

John Chiang

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

AUGUST 31, 2017

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

AUGUST 2017

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Summary of Investment Data A Comparison of August 2017 with August 2016

(Dollars In Thousands)

	August 2017	August 2016	Change
Average Daily Portfolio (\$)	73,821,155	68,784,160	+5,036,995
Accrued Earnings (\$)	67,966	35,789	+32,177
Effective Yield (%)	1.084	0.614	+0.47
Average Life-Month End (In Days)	179	162	+17
Total Security Transactions			
Amount (\$)	20,855,227	22,365,644	-1,510,417
Number	418	448	-30
Total Time Deposit Transactions			
Amount (\$)	2,007,000	2,768,400	-761,400
Number	89	116	-27
Average Workday Investment Activity (\$)	994,010	1,092,785	-98,775
Prescribed Demand Account Balances For Services (\$)	476,600	1,945,800	-1,469,200



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

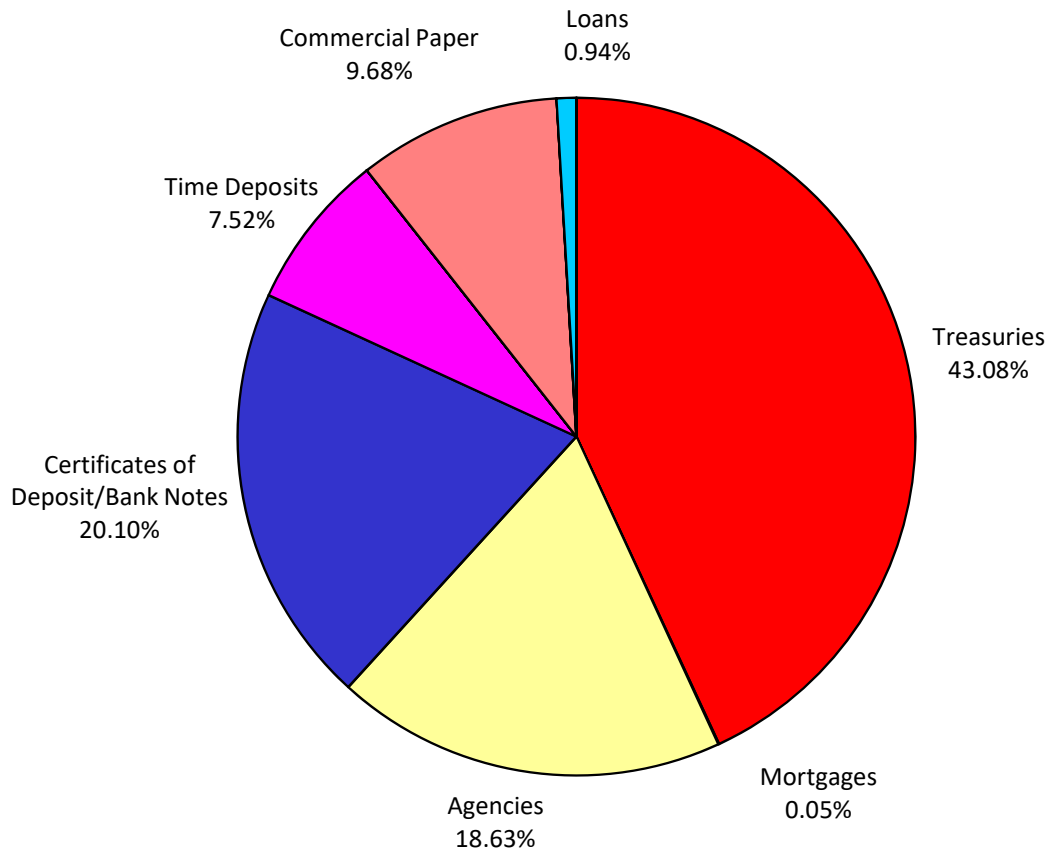
(Dollars In Thousands)

August 31, 2017

<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	12,640,985	16.82	+0.10
Bonds	0	0.00	0
Notes	19,724,871	26.26	-0.12
Strips	0	0.00	0
Total Government	<u>32,365,856</u>	<u>43.08</u>	<u>-0.02</u>
Agency Debentures	2,655,043	3.53	+0.18
Certificates of Deposit	14,200,000	18.90	+0.33
Bank Notes	900,000	1.20	+0.28
Repurchases	0	0.00	0
Agency Discount Notes	11,142,008	14.83	-0.11
Time Deposits	5,646,740	7.52	+0.10
GNMAs	0	0.00	0
Commercial Paper	7,276,002	9.68	-0.82
Remics	37,539	0.05	0
Corporate Bonds	0	0.00	0
AB 55 Loans	704,430	0.94	+0.05
GF Loans	0	0.00	0
Other	200,000	0.27	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>75,127,618</u>	<u>100.00</u>	

<u>INVESTMENT ACTIVITY</u>	<u>AUGUST 2017</u>		<u>JULY 2017</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	418	20,855,227	467	23,304,468
Other	11	56,235	6	101,500
Time Deposits	89	2,007,000	143	4,192,000
Total	<u>518</u>	<u>22,918,462</u>	<u>616</u>	<u>27,597,968</u>
PMIA Monthly Average Effective Yield (%)		1.084		1.051
Year to Date Yield Last Day of Month (%)		1.067		1.051

