

**John Chiang**

**Treasurer**

**State of California**



**POOLED MONEY INVESTMENT  
BOARD REPORT**

**OCTOBER 31, 2017**

STATE OF CALIFORNIA  
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 2017

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	21
BANK DEMAND DEPOSITS.....	28
POOLED MONEY INVESTMENT BOARD DESIGNATION...	29



## Summary of Investment Data A Comparison of October 2017 with October 2016

(Dollars In Thousands)

	October 2017	October 2016	Change
<b>Average Daily Portfolio (\$)</b>	70,683,057	66,701,931	+3,981,126
<b>Accrued Earnings (\$)</b>	68,601	37,067	+31,534
<b>Effective Yield (%)</b>	1.143	0.654	+0.489
<b>Average Life-Month End (In Days)</b>	184	163	+21
<b>Total Security Transactions</b>			
Amount (\$)	30,172,866	22,443,886	+7,728,980
Number	604	457	+147
<b>Total Time Deposit Transactions</b>			
Amount (\$)	3,247,500	3,241,000	+6,500
Number	107	129	-22
<b>Average Workday Investment Activity (\$)</b>	1,519,108	1,223,090	+296,018
<b>Prescribed Demand Account Balances For Services (\$)</b>	451,800	1,593,200	-1,141,400



## Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

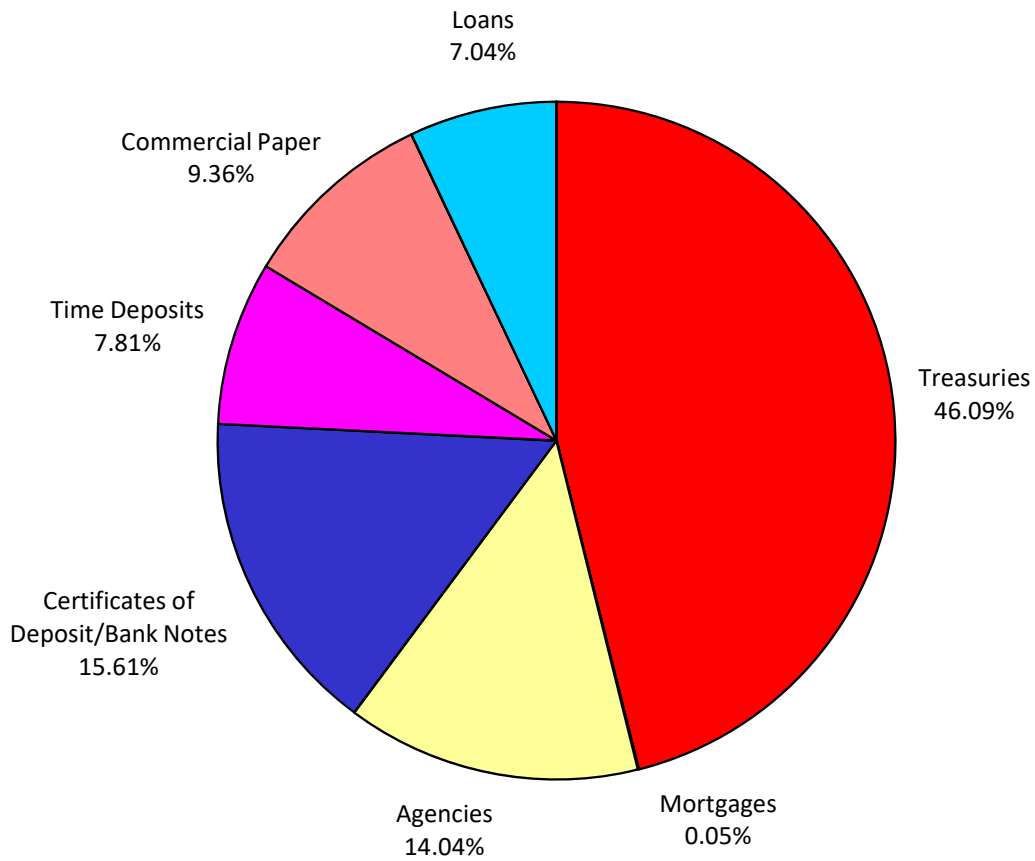
(Dollars In Thousands)

October 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>
<b>Government</b>			
Bills	14,571,617	20.14	+0.32
Bonds	0	0.00	0
Notes	18,775,856	25.95	-1.77
Strips	0	0.00	0
<b>Total Government</b>	<u>33,347,473</u>	<u>46.09</u>	<u>-1.45</u>
<b>Agency Debentures</b>	2,802,249	3.88	+0.16
<b>Certificates of Deposit</b>	10,800,000	14.92	-2.57
<b>Bank Notes</b>	500,000	0.69	-0.26
<b>Repurchases</b>	0	0.00	0
<b>Agency Discount Notes</b>	7,150,407	9.88	-3.21
<b>Time Deposits</b>	5,654,240	7.81	+0.20
<b>GNMAs</b>	0	0.00	0
<b>Commercial Paper</b>	6,775,843	9.36	+1.02
<b>Remics</b>	35,683	0.05	0
<b>Corporate Bonds</b>	0	0.00	0
<b>AB 55 Loans</b>	528,586	0.73	-0.21
<b>GF Loans</b>	4,567,900	6.31	+6.31
<b>Other</b>	200,000	0.28	+0.01
<b>Reversed Repurchases</b>	0	0.00	0
<b>Total (All Types)</b>	<u>72,362,381</u>	<u>100.00</u>	

<u>INVESTMENT ACTIVITY</u>	<u>OCTOBER 2017</u>		<u>SEPTEMBER 2017</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	604	30,172,866	680	33,922,744
Other	12	1,181,667	34	1,105,710
Time Deposits	107	3,247,500	78	1,615,000
<b>Total</b>	<u>723</u>	<u>34,602,033</u>	<u>792</u>	<u>36,643,454</u>
<b>PMIA Monthly Average Effective Yield (%)</b>		1.143		1.111
<b>Year to Date Yield Last Day of Month (%)</b>		1.096		1.082

**Pooled Money Investment Account  
Portfolio Composition  
\$72.4 billion  
10/31/17**



## 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>
<b>10/02/17 REDEMPTIONS</b>									
BN		BOFA	1.270	10/02/17	1.270	50,000	180	317,500.00	1.288
BN		BOFA	1.270	10/02/17	1.270	50,000	180	317,500.00	1.288
BN		BOFA	1.280	10/02/07	1.280	50,000	220	391,111.11	1.298
BN		BOFA	1.280	10/02/07	1.280	50,000	220	391,111.11	1.298
BN		BOFA	1.280	10/02/07	1.280	50,000	220	391,111.11	1.298
BN		BOFA	1.280	10/02/07	1.280	50,000	220	391,111.11	1.298
CD		CITIBANK	1.290	10/02/17	1.290	50,000	102	182,750.00	1.308
CD		CITIBANK	1.290	10/02/17	1.290	50,000	102	182,750.00	1.308
CD		CITIBANK	1.290	10/02/17	1.290	50,000	102	182,750.00	1.308
CD		CITIBANK	1.290	10/02/17	1.290	50,000	102	182,750.00	1.308
CD		CITIBANK	1.240	10/02/17	1.240	50,000	117	201,500.00	1.257
CD		CITIBANK	1.240	10/02/17	1.240	50,000	117	201,500.00	1.257
CD		US BANK	1.040	10/02/17	1.040	50,000	220	317,777.78	1.054
CD		US BANK	1.040	10/02/17	1.040	50,000	220	317,777.78	1.054
CP		BNP NY		10/02/17	1.170	50,000	38	61,750.00	1.188
CP		BNP NY		10/02/17	1.170	50,000	38	61,750.00	1.188
CP		TOYOTA		10/02/17	1.160	50,000	82	132,111.11	1.179
CP		TOYOTA		10/02/17	1.160	50,000	82	132,111.11	1.179
CP		LIBERTY		10/02/17	1.270	50,000	137	241,652.78	1.294
CP		LIBERTY		10/02/17	1.270	50,000	137	241,652.78	1.294
CP		JPM LLC		10/02/17	1.320	50,000	187	342,833.33	1.348
CP		JPM LLC		10/02/17	1.320	50,000	187	342,833.33	1.348
CP		JPM LLC		10/02/17	1.370	50,000	256	487,111.11	1.403
CP		JPM LLC		10/02/17	1.370	50,000	256	487,111.11	1.403
DN		FNMA		10/02/17	1.010	50,000	108	151,500.00	1.027
DN		FNMA		10/02/17	1.010	50,000	108	151,500.00	1.027
DN		FNMA		10/02/17	1.030	50,000	109	155,930.56	1.048
DN		FNMA		10/02/17	1.030	50,000	109	155,930.56	1.048
DN		FNMA		10/02/17	1.000	50,000	110	152,777.78	1.017
DN		FNMA		10/02/17	1.000	50,000	110	152,777.78	1.017
DN		FNMA		10/02/17	0.970	50,000	117	157,625.00	0.987
DN		FNMA		10/02/17	0.970	50,000	117	157,625.00	0.987
DN		IBRD		10/02/17	1.000	50,000	131	181,944.44	1.018
DN		IBRD		10/02/17	1.000	50,000	131	181,944.44	1.018
DN		FHLB		10/02/17	0.940	50,000	137	178,861.11	0.956
DN		FHLB		10/02/17	0.940	50,000	137	178,861.11	0.956
DN		FHLMC		10/02/17	0.880	50,000	179	218,777.78	0.896
DN		FHLMC		10/02/17	0.880	50,000	179	218,777.78	0.896
DN		FHLMC		10/02/17	0.870	50,000	189	228,375.00	0.886
DN		FHLMC		10/02/17	0.870	50,000	189	228,375.00	0.886
DN		FHLMC		10/02/17	0.890	50,000	193	238,569.44	0.907
DN		FHLMC		10/02/17	0.890	50,000	193	238,569.44	0.907
DN		FHLMC		10/02/17	0.905	50,000	201	252,645.83	0.922
DN		FHLMC		10/02/17	0.905	50,000	201	252,645.83	0.922
DN		FHLMC		10/02/17	0.700	50,000	256	248,888.89	0.713
DN		FHLMC		10/02/17	0.700	50,000	256	248,888.89	0.713
DN		FHLMC		10/02/17	0.620	50,000	277	238,527.78	0.632
DN		FHLMC		10/02/17	0.620	50,000	277	238,527.78	0.632

