.142 |
| | YCD | SWEDBANK | 0.140 | 10/26/15 | 0.140 | 50,000 | 34 | 6,611.11 | 0.142 |
| | YCD | RABOBANK | 0.290 | 10/26/15 | 0.290 | 50,000 | 180 | 72,500.00 | 0.294 |
| | YCD | RABOBANK | 0.290 | 10/26/15 | 0.290 | 50,000 | 180 | 72,500.00 | 0.294 |
| 10/26/15 PURCHASES | | | | | | | | | |
| | YCD | TOKYO-MIT | 0.140 | 11/09/15 | 0.140 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.140 | 11/09/15 | 0.140 | 50,000 | | | |
| 10/27/15 REDEMPTIONS | | | | | | | | | |
| | CP | JPM LLC | | 10/27/15 | 0.320 | 50,000 | 180 | 80,000.00 | 0.325 |
| | CP | JPM LLC | | 10/27/15 | 0.320 | 50,000 | 180 | 80,000.00 | 0.325 |
| | CP | JPM LLC | | 10/27/15 | 0.320 | 50,000 | 180 | 80,000.00 | 0.325 |
| | CP | JPM LLC | | 10/27/15 | 0.320 | 50,000 | 180 | 80,000.00 | 0.325 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY DATE</u> | <u>TRANS YIELD (%)</u> | <u>PAR (\$) (000)</u> | <u>DAYS HELD</u> | <u>AMOUNT EARNED (\$)</u> | <u>EFFECTIVE YIELD (%)</u> |
|---|-------------|--------------------|----------------|----------------------|------------------------|-----------------------|------------------|---------------------------|----------------------------|
| 10/27/15 REDEMPTIONS (Continued) | | | | | | | | | |
| | DEB | FHLB | 0.180 | 10/27/15 | 0.192 | 50,000 | 273 | 72,000.00 | 0.193 |
| | DEB | FHLB | 0.180 | 10/27/15 | 0.192 | 50,000 | 273 | 72,000.00 | 0.193 |
| 10/27/15 PURCHASES | | | | | | | | | |
| | CP | GE CO | | 12/23/15 | 0.140 | 50,000 | | | |
| | CP | GE CO | | 12/23/15 | 0.140 | 50,000 | | | |
| | CP | TD USA | | 02/01/16 | 0.200 | 50,000 | | | |
| | CP | TD USA | | 02/01/16 | 0.200 | 50,000 | | | |
| | YCD | BNP | 0.120 | 11/09/15 | 0.120 | 50,000 | | | |
| | YCD | BNP | 0.120 | 11/09/15 | 0.120 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.170 | 11/17/15 | 0.170 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.170 | 11/17/15 | 0.170 | 50,000 | | | |
| | YCD | DNB | 0.120 | 11/25/15 | 0.120 | 50,000 | | | |
| | YCD | DNB | 0.120 | 11/25/15 | 0.120 | 50,000 | | | |
| | YCD | NORINCHUK | 0.170 | 12/01/15 | 0.170 | 50,000 | | | |
| | YCD | NORINCHUK | 0.170 | 12/01/15 | 0.170 | 50,000 | | | |
| | YCD | NORDEA | 0.240 | 01/27/16 | 0.240 | 50,000 | | | |
| | YCD | NORDEA | 0.240 | 01/27/16 | 0.240 | 50,000 | | | |
| | YCD | CIBC | 0.250 | 01/27/16 | 0.250 | 50,000 | | | |
| | YCD | CIBC | 0.250 | 01/27/16 | 0.250 | 50,000 | | | |
| 10/28/15 REDEMPTIONS | | | | | | | | | |
| | CP | TD USA | | 10/28/15 | 0.130 | 50,000 | 26 | 4,694.44 | 0.132 |
| | CP | TD USA | | 10/28/15 | 0.130 | 50,000 | 26 | 4,694.44 | 0.132 |