**Pooled Money Investment Account
Portfolio Composition
\$75.1 billion
08/31/17**



INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
08/01/17 REDEMPTIONS									
CP		TOKYO NY		08/01/17	1.210	50,000	35	58,819.44	1.228
CP		TOKYO NY		08/01/17	1.210	50,000	35	58,819.44	1.228
CP		BNP NY		08/01/17	1.200	50,000	36	60,000.00	1.218
CP		BNP NY		08/01/17	1.200	50,000	36	60,000.00	1.218
CP		COCA COLA		08/01/17	1.080	50,000	41	61,500.00	1.096
CP		BNP NY		08/01/17	1.190	50,000	47	77,680.56	1.208
CP		BNP NY		08/01/17	1.190	50,000	47	77,680.56	1.208
CP		BNP NY		08/01/17	0.940	50,000	68	88,777.78	0.955
CP		BNP NY		08/01/17	0.940	50,000	68	88,777.78	0.955
CP		GE CTS		08/01/17	1.000	50,000	158	219,444.44	1.018
CP		CRC		08/01/17	1.160	50,000	180	290,000.00	1.183
DN		FHLB		08/01/17	0.810	50,000	105	118,125.04	0.823
DN		FHLB		08/01/17	0.810	50,000	105	118,125.04	0.823
DN		FNMA		08/01/17	0.780	50,000	126	136,500.00	0.793
DN		FNMA		08/01/17	0.780	50,000	126	136,500.00	0.793
DN		FNMA		08/01/17	0.780	50,000	127	137,583.33	0.793
DN		FNMA		08/01/17	0.780	50,000	127	137,583.33	0.793
DN		FHLMC		08/01/17	0.610	50,000	158	133,861.11	0.620
DN		FHLMC		08/01/17	0.610	50,000	158	133,861.11	0.620
DN		FHLMC		08/01/17	0.615	50,000	159	135,812.50	0.625
DN		FHLMC		08/01/17	0.615	50,000	159	135,812.50	0.625
DN		FHLMC		08/01/17	0.610	50,000	182	154,194.44	0.620
DN		FHLMC		08/01/17	0.610	50,000	182	154,194.44	0.620
YCD		BNP	1.200	08/01/17	1.200	50,000	34	56,666.67	1.217
YCD		BNP	1.200	08/01/17	1.200	50,000	34	56,666.67	1.217
YCD		BNP	1.200	08/01/17	1.200	50,000	34	56,666.67	1.217
YCD		TOKYO-MIT	1.190	08/01/17	1.190	50,000	46	76,027.78	1.207
YCD		TOKYO-MIT	1.190	08/01/17	1.190	50,000	46	76,027.78	1.207
YCD		SUMITOMO	1.030	08/01/17	1.030	50,000	60	85,833.33	1.044
YCD		SUMITOMO	1.030	08/01/17	1.030	50,000	60	85,833.33	1.044
YCD		SOC GEN	1.080	08/01/17	1.080	50,000	98	147,000.00	1.095
YCD		SOC GEN	1.080	08/01/17	1.080	50,000	98	147,000.00	1.095
08/01/17 PURCHASES									
BN		BOFA	1.390	02/05/18	1.390	50,000			
BN		BOFA	1.390	02/05/18	1.390	50,000			
CP		RABO NY		08/07/17	1.180	50,000			
CP		RABO NY		08/07/17	1.180	50,000			
CP		RABO NY		08/09/17	1.180	50,000			
CP		RABO NY		08/09/17	1.180	50,000			
CP		BNP NY		08/15/17	1.160	50,000			
CP		BNP NY		08/15/17	1.160	50,000			
CP		SOC GEN NY		08/25/17	1.190	50,000			
CP		SOC GEN NY		08/25/17	1.190	50,000			
CP		TOKYO NY		09/11/17	1.220	50,000			
CP		TOKYO NY		09/11/17	1.220	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
08/01/17 PURCHASES (Continued)									
	CP	GE CO		09/22/17	1.110	50,000			
	CP	GE CO		09/22/17	1.110	50,000			
	DN	FHLB		01/02/18	1.060	50,000			
	DN	FHLB		01/02/18	1.060	50,000			
	TR	BILL		11/30/17	1.040	50,000			
	TR	BILL		11/30/17	1.040	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	YCD	MONTREAL	1.250	10/13/17	1.250	50,000			
	YCD	MONTREAL	1.250	10/13/17	1.250	50,000			
08/02/17 SALES									
	TR	BILL		04/26/18	1.145	50,000	42	66,791.66	1.172
	TR	BILL		04/26/18	1.145	50,000	42	66,791.66	1.172
	TR	BILL		04/26/18	1.145	50,000	42	66,791.66	1.172
08/02/17 REDEMPTIONS									
	CD	CITIBANK	1.110	08/02/17	1.110	50,000	106	163,416.67	1.125
	CD	CITIBANK	1.110	08/02/17	1.110	50,000	106	163,416.67	1.125
	CD	CITIBANK	1.110	08/02/17	1.110	50,000	106	163,416.67	1.125
	CP	SOC GEN NY		08/02/17	1.040	50,000	2	2,888.89	1.055
	CP	SOC GEN NY		08/02/17	1.040	50,000	2	2,888.89	1.055
	CP	SOC GEN NY		08/02/17	1.040	50,000	2	2,888.89	1.055
	CP	BNP NY		08/02/17	1.100	50,000	2	3,055.56	1.115
	CP	BNP NY		08/02/17	1.100	50,000	2	3,055.56	1.115
	CP	GE CO		08/02/17	1.090	50,000	30	45,416.67	1.106
	CP	GE CO		08/02/17	1.090	50,000	30	45,416.67	1.106
	CP	BNP NY		08/02/17	1.200	50,000	34	56,666.67	1.218
	CP	PEPSICO		08/02/17	1.080	50,000	48	72,000.00	1.097
	CP	PEPSICO		08/02/17	1.080	50,000	48	72,000.00	1.097
	CP	MICROSOFT		08/02/17	0.930	50,000	63	81,375.00	0.944
	CP	MICROSOFT		08/02/17	0.930	50,000	63	81,375.00	0.944
	CP	GE CTS		08/02/17	0.950	50,000	104	137,222.22	0.966
	YCD	SUMITOMO	1.120	08/02/17	1.120	50,000	49	76,222.22	1.136
	YCD	SUMITOMO	1.120	08/02/17	1.120	50,000	49	76,222.22	1.136
	YCD	BARCLAYS	1.320	08/02/17	1.320	50,000	97	177,833.33	1.338
	YCD	BARCLAYS	1.320	08/02/17	1.320	50,000	97	177,833.33	1.338
08/02/17 NO PURCHASES									
08/03/17 NO REDEMPTIONS									
08/03/17 NO PURCHASES									
08/04/17 NO REDEMPTIONS									

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
08/04/17 NO PURCHASES									
08/07/17 REDEMPTIONS									
	CP	RABO NY		08/07/17	1.180	50,000	6	9,833.33	1.197
	CP	RABO NY		08/07/17	1.180	50,000	6	9,833.33	1.197
	CP	PEPSICO		08/07/17	1.060	50,000	28	41,222.22	1.076
	CP	TD USA		08/07/17	1.160	50,000	32	51,555.56	1.177
	CP	TD USA		08/07/17	1.160	50,000	32	51,555.56	1.177
	CP	TOKYO NY		08/07/17	1.210	50,000	35	58,819.44	1.228
	CP	TOKYO NY		08/07/17	1.210	50,000	35	58,819.44	1.228
	CP	TOKYO NY		08/07/17	1.210	50,000	35	58,819.44	1.228
	CP	TOYOTA		08/07/17	1.030	50,000	74	105,861.11	1.047
	CP	TOYOTA		08/07/17	1.030	50,000	74	105,861.11	1.047
	YCD	SWEDBANK	1.150	08/07/17	1.150	50,000	28	44,722.22	1.166
	YCD	SWEDBANK	1.150	08/07/17	1.150	50,000	28	44,722.22	1.166
	YCD	SE BANKEN	1.150	08/07/17	1.150	50,000	32	51,111.11	1.166
08/07/17 PURCHASES									
	CP	RABO NY		08/08/17	1.160	50,000			
	CP	RABO NY		08/08/17	1.160	50,000			
	CP	TOKYO NY		08/16/17	1.180	50,000			
	CP	TOKYO NY		08/16/17	1.180	50,000			
08/08/17 REDEMPTIONS									
	CP	RABO NY		08/08/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/08/17	1.160	50,000	1	1,611.11	1.176
	CP	SOC GEN NY		08/08/17	1.030	50,000	89	127,319.44	1.047
	CP	SOC GEN NY		08/08/17	1.030	50,000	89	127,319.44	1.047
08/08/17 PURCHASES									
	CP	RABO NY		08/14/17	1.180	50,000			
	CP	RABO NY		08/14/17	1.180	50,000			
	CP	BNP NY		08/24/17	1.170	50,000			
	CP	BNP NY		08/24/17	1.170	50,000			
	CP	BNP NY		08/24/17	1.170	50,000			
08/09/17 REDEMPTIONS									
	CP	RABO NY		08/09/17	1.180	50,000	8	13,111.11	1.197
	CP	RABO NY		08/09/17	1.180	50,000	8	13,111.11	1.197
	YCD	MONTREAL	1.170	08/09/17	1.170	50,000	34	55,250.00	1.186
	YCD	MONTREAL	1.170	08/09/17	1.170	50,000	34	55,250.00	1.186

