

John Chiang

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

JULY 31, 2015

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

JULY 2015

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POOLED MONEY INVESTMENT ACCOUNT

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

	July 2015	July 2014	Change
Average Daily Portfolio (\$)	67,145,149	58,776,541	+8,368,608
Accrued Earnings (\$)	18,223	12,185	+6,038
Effective Yield (%)	0.320	0.244	+0.076
Average Life-Month End (In Days)	240	247	-7
Total Security Transactions			
Amount (\$)	23,437,210	24,123,471	-686,261
Number	471	484	-13
Total Time Deposit Transactions			
Amount (\$)	4,114,000	3,670,400	+443,600
Number	155	111	+44
Average Workday Investment Activity (\$)	1,197,879	1,263,358	-65,479
Prescribed Demand Account Balances For Services (\$)	2,141,900	2,043,238	+98,662

**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**

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

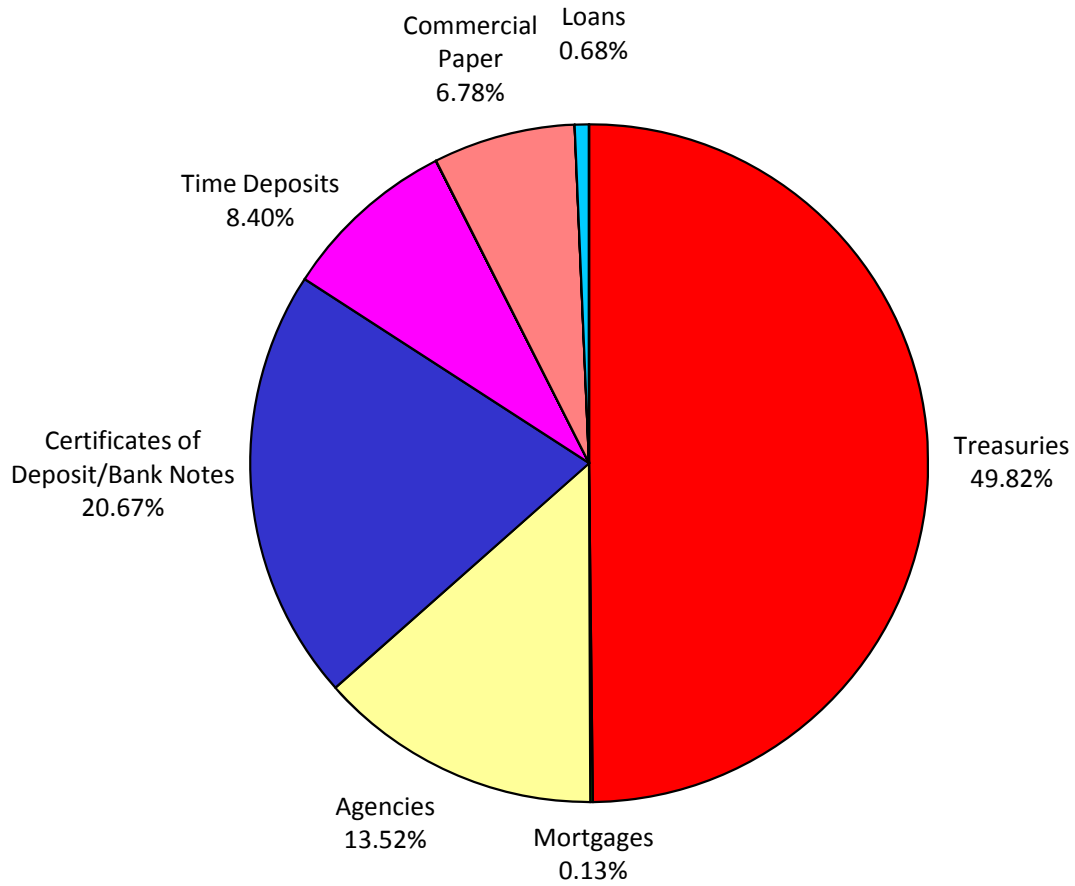
July 31, 2015

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	11,877,593	18.19	+0.26
Bonds	0	0.00	0
Notes	20,658,739	31.63	+2.10
Strips	0	0.00	0
Total Government	32,536,332	49.82	+2.36
Agency Debentures	1,897,081	2.90	+0.04
Certificates of Deposit	12,800,015	19.60	-1.45
Bank Notes	700,000	1.07	+0.06
Repurchases	0	0.00	0
Agency Discount Notes	6,537,401	10.01	+0.04
Time Deposits	5,485,540	8.40	+0.59
GNMAs	0	0.00	0
Commercial Paper	4,421,683	6.78	-1.73
FHLMC/Remics	84,776	0.13	0
Corporate Bonds	0	0.00	0
AB 55 Loans	441,963	0.68	+0.05
GF Loans	0	0.00	0
Other	399,960	0.61	+0.04
Reversed Repurchases	0	0.00	0
Total (All Types)	65,304,751	100.00	

INVESTMENT ACTIVITY

	July 2015		June 2015	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	471	23,437,210	794	39,637,386
Other	13	77,771	11	487,045
Time Deposits	155	4,114,000	115	2,262,000
Total	639	27,628,981	920	42,386,431
PMIA Monthly Average Effective Yield (%)	0.320		0.299	
Year to Date Yield Last Day of Month (%)	0.320		0.269	

Pooled Money Investment Account Portfolio Composition \$65.3 billion 7/31/15



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>
07/01/15 REDEMPTIONS									
BN		BOFA	0.250	07/01/15	0.250	50,000	126	43,750.00	0.253
BN		BOFA	0.250	07/01/15	0.250	50,000	126	43,750.00	0.253
BN		BOFA	0.270	07/01/15	0.270	50,000	175	65,625.00	0.274
BN		BOFA	0.270	07/01/15	0.270	50,000	175	65,625.00	0.274
CD		BOWEST	0.120	07/01/15	0.120	50,000	36	6,000.00	0.122