| | CP | GECC | | 10/28/15 | 0.120 | 50,000 | 44 | 7,333.33 | 0.122 |
| | CP | GECC | | 10/28/15 | 0.120 | 50,000 | 44 | 7,333.33 | 0.122 |
| | CP | TD USA | | 10/28/15 | 0.200 | 50,000 | 62 | 17,222.22 | 0.203 |
| | CP | TD USA | | 10/28/15 | 0.200 | 50,000 | 62 | 17,222.22 | 0.203 |
| | CP | TD USA | | 10/28/15 | 0.200 | 50,000 | 62 | 17,222.22 | 0.203 |
| | CP | TD USA | | 10/28/15 | 0.200 | 50,000 | 62 | 17,222.22 | 0.203 |
| | YCD | CIBC | 0.110 | 10/28/15 | 0.110 | 50,000 | 7 | 1,069.44 | 0.112 |
| | YCD | CIBC | 0.110 | 10/28/15 | 0.110 | 50,000 | 7 | 1,069.44 | 0.112 |
| | YCD | RABOBANK | 0.150 | 10/28/15 | 0.150 | 50,000 | 20 | 4,166.67 | 0.152 |
| | YCD | RABOBANK | 0.150 | 10/28/15 | 0.150 | 50,000 | 20 | 4,166.67 | 0.152 |
| | YCD | BNP | 0.160 | 10/28/15 | 0.160 | 50,000 | 21 | 4,666.67 | 0.162 |
| | YCD | BNP | 0.160 | 10/28/15 | 0.160 | 50,000 | 21 | 4,666.67 | 0.162 |
| | YCD | BNP | 0.160 | 10/28/15 | 0.160 | 50,000 | 21 | 4,666.67 | 0.162 |
| | YCD | BNP | 0.160 | 10/28/15 | 0.160 | 50,000 | 21 | 4,666.67 | 0.162 |
| | YCD | TOKYO-MIT | 0.150 | 10/28/15 | 0.150 | 50,000 | 22 | 4,583.33 | 0.152 |
| | YCD | TOKYO-MIT | 0.150 | 10/28/15 | 0.150 | 50,000 | 22 | 4,583.33 | 0.152 |
| | YCD | SUMITOMO | 0.170 | 10/28/15 | 0.170 | 50,000 | 22 | 5,194.44 | 0.172 |
| | YCD | SUMITOMO | 0.170 | 10/28/15 | 0.170 | 50,000 | 22 | 5,194.44 | 0.172 |
| | YCD | SOC GEN | 0.160 | 10/28/15 | 0.160 | 50,000 | 26 | 5,777.78 | 0.162 |
| | YCD | SOC GEN | 0.160 | 10/28/15 | 0.160 | 50,000 | 26 | 5,777.78 | 0.162 |
| | YCD | DNB | 0.080 | 10/28/15 | 0.080 | 50,000 | 30 | 3,333.33 | 0.081 |
| | YCD | DNB | 0.080 | 10/28/15 | 0.080 | 50,000 | 30 | 3,333.33 | 0.081 |
| | YCD | SUMITOMO | 0.180 | 10/28/15 | 0.180 | 50,000 | 30 | 7,500.00 | 0.183 |
| | YCD | SUMITOMO | 0.180 | 10/28/15 | 0.180 | 50,000 | 30 | 7,500.00 | 0.183 |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY DATE</u> | <u>TRANS YIELD (%)</u> | <u>PAR (\$) (000)</u> | <u>DAYS HELD</u> | <u>AMOUNT EARNED (\$)</u> | <u>EFFECTIVE YIELD (%)</u> |
|---|-------------|--------------------|----------------|----------------------|------------------------|-----------------------|------------------|---------------------------|----------------------------|
| 10/28/15 REDEMPTIONS (Continued) | | | | | | | | | |
| YCD | | SOC GEN | 0.160 | 10/28/15 | 0.160 | 50,000 | 36 | 8,000.00 | 0.162 |
| YCD | | SOC GEN | 0.160 | 10/28/15 | 0.160 | 50,000 | 36 | 8,000.00 | 0.162 |
| YCD | | NORINCHUK | 0.200 | 10/28/15 | 0.200 | 50,000 | 42 | 11,666.67 | 0.203 |
| YCD | | NORINCHUK | 0.200 | 10/28/15 | 0.200 | 50,000 | 42 | 11,666.67 | 0.203 |