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
08/09/17 PURCHASES									
	CP	SOC GEN NY		08/14/17	1.170	50,000			
	CP	SOC GEN NY		08/14/17	1.170	50,000			
	CP	RABO NY		08/15/17	1.180	50,000			
	CP	RABO NY		08/15/17	1.180	50,000			
	CP	JPM LLC		12/08/17	1.400	50,000			
	YCD	SUMITOMO	1.180	08/29/17	1.180	50,000			
	YCD	SUMITOMO	1.180	08/29/17	1.180	50,000			
08/10/17 NO REDEMPTIONS									
08/10/17 PURCHASES									
	CP	GE CO		09/08/17	1.090	50,000			
	DEB	FHLB	0.875	10/01/18	1.325	50,000			
	DEB	FFCB	1.550	08/10/20	1.550	25,000			
	YCD	MIZUHO	1.180	09/11/17	1.180	50,000			
	YCD	MIZUHO	1.180	09/11/17	1.180	50,000			
	YCD	BARCLAYS	1.240	09/11/17	1.240	50,000			
	YCD	BARCLAYS	1.240	09/11/17	1.240	50,000			
08/11/17 REDEMPTIONS									
	CP	GE CO		08/11/17	1.090	50,000	29	43,902.78	1.106
	CP	GE CO		08/11/17	1.090	50,000	29	43,902.78	1.106
	CP	TOKYO NY		08/11/17	1.210	50,000	32	53,777.78	1.228
	CP	TOKYO NY		08/11/17	1.210	50,000	32	53,777.78	1.228
	CP	TOKYO NY		08/11/17	1.210	50,000	35	58,819.44	1.228
	CP	TOKYO NY		08/11/17	1.210	50,000	35	58,819.44	1.228
	CP	GE CO		08/11/17	1.090	50,000	36	54,500.00	1.106
	CP	GE CO		08/11/17	1.090	50,000	36	54,500.00	1.106
	YCD	MIZUHO	1.150	08/11/17	1.150	50,000	28	44,722.22	1.166
	YCD	MIZUHO	1.150	08/11/17	1.150	50,000	28	44,722.22	1.166
	YCD	CR AG CIB	1.180	08/11/17	1.180	50,000	30	49,166.67	1.196
	YCD	CR AG CIB	1.180	08/11/17	1.180	50,000	30	49,166.67	1.196
	YCD	TOKYO-MIT	1.190	08/11/17	1.190	50,000	36	59,500.00	1.207
	YCD	TOKYO-MIT	1.190	08/11/17	1.190	50,000	36	59,500.00	1.207
08/11/17 NO PURCHASES									
08/14/17 SALES									
	TR	BILL		05/24/18	1.145	50,000	60	101,371.53	1.247
	TR	BILL		05/24/18	1.145	50,000	60	101,371.53	1.247
	TR	BILL		09/28/17	0.945	50,000	61	83,743.06	1.005
	TR	BILL		05/24/18	1.145	50,000	67	107,763.89	1.187

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
08/14/17 REDEMPTIONS									
	CP	SOC GEN NY		08/14/17	1.170	50,000	5	8,125.00	1.186
	CP	SOC GEN NY		08/14/17	1.170	50,000	5	8,125.00	1.186
	CP	RABO NY		08/14/17	1.180	50,000	6	9,833.33	1.197
	CP	RABO NY		08/14/17	1.180	50,000	6	9,833.33	1.197
	YCD	SUMITOMO	1.200	08/14/17	1.200	50,000	32	53,333.33	1.217
	YCD	SUMITOMO	1.200	08/14/17	1.200	50,000	32	53,333.33	1.217
08/14/17 NO PURCHASES									
08/15/17 REDEMPTIONS									
	CP	RABO NY		08/15/17	1.180	50,000	6	9,833.33	1.197
	CP	RABO NY		08/15/17	1.180	50,000	6	9,833.33	1.197
	CP	BNP NY		08/15/17	1.160	50,000	14	22,555.56	1.177
	CP	BNP NY		08/15/17	1.160	50,000	14	22,555.56	1.177
	CP	THUNDER		08/15/17	1.160	50,000	61	98,277.78	1.178
08/15/17 PURCHASES									
	CP	RABO NY		08/16/17	1.160	50,000			
	CP	GE CO		09/08/17	1.090	50,000			
	CP	GE CO		09/08/17	1.090	50,000			
08/16/17 REDEMPTIONS									
	CP	RABO NY		08/16/17	1.160	50,000	1	1,611.11	1.176
	CP	TOKYO NY		08/16/17	1.180	50,000	9	14,750.00	1.197
	CP	TOKYO NY		08/16/17	1.180	50,000	9	14,750.00	1.197
	CP	JPM LLC		08/16/17	1.200	50,000	62	103,333.33	1.219
	CP	JPM LLC		08/16/17	1.200	50,000	62	103,333.33	1.219
	CP	TD USA		08/16/17	1.170	50,000	63	102,375.00	1.189
	CP	TD USA		08/16/17	1.170	50,000	63	102,375.00	1.189
	CP	MIZUHO NY		08/16/17	1.040	50,000	77	111,222.22	1.057
	CP	MIZUHO NY		08/16/17	1.040	50,000	77	111,222.22	1.057
	CP	TOYOTA		08/16/17	1.150	50,000	155	247,569.44	1.172
	CP	TOYOTA		08/16/17	1.150	50,000	155	247,569.44	1.172
	CP	TOYOTA		08/16/17	1.140	50,000	160	253,333.33	1.162
	CP	TOYOTA		08/16/17	1.140	50,000	160	253,333.33	1.162
	CP	JPM LLC		08/16/17	1.170	50,000	182	295,750.00	1.193
	CP	JPM LLC		08/16/17	1.170	50,000	182	295,750.00	1.193
	DN	IBRD		08/16/17	1.030	50,000	62	88,694.44	1.046
	DN	IBRD		08/16/17	1.030	50,000	62	88,694.44	1.046
	DN	FHLB		08/16/17	0.660	50,000	174	159,500.00	0.671
	DN	FHLB		08/16/17	0.660	50,000	174	159,500.00	0.671
	YCD	SE BANKEN	1.170	08/16/17	1.170	50,000	62	100,750.00	1.186
	YCD	SE BANKEN	1.170	08/16/17	1.170	50,000	62	100,750.00	1.186
	YCD	SE BANKEN	1.170	08/16/17	1.170	50,000	62	100,750.00	1.186
	YCD	SE BANKEN	1.170	08/16/17	1.170	50,000	62	100,750.00	1.186