CD		BOWEST	0.120	07/01/15	0.120	50,000	36	6,000.00	0.122
CD		MUFG UNION	0.170	07/01/15	0.170	50,000	36	8,500.00	0.172
CD		MUFG UNION	0.170	07/01/15	0.170	50,000	36	8,500.00	0.172
CD		MUFG UNION	0.200	07/01/15	0.200	50,000	83	23,055.56	0.203
CD		MUFG UNION	0.200	07/01/15	0.200	50,000	83	23,055.56	0.203
CD		BOWEST	0.190	07/01/15	0.190	50,000	167	44,069.44	0.193
CD		BOWEST	0.190	07/01/15	0.190	50,000	167	44,069.44	0.193
CP		GECC		07/01/15	0.100	50,000	26	3,611.11	0.101
CP		GECC		07/01/15	0.100	50,000	26	3,611.11	0.101
CP		TD USA		07/01/15	0.120	50,000	28	4,666.67	0.122
CP		TD USA		07/01/15	0.120	50,000	28	4,666.67	0.122
CP		BNP FIN		07/01/15	0.200	50,000	83	23,055.56	0.203
CP		BNP FIN		07/01/15	0.200	50,000	83	23,055.56	0.203
CP		GECC		07/01/15	0.130	50,000	90	16,250.00	0.132
CP		GECC		07/01/15	0.130	50,000	90	16,250.00	0.132
CP		GECC		07/01/15	0.130	50,000	90	16,250.00	0.132
CP		GECC		07/01/15	0.130	50,000	90	16,250.00	0.132
CP		TD USA		07/01/15	0.170	50,000	104	24,555.56	0.172
CP		TD USA		07/01/15	0.170	50,000	104	24,555.56	0.172
CP		BNP FIN		07/01/15	0.280	50,000	126	49,000.00	0.284
CP		BNP FIN		07/01/15	0.280	50,000	126	49,000.00	0.284
CP		BNP FIN		07/01/15	0.280	50,000	126	49,000.00	0.284
CP		BNP FIN		07/01/15	0.280	50,000	126	49,000.00	0.284
CP		TOYOTA		07/01/15	0.180	50,000	132	33,000.00	0.183
DN		FNMA		07/01/15	0.080	50,000	160	17,777.78	0.081
DN		FNMA		07/01/15	0.080	50,000	160	17,777.78	0.081
DN		IBRD		07/01/15	0.080	50,000	160	17,777.78	0.081
DN		IBRD		07/01/15	0.080	50,000	160	17,777.78	0.081
DN		FNMA		07/01/15	0.100	50,000	162	22,500.00	0.101
DN		IBRD		07/01/15	0.085	50,000	166	19,597.22	0.086
DN		IBRD		07/01/15	0.085	50,000	166	19,597.22	0.086
YCD		TOKYO-MIT	0.130	07/01/15	0.130	50,000	15	2,708.33	0.132
YCD		TOKYO-MIT	0.130	07/01/15	0.130	50,000	15	2,708.33	0.132
YCD		BNP	0.110	07/01/15	0.110	50,000	19	2,902.78	0.112
YCD		BNP	0.110	07/01/15	0.110	50,000	19	2,902.78	0.112
YCD		TOKYO-MIT	0.130	07/01/15	0.130	50,000	20	3,611.11	0.132
YCD		TOKYO-MIT	0.130	07/01/15	0.130	50,000	20	3,611.11	0.132
YCD		MONTREAL	0.120	07/01/15	0.120	50,000	21	3,500.00	0.122
YCD		MONTREAL	0.120	07/01/15	0.120	50,000	21	3,500.00	0.122
YCD		BNP	0.140	07/01/15	0.140	50,000	28	5,444.44	0.142
YCD		BNP	0.140	07/01/15	0.140	50,000	28	5,444.44	0.142
YCD		SUMITOMO	0.180	07/01/15	0.180	50,000	29	7,250.00	0.183
YCD		SUMITOMO	0.180	07/01/15	0.180	50,000	29	7,250.00	0.183
YCD		SUMITOMO	0.170	07/01/15	0.170	50,000	34	8,027.78	0.172