| YCD | | TORONTO | 0.220 | 10/28/15 | 0.220 | 50,000 | 126 | 38,500.00 | 0.223 |
| YCD | | TORONTO | 0.220 | 10/28/15 | 0.220 | 50,000 | 126 | 38,500.00 | 0.223 |
| 10/28/15 NO PURCHASES | | | | | | | | | |
| 10/29/15 NO REDEMPTIONS | | | | | | | | | |
| 10/29/15 PURCHASES | | | | | | | | | |
| TR | | BILL | | 10/13/16 | 0.315 | 50,000 | | | |
| TR | | BILL | | 10/13/16 | 0.315 | 50,000 | | | |
| TR | | BILL | | 10/13/16 | 0.315 | 50,000 | | | |
| TR | | BILL | | 10/13/16 | 0.315 | 50,000 | | | |
| TR | | NOTE | 0.625 | 09/30/17 | 0.728 | 50,000 | | | |
| TR | | NOTE | 0.625 | 09/30/17 | 0.728 | 50,000 | | | |
| YCD | | BNP | 0.130 | 11/12/15 | 0.130 | 50,000 | | | |
| YCD | | BNP | 0.130 | 11/12/15 | 0.130 | 50,000 | | | |
| YCD | | TOKYO-MIT | 0.170 | 11/17/15 | 0.170 | 50,000 | | | |
| YCD | | TOKYO-MIT | 0.170 | 11/17/15 | 0.170 | 50,000 | | | |
| YCD | | DNB | 0.100 | 11/18/15 | 0.100 | 50,000 | | | |
| YCD | | DNB | 0.100 | 11/18/15 | 0.100 | 50,000 | | | |
| 10/30/15 REDEMPTIONS | | | | | | | | | |
| YCD | | MONTREAL | 0.140 | 10/30/15 | 0.140 | 50,000 | 15 | 2,916.67 | 0.142 |
| YCD | | MONTREAL | 0.140 | 10/30/15 | 0.140 | 50,000 | 15 | 2,916.67 | 0.142 |
| YCD | | CIBC | 0.120 | 10/30/15 | 0.120 | 50,000 | 23 | 3,833.33 | 0.122 |
| YCD | | CIBC | 0.120 | 10/30/15 | 0.120 | 50,000 | 23 | 3,833.33 | 0.122 |
| YCD | | RABOBANK | 0.150 | 10/30/15 | 0.150 | 50,000 | 23 | 4,791.67 | 0.152 |
| YCD | | RABOBANK | 0.150 | 10/30/15 | 0.150 | 50,000 | 23 | 4,791.67 | 0.152 |
| YCD | | TOKYO-MIT | 0.160 | 10/30/15 | 0.160 | 50,000 | 23 | 5,111.11 | 0.162 |
| YCD | | TOKYO-MIT | 0.160 | 10/30/15 | 0.160 | 50,000 | 23 | 5,111.11 | 0.162 |
| YCD | | DNB | 0.130 | 10/30/15 | 0.130 | 50,000 | 24 | 4,333.33 | 0.132 |
| YCD | | DNB | 0.130 | 10/30/15 | 0.130 | 50,000 | 24 | 4,333.33 | 0.132 |
| YCD | | SOC GEN | 0.140 | 10/30/15 | 0.140 | 50,000 | 24 | 4,666.67 | 0.142 |
| YCD | | SOC GEN | 0.140 | 10/30/15 | 0.140 | 50,000 | 24 | 4,666.67 | 0.142 |
| YCD | | BNP | 0.160 | 10/30/15 | 0.160 | 50,000 | 24 | 5,333.33 | 0.162 |
| YCD | | BNP | 0.160 | 10/30/15 | 0.160 | 50,000 | 24 | 5,333.33 | 0.162 |
| YCD | | BNP | 0.160 | 10/30/15 | 0.160 | 50,000 | 24 | 5,333.33 | 0.162 |
| YCD | | DNB | 0.130 | 10/30/15 | 0.130 | 50,000 | 28 | 5,055.56 | 0.132 |
| YCD | | DNB | 0.130 | 10/30/15 | 0.130 | 50,000 | 28 | 5,055.56 | 0.132 |
| YCD | | NORINCHUK | 0.200 | 10/30/15 | 0.200 | 50,000 | 44 | 12,222.22 | 0.203 |
| YCD | | NORINCHUK | 0.200 | 10/30/15 | 0.200 | 50,000 | 44 | 12,222.22 | 0.203 |
| 10/30/15 NO PURCHASES | | | | | | | | | |