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
08/16/17 REDEMPTIONS (Continued)									
	YCD	CIBC	1.180	08/16/17	1.180	50,000	62	101,611.11	1.196
	YCD	CIBC	1.180	08/16/17	1.180	50,000	62	101,611.11	1.196
	YCD	NORINCHUK	1.130	08/16/17	1.130	50,000	90	141,250.00	1.146
	YCD	NORINCHUK	1.130	08/16/17	1.130	50,000	90	141,250.00	1.146
	YCD	SVENSKA	1.060	08/16/17	1.060	50,000	113	166,361.11	1.075
	YCD	SVENSKA	1.060	08/16/17	1.060	50,000	113	166,361.11	1.075
08/16/17 PURCHASES									
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
08/17/17 REDEMPTIONS									
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	TR	BILL		08/17/17	0.570	50,000	359	284,208.33	0.581
	TR	BILL		08/17/17	0.570	50,000	359	284,208.33	0.581
	TR	BILL		08/17/17	0.570	50,000	359	284,208.33	0.581
	TR	BILL		08/17/17	0.570	50,000	359	284,208.33	0.581
	TR	BILL		08/17/17	0.565	50,000	364	285,638.89	0.576
	TR	BILL		08/17/17	0.565	50,000	364	285,638.89	0.576
	TR	BILL		08/17/17	0.573	50,000	364	289,430.56	0.584
	TR	BILL		08/17/17	0.573	50,000	364	289,430.56	0.584
	TR	BILL		08/17/17	0.575	50,000	364	290,694.44	0.586
	TR	BILL		08/17/17	0.575	50,000	364	290,694.44	0.586
08/17/17 PURCHASES									
	BN	BOFA	1.320	01/02/18	1.320	50,000			
	BN	BOFA	1.320	01/02/18	1.320	50,000			
	CP	RABO NY		08/18/17	1.160	50,000			
	CP	RABO NY		08/18/17	1.160	50,000			
	CP	BNP NY		08/21/17	1.160	50,000			
	CP	BNP NY		08/21/17	1.160	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
08/17/17 PURCHASES (Continued)									
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	TOKYO NY		09/08/17	1.210	50,000			
	CP	TOKYO NY		09/08/17	1.210	50,000			
	CP	GE CO		09/11/17	1.090	50,000			
	CP	GE CO		09/11/17	1.090	50,000			
	CP	TOKYO NY		09/11/17	1.210	50,000			
	CP	TOKYO NY		09/11/17	1.210	50,000			
	DN	FHLB		02/28/18	1.100	50,000			
	DN	FHLB		02/28/18	1.100	50,000			
	TR	BILL		08/16/18	1.200	50,000			
	TR	BILL		08/16/18	1.200	50,000			
	TR	BILL		08/16/18	1.206	50,000			
	TR	BILL		08/16/18	1.206	50,000			
	TR	BILL		08/16/18	1.208	50,000			
	TR	BILL		08/16/18	1.208	50,000			
08/18/17 REDEMPTIONS									
	CP	RABO NY		08/18/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/18/17	1.160	50,000	1	1,611.11	1.176
08/18/17 PURCHASES									
	CP	SOC GEN NY		08/21/17	1.160	50,000			
	CP	SOC GEN NY		08/21/17	1.160	50,000			
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	TOKYO NY		08/29/17	1.190	50,000			
	CP	TOKYO NY		08/29/17	1.190	50,000			
	CP	BNP NY		09/11/17	1.170	50,000			
	CP	BNP NY		09/11/17	1.170	50,000			
	TR	BILL		08/16/18	1.205	50,000			
	TR	BILL		08/16/18	1.205	50,000			
08/21/17 REDEMPTIONS									
	CP	SOC GEN NY		08/21/17	1.160	50,000	3	4,833.33	1.176
	CP	SOC GEN NY		08/21/17	1.160	50,000	3	4,833.33	1.176
	CP	BNP NY		08/21/17	1.160	50,000	4	6,444.44	1.176
	CP	BNP NY		08/21/17	1.160	50,000	4	6,444.44	1.176
	CP	BNP NY		08/21/17	1.170	50,000	32	52,000.00	1.187
	CP	TOKYO NY		08/21/17	1.210	50,000	35	58,819.44	1.228
	CP	TOKYO NY		08/21/17	1.210	50,000	35	58,819.44	1.228
	CP	GE CO		08/21/17	1.100	50,000	38	58,055.56	1.117
	CP	GE CO		08/21/17	1.100	50,000	38	58,055.56	1.117
	YCD	TOKYO-MIT	1.180	08/21/17	1.180	50,000	25	40,972.22	1.196
	YCD	TOKYO-MIT	1.180	08/21/17	1.180	50,000	25	40,972.22	1.196