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>
07/01/15 REDEMPTIONS (Continued)									
YCD		TORONTO	0.180	07/01/15	0.180	50,000	107	26,750.00	0.183
YCD		TORONTO	0.180	07/01/15	0.180	50,000	107	26,750.00	0.183
YCD		SE BANKEN	0.230	07/01/15	0.230	50,000	118	37,694.44	0.233
YCD		SE BANKEN	0.230	07/01/15	0.230	50,000	118	37,694.44	0.233
YCD		CIBC	0.170	07/01/15	0.170	50,000	127	29,986.11	0.172
YCD		CIBC	0.170	07/01/15	0.170	50,000	127	29,986.11	0.172
YCD		SE BANKEN	0.220	07/01/15	0.220	50,000	132	40,333.33	0.223
YCD		SE BANKEN	0.220	07/01/15	0.220	50,000	132	40,333.33	0.223
YCD		ANZ	0.170	07/01/15	0.170	50,000	156	36,833.33	0.172
YCD		ANZ	0.170	07/01/15	0.170	50,000	156	36,833.33	0.172
07/01/15 PURCHASES									
YCD		TOKYO-MIT	0.130	07/13/15	0.130	50,000			
YCD		TOKYO-MIT	0.130	07/13/15	0.130	50,000			
YCD		LLOYDS	0.140	07/24/15	0.140	50,000			
YCD		LLOYDS	0.140	07/24/15	0.140	50,000			
07/02/15 NO REDEMPTIONS									
07/02/15 PURCHASES									
BN		BOFA	0.280	11/02/15	0.280	50,000			
BN		BOFA	0.280	11/02/15	0.280	50,000			
BN		BOFA	0.280	11/02/15	0.280	50,000			
BN		BOFA	0.280	11/02/15	0.280	50,000			
CD		MUFG UNION	0.150	08/07/15	0.150	50,000			
CD		MUFG UNION	0.150	08/07/15	0.150	50,000			
CP		TD USA		07/09/15	0.100	50,000			
CP		TD USA		07/09/15	0.100	50,000			
CP		OLD LINE		11/02/15	0.260	50,000			
YCD		LLOYDS	0.130	07/10/15	0.130	50,000			
YCD		LLOYDS	0.130	07/10/15	0.130	50,000			
YCD		TOKYO-MIT	0.140	07/24/15	0.140	50,000			
YCD		TOKYO-MIT	0.140	07/24/15	0.140	50,000			
YCD		RABOBANK	0.150	07/24/15	0.150	50,000			
YCD		RABOBANK	0.150	07/24/15	0.150	50,000			
YCD		CIBC	0.120	07/27/15	0.120	50,000			
YCD		CIBC	0.120	07/27/15	0.120	50,000			
YCD		SUMITOMO	0.160	07/27/15	0.160	50,000			
YCD		SUMITOMO	0.160	07/27/15	0.160	50,000			
YCD		ANZ	0.200	01/27/16	0.200	50,000			
YCD		ANZ	0.200	01/27/16	0.200	50,000			