INVESTMENT TRANSACTIONS

| <u>DATE</u> | <u>TYPE</u> | <u>DESCRIPTION</u> | <u>CPN (%)</u> | <u>MATURITY DATE</u> | <u>TRANS YIELD (%)</u> | <u>PAR (\$) (000)</u> | <u>DAYS HELD</u> | <u>AMOUNT EARNED (\$)</u> | <u>EFFECTIVE YIELD (%)</u> |
|-----------------------------|-------------|--------------------|----------------|----------------------|------------------------|-----------------------|------------------|---------------------------|----------------------------|
| 10/31/15 REDEMPTIONS | | | | | | | | | |
| | TR | NOTE | 0.250 | 10/31/15 | 0.337 | 50,000 | 660 | 303,953.73 | 0.336 |
| | TR | NOTE | 0.250 | 10/31/15 | 0.337 | 50,000 | 660 | 303,953.73 | 0.336 |
| | TR | NOTE | 0.250 | 10/31/15 | 0.335 | 50,000 | 661 | 302,345.90 | 0.334 |
| | TR | NOTE | 0.250 | 10/31/15 | 0.335 | 50,000 | 661 | 302,345.90 | 0.334 |

FOOTNOTES

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

TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT | | PAR | MATURITY |
|----------------------------------|----------------|------------------|--------------------|-----------------|
| | DATE | YIELD (%) | AMOUNT (\$) | DATE |
| ALHAMBRA | | | | |
| New Omni Bank, NA | 08/06/15 | 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 |
| New Omni Bank, NA | 10/15/15 | 0.030 | 2,000,000.00 | 01/14/16 |
| New Omni Bank, NA | 10/22/15 | 0.040 | 4,000,000.00 | 01/21/16 |
| New Omni Bank, NA | 10/29/15 | 0.040 | 2,000,000.00 | 01/28/16 |
| New Omni Bank, NA | 10/07/15 | 0.070 | 1,000,000.00 | 04/06/16 |
| AUBURN | | | | |
| Community 1st Bank | 09/18/15 | 0.100 | 2,000,000.00 | 12/18/15 |
| Community 1st Bank | 10/21/15 | 0.050 | 2,000,000.00 | 01/20/16 |
| Community 1st Bank | 07/31/15 | 0.200 | 3,000,000.00 | 01/29/16 |
| Community 1st Bank | 10/07/15 | 0.090 | 4,000,000.00 | 04/06/16 |
| BREA | | | | |
| 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 |
| Pacific Western Bank | 10/09/15 | 0.090 | 10,000,000.00 | 04/08/16 |
| 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 |
| FOLSOM | | | | |
| Folsom Lake Bank | 09/02/15 | 0.100 | 3,000,000.00 | 12/02/15 |
| Folsom Lake Bank | 10/14/15 | 0.050 | 1,500,000.00 | 01/13/16 |
| Folsom Lake Bank | 10/30/15 | 0.080 | 3,500,000.00 | 01/29/16 |
| 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 |

TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT (\$) | MATURITY DATE |
|-------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| FOLSOM (Continued) | | | | |
| 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 | 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 |
| Community West Bank | 10/14/15 | 0.130 | 13,000,000.00 | 04/13/16 |
| 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 |
| Banc of California, NA | 10/15/15 | 0.110 | 50,000,000.00 | 04/14/16 |
| 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 |
| CommerceWest Bank | 10/15/15 | 0.030 | 5,000,000.00 | 01/14/16 |
| CommerceWest Bank | 10/30/15 | 0.060 | 2,500,000.00 | 01/29/16 |
| 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 |
| First Foundation Bank | 10/09/15 | 0.110 | 12,000,000.00 | 04/08/16 |
| Pacific Enterprise Bank | 08/27/15 | 0.080 | 25,000,000.00 | 12/03/15 |
| LODI | | | | |
| 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 |
| Farmers & Merchants Bk Cen CA | 10/07/15 | 0.020 | 25,000,000.00 | 01/06/16 |
| Farmers & Merchants Bk Cen CA | 10/16/15 | 0.030 | 35,000,000.00 | 01/15/16 |
| Farmers & Merchants Bk Cen CA | 10/22/15 | 0.040 | 35,000,000.00 | 01/21/16 |
| LOS ANGELES | | | | |
| 1st Century Bank, NA | 08/14/15 | 0.140 | 20,000,000.00 | 11/13/15 |
| 1st Century Bank, NA | 10/14/15 | 0.050 | 26,000,000.00 | 01/13/16 |
| Bank Leumi USA | 08/05/15 | 0.120 | 20,000,000.00 | 11/04/15 |
| Bank Leumi USA | 10/02/15 | 0.060 | 25,000,000.00 | 01/08/16 |
| Bank Leumi USA | 10/21/15 | 0.060 | 30,000,000.00 | 01/20/16 |
| 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 |
| BBCN Bank | 10/08/15 | 0.050 | 90,000,000.00 | 01/07/16 |
| BBCN Bank | 10/14/15 | 0.050 | 45,000,000.00 | 01/13/16 |
| California United Bank | 10/01/15 | 0.140 | 10,000,000.00 | 04/01/16 |

TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT (\$) | MATURITY DATE |
|----------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| LOS ANGELES (Continued) | | | | |
| 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 |
| Commonwealth Business Bank | 10/02/15 | 0.030 | 10,000,000.00 | 01/08/16 |
| Commonwealth Business Bank | 10/09/15 | 0.050 | 5,000,000.00 | 01/08/16 |
| Commonwealth Business Bank | 10/16/15 | 0.030 | 3,500,000.00 | 01/15/16 |
| Commonwealth Business Bank | 10/30/15 | 0.060 | 10,000,000.00 | 01/29/16 |
| 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 | 08/06/15 | 0.220 | 30,000,000.00 | 02/04/16 |
| Hanmi Bank | 10/07/15 | 0.090 | 30,000,000.00 | 04/06/16 |
| 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 |
| Manufacturers Bank | 10/09/15 | 0.050 | 100,000,000.00 | 01/08/16 |
| Manufacturers Bank | 10/16/15 | 0.050 | 50,000,000.00 | 01/15/16 |
| Mission Valley Bank | 10/14/15 | 0.100 | 7,000,000.00 | 04/13/16 |
| 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 | 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 City Bank | 10/09/15 | 0.030 | 30,000,000.00 | 01/08/16 |
| Pacific Commerce Bank | 09/18/15 | 0.290 | 10,000,000.00 | 03/18/16 |
| 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 |
| State Bank of India (California) | 10/08/15 | 0.060 | 12,000,000.00 | 01/07/16 |
| State Bank of India (California) | 10/14/15 | 0.060 | 23,000,000.00 | 01/13/16 |
| State Bank of India (California) | 10/22/15 | 0.070 | 13,000,000.00 | 01/21/16 |
| 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 |
| Wilshire Bank | 10/09/15 | 0.030 | 78,000,000.00 | 01/08/16 |
| Wilshire Bank | 10/15/15 | 0.030 | 74,000,000.00 | 01/14/16 |
| 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 |
| 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 |

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> |
|------------------------------|-------------------------------|------------------|----------------------------------|--------------------------------|
| MONTEREY | | | | |
| 1st Capital Bank | 09/10/15 | 0.080 | 5,000,000.00 | 12/10/15 |
| 1st Capital Bank | 10/22/15 | 0.060 | 1,000,000.00 | 01/21/16 |
| 1st Capital Bank | 10/28/15 | 0.050 | 8,000,000.00 | 01/27/16 |
| OAKDALE | | | | |
| Oak Valley Community Bank | 09/03/15 | 0.090 | 3,500,000.00 | 12/03/15 |
| OAKLAND | | | | |
| 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 |
| Beneficial State Bank | 10/23/15 | 0.160 | 5,000,000.00 | 04/22/16 |
| 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 |
| 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 | 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 | 10/07/15 | 0.040 | 40,000,000.00 | 01/06/16 |
| Citizens Business Bank | 10/21/15 | 0.050 | 50,000,000.00 | 01/20/16 |
| 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 |
| ORANGE | | | | |
| Grandpoint Bank | 10/15/15 | 0.050 | 50,000,000.00 | 01/14/16 |
| PALOS VERDES ESTATES | | | | |
| 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 |
| Malaga Bank, FSB | 10/08/15 | 0.030 | 5,000,000.00 | 01/07/16 |
| Malaga Bank, FSB | 10/23/15 | 0.030 | 46,000,000.00 | 01/22/16 |
| Malaga Bank, FSB | 10/30/15 | 0.060 | 9,000,000.00 | 01/29/16 |

TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT (\$) | MATURITY DATE |
|------------------------------|-------------------------|------------------|----------------------------|--------------------------|
| 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 |
| 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 |
| Community Bank | 10/02/15 | 0.140 | 25,000,000.00 | 04/01/16 |
| 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 |
| East West Bank | 10/21/15 | 0.050 | 125,000,000.00 | 01/20/16 |
| East West Bank | 10/23/15 | 0.050 | 50,000,000.00 | 01/22/16 |
| 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 | 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 |
| Wescom Central Credit Union | 10/28/15 | 0.070 | 50,000,000.00 | 01/27/16 |
| PASO ROBLES | | | | |
| Heritage Oaks Bank | 09/09/15 | 0.080 | 25,000,000.00 | 12/09/15 |
| PORTERVILLE | | | | |
| 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 |
| Bank of the Sierra | 10/07/15 | 0.040 | 10,000,000.00 | 01/06/16 |
| Bank of the Sierra | 10/23/15 | 0.050 | 20,000,000.00 | 01/22/16 |
| RANCHO CORDOVA | | | | |
| 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 | 10/16/15 | 0.050 | 2,000,000.00 | 01/15/16 |
| American River Bank | 10/21/15 | 0.050 | 3,000,000.00 | 01/20/16 |
| American River Bank | 07/31/15 | 0.190 | 2,500,000.00 | 01/29/16 |
| American River Bank | 10/07/15 | 0.090 | 2,500,000.00 | 04/06/16 |
| REDWOOD CITY | | | | |
| 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

| FINANCIAL INSTITUTION | DEPOSIT | | PAR | MATURITY |
|---------------------------------------|----------------|------------------|--------------------|-----------------|
| | DATE | YIELD (%) | AMOUNT (\$) | DATE |
| REDWOOD CITY (Continued) | | | | |
| Provident Credit Union | 10/28/15 | 0.030 | 40,000,000.00 | 01/27/16 |
| Provident Credit Union | 10/15/15 | 0.090 | 20,000,000.00 | 04/14/16 |
| RICHMOND | | | | |
| 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 |
| Mechanics Bank | 10/14/15 | 0.050 | 20,000,000.00 | 01/13/16 |
| Mechanics Bank | 10/22/15 | 0.060 | 20,000,000.00 | 01/21/16 |
| ROCKLIN | | | | |
| Five Star Bank | 10/14/15 | 0.030 | 2,000,000.00 | 01/13/16 |
| ROSEMEAD | | | | |
| Pacific Alliance Bank | 10/14/15 | 0.120 | 4,000,000.00 | 04/13/16 |
| 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 | 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 | 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 |
| Merchants National Bank of Sacramento | 10/28/15 | 0.050 | 2,000,000.00 | 01/27/16 |
| Merchants National Bank of Sacramento | 10/07/15 | 0.090 | 2,000,000.00 | 04/06/16 |
| 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 | 08/19/15 | 0.090 | 10,000,000.00 | 11/18/15 |
| Mission Federal Credit Union | 10/14/15 | 0.030 | 10,000,000.00 | 01/13/16 |
| 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 |
| San Diego County Credit Union | 10/14/15 | 0.010 | 50,000,000.00 | 01/13/16 |
| San Diego County Credit Union | 10/15/15 | 0.010 | 50,000,000.00 | 01/14/16 |
| San Diego County Credit Union | 10/28/15 | 0.010 | 50,000,000.00 | 01/27/16 |
| San Diego County Credit Union | 10/15/15 | 0.070 | 50,000,000.00 | 04/14/16 |
| 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 | 09/18/15 | 0.110 | 3,000,000.00 | 12/18/15 |
| Trans Pacific National Bank | 10/23/15 | 0.060 | 2,000,000.00 | 01/22/16 |
| SAN JOSE | | | | |
| 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 |
| Heritage Bank of Commerce | 10/22/15 | 0.140 | 50,000,000.00 | 04/21/16 |
| 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 | 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 |
| Summit State Bank | 10/23/15 | 0.030 | 3,500,000.00 | 01/22/16 |
| Summit State Bank | 10/28/15 | 0.030 | 4,000,000.00 | 01/27/16 |
| 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 | 10/30/15 | 0.060 | 10,000,000.00 | 01/29/16 |

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 OCTOBER 2015 | | | 5,628,540,000.00 | |