## 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>
<b>10/02/17 REDEMPTIONS (Continued)</b>									
DN		FHLB		10/02/17	0.680	50,000	277	261,611.11	0.693
DN		FHLB		10/02/17	0.680	50,000	277	261,611.11	0.693
YCD		SUMITOMO	1.160	10/02/17	1.160	50,000	18	29,000.00	1.176
YCD		SUMITOMO	1.160	10/02/17	1.160	50,000	18	29,000.00	1.176
YCD		SE BANKEN	1.150	10/02/17	1.150	50,000	38	60,694.44	1.166
YCD		SE BANKEN	1.150	10/02/17	1.150	50,000	38	60,694.44	1.166
YCD		SWEDBANK	1.170	10/02/17	1.170	50,000	39	63,375.00	1.186
YCD		SWEDBANK	1.170	10/02/17	1.170	50,000	39	63,375.00	1.186
YCD		MONTREAL	1.210	10/02/17	1.210	50,000	40	67,222.22	1.227
YCD		MONTREAL	1.210	10/02/17	1.210	50,000	40	67,222.22	1.227
YCD		NAT AUB	1.200	10/02/17	1.200	50,000	91	151,666.67	1.217
YCD		NAT AUB	1.200	10/02/17	1.200	50,000	91	151,666.67	1.217
YCD		MONTREAL	1.190	10/02/17	1.190	50,000	122	201,638.89	1.207
YCD		MONTREAL	1.190	10/02/17	1.190	50,000	122	201,638.89	1.207
YCD		CIBC	1.120	10/02/17	1.120	50,000	137	213,111.11	1.136
YCD		CIBC	1.120	10/02/17	1.120	50,000	137	213,111.11	1.136
YCD		TORONTO	1.200	10/02/17	1.200	50,000	179	298,333.33	1.217
YCD		TORONTO	1.200	10/02/17	1.200	50,000	179	298,333.33	1.217
YCD		NB CANADA	1.260	10/02/17	1.260	50,000	180	315,000.00	1.278
YCD		NB CANADA	1.260	10/02/17	1.260	50,000	180	315,000.00	1.278
YCD		SVENSKA	1.170	10/02/17	1.170	50,000	181	294,125.00	1.186
YCD		SVENSKA	1.170	10/02/17	1.170	50,000	181	294,125.00	1.186
<b>10/02/17 PURCHASES</b>									
CP		JPM LLC		04/02/18	1.490	50,000			
CP		JPM LLC		04/02/18	1.490	50,000			
YCD		SUMITOMO	1.140	10/18/17	1.140	50,000			
YCD		SUMITOMO	1.140	10/18/17	1.140	50,000			
YCD		SE BANKEN	1.150	11/01/17	1.150	50,000			
YCD		SE BANKEN	1.150	11/01/17	1.150	50,000			
YCD		NORINCHUK	1.200	11/01/17	1.200	50,000			
YCD		NORINCHUK	1.200	11/01/17	1.200	50,000			
YCD		BNP	1.180	11/02/17	1.180	50,000			
YCD		BNP	1.180	11/02/17	1.180	50,000			
<b>10/03/17 REDEMPTIONS</b>									
CP		TOKYO NY		10/03/17	1.200	50,000	15	25,000.00	1.217
CP		TOKYO NY		10/03/17	1.200	50,000	15	25,000.00	1.217
CP		BNP NY		10/03/17	1.170	50,000	19	30,875.00	1.187
CP		BNP NY		10/03/17	1.170	50,000	19	30,875.00	1.187
CP		BNP NY		10/03/17	1.170	50,000	19	30,875.00	1.187
CP		TOKYO NY		10/03/17	1.220	50,000	27	45,750.00	1.238
CP		TOKYO NY		10/03/17	1.220	50,000	27	45,750.00	1.238
CP		TOKYO NY		10/03/17	1.230	50,000	36	61,500.00	1.249
CP		TOKYO NY		10/03/17	1.230	50,000	36	61,500.00	1.249