07/03/15 NO REDEMPTIONS

07/03/15 NO PURCHASES

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/06/15 REDEMPTIONS									
	CP	GECC		07/06/15	0.100	50,000	31	4,305.56	0.101
	CP	GECC		07/06/15	0.100	50,000	31	4,305.56	0.101
	YCD	CIBC	0.070	07/06/15	0.070	50,000	10	972.22	0.071
	YCD	CIBC	0.070	07/06/15	0.070	50,000	10	972.22	0.071
	YCD	CIBC	0.070	07/06/15	0.070	50,000	10	972.22	0.071
	YCD	TOKYO-MIT	0.150	07/06/15	0.150	50,000	28	5,833.33	0.152
	YCD	TOKYO-MIT	0.150	07/06/15	0.150	50,000	28	5,833.33	0.152
	YCD	SUMITOMO	0.180	07/06/15	0.180	50,000	28	7,000.00	0.183
	YCD	SUMITOMO	0.180	07/06/15	0.180	50,000	28	7,000.00	0.183
	YCD	BNP	0.140	07/06/15	0.140	50,000	32	6,222.22	0.142
	YCD	BNP	0.140	07/06/15	0.140	50,000	32	6,222.22	0.142
	YCD	TOKYO-MIT	0.160	07/06/15	0.160	50,000	33	7,333.33	0.162
	YCD	TOKYO-MIT	0.160	07/06/15	0.160	50,000	33	7,333.33	0.162
07/06/15 PURCHASES									
	CP	GECC		07/27/15	0.090	50,000			
	CP	GECC		07/27/15	0.090	50,000			
	YCD	CIBC	0.120	07/28/15	0.120	50,000			
	YCD	CIBC	0.120	07/28/15	0.120	50,000			
07/07/15 NO REDEMPTIONS									
07/07/15 PURCHASES									
	CP	GECC		10/01/15	0.160	50,000			
	CP	GECC		10/01/15	0.160	50,000			
	TR	NOTE	0.500	07/31/16	0.309	50,000			
	TR	NOTE	0.500	07/31/16	0.309	50,000			
	YCD	BNP	0.120	07/20/15	0.120	50,000			
	YCD	BNP	0.120	07/20/15	0.120	50,000			
	YCD	BNP	0.120	07/20/15	0.120	50,000			
	YCD	TOKYO-MIT	0.140	07/27/15	0.140	50,000			
	YCD	TOKYO-MIT	0.140	07/27/15	0.140	50,000			
	YCD	SOC GEN	0.130	07/28/15	0.130	50,000			
	YCD	SOC GEN	0.130	07/28/15	0.130	50,000			
	YCD	SUMITOMO	0.160	07/28/15	0.160	50,000			
	YCD	SUMITOMO	0.160	07/28/15	0.160	50,000			
	YCD	WESTPAC	0.250	11/02/15	0.250	50,000			
	YCD	WESTPAC	0.250	11/02/15	0.250	50,000			
	YCD	STNDRD CH	0.280	11/02/15	0.280	50,000			
	YCD	STNDRD CH	0.280	11/02/15	0.280	50,000			
	YCD	NORDEA	0.320	12/01/15	0.320	50,000			
	YCD	NORDEA	0.320	12/01/15	0.320	50,000			
07/08/15 REDEMPTIONS									
	YCD	CIBC	0.120	07/08/15	0.120	50,000	30	5,000.00	0.122
	YCD	CIBC	0.120	07/08/15	0.120	50,000	30	5,000.00	0.122