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/21/17 PURCHASES									
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	TOKYO NY		09/08/17	1.200	50,000			
	CP	TOKYO NY		09/08/17	1.200	50,000			
08/22/17 NO REDEMPTIONS									
08/22/17 PURCHASES									
	CP	BNP NY		09/08/17	1.170	50,000			
	CP	BNP NY		09/08/17	1.170	50,000			
	CP	JPM LLC		09/11/17	1.210	50,000			
	CP	JPM LLC		09/11/17	1.210	50,000			
	CP	GE CO		09/29/17	1.120	50,000			
	CP	GE CO		09/29/17	1.120	50,000			
	YCD	NORINCHUK	1.180	09/29/17	1.180	50,000			
	YCD	NORINCHUK	1.180	09/29/17	1.180	50,000			
	YCD	NORINCHUK	1.180	09/29/17	1.180	50,000			
08/23/17 NO REDEMPTIONS									
08/23/17 PURCHASES									
	CP	TOKYO NY		09/22/17	1.220	50,000			
	CP	MIZUHO NY		09/27/17	1.180	50,000			
	CP	MIZUHO NY		09/27/17	1.180	50,000			
	DN	FHLB		11/01/17	1.020	50,000			
	DN	FHLB		11/01/17	1.020	50,000			
	YCD	DNB	1.180	09/27/17	1.180	50,000			
	YCD	DNB	1.180	09/27/17	1.180	50,000			
	YCD	SUMITOMO	1.210	09/29/17	1.210	50,000			
	YCD	SUMITOMO	1.210	09/29/17	1.210	50,000			
	YCD	MONTREAL	1.210	10/02/17	1.210	50,000			
	YCD	MONTREAL	1.210	10/02/17	1.210	50,000			
08/24/17 REDEMPTIONS									
	CP	BNP NY		08/24/17	1.170	50,000	16	26,000.00	1.187
	CP	BNP NY		08/24/17	1.170	50,000	16	26,000.00	1.187
	CP	BNP NY		08/24/17	1.170	50,000	16	26,000.00	1.187
08/24/17 PURCHASES									
	CD	BOWEST	1.530	02/27/18	1.530	50,000			
	CD	BOWEST	1.530	02/27/18	1.530	50,000			
	CP	BNP NY		09/11/17	1.170	50,000			
	CP	BNP NY		09/11/17	1.170	50,000			
	CP	BNP NY		09/11/17	1.170	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
08/24/17 PURCHASES (Continued)									
	DEB	FHLB	0.875	10/01/18	1.265	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	TR	NOTE	1.375	07/31/19	1.326	50,000			
	TR	NOTE	1.375	07/31/19	1.326	50,000			
	YCD	TOKYO-MIT	1.200	09/29/17	1.200	50,000			
	YCD	TOKYO-MIT	1.200	09/29/17	1.200	50,000			
	YCD	BARCLAYS	1.230	09/29/17	1.230	50,000			
	YCD	BARCLAYS	1.230	09/29/17	1.230	50,000			
	YCD	SWEDBANK	1.170	10/02/17	1.170	50,000			
	YCD	SWEDBANK	1.170	10/02/17	1.170	50,000			
08/25/17 REDEMPTIONS									
	CP	SOC GEN NY		08/25/17	1.190	50,000	24	39,666.67	1.207
	CP	SOC GEN NY		08/25/17	1.190	50,000	24	39,666.67	1.207
	CP	BNP NY		08/25/17	1.170	50,000	32	52,000.00	1.187
	CP	BNP NY		08/25/17	1.170	50,000	32	52,000.00	1.187
	CP	TOKYO NY		08/25/17	1.210	50,000	38	63,861.11	1.228
	CP	TOKYO NY		08/25/17	1.210	50,000	38	63,861.11	1.228
	CP	TOKYO NY		08/25/17	1.210	50,000	38	63,861.11	1.228
	YCD	SUMITOMO	1.200	08/25/17	1.200	50,000	42	70,000.00	1.217
	YCD	SUMITOMO	1.200	08/25/17	1.200	50,000	42	70,000.00	1.217
08/25/17 PURCHASES									
	CD	MUFG UNION	1.250	12/22/17	1.250	50,000			
	CD	MUFG UNION	1.250	12/22/17	1.250	50,000			
	CP	BNP NY		09/19/17	1.160	50,000			
	CP	BNP NY		09/19/17	1.160	50,000			
	CP	TOKYO NY		09/19/17	1.210	50,000			
	CP	TOKYO NY		09/19/17	1.210	50,000			
	CP	BNP NY		10/02/17	1.170	50,000			
	CP	BNP NY		10/02/17	1.170	50,000			
	CP	BNP NY		11/01/17	1.200	50,000			
	CP	BNP NY		11/01/17	1.200	50,000			
	CP	BNP NY		11/01/17	1.200	50,000			
	CP	TOYOTA		12/22/17	1.250	50,000			
	CP	TOYOTA		12/22/17	1.250	50,000			
	DN	FHLB		12/01/17	1.020	50,000			
	DN	FHLB		12/01/17	1.020	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	TR	BILL		08/16/18	1.203	50,000			
	TR	BILL		08/16/18	1.203	50,000			
	YCD	SUMITOMO	1.200	09/22/17	1.200	50,000			
	YCD	SUMITOMO	1.200	09/22/17	1.200	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
08/25/17 PURCHASES (Continued)									
	YCD	BARCLAYS	1.240	09/27/17	1.240	50,000			
	YCD	BARCLAYS	1.240	09/27/17	1.240	50,000			
	YCD	SE BANKEN	1.150	10/02/17	1.150	50,000			
	YCD	SE BANKEN	1.150	10/02/17	1.150	50,000			
08/28/17 REDEMPTIONS									
	CP	MIZUHO NY		08/28/17	1.180	50,000	31	50,805.56	1.198
	CP	MIZUHO NY		08/28/17	1.180	50,000	31	50,805.56	1.198
	CP	PEPSICO		08/28/17	1.080	50,000	32	48,000.00	1.096
	CP	BNP NY		08/28/17	1.170	50,000	32	52,000.00	1.187
	CP	BNP NY		08/28/17	1.170	50,000	32	52,000.00	1.187
	DN	IBRD		08/28/17	0.880	50,000	126	154,000.00	0.895
	DN	IBRD		08/28/17	0.880	50,000	126	154,000.00	0.895
	DN	FHLMC		08/28/17	0.650	50,000	186	167,916.67	0.661
	DN	FHLMC		08/28/17	0.650	50,000	186	167,916.67	0.661
	YCD	BARCLAYS	1.180	08/28/17	1.180	50,000	60	98,333.33	1.196
	YCD	MONTREAL	1.160	08/28/17	1.160	50,000	102	164,333.33	1.176
	YCD	MONTREAL	1.160	08/28/17	1.160	50,000	102	164,333.33	1.176
	YCD	DNB	1.110	08/28/17	1.110	50,000	124	191,166.67	1.125
	YCD	DNB	1.110	08/28/17	1.110	50,000	124	191,166.67	1.125
08/28/17 PURCHASES									
	CP	GE CO		09/27/17	1.110	50,000			
	CP	GE CO		09/27/17	1.110	50,000			
	CP	TOKYO NY		10/03/17	1.230	50,000			
	CP	TOKYO NY		10/03/17	1.230	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	TR	NOTE	1.375	07/31/19	1.329	50,000			
	TR	NOTE	1.375	07/31/19	1.329	50,000			
	YCD	SUMITOMO	1.210	10/03/17	1.210	50,000			
	YCD	SUMITOMO	1.210	10/03/17	1.210	50,000			
	YCD	TORONTO	1.180	10/13/17	1.180	50,000			
	YCD	TORONTO	1.180	10/13/17	1.180	50,000			
	YCD	DNB	1.230	11/06/17	1.230	50,000			
	YCD	DNB	1.230	11/06/17	1.230	50,000			
	YCD	SVENSKA	1.270	12/01/17	1.270	50,000			
	YCD	SVENSKA	1.270	12/01/17	1.270	50,000			
	YCD	RABOBANK	1.280	12/01/17	1.280	50,000			
	YCD	RABOBANK	1.280	12/01/17	1.280	50,000			
	YCD	MONTREAL	1.300	12/01/17	1.300	50,000			
	YCD	MONTREAL	1.300	12/01/17	1.300	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$ (000))</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
08/29/17 REDEMPTIONS									
	CP	RABO NY		08/29/17	1.180	50,000	8	13,111.11	1.197
	CP	RABO NY		08/29/17	1.180	50,000	8	13,111.11	1.197
	CP	RABO NY		08/29/17	1.180	50,000	11	18,027.78	1.197
	CP	RABO NY		08/29/17	1.180	50,000	11	18,027.78	1.197
	CP	TOKYO NY		08/29/17	1.190	50,000	11	18,180.56	1.207
	CP	TOKYO NY		08/29/17	1.190	50,000	11	18,180.56	1.207
	CP	RABO NY		08/29/17	1.180	50,000	12	19,666.67	1.197
	CP	RABO NY		08/29/17	1.180	50,000	12	19,666.67	1.197
	YCD	SUMITOMO	1.180	08/29/17	1.180	50,000	20	32,777.78	1.196
	YCD	SUMITOMO	1.180	08/29/17	1.180	50,000	20	32,777.78	1.196
08/29/17 NO PURCHASES									
08/30/17 NO REDEMPTIONS									
08/30/17 PURCHASES									
	CP	NISSAN		09/29/17	1.180	50,000			
	CP	TOKYO NY		10/10/17	1.230	50,000			
	CP	TOKYO NY		10/10/17	1.230	50,000			
	CP	TOKYO NY		10/10/17	1.230	50,000			
	DN	FHLB		01/02/18	1.060	50,000			
	DN	FHLB		01/02/18	1.060	50,000			
	YCD	DNB	1.190	10/13/17	1.190	50,000			
	YCD	DNB	1.190	10/13/17	1.190	50,000			
08/31/17 REDEMPTIONS									
	TR	NOTE	0.625	08/31/17	0.803	50,000	713	781,421.70	0.803
	TR	NOTE	0.625	08/31/17	0.803	50,000	713	781,421.70	0.803
	TR	NOTE	0.625	08/31/17	0.790	50,000	715	771,419.99	0.790
	TR	NOTE	0.625	08/31/17	0.790	50,000	715	771,419.99	0.790
	TR	NOTE	0.625	08/31/17	0.737	50,000	720	724,931.32	0.737
	TR	NOTE	0.625	08/31/17	0.737	50,000	720	724,931.32	0.737
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.722	50,000	731	720,703.12	0.721
	TR	NOTE	0.625	08/31/17	0.722	50,000	731	720,703.12	0.721
	TR	NOTE	0.625	08/31/17	0.722	50,000	731	720,703.12	0.721
	TR	NOTE	0.625	08/31/17	0.722	50,000	731	720,703.12	0.721

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/31/17 PURCHASES									
	CP	BNP NY		09/11/17	1.140	50,000			
	CP	BNP NY		09/11/17	1.140	50,000			
	CP	BNP NY		09/11/17	1.140	50,000			
	CP	BNP NY		09/11/17	1.140	50,000			
	CP	NISSAN		09/29/17	1.180	50,000			
	CP	SCOTIA NY		03/01/18	1.400	50,000			
	CP	SCOTIA NY		03/01/18	1.400	50,000			
	TR	BILL		03/01/18	1.086	50,000			
	TR	BILL		03/01/18	1.086	50,000			
	TR	NOTE	1.250	08/31/19	1.321	50,000			
	TR	NOTE	1.250	08/31/19	1.321	50,000			
	TR	NOTE	1.250	08/31/19	1.321	50,000			
	TR	NOTE	1.250	08/31/19	1.321	50,000			
	TR	NOTE	1.250	08/31/19	1.329	50,000			
	TR	NOTE	1.250	08/31/19	1.329	50,000			
	YCD	TOKYO-MIT	1.200	09/29/17	1.200	50,000			
	YCD	TOKYO-MIT	1.200	09/29/17	1.200	50,000			
	YCD	TOKYO-MIT	1.200	09/29/17	1.200	50,000			
	YCD	BARCLAYS	1.240	10/10/17	1.240	50,000			
	YCD	BARCLAYS	1.240	10/10/17	1.240	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP Termination of Reverse Repurchase Agreement