## 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>
<b>10/03/17 REDEMPTIONS (Continued)</b>									
	YCD	SUMITOMO	1.210	10/03/17	1.210	50,000	36	60,500.00	1.227
	YCD	SUMITOMO	1.210	10/03/17	1.210	50,000	36	60,500.00	1.227
<b>10/03/17 PURCHASES</b>									
	CP	RABO NY		10/18/17	1.180	50,000			
	CP	RABO NY		10/18/17	1.180	50,000			
	TR	NOTE	1.375	09/30/19	1.475	50,000			
	TR	NOTE	1.375	09/30/19	1.475	50,000			
	TR	NOTE	1.375	09/30/19	1.475	50,000			
<b>10/04/17 NO REDEMPTIONS</b>									
<b>10/04/17 PURCHASES</b>									
	CP	TOKYO NY		10/20/17	1.200	50,000			
	CP	TOKYO NY		10/20/17	1.200	50,000			
	CP	RABO NY		10/24/17	1.190	50,000			
	CP	RABO NY		10/24/17	1.190	50,000			
	CP	GE CO		12/01/17	1.190	50,000			
	CP	GE CO		12/01/17	1.190	50,000			
	YCD	DNB	1.170	11/01/17	1.170	50,000			
	YCD	DNB	1.170	11/01/17	1.170	50,000			
	YCD	MONTREAL	1.230	11/06/17	1.230	50,000			
	YCD	MONTREAL	1.230	11/06/17	1.230	50,000			
<b>10/05/17 NO REDEMPTIONS</b>									
<b>10/05/17 PURCHASES</b>									
	CP	RABO NY		10/18/17	1.180	50,000			
<b>10/06/17 REDEMPTIONS</b>									
	CP	TOKYO NY		10/06/17	1.180	50,000	10	16,388.89	1.197
	CP	TOKYO NY		10/06/17	1.180	50,000	10	16,388.89	1.197
	CP	TOKYO NY		10/06/17	1.190	50,000	11	18,180.56	1.207
	CP	TOKYO NY		10/06/17	1.190	50,000	11	18,180.56	1.207
	YCD	LLOYDS	1.280	10/06/17	1.280	50,000	93	165,333.33	1.298
	YCD	LLOYDS	1.280	10/06/17	1.280	50,000	93	165,333.33	1.298
<b>10/06/17 PURCHASES</b>									
	CP	RABO NY		10/30/17	1.190	50,000			
	CP	RABO NY		10/30/17	1.190	50,000			
	CP	GE GO		12/04/17	1.180	50,000			
	CP	GE GO		12/04/17	1.180	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>
<b>10/06/17 PURCHASES (Continued)</b>									
	YCD	TOKYO-MIT	1.210	11/08/17	1.210	50,000			
	YCD	TOKYO-MIT	1.210	11/08/17	1.210	50,000			
<b>10/09/17 NO REDEMPTIONS</b>									
<b>10/09/17 NO PURCHASES</b>									
<b>10/10/17 REDEMPTIONS</b>									
	CD	BOFA	1.290	10/10/17	1.290	50,000	182	326,083.33	1.308
	CD	BOFA	1.290	10/10/17	1.290	50,000	182	326,083.33	1.308
	CP	TOKYO NY		10/10/17	1.210	50,000	21	35,291.67	1.228
	CP	TOKYO NY		10/10/17	1.210	50,000	21	35,291.67	1.228
	CP	TOKYO NY		10/10/17	1.230	50,000	41	70,041.67	1.249
	CP	TOKYO NY		10/10/17	1.230	50,000	41	70,041.67	1.249
	CP	TOKYO NY		10/10/17	1.230	50,000	41	70,041.67	1.249
	CP	JPM LLC		10/10/17	1.290	50,000	120	215,000.00	1.314
	CP	JPM LLC		10/10/17	1.290	50,000	120	215,000.00	1.314
	YCD	TORONTO	1.180	10/10/17	1.180	50,000	34	55,722.22	1.196
	YCD	TORONTO	1.180	10/10/17	1.180	50,000	34	55,722.22	1.196
	YCD	BARCLAYS	1.240	10/10/17	1.240	50,000	40	68,888.89	1.257
	YCD	BARCLAYS	1.240	10/10/17	1.240	50,000	40	68,888.89	1.257
	YCD	NORINCHUK	1.240	10/10/17	1.240	50,000	74	127,444.44	1.257
	YCD	NORINCHUK	1.240	10/10/17	1.240	50,000	74	127,444.44	1.257
	YCD	NAT AUB	1.220	10/10/17	1.220	50,000	96	162,666.67	1.237
	YCD	NAT AUB	1.220	10/10/17	1.220	50,000	96	162,666.67	1.237
<b>10/10/17 PURCHASES</b>									
	CP	TOKYO NY		10/24/17	1.200	50,000			
	CP	TOKYO NY		10/24/17	1.200	50,000			
	CP	SOC GEN NY		10/31/17	1.190	50,000			
	CP	SOC GEN NY		10/31/17	1.190	50,000			
	CP	SOC GEN NY		10/31/17	1.190	50,000			
	CP	GE CO		11/01/17	1.070	50,000			
	CP	GE CO		11/01/17	1.070	50,000			
<b>10/11/17 NO REDEMPTIONS</b>									
<b>10/11/17 PURCHASES</b>									
	CP	RABO NY		10/13/17	1.160	50,000			
	CP	RABO NY		10/13/17	1.160	50,000			
	CP	RABO NY		10/27/17	1.180	50,000			
	CP	RABO NY		10/27/17	1.180	50,000			
	CP	GE CTS		12/22/17	1.210	50,000			
	CP	GE CTS		12/22/17	1.210	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>
<b>10/11/17 PURCHASES (Continued)</b>									
	YCD	BNP	1.170	11/01/17	1.170	50,000			
	YCD	BNP	1.170	11/01/17	1.170	50,000			
	YCD	TORONTO	1.300	01/02/18	1.300	50,000			
	YCD	TORONTO	1.300	01/02/18	1.300	50,000			
<b>10/12/17 REDEMPTIONS</b>									
	TR	BILL		10/12/17	0.640	50,000	349	310,222.22	0.653
	TR	BILL		10/12/17	0.640	50,000	349	310,222.22	0.653
	TR	BILL		10/12/17	0.633	50,000	356	312,736.11	0.645
	TR	BILL		10/12/17	0.633	50,000	356	312,736.11	0.645
	TR	BILL		10/12/17	0.633	50,000	356	312,736.11	0.645
	TR	BILL		10/12/17	0.633	50,000	356	312,736.11	0.645
	TR	BILL		10/12/17	0.671	50,000	364	339,227.78	0.685
	TR	BILL		10/12/17	0.671	50,000	364	339,227.78	0.685
	TR	BILL		10/12/17	0.683	50,000	364	345,041.67	0.697
	TR	BILL		10/12/17	0.683	50,000	364	345,041.67	0.697
<b>10/12/17 PURCHASES</b>									
	BN	BOFA	1.470	04/02/18	1.470	50,000			
	BN	BOFA	1.470	04/02/18	1.470	50,000			
	CP	RABO NY		10/19/17	1.180	50,000			
	CP	RABO NY		10/19/17	1.180	50,000			
	CP	BNP NY		11/06/17	1.170	50,000			
	CP	BNP NY		11/06/17	1.170	50,000			
	CP	TOKYO NY		11/08/17	1.220	50,000			
	CP	TOKYO NY		11/08/17	1.220	50,000			
	CP	GE CO		12/08/17	1.180	50,000			
	CP	GE CO		12/08/17	1.180	50,000			
	CP	TOYOTA		12/22/17	1.220	50,000			
	CP	TOYOTA		12/22/17	1.220	50,000			
	CP	TOYOTA		12/22/17	1.220	50,000			
	CP	OLD LINE		01/16/18	1.320	50,000			
	CP	JPM LLC		06/29/18	1.580	50,000			
	CP	JPM LLC		06/29/18	1.580	50,000			
	DEB	FHLB	0.875	10/01/18	1.379	50,000			
	DEB	FHLB	0.875	10/01/18	1.379	50,000			
	DN	FHLB		04/02/18	1.150	50,000			
	DN	FHLB		04/02/18	1.150	50,000			
	TR	BILL		10/11/18	1.356	50,000			
	TR	BILL		10/11/18	1.356	50,000			
	TR	BILL		10/11/18	1.365	50,000			
	TR	BILL		10/11/18	1.365	50,000			
	TR	BILL		10/11/18	1.366	50,000			
	TR	BILL		10/11/18	1.366	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>
-------------	-------------	--------------------	----------------	----------------------	------------------------	-----------------------	------------------	---------------------------	----------------------------

### 10/12/17 PURCHASES (Continued)

	TR	NOTE	1.375	09/30/19	1.508	50,000			
	TR	NOTE	1.375	09/30/19	1.508	50,000			
	YCD	BARCLAYS	1.230	12/04/17	1.230	50,000			
	YCD	BARCLAYS	1.230	12/04/17	1.230	50,000			
	YCD	SVENSKA	1.290	01/16/18	1.290	50,000			
	YCD	SVENSKA	1.290	01/16/18	1.290	50,000			

### 10/13/17 REDEMPTIONS

	CP	RABO NY		10/13/17	1.160	50,000	2	3,222.22	1.176
	CP	RABO NY		10/13/17	1.160	50,000	2	3,222.22	1.176
	CP	BNP NY		10/13/17	1.170	50,000	23	37,375.00	1.187
	CP	BNP NY		10/13/17	1.170	50,000	23	37,375.00	1.187
	CP	LIBERTY		10/13/17	1.300	50,000	95	171,527.78	1.323
	YCD	MONTREAL	1.210	10/13/17	1.210	50,000	37	62,180.56	1.227
	YCD	MONTREAL	1.210	10/13/17	1.210	50,000	37	62,180.56	1.227
	YCD	DNB	1.190	10/13/17	1.190	50,000	44	72,722.22	1.207
	YCD	DNB	1.190	10/13/17	1.190	50,000	44	72,722.22	1.207
	YCD	TORONTO	1.180	10/13/17	1.180	50,000	46	75,388.89	1.196
	YCD	TORONTO	1.180	10/13/17	1.180	50,000	46	75,388.89	1.196
	YCD	MONTREAL	1.250	10/13/17	1.250	50,000	73	126,736.11	1.267
	YCD	MONTREAL	1.250	10/13/17	1.250	50,000	73	126,736.11	1.267

### 10/13/17 PURCHASES

	CP	BNP NY		10/24/17	1.170	50,000			
	CP	RABO NY		10/31/17	1.190	50,000			
	CP	RABO NY		10/31/17	1.190	50,000			
	CP	TOKYO NY		11/01/17	1.210	50,000			
	CP	TOKYO NY		11/01/17	1.210	50,000			
	CP	GE CO		12/04/17	1.180	50,000			
	CP	GE CO		12/04/17	1.180	50,000			
	CP	MIZUHO NY		01/16/18	1.340	50,000			
	CP	MIZUHO NY		01/16/18	1.340	50,000			
	DN	FHLB		04/02/18	1.150	50,000			
	DN	FHLB		04/02/18	1.150	50,000			