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>
07/08/15 NO PURCHASES									
07/09/15 REDEMPTIONS									
	CP	TD USA		07/09/15	0.100	50,000	7	972.22	0.101
	CP	TD USA		07/09/15	0.100	50,000	7	972.22	0.101
07/09/15 PURCHASES									
	YCD	CIBC	0.120	07/29/15	0.120	50,000			
	YCD	CIBC	0.120	07/29/15	0.120	50,000			
07/10/15 REDEMPTIONS									
	CP	TD USA		07/10/15	0.080	50,000	11	1,222.22	0.081
	CP	TD USA		07/10/15	0.080	50,000	11	1,222.22	0.081
	CP	TD USA		07/10/15	0.080	50,000	11	1,222.22	0.081
	YCD	LLOYDS	0.130	07/10/15	0.130	50,000	8	1,444.44	0.132
	YCD	LLOYDS	0.130	07/10/15	0.130	50,000	8	1,444.44	0.132
	YCD	MONTREAL	0.070	07/10/15	0.070	50,000	11	1,069.44	0.071
	YCD	MONTREAL	0.070	07/10/15	0.070	50,000	11	1,069.44	0.071
	YCD	SUMITOMO	0.180	07/10/15	0.180	50,000	29	7,250.00	0.183
	YCD	SUMITOMO	0.180	07/10/15	0.180	50,000	29	7,250.00	0.183
07/10/15 NO PURCHASES									
07/13/15 REDEMPTIONS									
	CP	TD USA		07/13/15	0.120	50,000	31	5,166.67	0.122
	CP	TD USA		07/13/15	0.120	50,000	31	5,166.67	0.122
	CP	CRC		07/13/15	0.130	50,000	33	5,958.33	0.132
	CP	CRC		07/13/15	0.130	50,000	33	5,958.33	0.132
	CP	GECC		07/13/15	0.230	50,000	171	54,625.00	0.233
	CP	GECC		07/13/15	0.230	50,000	171	54,625.00	0.233
	YCD	TOKYO-MIT	0.130	07/13/15	0.130	50,000	12	2,166.67	0.132
	YCD	TOKYO-MIT	0.130	07/13/15	0.130	50,000	12	2,166.67	0.132
	YCD	BNP	0.140	07/13/15	0.140	50,000	35	6,805.56	0.142
	YCD	BNP	0.140	07/13/15	0.140	50,000	35	6,805.56	0.142
	YCD	LLOYDS	0.150	07/13/15	0.150	50,000	35	7,291.67	0.152
	YCD	LLOYDS	0.150	07/13/15	0.150	50,000	35	7,291.67	0.152
	YCD	TOKYO-MIT	0.160	07/13/15	0.160	50,000	35	7,777.78	0.162
	YCD	TOKYO-MIT	0.160	07/13/15	0.160	50,000	35	7,777.78	0.162
07/13/15 PURCHASES									
	CP	CRC		08/19/15	0.140	50,000			
	CP	CRC		08/19/15	0.140	50,000			
	YCD	BNP	0.110	07/20/15	0.110	50,000			
	YCD	BNP	0.110	07/20/15	0.110	50,000			