RRS Reverse Repurchase Agreement

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
ALHAMBRA				
New Omni Bank, NA	04/05/17	0.910	5,000,000.00	10/04/17
New Omni Bank, NA	04/20/17	0.940	4,000,000.00	10/19/17
New Omni Bank, NA	04/27/17	0.980	5,000,000.00	10/26/17
New Omni Bank, NA	06/01/17	1.080	13,000,000.00	11/30/17
New Omni Bank, NA	06/15/17	1.130	5,000,000.00	12/14/17
New Omni Bank, NA	08/24/17	1.140	2,000,000.00	02/22/18
AUBURN				
Community 1st Bank	03/17/17	0.960	2,000,000.00	09/15/17
Community 1st Bank	04/12/17	0.990	5,000,000.00	10/11/17
BREA				
Pacific Western Bank	03/15/17	0.920	40,000,000.00	09/13/17
Pacific Western Bank	04/07/17	0.930	10,000,000.00	10/06/17
Pacific Western Bank	05/18/17	1.040	50,000,000.00	11/16/17
Pacific Western Bank	07/26/17	1.120	40,000,000.00	01/24/18
Pacific Western Bank	08/23/17	1.120	50,000,000.00	02/21/18
BUENA PARK				
Uniti Bank	03/08/17	0.850	2,000,000.00	09/06/17
Uniti Bank	07/05/17	1.140	3,000,000.00	01/04/18
Uniti Bank	08/11/17	1.150	3,000,000.00	02/09/18
CERRITOS				
First Choice Bank	06/16/17	1.010	20,000,000.00	09/15/17
First Choice Bank	06/28/17	0.970	20,000,000.00	09/27/17
CHICO				
Golden Valley Bank	08/04/17	1.100	8,000,000.00	11/03/17
Tri Counties Bank	06/07/17	1.010	50,000,000.00	09/06/17
DIAMOND BAR				
Prospectors Federal Credit Union	03/09/17	0.880	4,000,000.00	09/07/17
DOWNEY				
Financial Partners Credit Union	04/05/17	0.940	10,000,000.00	10/04/17
EL CENTRO				
Cathay Bank	08/23/17	1.140	25,000,000.00	02/21/18
Community Valley Bank	08/18/17	1.140	3,000,000.00	02/16/18

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>
FOLSOM				
SAFE Credit Union	06/02/17	1.110	5,000,000.00	12/01/17
SAFE Credit Union	07/12/17	1.160	20,000,000.00	01/10/18
GARDEN GROVE				
US Metro Bank	06/14/17	1.100	10,000,000.00	12/13/17
US Metro Bank	07/20/17	1.090	5,000,000.00	01/18/18
US Metro Bank	08/23/17	1.100	5,000,000.00	02/21/18
GLENDALE				
Americas United Bank	07/19/17	1.130	4,500,000.00	01/17/18
GOLETA				
Community West Bank	05/24/17	1.070	13,000,000.00	11/15/17
Community West Bank	07/12/17	1.150	13,000,000.00	01/10/18
Community West Bank	07/20/17	1.130	13,000,000.00	01/18/18
Community West Bank	08/31/17	1.150	14,000,000.00	03/01/18
IRVINE				
Banc of California, NA	07/20/17	1.100	50,000,000.00	10/19/17
Banc of California, NA	07/20/17	1.100	100,000,000.00	10/19/17
Banc of California, NA	07/20/17	1.100	100,000,000.00	10/19/17
CommerceWest Bank	06/09/17	1.000	5,000,000.00	09/08/17
CommerceWest Bank	07/13/17	1.060	5,000,000.00	10/12/17
CommerceWest Bank	07/28/17	1.140	5,000,000.00	10/27/17
First Foundation Bank	07/06/17	1.060	44,000,000.00	10/05/17
First Foundation Bank	08/24/17	1.060	42,000,000.00	11/30/17
First Foundation Bank	07/21/17	1.150	50,000,000.00	01/19/18
Pacific Enterprise Bank	08/31/17	1.060	25,000,000.00	11/30/17
Pacific Premier Bank	05/18/17	1.040	10,000,000.00	11/16/17
Pacific Premier Bank	06/08/17	1.090	25,000,000.00	12/07/17
LODI				
Farmers & Merchants Bk Cen CA	06/07/17	1.010	20,000,000.00	09/06/17
Farmers & Merchants Bk Cen CA	07/12/17	1.060	60,000,000.00	10/11/17
Farmers & Merchants Bk Cen CA	07/20/17	1.090	35,000,000.00	10/19/17
LOS ANGELES				
Bank Leumi USA	07/07/17	1.100	25,000,000.00	10/06/17
Bank Leumi USA	07/19/17	1.090	30,000,000.00	10/18/17
Bank Leumi USA	08/02/17	1.110	20,000,000.00	11/01/17
Bank of Hope	04/06/17	0.940	90,000,000.00	10/05/17
Bank of Hope	05/31/17	1.100	90,000,000.00	11/29/17
Bank of Hope	06/09/17	1.130	75,000,000.00	12/08/17
Bank of Hope	07/14/17	1.160	45,000,000.00	01/12/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
California United Bank	07/07/17	1.050	10,000,000.00	09/28/17
Commonwealth Business Bank	03/10/17	0.880	8,500,000.00	09/08/17
Commonwealth Business Bank	03/17/17	0.930	10,000,000.00	09/15/17
Commonwealth Business Bank	04/07/17	0.930	15,000,000.00	10/06/17
Commonwealth Business Bank	04/28/17	0.980	15,000,000.00	10/27/17
Commonwealth Business Bank	05/11/17	1.040	5,000,000.00	11/09/17
Commonwealth Business Bank	08/18/17	1.140	18,000,000.00	02/16/18
CTBC Bank Corp. (USA)	07/05/17	1.020	50,000,000.00	10/04/17
CTBC Bank Corp. (USA)	07/27/17	1.170	60,000,000.00	01/25/18
Hanmi Bank	04/05/17	0.910	30,000,000.00	10/04/17
Hanmi Bank	05/17/17	1.030	25,000,000.00	11/15/17
Hanmi Bank	05/18/17	1.040	25,000,000.00	11/15/17
Hanmi Bank	08/03/17	1.150	30,000,000.00	02/01/18
Manufacturers Bank	07/07/17	1.080	100,000,000.00	10/06/17
Manufacturers Bank	07/14/17	1.070	50,000,000.00	10/13/17
Manufacturers Bank	08/10/17	1.080	35,000,000.00	11/09/17
Manufacturers Bank	06/08/17	1.110	50,000,000.00	12/07/17
Open Bank	07/05/17	1.020	14,000,000.00	10/04/17
Open Bank	05/10/17	1.030	10,000,000.00	11/08/17
Open Bank	06/08/17	1.090	10,000,000.00	12/07/17
Open Bank	06/14/17	1.120	10,000,000.00	12/13/17
Opus Bank	07/28/17	1.180	10,000,000.00	10/27/17
Pacific City Bank	07/07/17	1.060	30,000,000.00	10/06/17
Pacific City Bank	08/09/17	1.060	40,000,000.00	11/08/17
Pacific City Bank	06/08/17	1.090	30,000,000.00	12/07/17
Pacific Commerce Bank	03/17/17	0.930	10,000,000.00	09/15/17
Preferred Bank	03/16/17	0.940	15,000,000.00	09/14/17
Preferred Bank	03/24/17	0.900	30,000,000.00	09/22/17
Premier Business Bank	03/29/17	0.920	10,000,000.00	09/27/17
Premier Business Bank	06/28/17	1.100	10,000,000.00	12/13/17
Woori America Bank	06/14/17	1.140	30,000,000.00	12/13/17
Woori America Bank	07/14/17	1.160	10,000,000.00	01/12/18
MONTEREY				
1st Capital Bank	03/09/17	0.880	1,000,000.00	09/07/17
OAKLAND				
Beneficial State Bank	07/06/17	1.080	15,000,000.00	10/05/17
Beneficial State Bank	07/14/17	1.100	25,000,000.00	10/13/17
California Bank of Commerce	08/10/17	1.080	5,000,000.00	11/09/17
California Bank of Commerce	06/09/17	1.130	10,000,000.00	12/08/17
California Bank of Commerce	07/12/17	1.150	13,500,000.00	01/10/18
California Bank of Commerce	08/09/17	1.180	5,000,000.00	02/07/18
Community Bank of the Bay	06/02/17	1.100	5,000,000.00	12/01/17
Metropolitan Bank	03/09/17	0.860	6,000,000.00	09/07/17
Metropolitan Bank	04/13/17	0.950	3,000,000.00	10/12/17
Metropolitan Bank	08/24/17	1.160	1,000,000.00	02/22/18