### 10/16/17 REDEMPTIONS

	CP	TOKYO NY		10/16/17	1.210	50,000	24	40,333.33	1.228
	CP	TOKYO NY		10/16/17	1.210	50,000	24	40,333.33	1.228
	CP	BNP NY		10/16/17	1.170	50,000	25	40,625.00	1.187
	CP	TOKYO NY		10/16/17	1.210	50,000	25	42,013.89	1.228
	CP	TOKYO NY		10/16/17	1.210	50,000	25	42,013.89	1.228
	CP	BNP NY		10/16/17	1.170	50,000	28	45,500.00	1.187
	CP	BNP NY		10/16/17	1.170	50,000	28	45,500.00	1.187
	CP	BNP NY		10/16/17	1.170	50,000	31	50,375.00	1.187
	CP	BNP NY		10/16/17	1.170	50,000	31	50,375.00	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>
<b>10/16/17 REDEMPTIONS (Continued)</b>									
CP		TOKYO NY		10/16/17	1.230	50,000	31	52,958.33	1.248
CP		TOKYO NY		10/16/17	1.230	50,000	31	52,958.33	1.248
CP		TOKYO NY		10/16/17	1.230	50,000	32	54,666.67	1.248
CP		TOKYO NY		10/16/17	1.230	50,000	32	54,666.67	1.248
CP		BNP NY		10/16/17	1.170	50,000	38	61,750.00	1.188
CP		BNP NY		10/16/17	1.170	50,000	38	61,750.00	1.188
DN		FHLB		10/16/17	0.960	50,000	18	24,000.00	0.974
DN		IBRD		10/16/17	1.030	50,000	25	35,763.89	1.045
DN		IBRD		10/16/17	1.030	50,000	25	35,763.89	1.045
DN		IBRD		10/16/17	1.030	50,000	31	44,347.22	1.045
DN		IBRD		10/16/17	1.030	50,000	31	44,347.22	1.045
DN		IBRD		10/16/17	1.030	50,000	32	45,777.78	1.045
DN		IBRD		10/16/17	1.030	50,000	32	45,777.78	1.045
DN		FNMA		10/16/17	0.960	50,000	34	45,333.33	0.974
DN		FNMA		10/16/17	0.960	50,000	34	45,333.33	0.974
DN		FHLB		10/16/17	1.005	50,000	34	47,458.33	1.020
DN		FHLB		10/16/17	1.005	50,000	34	47,458.33	1.020
DN		IBRD		10/16/17	1.030	50,000	34	48,638.89	1.045
DN		IBRD		10/16/17	1.030	50,000	34	48,638.89	1.045
DN		FNMA		10/16/17	0.960	50,000	35	46,666.67	0.974
DN		FNMA		10/16/17	0.960	50,000	35	46,666.67	0.974
DN		FHLB		10/16/17	1.005	50,000	38	53,041.67	1.020
DN		FHLB		10/16/17	1.005	50,000	38	53,041.67	1.020
DN		IBRD		10/16/17	1.020	50,000	38	53,833.33	1.035
DN		IBRD		10/16/17	1.020	50,000	38	53,833.33	1.035
YCD		BNP	1.160	10/16/17	1.160	50,000	19	30,611.11	1.176
YCD		BNP	1.160	10/16/17	1.160	50,000	19	30,611.11	1.176
YCD		TOKYO-MIT	1.180	10/16/17	1.180	50,000	19	31,138.89	1.196
YCD		TOKYO-MIT	1.180	10/16/17	1.180	50,000	19	31,138.89	1.196
YCD		MONTREAL	1.050	10/16/17	1.050	50,000	25	36,458.33	1.065
YCD		MONTREAL	1.050	10/16/17	1.050	50,000	25	36,458.33	1.065
YCD		CR AG CIB	1.180	10/16/17	1.180	50,000	28	45,888.89	1.196
YCD		CR AG CIB	1.180	10/16/17	1.180	50,000	28	45,888.89	1.196
YCD		DNB	1.170	10/16/17	1.170	50,000	31	50,375.00	1.186
YCD		DNB	1.170	10/16/17	1.170	50,000	31	50,375.00	1.186
YCD		TORONTO	1.180	10/16/17	1.180	50,000	31	50,805.56	1.196
YCD		TORONTO	1.180	10/16/17	1.180	50,000	31	50,805.56	1.196
YCD		BARCLAYS	1.200	10/16/17	1.200	50,000	32	53,333.33	1.217
YCD		BARCLAYS	1.200	10/16/17	1.200	50,000	32	53,333.33	1.217
YCD		SUMITOMO	1.200	10/16/17	1.200	50,000	35	58,333.33	1.217
YCD		SUMITOMO	1.200	10/16/17	1.200	50,000	35	58,333.33	1.217
<b>10/16/17 PURCHASES</b>									
CD		FIRST REP	1.23	12/01/17	1.230	50,000			
CP		SOC GEN NY		10/19/17	1.160	50,000			
CP		SOC GEN NY		10/19/17	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>
<b>10/16/17 PURCHASES (Continued)</b>									
	CP	RABO NY		10/20/17	1.160	50,000			
	CP	BNP NY		10/31/17	1.170	50,000			
	CP	BNP NY		10/31/17	1.170	50,000			
	CP	BNP NY		10/31/17	1.170	50,000			
	CP	NISSAN		12/01/17	1.190	50,000			
	CP	NISSAN		12/01/17	1.190	50,000			
	CP	GOTHAM		12/22/17	1.260	50,000			
	CP	THUNDER		01/16/18	1.320	50,000			
	CP	TOKYO NY		01/16/18	1.350	50,000			
	CP	TOKYO NY		01/16/18	1.350	50,000			
	CP	OLD LINE		01/29/18	1.330	50,000			
	CP	LIBERTY		01/29/18	1.370	50,000			
	CP	LIBERTY		01/29/18	1.370	50,000			
	YCD	MONTREAL	1.340	01/16/18	1.340	50,000			
	YCD	MONTREAL	1.340	01/16/18	1.340	50,000			
	YCD	TORONTO	1.340	01/16/18	1.340	50,000			
	YCD	TORONTO	1.340	01/16/18	1.340	50,000			
	YCD	NB CANADA	1.340	01/29/18	1.340	50,000			
	YCD	NB CANADA	1.340	01/29/18	1.340	50,000			

### 10/17/17 NO REDEMPTIONS

### 10/17/17 PURCHASES

	CP	RABO NY		10/23/17	1.180	50,000			
	CP	RABO NY		10/24/17	1.180	50,000			
	CP	RABO NY		10/24/17	1.180	50,000			
	CP	SOC GEN NY		10/31/17	1.180	50,000			
	CP	SOC GEN NY		10/31/17	1.180	50,000			
	CP	TOKYO NY		10/31/17	1.200	50,000			
	CP	TOKYO NY		10/31/17	1.200	50,000			
	CP	TOKYO NY		10/31/17	1.200	50,000			
	DN	IBRD		01/29/18	1.120	50,000			
	DN	IBRD		01/29/18	1.120	50,000			
	DN	FHLB		04/02/18	1.150	50,000			
	DN	FHLB		04/02/18	1.150	50,000			
	TR	BILL		10/11/18	1.376	50,000			
	TR	BILL		10/11/18	1.376	50,000			
	TR	BILL		10/11/18	1.378	50,000			
	TR	BILL		10/11/18	1.378	50,000			
	YCD	CR AG CIB	1.270	01/16/18	1.270	50,000			
	YCD	CR AG CIB	1.270	01/16/18	1.270	50,000			
	YCD	MIZUHO	1.350	01/16/18	1.350	50,000			
	YCD	MIZUHO	1.350	01/16/18	1.350	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>
<b>10/18/17 REDEMPTIONS</b>									
	CP	RABO NY		10/18/17	1.180	50,000	13	21,305.56	1.197
	CP	RABO NY		10/18/17	1.180	50,000	15	24,583.33	1.197
	CP	RABO NY		10/18/17	1.180	50,000	15	24,583.33	1.197
	CP	BNP NY		10/18/17	1.150	50,000	22	35,138.89	1.167
	CP	BNP NY		10/18/17	1.150	50,000	22	35,138.89	1.167
	CP	TOYOTA		10/18/17	1.130	50,000	23	36,097.22	1.147
	CP	TOYOTA		10/18/17	1.130	50,000	23	36,097.22	1.147
	DN	FHLB		10/18/17	0.920	50,000	181	231,277.78	0.937
	DN	FHLB		10/18/17	0.920	50,000	181	231,277.78	0.937
	YCD	SUMITOMO	1.140	10/18/17	1.140	50,000	16	25,333.33	1.156
	YCD	SUMITOMO	1.140	10/18/17	1.140	50,000	16	25,333.33	1.156
	YCD	BNP	1.170	10/18/07	1.170	50,000	27	43,875.00	1.186
	YCD	BNP	1.170	10/18/07	1.170	50,000	27	43,875.00	1.186
	YCD	BARCLAYS	1.200	10/18/17	1.200	50,000	35	58,333.33	1.217
	YCD	BARCLAYS	1.200	10/18/17	1.200	50,000	35	58,333.33	1.217
	YCD	BNP	1.170	10/18/17	1.170	50,000	43	69,875.00	1.186
	YCD	BNP	1.170	10/18/17	1.170	50,000	43	69,875.00	1.186
<b>10/18/17 PURCHASES</b>									
	CP	BNP NY		11/06/17	1.170	50,000			
	CP	BNP NY		11/06/17	1.170	50,000			
	CP	GE CO		12/04/17	1.180	50,000			
	CP	GE CO		12/04/17	1.180	50,000			
	CP	GE CO		12/04/17	1.180	50,000			
	DN	IBRD		01/29/18	1.120	50,000			
	DN	IBRD		01/29/18	1.120	50,000			
<b>10/19/17 REDEMPTIONS</b>									
	CP	SOC GEN NY		10/19/17	1.160	50,000			
	CP	SOC GEN NY		10/19/17	1.160	50,000			
	CP	RABO NY		10/19/17	1.180	50,000			
	CP	RABO NY		10/19/17	1.180	50,000			
<b>10/19/17 PURCHASES</b>									
	CP	RABO NY		10/24/17	1.170	50,000			
	CP	RABO NY		10/24/17	1.170	50,000			
	CP	RABO NY		10/24/17	1.170	50,000			
	CP	TOKYO NY		11/06/17	1.200	50,000			
	CP	TOKYO NY		11/06/17	1.200	50,000			
	CP	BNP NY		11/08/17	1.170	50,000			
	CP	BNP NY		11/08/17	1.170	50,000			
	TR	BILL		03/22/18	1.165	50,000			
	TR	BILL		03/22/18	1.165	50,000			