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

DAILY BALANCES

| <u>DAY OF MONTH</u> | <u>BANK BALANCES</u> | <u>WARRANTS OUTSTANDING</u> |
|-------------------------|--------------------------|---------------------------------|
| 1 | \$ 2,431,869 | \$ 3,553,355 |
| 2 | 2,029,514 | 4,042,212 |
| 3 | 2,029,514 | 4,042,212 |
| 4 | 2,029,514 | 4,042,212 |
| 5 | 2,284,145 | 3,312,158 |
| 6 | 2,014,065 | 2,840,956 |
| 7 | 2,004,979 | 3,287,015 |
| 8 | 1,839,187 | 2,644,776 |
| 9 | 1,944,375 | 4,359,919 |
| 10 | 1,944,375 | 4,359,919 |
| 11 | 1,944,375 | 4,359,919 |
| 12 | 1,944,375 | 4,573,346 |
| 13 | 1,926,585 | 3,726,616 |
| 14 | 2,018,021 | 2,994,306 |
| 15 | 2,184,218 | 3,433,793 |
| 16 | 2,183,290 | 3,269,497 |
| 17 | 2,183,290 | 3,269,497 |
| 18 | 2,183,290 | 3,269,497 |
| 19 | 2,063,424 | 2,678,053 |
| 20 | 2,201,530 | 2,352,800 |
| 21 | 2,066,194 | 3,293,007 |
| 22 | 2,124,004 | 3,559,873 |
| 23 | 2,080,060 | 3,600,752 |
| 24 | 2,080,060 | 3,600,752 |
| 25 | 2,080,060 | 3,600,752 |
| 26 | 1,989,470 | 3,099,097 |
| 27 | 1,942,107 | 2,663,548 |
| 28 | 1,989,228 | 4,110,742 |
| 29 | 2,027,192 | 3,345,725 |
| 30 | 1,989,833 | 3,752,458 |
| 31 | 1,989,833 | 3,753,360 |

AVERAGE DOLLAR DAYS 2,056,193 ^{a/}

a/ The prescribed bank balance for was \$2,051,500. This consisted of \$1,992,200 in compensating balances for services, balances for uncollected funds of \$61,300 and a deduction of \$2,000 for October delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on October 21, 2015, has determined and designated the amount of money available for deposit and investment as of October 14, 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: \$ 1,992,200,000

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

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

| | From | To | Transactions | In Securities (section 16430)* | Time Deposits in Various Financial Institutions (sections 16503a and 16602)* | Estimated Total |
|-------|------------|------------|--------------------|-----------------------------------|--|--------------------|
| (1) | 10/19/2015 | 10/23/2015 | \$ (2,095,500,000) | \$ (7,624,000,000) | \$ 5,528,500,000 | \$ (2,095,500,000) |
| (2) | 10/26/2015 | 10/30/2015 | \$ 717,200,000 | \$ (6,906,800,000) | \$ 5,528,500,000 | \$ (1,378,300,000) |
| (3) | 11/2/2015 | 11/6/2015 | \$ (2,279,400,000) | \$ (9,186,200,000) | \$ 5,528,500,000 | \$ (3,657,700,000) |
| (4) | 11/9/2015 | 11/13/2015 | \$ (1,683,800,000) | \$ (10,870,000,000) | \$ 5,528,500,000 | \$ (5,341,500,000) |
| (5) | 11/16/2015 | 11/20/2015 | \$ 225,100,000 | \$ (10,644,900,000) | \$ 5,528,500,000 | \$ (5,116,400,000) |
| (6) | 11/23/2015 | 11/27/2015 | \$ (932,700,000) | \$ (11,577,600,000) | \$ 5,528,500,000 | \$ (6,049,100,000) |
| (7) | 11/30/2015 | 12/4/2015 | \$ (141,700,000) | \$ (11,719,300,000) | \$ 5,528,500,000 | \$ (6,190,800,000) |
| (8) | 12/7/2015 | 12/11/2015 | \$ (1,414,800,000) | \$ (13,134,100,000) | \$ 5,528,500,000 | \$ (7,605,600,000) |
| (9) | 12/14/2015 | 12/18/2015 | \$ 2,921,000,000 | \$ (10,213,100,000) | \$ 5,528,500,000 | \$ (4,684,600,000) |

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 1,992,200,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Dated: October 21, 2015

* Government Code

Member