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>
ORANGE				
Grandpoint Bank	06/28/17	0.990	25,000,000.00	09/27/17
Grandpoint Bank	07/13/17	1.080	50,000,000.00	10/12/17
Grandpoint Bank	08/03/17	1.110	50,000,000.00	11/02/17
Grandpoint Bank	07/27/17	1.170	25,000,000.00	01/25/18
PALOS VERDES ESTATES				
Malaga Bank, FSB	06/14/17	1.010	20,000,000.00	09/13/17
Malaga Bank, FSB	07/06/17	1.030	5,000,000.00	10/05/17
Malaga Bank, FSB	07/21/17	1.120	46,000,000.00	01/19/18
Malaga Bank, FSB	07/28/17	1.150	9,000,000.00	01/26/18
Malaga Bank, FSB	08/03/17	1.150	10,000,000.00	02/01/18
PASADENA				
American Plus Bank, NA	06/15/17	1.100	4,240,000.00	11/16/17
American Plus Bank, NA	06/16/17	1.100	10,000,000.00	12/15/17
American Plus Bank, NA	07/05/17	1.140	3,000,000.00	01/10/18
American Plus Bank, NA	07/19/17	1.110	3,000,000.00	01/24/18
American Plus Bank, NA	08/30/17	1.120	1,500,000.00	02/28/18
Community Bank	03/08/17	0.870	30,000,000.00	09/06/17
Community Bank	04/07/17	0.950	25,000,000.00	10/06/17
Community Bank	05/03/17	1.010	30,000,000.00	11/01/17
Community Bank	06/14/17	1.140	35,000,000.00	12/13/17
Community Bank	07/14/17	1.160	25,000,000.00	01/12/18
Community Bank	08/10/17	1.190	25,000,000.00	02/08/18
East West Bank	07/13/17	1.060	50,000,000.00	10/12/17
East West Bank	07/19/17	1.050	175,000,000.00	10/18/17
East West Bank	08/04/17	1.080	75,000,000.00	11/03/17
EverTrust Bank	06/02/17	0.980	20,000,000.00	09/01/17
EverTrust Bank	06/21/17	1.020	30,000,000.00	09/20/17
EverTrust Bank	08/16/17	1.030	10,000,000.00	11/15/17
Wescom Central Credit Union	06/15/17	1.050	50,000,000.00	09/14/17
Wescom Central Credit Union	07/06/17	1.070	25,000,000.00	10/05/17
Wescom Central Credit Union	07/26/17	1.230	50,000,000.00	10/25/17
Wescom Central Credit Union	08/17/17	1.080	50,000,000.00	11/16/17
PORTERVILLE				
Bank of the Sierra	06/01/17	0.960	20,000,000.00	09/01/17
Bank of the Sierra	06/08/17	1.010	20,000,000.00	09/07/17
Bank of the Sierra	07/12/17	1.060	20,000,000.00	10/11/17
Bank of the Sierra	07/21/17	1.130	20,000,000.00	10/20/17
Bank of the Sierra	08/03/17	1.110	20,000,000.00	11/02/17
Bank of the Sierra	08/24/17	1.050	20,000,000.00	11/30/17
RANCHO CORDOVA				
American River Bank	05/18/17	1.060	6,500,000.00	11/16/17
American River Bank	06/08/17	1.110	7,500,000.00	12/07/17

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>
RANCHO CORDOVA (Continued)				
American River Bank	06/15/17	1.150	2,500,000.00	12/14/17
American River Bank	07/05/17	1.160	4,500,000.00	01/04/18
American River Bank	07/19/17	1.130	2,500,000.00	01/17/18
American River Bank	08/03/17	1.170	2,500,000.00	02/01/18
American River Bank	08/16/17	1.150	3,000,000.00	02/14/18
REDDING				
Cornerstone Community Bank	04/26/17	0.960	9,000,000.00	10/25/17
Cornerstone Community Bank	08/30/17	1.030	7,000,000.00	11/29/17
REDWOOD CITY				
Provident Credit Union	03/10/17	0.880	20,000,000.00	09/08/17
Provident Credit Union	03/15/17	0.920	20,000,000.00	09/13/17
Provident Credit Union	04/13/17	0.950	20,000,000.00	10/12/17
Provident Credit Union	05/17/17	1.030	20,000,000.00	11/15/17
Provident Credit Union	06/01/17	1.080	20,000,000.00	11/30/17
Provident Credit Union	07/20/17	1.110	40,000,000.00	01/18/18
Provident Credit Union	07/26/17	1.120	40,000,000.00	01/24/18
RICHMOND				
Mechanics Bank	06/08/17	1.020	20,000,000.00	09/07/17
Mechanics Bank	07/12/17	1.070	20,000,000.00	10/11/17
Mechanics Bank	07/20/17	1.100	20,000,000.00	10/19/17
Mechanics Bank	08/10/17	1.090	20,000,000.00	11/09/17
ROCKLIN				
Five Star Bank	04/05/17	0.910	5,000,000.00	10/04/17
Five Star Bank	06/01/17	1.080	25,000,000.00	11/30/17
Five Star Bank	06/14/17	1.120	18,000,000.00	12/13/17
Five Star Bank	07/05/17	1.140	7,000,000.00	01/04/18
ROSEMEAD				
Pacific Alliance Bank	04/12/17	0.960	4,000,000.00	10/11/17
ROSEVILLE				
Umpqua Bank	03/15/17	0.940	100,000,000.00	09/13/17
Umpqua Bank	05/11/17	1.060	50,000,000.00	11/09/17
Umpqua Bank	06/22/17	1.170	20,000,000.00	12/14/17
SACRAMENTO				
Merchants National Bank of Sacramento	05/31/17	1.100	4,000,000.00	11/29/17
Merchants National Bank of Sacramento	07/05/17	1.160	2,000,000.00	01/04/18
Merchants National Bank of Sacramento	08/02/17	1.160	4,000,000.00	01/31/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
SACRAMENTO (Continued)				
River City Bank	05/11/17	1.060	20,000,000.00	11/09/17
River City Bank	05/19/17	1.030	35,000,000.00	11/17/17
River City Bank	06/02/17	1.100	15,000,000.00	12/01/17
River City Bank	06/14/17	1.140	25,000,000.00	12/13/17
River City Bank	07/21/17	1.140	15,000,000.00	01/19/18
Schools Financial Credit Union	08/30/17	1.030	30,000,000.00	11/29/17
SAN DIEGO				
Bofl Federal Bank	06/15/17	0.990	25,000,000.00	09/14/17
Bofl Federal Bank	07/26/17	1.100	25,000,000.00	01/24/18
California Coast Credit Union	05/31/17	1.100	25,000,000.00	11/29/17
California Coast Credit Union	07/20/17	1.130	25,000,000.00	01/18/18
California Coast Credit Union	08/30/17	1.140	25,000,000.00	02/28/18
Mission Federal Credit Union	07/14/17	1.050	10,000,000.00	10/13/17
San Diego County Credit Union	05/18/17	0.910	50,000,000.00	09/07/17
San Diego County Credit Union	06/15/17	0.990	50,000,000.00	09/14/17
San Diego County Credit Union	07/06/17	1.130	50,000,000.00	01/05/18
San Diego County Credit Union	07/13/17	1.130	50,000,000.00	01/11/18
San Diego County Credit Union	08/16/17	1.110	50,000,000.00	02/14/18
San Diego County Credit Union	08/31/17	1.110	50,000,000.00	03/01/18
Western Alliance Bank	05/11/17	1.040	65,000,000.00	11/09/17
Western Alliance Bank	05/17/17	1.030	75,000,000.00	11/15/17
Western Alliance Bank	06/09/17	1.110	50,000,000.00	12/08/17
Western Alliance Bank	06/16/17	1.100	50,000,000.00	12/15/17
Western Alliance Bank	07/05/17	1.140	60,000,000.00	01/04/18
SAN FRANCISCO				
Bank of San Francisco	06/16/17	1.100	10,000,000.00	12/15/17
First Republic Bank	08/02/17	1.100	150,000,000.00	11/01/17
First Republic Bank	05/18/17	1.060	150,000,000.00	11/16/17
Mission National Bank	07/05/17	1.160	15,000,000.00	01/04/18
Mission National Bank	07/27/17	1.170	5,000,000.00	01/25/18
Presidio Bank	08/02/17	1.160	10,000,000.00	01/31/18
Presidio Bank	08/17/17	1.170	10,000,000.00	02/15/18
Trans Pacific National Bank	06/16/17	1.040	3,000,000.00	09/15/17
Trans Pacific National Bank	07/21/17	1.150	2,000,000.00	01/19/18
SAN JOSE				
Heritage Bank of Commerce	06/16/17	1.030	15,000,000.00	09/15/17
Heritage Bank of Commerce	07/20/17	1.090	50,000,000.00	10/19/17
Meriwest Credit Union	06/16/17	1.100	10,000,000.00	10/19/17
Meriwest Credit Union	07/20/17	1.100	40,000,000.00	10/19/17