## 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>
<b>10/19/17 PURCHASES (Continued)</b>									
	YCD	DNB	1.170	11/08/17	1.170	50,000			
	YCD	DNB	1.170	11/08/17	1.170	50,000			
	YCD	TORONTO	1.240	12/01/17	1.240	50,000			
	YCD	TORONTO	1.240	12/01/17	1.240	50,000			
<b>10/20/17 REDEMPTIONS</b>									
	CP	RABO NY		10/20/17	1.160	50,000	4	6,444.44	1.176
	CP	TOKYO NY		10/20/17	1.200	50,000	16	26,666.67	1.217
	CP	TOKYO NY		10/20/17	1.200	50,000	16	26,666.67	1.217
	CP	BNP NY		10/20/17	1.150	50,000	25	39,930.56	1.167
	CP	BNP NY		10/20/17	1.150	50,000	25	39,930.56	1.167
	CP	TOKYO NY		10/20/17	1.230	50,000	30	51,250.00	1.248
	CP	TOKYO NY		10/20/17	1.230	50,000	30	51,250.00	1.248
<b>10/20/17 NO PURCHASES</b>									
<b>10/23/17 REDEMPTIONS</b>									
	CP	RABO NY		10/23/17	1.180	50,000	6	9,833.33	1.197
	CP	BNP NY		10/23/17	1.170	50,000	41	66,625.00	1.188
	CP	BNP NY		10/23/17	1.170	50,000	41	66,625.00	1.188
	CP	JPM LLC		10/23/17	1.170	50,000	151	245,375.00	1.192
	CP	JPM LLC		10/23/17	1.170	50,000	151	245,375.00	1.192
	YCD	SWEDBANK	1.160	10/23/17	1.160	50,000	31	49,944.44	1.176
	YCD	SWEDBANK	1.160	10/23/17	1.160	50,000	31	49,944.44	1.176
	YCD	MONTREAL	1.180	10/23/17	1.180	50,000	40	65,555.56	1.196
	YCD	MONTREAL	1.180	10/23/17	1.180	50,000	40	65,555.56	1.196
	YCD	ANZ	1.050	10/23/17	1.050	50,000	181	263,958.33	1.065
	YCD	ANZ	1.050	10/23/17	1.050	50,000	181	263,958.33	1.065
<b>10/23/17 PURCHASES</b>									
	YCD	SUMITOMO	1.170	11/06/17	1.170	50,000			
	YCD	SUMITOMO	1.170	11/06/17	1.170	50,000			
<b>10/24/17 SALES</b>									
	TR	NOTE	0.750	12/31/17		50,000	102	158,627.72	1.140
	TR	NOTE	0.750	12/31/17		50,000	102	158,627.72	1.140
	TR	NOTE	0.750	12/31/17		50,000	102	160,580.84	1.154
	TR	NOTE	0.750	12/31/17		50,000	102	160,580.84	1.154
	TR	NOTE	1.000	12/31/17		50,000	657	893,507.57	0.995
	TR	NOTE	1.000	12/31/17		50,000	657	893,507.57	0.995
	TR	NOTE	1.000	12/31/17		50,000	657	893,507.57	0.995
	TR	NOTE	1.000	12/31/17		50,000	657	893,507.57	0.995

## 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>
-------------	-------------	--------------------	----------------	----------------------	------------------------	-----------------------	------------------	---------------------------	----------------------------

### 10/24/17 REDEMPTIONS

CP	RABO NY			10/24/17	1.170	50,000	5	8,125.00	1.186
CP	RABO NY			10/24/17	1.170	50,000	5	8,125.00	1.186
CP	RABO NY			10/24/17	1.170	50,000	5	8,125.00	1.186
CP	RABO NY			10/24/17	1.180	50,000	7	11,472.22	1.197
CP	RABO NY			10/24/17	1.180	50,000	7	11,472.22	1.197
CP	BNP NY			10/24/17	1.170	50,000	11	17,875.00	1.187
CP	TOKYO NY			10/24/17	1.200	50,000	14	23,333.33	1.217
CP	TOKYO NY			10/24/17	1.200	50,000	14	23,333.33	1.217
CP	RABO NY			10/24/17	1.190	50,000	20	33,055.56	1.207
CP	RABO NY			10/24/17	1.190	50,000	20	33,055.56	1.207

### 10/24/17 PURCHASES

CP	RABO NY			10/31/17	1.180	50,000			
CP	RABO NY			10/31/17	1.180	50,000			
CP	RABO NY			10/31/17	1.180	50,000			
CP	RABO NY			10/31/17	1.180	50,000			
CP	TOKYO NY			11/06/17	1.200	50,000			
CP	TOKYO NY			11/06/17	1.200	50,000			
CP	NISSAN			12/08/17	1.210	50,000			
CP	TOYOTA			12/12/17	1.200	50,000			
CP	TOYOTA			12/12/17	1.200	50,000			
YCD	MONTREAL	1.170		10/31/17	1.170	50,000			
YCD	MONTREAL	1.170		10/31/17	1.170	50,000			
YCD	MONTREAL	1.170		10/31/17	1.170	50,000			
YCD	MONTREAL	1.170		10/31/17	1.170	50,000			
YCD	BNP	1.170		11/01/17	1.170	50,000			
YCD	BNP	1.170		11/01/17	1.170	50,000			
YCD	SWEDBANK	1.160		11/08/17	1.160	50,000			
YCD	SWEDBANK	1.160		11/08/17	1.160	50,000			
YCD	SOC GEN	1.270		12/01/17	1.270	50,000			
YCD	SOC GEN	1.270		12/01/17	1.270	50,000			
YCD	TORONTO	1.365		01/29/18	1.365	50,000			
YCD	TORONTO	1.365		01/29/18	1.365	50,000			

### 10/25/17 NO REDEMPTIONS

### 10/25/17 PURCHASES

CP	SOC GEN NY			10/31/17	1.160	50,000			
CP	SOC GEN NY			10/31/17	1.160	50,000			
CP	CR AG NY			11/06/17	1.160	50,000			
CP	CR AG NY			11/06/17	1.160	50,000			
CP	COCA COLA			12/22/17	1.170	50,000			
YCD	SUMITOMO	1.170		11/08/17	1.170	50,000			
YCD	SUMITOMO	1.170		11/08/17	1.170	50,000			
YCD	BARCLAYS	1.200		12/01/17	1.200	50,000			
YCD	BARCLAYS	1.200		12/01/17	1.200	50,000			



## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>10/26/17 REDEMPTIONS</b>									
	DEB	FHLB	0.625	10/26/17	0.721	50,000	748	737,006.94	0.723
	TR	BILL		10/26/17	0.955	50,000	177	234,770.83	0.973
	TR	BILL		10/26/17	0.955	50,000	177	234,770.83	0.973
	TR	BILL		10/26/17	0.955	50,000	177	234,770.83	0.973
	TR	BILL		10/26/17	0.955	50,000	177	234,770.83	0.973
	TR	BILL		10/26/17	0.955	50,000	181	240,076.39	0.973
	TR	BILL		10/26/17	0.955	50,000	181	240,076.39	0.973
	TR	BILL		10/26/17	0.955	50,000	181	240,076.39	0.973
	TR	BILL		10/26/17	0.955	50,000	181	240,076.39	0.973
<b>10/26/17 PURCHASES</b>									
	CD	FIRST REP	1.320	12/22/17	1.320	50,000			
	CP	SOC GEN NY		12/01/17	1.300	50,000			
	CP	SOC GEN NY		12/01/17	1.300	50,000			
	CP	SOC GEN NY		12/01/17	1.300	50,000			
	CP	SOC GEN NY		12/01/17	1.300	50,000			
	CP	TOKYO NY		12/04/17	1.250	50,000			
	CP	TOKYO NY		12/04/17	1.250	50,000			
	CP	MIZUHO NY		01/29/18	1.350	50,000			
	CP	MIZUHO NY		01/29/18	1.350	50,000			
	CP	COCA COLA		03/23/18	1.350	50,000			
	CP	JPM LLC		06/29/18	1.620	50,000			
	CP	JPM LLC		06/29/18	1.620	50,000			
	DN	FHLB		02/14/18	1.125	50,000			
	DN	FHLB		02/14/18	1.125	50,000			
	DN	FHLB		02/14/18	1.125	50,000			
	DN	FHLB		02/14/18	1.125	50,000			
	DN	FNMA		02/14/18	1.125	50,000			
	DN	FNMA		02/14/18	1.125	50,000			
	DN	FHLMC		03/30/18	1.180	50,000			
	DN	FHLMC		03/30/18	1.180	50,000			
	DN	FHLMC		08/01/18	1.310	50,000			
	DN	FHLMC		08/01/18	1.310	50,000			
	DN	FHLMC		10/01/18	1.355	50,000			
	DN	FHLMC		10/01/18	1.355	50,000			
	TR	BILL		03/22/18	1.171	50,000			
	TR	BILL		03/22/18	1.171	50,000			
	TR	BILL		03/22/18	1.173	50,000			
	TR	BILL		03/22/18	1.173	50,000			
	TR	NOTE	1.625	10/15/20	1.731	50,000			
	TR	NOTE	1.625	10/15/20	1.731	50,000			
	TR	NOTE	1.625	10/15/20	1.731	50,000			
	TR	NOTE	1.625	10/15/20	1.731	50,000			
	YCD	BARCLAYS	1.210	12/08/17	1.210	50,000			
	YCD	BARCLAYS	1.210	12/08/17	1.210	50,000			
	YCD	LLOYDS	1.490	04/02/18	1.490	50,000			
	YCD	LLOYDS	1.490	04/02/18	1.490	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>
<b>10/26/17 PURCHASES (Continued)</b>									
	YCD	RABOBANK	1.500	04/02/18	1.500	50,000			
	YCD	RABOBANK	1.500	04/02/18	1.500	50,000			
	YCD	SVENSKA	1.720	10/29/18	1.720	50,000			
	YCD	SVENSKA	1.720	10/29/18	1.720	50,000			
<b>10/27/17 REDEMPTIONS</b>									
	CD	MUFG UNION	1.220	10/27/17	1.220	50,000	129	218,583.33	1.237
	CD	MUFG UNION	1.220	10/27/17	1.220	50,000	129	218,583.33	1.237
	CD	MUFG UNION	1.220	10/27/17	1.220	50,000	129	218,583.33	1.237
	CD	BOWEST	1.500	10/27/17	1.500	50,000	204	425,000.00	1.521
	CD	BOWEST	1.500	10/27/17	1.500	50,000	204	425,000.00	1.521
	CP	RABO NY		10/27/17	1.180	50,000	16	26,222.22	1.197
	CP	RABO NY		10/27/17	1.180	50,000	16	26,222.22	1.197
	CP	PEPSICO		10/27/17	1.100	50,000	45	68,750.00	1.117
	CP	PEPSICO		10/27/17	1.100	50,000	45	68,750.00	1.117
	CP	SCOTIA NY		10/27/17	1.300	50,000	102	184,166.67	1.323
	CP	SCOTIA NY		10/27/17	1.300	50,000	102	184,166.67	1.323
	CP	GE CTS		10/27/17	1.070	50,000	162	240,750.00	1.090
	CP	JPM LLC		10/27/17	1.290	50,000	184	329,666.67	1.317
	CP	JPM LLC		10/27/17	1.290	50,000	184	329,666.67	1.317
	CP	TOYOTA		10/27/17	1.180	50,000	190	311,388.89	1.204
	CP	TOYOTA		10/27/17	1.180	50,000	190	311,388.89	1.204
	CP	SCOTIA NY		10/27/17	1.220	50,000	191	323,638.89	1.245
	CP	SCOTIA NY		10/27/17	1.220	50,000	191	323,638.89	1.245
	CP	JPM LLC		10/27/17	1.340	50,000	206	383,388.89	1.369
	CP	JPM LLC		10/27/17	1.340	50,000	206	383,388.89	1.369
	DN	FHLB		10/27/17	1.080	50,000	119	178,500.00	1.099
	DN	FHLB		10/27/17	1.080	50,000	119	178,500.00	1.099
	DN	FHLB		10/27/17	1.080	50,000	119	178,500.00	1.099
	DN	FHLB		10/27/17	1.080	50,000	119	178,500.00	1.099
	DN	FNMA		10/27/17	1.020	50,000	122	172,833.33	1.038
	DN	FNMA		10/27/17	1.020	50,000	122	172,833.33	1.038
	DN	FHLB		10/27/17	1.030	50,000	122	174,527.78	1.048
	DN	FHLB		10/27/17	1.030	50,000	122	174,527.78	1.048
	DN	FNMA		10/27/17	1.010	50,000	123	172,541.67	1.028
	DN	FNMA		10/27/17	1.010	50,000	123	172,541.67	1.028
	DN	FHLB		10/27/17	1.030	50,000	134	191,694.44	1.048
	DN	FHLB		10/27/17	1.030	50,000	134	191,694.44	1.048
	DN	IBRD		10/27/17	1.000	50,000	154	213,888.89	1.018
	DN	IBRD		10/27/17	1.000	50,000	154	213,888.89	1.018
	DN	FHLB		10/27/17	0.960	50,000	155	206,666.67	0.977
	DN	FHLB		10/27/17	0.960	50,000	155	206,666.67	0.977
	DN	IBRD		10/27/17	0.970	50,000	190	255,972.22	0.989
	DN	IBRD		10/27/17	0.970	50,000	190	255,972.22	0.989

## 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>
<b>10/27/17 REDEMPTIONS (Continued)</b>									
DN	FHLMC			10/27/17	0.890	50,000	191	236,097.22	0.907
DN	FHLMC			10/27/17	0.890	50,000	191	236,097.22	0.907
DN	FHLMC			10/27/17	0.890	50,000	192	237,333.33	0.907
DN	FHLMC			10/27/17	0.890	50,000	192	237,333.33	0.907
DN	IBRD			10/27/17	0.970	50,000	192	258,666.67	0.989
DN	IBRD			10/27/17	0.970	50,000	192	258,666.67	0.989
DN	IBRD			10/27/17	0.970	50,000	193	260,013.89	0.989
DN	IBRD			10/27/17	0.970	50,000	193	260,013.89	0.989
YCD	SUMITOMO	1.200		10/27/17	1.200	50,000	31	51,666.67	1.217
YCD	SUMITOMO	1.200		10/27/17	1.200	50,000	31	51,666.67	1.217
YCD	SE BANKEN	1.150		10/27/17	1.150	50,000	32	51,111.11	1.166
YCD	SE BANKEN	1.150		10/27/17	1.150	50,000	32	51,111.11	1.166
YCD	SWEDBANK	1.230		10/27/17	1.230	50,000	92	157,166.67	1.247
YCD	SWEDBANK	1.230		10/27/17	1.230	50,000	92	157,166.67	1.247
YCD	DNB	1.230		10/27/17	1.230	50,000	98	167,416.67	1.247
YCD	DNB	1.230		10/27/17	1.230	50,000	98	167,416.67	1.247
YCD	CR AG CIB	1.290		10/27/17	1.290	50,000	102	182,750.00	1.308
YCD	CR AG CIB	1.290		10/27/17	1.290	50,000	102	182,750.00	1.308
YCD	BNP	1.300		10/27/17	1.300	50,000	133	240,138.89	1.318
YCD	BNP	1.300		10/27/17	1.300	50,000	133	240,138.89	1.318
YCD	SE BANKEN	1.140		10/27/17	1.140	50,000	182	288,166.67	1.156
YCD	SE BANKEN	1.140		10/27/17	1.140	50,000	182	288,166.67	1.156
YCD	RB CANADA	1.200		10/27/17	1.200	50,000	183	305,000.00	1.217
YCD	RB CANADA	1.200		10/27/17	1.200	50,000	183	305,000.00	1.217
YCD	NORDEA AB	1.190		10/27/17	1.190	50,000	186	307,416.67	1.207
YCD	NORDEA AB	1.190		10/27/17	1.190	50,000	186	307,416.67	1.207
YCD	CB AUS	1.140		10/27/17	1.140	50,000	190	300,833.33	1.156
YCD	CB AUS	1.140		10/27/17	1.140	50,000	190	300,833.33	1.156
YCD	NAT AUB	1.140		10/27/17	1.140	50,000	190	300,833.33	1.156
YCD	NAT AUB	1.140		10/27/17	1.140	50,000	190	300,833.33	1.156
YCD	RABOBANK	1.190		10/27/17	1.190	50,000	191	315,680.56	1.207
YCD	RABOBANK	1.190		10/27/17	1.190	50,000	191	315,680.56	1.207
YCD	RABOBANK	1.210		10/27/17	1.210	50,000	200	336,111.11	1.227
YCD	RABOBANK	1.210		10/27/17	1.210	50,000	200	336,111.11	1.227
YCD	NB CANADA	1.270		10/27/17	1.270	50,000	204	359,833.33	1.288
YCD	NB CANADA	1.270		10/27/17	1.270	50,000	204	359,833.33	1.288