	YCD	BNP	0.110	07/20/15	0.110	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>
07/14/15 NO REDEMPTIONS									
07/14/15 PURCHASES									
	YCD	TOKYO-MIT	0.120	07/24/15	0.120	50,000			
	YCD	TOKYO-MIT	0.120	07/24/15	0.120	50,000			
07/15/15 REDEMPTIONS									
	CD	MUFG UNION	0.160	07/15/15	0.160	50,000	34	7,555.56	0.162
	CD	MUFG UNION	0.160	07/15/15	0.160	50,000	34	7,555.56	0.162
	CP	TD USA		07/15/15	0.130	50,000	37	6,680.56	0.132
	CP	TD USA		07/15/15	0.130	50,000	37	6,680.56	0.132
	CP	TOYOTA		07/15/15	0.120	50,000	90	15,000.00	0.122
	CP	TOYOTA		07/15/15	0.120	50,000	90	15,000.00	0.122
	TR	NOTE	0.250	07/15/15	0.373	50,000	685	349,949.04	0.373
	TR	NOTE	0.250	07/15/15	0.373	50,000	685	349,949.04	0.373
	YCD	SUMITOMO	0.180	07/15/15	0.180	50,000	29	7,250.00	0.183
	YCD	SUMITOMO	0.180	07/15/15	0.180	50,000	29	7,250.00	0.183
	YCD	SUMITOMO	0.180	07/15/15	0.180	50,000	29	7,250.00	0.183
	YCD	MONTREAL	0.120	07/15/15	0.120	50,000	33	5,500.00	0.122
	YCD	MONTREAL	0.120	07/15/15	0.120	50,000	33	5,500.00	0.122
	YCD	TOKYO-MIT	0.160	07/15/15	0.160	50,000	33	7,333.33	0.162
	YCD	TOKYO-MIT	0.160	07/15/15	0.160	50,000	33	7,333.33	0.162
	YCD	SVENSKA	0.190	07/15/15	0.190	50,000	90	23,750.00	0.193
	YCD	SVENSKA	0.190	07/15/15	0.190	50,000	90	23,750.00	0.193
07/15/15 PURCHASES									
	CP	GE CO		08/04/15	0.080	50,000			
	CP	GE CO		08/04/15	0.080	50,000			
	YCD	MONTREAL	0.120	07/27/15	0.120	50,000			
	YCD	MONTREAL	0.120	07/27/15	0.120	50,000			
07/15/15 PURCHASES <u>c/</u>									
	TR	NOTE	0.375	03/15/16	0.210	1,873			
	TR	NOTE	0.375	03/15/16	0.210	50,000			
	TR	NOTE	0.375	03/15/16	0.210	50,000			
07/16/15 SALES <u>c/</u>									
	TR	NOTE	0.375	03/15/16	0.210	1,873	1	10.72	0.213
	TR	NOTE	0.375	03/15/16	0.210	50,000	1	286.31	0.213
	TR	NOTE	0.375	03/15/16	0.210	50,000	1	286.31	0.213
07/16/15 REDEMPTIONS									
	CP	TD USA		07/16/15	0.120	50,000	27	4,500.00	0.122
	CP	TD USA		07/16/15	0.120	50,000	27	4,500.00	0.122