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>
SAN RAMON				
Tri-Valley Bank	03/10/17	0.910	4,000,000.00	09/08/17
Tri-Valley Bank	03/24/17	0.900	3,000,000.00	09/08/17
Tri-Valley Bank	08/17/17	1.060	6,000,000.00	11/16/17
SANTA CLARITA				
Bank of Santa Clarita	04/07/17	0.950	15,000,000.00	10/06/17
Bank of Santa Clarita	05/12/17	1.060	5,000,000.00	11/10/17
SANTA ROSA				
First Community Bank	06/14/17	1.120	45,000,000.00	12/13/17
First Community Bank	08/24/17	1.140	30,000,000.00	02/22/18
Summit State Bank	06/02/17	1.000	12,000,000.00	09/01/17
Summit State Bank	06/16/17	1.030	7,000,000.00	09/15/17
Summit State Bank	07/14/17	1.070	14,000,000.00	10/13/17
Summit State Bank	08/02/17	1.090	8,000,000.00	11/01/17
Summit State Bank	07/21/17	1.140	7,500,000.00	01/19/18
SOUTH SAN FRANCISCO				
First National Bank of Northern California	05/31/17	1.100	19,000,000.00	11/29/17
VACAVILLE				
Travis Credit Union	04/12/17	0.980	25,000,000.00	10/11/17
Travis Credit Union	06/02/17	1.100	50,000,000.00	12/01/17
Travis Credit Union	07/06/17	1.170	50,000,000.00	01/05/18
WATSONVILLE				
Santa Cruz County Bank	07/14/17	1.050	10,000,000.00	10/13/17
Santa Cruz County Bank	08/17/17	1.040	10,000,000.00	11/16/17
WEST SACRAMENTO				
Community Business Bank	03/16/17	0.940	5,000,000.00	09/14/17
Community Business Bank	04/26/17	0.960	3,000,000.00	10/25/17
Community Business Bank	05/11/17	1.040	5,000,000.00	11/09/17
Community Business Bank	06/08/17	1.090	3,000,000.00	12/07/17
Community Business Bank	07/13/17	1.150	3,000,000.00	01/11/18
Community Business Bank	08/11/17	1.150	4,000,000.00	02/09/18
TOTAL TIME DEPOSITS AUGUST 2017			5,646,740,000.00	

BANK DEMAND DEPOSITS

AUGUST 2017

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	400,401	\$	2,791,260
2		455,934		3,282,983
3		503,936		3,501,921
4		542,646		3,656,971
5		542,646		3,656,971
6		542,646		3,656,971
7		387,292		2,944,946
8		563,210		2,503,353
9		484,521		3,067,493
10		366,489		2,654,259
11		467,351		3,463,537
12		467,351		3,463,537
13		467,351		3,463,537
14		324,569		2,691,780
15		490,173		2,601,285
16		558,099		2,911,664
17		393,427		2,464,082
18		419,013		2,682,516
19		419,013		2,682,516
20		419,013		2,682,516
21		458,540		2,218,968
22		401,012		2,065,230
23		466,423		1,967,957
24		494,720		1,895,045
25		472,549		1,926,742
26		472,549		1,926,742
27		472,549		1,926,742
28		447,909		1,952,430
29		449,307		1,836,146
30		410,114		2,049,220
31		380,567		2,401,011

AVERAGE DOLLAR DAYS \$456,172 ^{a/}

^{a/} The prescribed bank balance for August was \$489,900. This consisted of \$476,600 in compensating balances for services, balances for uncollected funds of \$14,700 and a deduction of \$1,400 for August delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on August 16, 2017, has determined and designated the amount of money available for deposit and investment as of August 9, 2017, 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: \$ 476,600,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	8/14/2017	8/18/2017	\$ 224,600,000	\$ (5,405,100,000)	\$ 5,629,700,000	\$ 224,600,000
(2)	8/21/2017	8/25/2017	\$ 2,837,100,000	\$ (2,568,000,000)	\$ 5,629,700,000	\$ 3,061,700,000
(3)	8/28/2017	9/1/2017	\$ (2,544,100,000)	\$ (5,112,100,000)	\$ 5,629,700,000	\$ 517,600,000
(4)	9/4/2017	9/8/2017	\$ 142,300,000	\$ (4,969,800,000)	\$ 5,629,700,000	\$ 659,900,000
(5)	9/11/2017	9/15/2017	\$ 1,932,000,000	\$ (3,037,800,000)	\$ 5,629,700,000	\$ 2,591,900,000
(6)	9/18/2017	9/22/2017	\$ 627,700,000	\$ (2,410,100,000)	\$ 5,629,700,000	\$ 3,219,600,000
(7)	9/25/2017	9/29/2017	\$ (1,121,000,000)	\$ (3,531,100,000)	\$ 5,629,700,000	\$ 2,098,600,000
(8)	10/2/2017	10/6/2017	\$ (6,020,600,000)	\$ (9,551,700,000)	\$ 5,629,700,000	\$ (3,922,000,000)
(9)	10/9/2017	10/13/2017	\$ (906,000,000)	\$ (10,457,700,000)	\$ 5,629,700,000	\$ (4,828,000,000)
(10)	10/16/2017	10/20/2017	\$ (1,919,200,000)	\$ (12,376,900,000)	\$ 5,629,700,000	\$ (6,747,200,000)

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 \$ 476,600,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chairperson

Member