### 10/27/17 PURCHASES

CP	CR AG NY			11/02/17	1.160	50,000			
CP	CR AG NY			11/02/17	1.160	50,000			
CP	BNP NY			11/15/17	1.170	50,000			
CP	BNP NY			11/15/17	1.170	50,000			
CP	GOTHAM			12/08/17	1.250	50,000			
CP	GOTHAM			12/08/17	1.250	50,000			
CP	CRC			02/05/18	1.380	50,000			
CP	CRC			02/05/18	1.380	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>
<b>10/27/17 PURCHASES (Continued)</b>									
	YCD	NORDEA AB	1.160	11/08/17	1.160	50,000			
	YCD	NORDEA AB	1.160	11/08/17	1.160	50,000			
	YCD	SE BANKEN	1.160	12/04/17	1.160	50,000			
	YCD	SE BANKEN	1.160	12/04/17	1.160	50,000			
	YCD	TOKYO-MIT	1.350	01/29/18	1.350	50,000			
	YCD	TOKYO-MIT	1.350	01/29/18	1.350	50,000			
<b>10/30/17 REDEMPTIONS</b>									
	CP	RABO NY		10/30/17	1.190	50,000	24	39,666.67	1.207
	CP	RABO NY		10/30/17	1.190	50,000	24	39,666.67	1.207
<b>10/30/17 PURCHASES</b>									
	CP	MIZUHO NY		11/28/17	1.210	50,000			
	CP	MIZUHO NY		11/28/17	1.210	50,000			
	CP	LIBERTY		01/26/18	1.380	50,000			
	YCD	SWEDBANK	1.160	11/06/17	1.160	50,000			
	YCD	SWEDBANK	1.160	11/06/17	1.160	50,000			
	YCD	SUMITOMO	1.170	11/15/17	1.170	50,000			
	YCD	SUMITOMO	1.170	11/15/17	1.170	50,000			
<b>10/31/17 REDEMPTIONS</b>									
	CP	SOC GEN NY		10/31/17	1.160	50,000	6	9,666.67	1.176
	CP	SOC GEN NY		10/31/17	1.160	50,000	6	9,666.67	1.176
	CP	RABO NY		10/31/17	1.180	50,000	7	11,472.22	1.197
	CP	RABO NY		10/31/17	1.180	50,000	7	11,472.22	1.197
	CP	RABO NY		10/31/17	1.180	50,000	7	11,472.22	1.197
	CP	RABO NY		10/31/17	1.180	50,000	7	11,472.22	1.197
	CP	SOC GEN NY		10/31/17	1.180	50,000	14	22,944.44	1.197
	CP	SOC GEN NY		10/31/17	1.180	50,000	14	22,944.44	1.197
	CP	TOKYO NY		10/31/17	1.200	50,000	14	23,333.33	1.217
	CP	TOKYO NY		10/31/17	1.200	50,000	14	23,333.33	1.217
	CP	TOKYO NY		10/31/17	1.200	50,000	14	23,333.33	1.217
	CP	BNP NY		10/31/17	1.170	50,000	15	24,375.00	1.187
	CP	BNP NY		10/31/17	1.170	50,000	15	24,375.00	1.187
	CP	BNP NY		10/31/17	1.170	50,000	15	24,375.00	1.187
	CP	RABO NY		10/31/17	1.190	50,000	18	29,750.00	1.207
	CP	RABO NY		10/31/17	1.190	50,000	18	29,750.00	1.207
	CP	SOC GEN NY		10/31/17	1.190	50,000	21	34,708.33	1.207
	CP	SOC GEN NY		10/31/17	1.190	50,000	21	34,708.33	1.207
	CP	SOC GEN NY		10/31/17	1.190	50,000	21	34,708.33	1.207
	TR	NOTE	0.750	10/31/17	0.701	50,000	411	394,531.25	0.700
	TR	NOTE	0.750	10/31/17	0.701	50,000	411	394,531.25	0.700
	TR	NOTE	0.750	10/31/17	0.701	50,000	411	394,531.25	0.700
	TR	NOTE	0.750	10/31/17	0.701	50,000	411	394,531.25	0.700

## 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>
<b>10/31/17 REDEMPTIONS (Continued)</b>									
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000	7	11,375.00	1.186
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000	7	11,375.00	1.186
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000	7	11,375.00	1.186
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000	7	11,375.00	1.186
<b>10/31/17 PURCHASES</b>									
	CP	BNP NY		11/02/17	1.100	50,000			
	CP	BNP NY		11/02/17	1.100	50,000			
	CP	TOKYO NY		11/13/17	1.190	50,000			
	CP	TOKYO NY		11/13/17	1.190	50,000			
	CP	CR AG NY		11/28/17	1.170	50,000			
	CP	CR AG NY		11/28/17	1.170	50,000			
	CP	JPM LLC		07/02/18	1.630	50,000			
	CP	JPM LLC		07/02/18	1.630	50,000			
	CP	JPM LLC		07/02/18	1.630	50,000			
	TR	NOTE	1.500	10/31/19	1.584	50,000			
	TR	NOTE	1.500	10/31/19	1.584	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</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>ALHAMBRA</b>				
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
New Omni Bank, NA	10/04/17	1.110	5,000,000.00	02/22/18
New Omni Bank, NA	10/19/17	1.260	4,000,000.00	04/19/18
New Omni Bank, NA	10/26/17	1.260	5,000,000.00	04/19/18
<b>AUBURN</b>				
Community 1st Bank	10/11/17	1.040	5,000,000.00	11/30/17
Community 1st Bank	09/15/17	1.070	2,000,000.00	12/15/17
<b>BREA</b>				
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
Pacific Western Bank	09/13/17	1.150	40,000,000.00	03/14/18
Pacific Western Bank	10/06/17	1.210	10,000,000.00	04/06/18
<b>BUENA PARK</b>				
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
Uniti Bank	09/06/17	1.080	2,000,000.00	03/07/18
<b>CERRITOS</b>				
First Choice Bank	09/15/17	1.050	20,000,000.00	12/15/17
First Choice Bank	09/27/17	1.030	20,000,000.00	01/04/18
<b>CHICO</b>				
Golden Valley Bank	08/04/17	1.100	8,000,000.00	11/03/17
Tri Counties Bank	09/06/17	1.030	50,000,000.00	12/06/17
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	09/07/17	1.120	4,000,000.00	03/08/18
<b>DOWNEY</b>				
Financial Partners Credit Union	10/04/17	1.100	10,000,000.00	01/04/18
<b>EL CENTRO</b>				
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>
<b>FOLSOM</b>				
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
<b>GARDEN GROVE</b>				
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
<b>GLENDALE</b>				
Americas United Bank	07/19/17	1.130	4,500,000.00	01/17/18
<b>GOLETA</b>				
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
<b>IRVINE</b>				
Banc of California, NA	10/19/17	1.140	50,000,000.00	01/18/18
Banc of California, NA	10/19/17	1.140	100,000,000.00	01/18/18
Banc of California, NA	10/19/17	1.140	100,000,000.00	01/18/18
CommerceWest Bank	09/08/17	1.050	5,000,000.00	12/08/17
CommerceWest Bank	10/12/17	1.080	5,000,000.00	01/11/18
CommerceWest Bank	10/27/17	1.120	5,000,000.00	01/26/18
Commercial Bank of California	10/26/17	1.150	25,000,000.00	01/25/18
First Foundation Bank	08/24/17	1.060	42,000,000.00	11/30/17
First Foundation Bank	10/05/17	1.090	44,000,000.00	01/04/18
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
<b>LODI</b>				
Farmers & Merchants Bk Cen CA	09/06/17	1.030	20,000,000.00	12/06/17
Farmers & Merchants Bk Cen CA	10/11/17	1.090	60,000,000.00	01/10/18
<b>LOS ANGELES</b>				
Bank Leumi USA	08/02/17	1.110	20,000,000.00	11/01/17
Bank Leumi USA	10/06/17	1.110	25,000,000.00	01/05/18
Bank Leumi USA	10/18/17	1.130	30,000,000.00	01/17/18
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
Bank of Hope	10/05/17	1.230	90,000,000.00	04/05/18



## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>LOS ANGELES (Continued)</b>				
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
Commonwealth Business Bank	09/08/17	1.150	8,500,000.00	03/09/18
Commonwealth Business Bank	09/15/17	1.160	10,000,000.00	03/16/18
Commonwealth Business Bank	10/06/17	1.210	15,000,000.00	04/06/18
Commonwealth Business Bank	10/27/17	1.270	15,000,000.00	04/27/18
CTBC Bank Corp. (USA)	07/27/17	1.170	60,000,000.00	01/25/18
CTBC Bank Corp. (USA)	10/04/17	1.220	50,000,000.00	04/04/18
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
Hanmi Bank	10/04/17	1.200	30,000,000.00	04/04/18
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
Manufacturers Bank	10/06/17	1.090	100,000,000.00	01/05/18
Manufacturers Bank	10/13/17	1.120	50,000,000.00	01/12/18
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
Open Bank	10/04/17	1.050	14,000,000.00	01/04/18
Opus Bank	10/27/17	1.150	10,000,000.00	01/26/18
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 City Bank	10/06/17	1.070	30,000,000.00	01/05/18
Pacific Commerce Bank	09/15/17	1.160	10,000,000.00	03/16/18
Preferred Bank	09/14/17	1.180	15,000,000.00	03/15/18
Preferred Bank	09/22/17	1.200	30,000,000.00	03/23/18
Premier Business Bank	06/28/17	1.100	10,000,000.00	12/13/17
Premier Business Bank	09/27/17	1.180	10,000,000.00	03/28/18
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
<b>MONTREY</b>				
1st Capital Bank	09/07/17	1.120	1,000,000.00	03/08/18
<b>OAKLAND</b>				
Beneficial State Bank	10/05/17	1.110	15,000,000.00	01/04/18
Beneficial State Bank	10/13/17	1.140	25,000,000.00	01/12/18
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	08/24/17	1.160	1,000,000.00	02/22/18
Metropolitan Bank	09/07/17	1.120	6,000,000.00	03/08/18
Metropolitan Bank	10/12/17	1.250	3,000,000.00	04/12/18