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>
07/16/15 PURCHASES									
	YCD	BNP	0.120	07/24/15	0.120	50,000			
	YCD	BNP	0.120	07/24/15	0.120	50,000			
	YCD	SOC GEN	0.140	07/27/15	0.140	50,000			
	YCD	SOC GEN	0.140	07/27/15	0.140	50,000			
	YCD	LLOYDS	0.130	07/28/15	0.130	50,000			
	YCD	LLOYDS	0.130	07/28/15	0.130	50,000			
	YCD	SE BANKEN	0.110	08/14/15	0.110	50,000			
	YCD	SE BANKEN	0.110	08/14/15	0.110	50,000			
	YCD	NORINCHUK	0.160	08/14/15	0.160	50,000			
	YCD	NORINCHUK	0.160	08/14/15	0.160	50,000			
07/17/15 SALES									
	TR	BILL		09/17/15	0.015	50,000	294	43,455.55	0.089
	TR	BILL		09/17/15	0.015	50,000	294	43,455.55	0.089
	TR	BILL		09/17/15	0.015	50,000	294	43,455.55	0.089
	TR	BILL		09/17/15	0.015	50,000	294	43,455.55	0.089
	TR	BILL		10/15/15	0.015	50,000	274	43,625.00	0.108
	TR	BILL		10/15/15	0.015	50,000	274	43,625.00	0.108
	TR	BILL		10/15/15	0.015	50,000	274	43,625.00	0.108
	TR	BILL		10/15/15	0.015	50,000	274	43,625.00	0.108
07/17/15 REDEMPTIONS									
	DEB	FHLB	0.125	07/17/15	0.173	40,000	358	67,827.78	0.173
	YCD	MONTREAL	0.100	07/17/15	0.100	50,000	32	4,444.44	0.101
	YCD	MONTREAL	0.100	07/17/15	0.100	50,000	32	4,444.44	0.101
	YCD	MONTREAL	0.100	07/17/15	0.100	50,000	32	4,444.44	0.101
	YCD	MONTREAL	0.100	07/17/15	0.100	50,000	32	4,444.44	0.101
07/17/15 PURCHASES									
	YCD	SWEDBANK	0.120	07/24/15	0.120	50,000			
	YCD	SWEDBANK	0.120	07/24/15	0.120	50,000			
	YCD	MONTREAL	0.120	07/28/15	0.120	50,000			
	YCD	MONTREAL	0.120	07/28/15	0.120	50,000			
	YCD	TOKYO-MIT	0.150	08/10/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	08/10/15	0.150	50,000			
	YCD	LLOYDS	0.140	08/11/15	0.140	50,000			
	YCD	LLOYDS	0.140	08/11/15	0.140	50,000			
07/20/15 REDEMPTIONS									
	CP	GECC		07/20/15	0.110	50,000	35	5,347.22	0.112
	CP	GECC		07/20/15	0.110	50,000	35	5,347.22	0.112
	CP	GECC		07/20/15	0.110	50,000	38	5,805.56	0.112
	CP	GECC		07/20/15	0.110	50,000	38	5,805.56	0.112
	CP	GECC		07/20/15	0.130	50,000	90	16,250.00	0.132
	CP	GECC		07/20/15	0.130	50,000	90	16,250.00	0.132