## 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>
<b>ORANGE</b>				
Grandpoint Bank	08/03/17	1.110	50,000,000.00	11/02/17
Grandpoint Bank	09/27/17	1.050	25,000,000.00	01/04/18
Grandpoint Bank	10/12/17	1.100	50,000,000.00	01/11/18
Grandpoint Bank	07/27/17	1.170	25,000,000.00	01/25/18
<b>PALOS VERDES ESTATES</b>				
Malaga Bank	09/13/17	1.050	20,000,000.00	12/13/17
Malaga Bank	10/05/17	1.070	5,000,000.00	01/04/18
Malaga Bank	07/21/17	1.120	46,000,000.00	01/19/18
Malaga Bank	07/28/17	1.150	9,000,000.00	01/26/18
Malaga Bank	08/03/17	1.150	10,000,000.00	02/01/18
<b>PASADENA</b>				
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	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
Community Bank	09/06/17	1.100	30,000,000.00	03/07/18
Community Bank	10/06/17	1.230	25,000,000.00	04/06/18
East West Bank	08/04/17	1.080	75,000,000.00	11/03/17
East West Bank	10/12/17	1.100	50,000,000.00	01/11/18
East West Bank	10/18/17	1.110	175,000,000.00	01/17/18
EverTrust Bank	08/16/17	1.030	10,000,000.00	11/15/17
EverTrust Bank	09/01/17	1.040	20,000,000.00	12/01/17
EverTrust Bank	09/20/17	1.040	30,000,000.00	12/13/17
Wescom Central Credit Union	08/17/17	1.080	50,000,000.00	11/16/17
Wescom Central Credit Union	09/14/17	1.080	50,000,000.00	12/14/17
Wescom Central Credit Union	10/05/17	1.100	25,000,000.00	01/04/18
Wescom Central Credit Union	10/25/17	1.140	50,000,000.00	01/24/18
<b>PORTERVILLE</b>				
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
Bank of the Sierra	09/01/17	1.060	20,000,000.00	12/01/17
Bank of the Sierra	09/07/17	1.030	20,000,000.00	12/07/17
Bank of the Sierra	10/11/17	1.090	20,000,000.00	01/10/18
Bank of the Sierra	10/20/17	1.120	20,000,000.00	01/19/18
<b>RANCHO CORDOVA</b>				
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>
<b>RANCHO CORDOVA (Continued)</b>				
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
<b>REDDING</b>				
Cornerstone Community Bank	08/30/17	1.030	7,000,000.00	11/29/17
Cornerstone Community Bank	10/25/17	1.260	9,000,000.00	04/25/18
<b>REDWOOD CITY</b>				
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	09/08/17	1.050	20,000,000.00	12/08/17
Provident Credit Union	09/13/17	1.050	20,000,000.00	12/13/17
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
Provident Credit Union	10/12/17	1.230	20,000,000.00	04/12/18
<b>RICHMOND</b>				
Mechanics Bank	08/10/17	1.090	20,000,000.00	11/09/17
Mechanics Bank	09/07/17	1.040	20,000,000.00	12/07/17
Mechanics Bank	10/11/17	1.100	20,000,000.00	01/10/18
Mechanics Bank	10/19/17	1.140	20,000,000.00	01/18/18
<b>ROCKLIN</b>				
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
Five Star Bank	10/04/17	1.200	5,000,000.00	04/04/18
<b>ROSEMEAD</b>				
Pacific Alliance Bank	10/11/17	1.070	4,000,000.00	01/10/18
<b>ROSEVILLE</b>				
Umpqua Bank	05/11/17	1.060	50,000,000.00	11/09/17
Umpqua Bank	09/13/17	1.080	100,000,000.00	12/13/17
Umpqua Bank	06/22/17	1.170	20,000,000.00	12/14/17
<b>SACRAMENTO</b>				
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

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>SACRAMENTO (Continued)</b>				
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
<b>SAN DIEGO</b>				
Bofl Federal Bank	09/14/17	1.050	25,000,000.00	12/14/17
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	10/13/17	1.100	10,000,000.00	01/12/18
San Diego County Credit Union	09/14/17	1.030	50,000,000.00	12/14/17
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
San Diego County Credit Union	09/07/17	1.080	50,000,000.00	03/08/18
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
<b>SAN FRANCISCO</b>				
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	09/15/17	1.070	3,000,000.00	12/15/17
Trans Pacific National Bank	07/21/17	1.150	2,000,000.00	01/19/18
<b>SAN JOSE</b>				
Heritage Bank of Commerce	09/15/17	1.070	15,000,000.00	12/15/17
Heritage Bank of Commerce	10/19/17	1.130	50,000,000.00	01/18/18
Meriwest Credit Union	10/19/17	1.140	50,000,000.00	01/18/18
<b>SAN RAMON</b>				
Tri-Valley Bank	08/17/17	1.060	6,000,000.00	11/16/17
Tri-Valley Bank	09/08/17	1.070	7,000,000.00	12/08/17

## 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>
<b>SANTA CLARITA</b>				
Bank of Santa Clarita	05/12/17	1.060	5,000,000.00	11/10/17
Bank of Santa Clarita	10/06/17	1.230	15,000,000.00	04/06/18
<b>SANTA ROSA</b>				
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	08/02/17	1.090	8,000,000.00	11/01/17
Summit State Bank	09/01/17	1.060	12,000,000.00	12/01/17
Summit State Bank	09/15/17	1.070	7,000,000.00	12/15/17
Summit State Bank	10/13/17	1.120	14,000,000.00	01/12/18
Summit State Bank	07/21/17	1.140	7,500,000.00	01/19/18
<b>SOUTH SAN FRANCISCO</b>				
First National Bank of Northern California	05/31/17	1.100	19,000,000.00	11/29/17
<b>VACAVILLE</b>				
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
Travis Credit Union	10/11/17	1.090	25,000,000.00	01/10/18
Travis Credit Union	10/27/17	1.140	25,000,000.00	01/26/18
<b>WATSONVILLE</b>				
Santa Cruz County Bank	08/17/17	1.040	10,000,000.00	11/16/17
Santa Cruz County Bank	10/13/17	1.100	10,000,000.00	01/12/18
<b>WEST SACRAMENTO</b>				
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
Community Business Bank	09/14/17	1.160	5,000,000.00	03/15/18
Community Business Bank	10/18/17	1.250	2,500,000.00	04/18/18
Community Business Bank	10/25/17	1.260	3,000,000.00	04/18/18
<b>TOTAL TIME DEPOSITS OCTOBER 2017</b>			<b>5,654,240,000.00</b>	



**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 18, 2017, has determined and designated the amount of money available for deposit and investment as of October 11, 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:

- In accordance with Treasurer's Office policy, for deposit in demand bank accounts as  
Compensating Balance for Services: \$ 451,800,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
( 1 )	10/16/2017	10/20/2017	\$ 700,200,000	\$ (4,936,500,000)	\$ 5,636,700,000	\$ 700,200,000
( 2 )	10/23/2017	10/27/2017	\$ 219,800,000	\$ (4,716,700,000)	\$ 5,636,700,000	\$ 920,000,000
( 3 )	10/30/2017	11/3/2017	\$ (3,857,900,000)	\$ (8,574,600,000)	\$ 5,636,700,000	\$ (2,937,900,000)
( 4 )	11/6/2017	11/10/2017	\$ (2,730,700,000)	\$ (11,305,300,000)	\$ 5,636,700,000	\$ (5,668,600,000)
( 5 )	11/13/2017	11/17/2017	\$ (956,800,000)	\$ (12,262,100,000)	\$ 5,636,700,000	\$ (6,625,400,000)
( 6 )	11/20/2017	11/24/2017	\$ 1,829,600,000	\$ (10,432,500,000)	\$ 5,636,700,000	\$ (4,795,800,000)
( 7 )	11/27/2017	12/1/2017	\$ (1,949,100,000)	\$ (12,381,600,000)	\$ 5,636,700,000	\$ (6,744,900,000)
( 8 )	12/4/2017	12/8/2017	\$ (311,800,000)	\$ (12,693,400,000)	\$ 5,636,700,000	\$ (7,056,700,000)
( 9 )	12/11/2017	12/15/2017	\$ (779,800,000)	\$ (13,473,200,000)	\$ 5,636,700,000	\$ (7,836,500,000)

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 \$ 451,800,000.

POOLED MONEY INVESTMENT BOARD:

\_\_\_\_\_  
Signatures on file at STO  
Chairperson

\_\_\_\_\_  
Member

Dated: October 18, 2017

\* Government Code

\_\_\_\_\_  
Member