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/20/15 REDEMPTIONS (Continued)									
CP		GECC		07/20/15	0.230	50,000	174	55,583.33	0.233
CP		GECC		07/20/15	0.230	50,000	174	55,583.33	0.233
YCD		BNP	0.110	07/20/15	0.110	50,000	7	1,069.44	0.112
YCD		BNP	0.110	07/20/15	0.110	50,000	7	1,069.44	0.112
YCD		BNP	0.110	07/20/15	0.110	50,000	7	1,069.44	0.112
YCD		BNP	0.120	07/20/15	0.120	50,000	13	2,166.67	0.122
YCD		BNP	0.120	07/20/15	0.120	50,000	13	2,166.67	0.122
YCD		BNP	0.120	07/20/15	0.120	50,000	13	2,166.67	0.122
YCD		SE BANKEN	0.110	07/20/15	0.110	50,000	34	5,194.44	0.112
YCD		SE BANKEN	0.110	07/20/15	0.110	50,000	34	5,194.44	0.112
YCD		SE BANKEN	0.110	07/20/15	0.110	50,000	34	5,194.44	0.112
YCD		SE BANKEN	0.110	07/20/15	0.110	50,000	34	5,194.44	0.112
YCD		SUMITOMO	0.180	07/20/15	0.180	50,000	35	8,750.00	0.183
YCD		SUMITOMO	0.180	07/20/15	0.180	50,000	35	8,750.00	0.183
07/20/15 PURCHASES									
CP		GECC		08/27/15	0.100	50,000			
YCD		SWEDBANK	0.120	07/27/15	0.120	50,000			
YCD		SWEDBANK	0.120	07/27/15	0.120	50,000			
YCD		BNP	0.140	08/10/15	0.140	50,000			
YCD		BNP	0.140	08/10/15	0.140	50,000			
07/21/15 REDEMPTIONS									
CP		TOYOTA		07/21/15	0.110	50,000	27	4,125.00	0.112
YCD		DNB	0.105	07/21/15	0.105	50,000	36	5,250.00	0.106
YCD		DNB	0.105	07/21/15	0.105	50,000	36	5,250.00	0.106
YCD		DNB	0.105	07/21/15	0.105	50,000	36	5,250.00	0.106
YCD		DNB	0.105	07/21/15	0.105	50,000	36	5,250.00	0.106
07/21/15 PURCHASES									
CD		MUFG UNION	0.190	09/28/15	0.190	50,000			
CD		MUFG UNION	0.190	09/28/15	0.190	50,000			
CD		WELLS FGO	0.340	01/27/16	0.340	50,000			
CD		WELLS FGO	0.340	01/27/16	0.340	50,000			
CD		WELLS FGO	0.340	01/27/16	0.340	50,000			
CD		WELLS FGO	0.340	01/27/16	0.340	50,000			
CD		WELLS FGO	0.340	01/27/16	0.340	50,000			
CP		GECC		09/01/15	0.120	50,000			
CP		TOYOTA		09/04/15	0.130	50,000			
CP		TOYOTA		09/04/15	0.130	50,000			
DN		FNMA		07/01/16	0.305	50,000			
DN		FNMA		07/01/16	0.305	50,000			
YCD		BNP	0.130	08/03/15	0.130	50,000			
YCD		BNP	0.130	08/03/15	0.130	50,000			
YCD		MONTREAL	0.060	08/10/15	0.060	50,000			
YCD		MONTREAL	0.060	08/10/15	0.060	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>
07/21/15 PURCHASES (Continued)									
	YCD	DNB	0.110	08/10/15	0.110	50,000			
	YCD	DNB	0.110	08/10/15	0.110	50,000			
	YCD	TOYKO-MIT	0.140	08/10/15	0.140	50,000			
	YCD	TOYKO-MIT	0.140	08/10/15	0.140	50,000			
	YCD	MONTREAL	0.060	08/11/15	0.060	50,000			
	YCD	MONTREAL	0.060	08/11/15	0.060	50,000			
	YCD	BNP	0.140	08/11/15	0.140	50,000			
	YCD	BNP	0.140	08/11/15	0.140	50,000			
	YCD	SUMITOMO	0.160	08/14/15	0.160	50,000			
	YCD	SUMITOMO	0.160	08/14/15	0.160	50,000			
	YCD	SE BANKEN	0.120	08/27/15	0.120	50,000			
	YCD	SE BANKEN	0.120	08/27/15	0.120	50,000			
07/22/15 REDEMPTIONS									
	DN	FNMA		07/22/15	0.115	50,000	181	28,909.72	0.117
07/22/15 PURCHASES									
	CP	GECC		08/27/15	0.100	50,000			
	CP	GECC		08/27/15	0.100	50,000			
	CP	GECC		08/27/15	0.100	50,000			
	TR	NOTE	0.500	07/31/16	0.359	50,000			
07/23/15 REDEMPTIONS									
	TR	BILL		07/23/15	0.110	50,000	357	54,541.67	0.112
	TR	BILL		07/23/15	0.110	50,000	357	54,541.67	0.112
	TR	BILL		07/23/15	0.110	50,000	357	54,541.67	0.112
	TR	BILL		07/23/15	0.110	50,000	357	54,541.67	0.112
	TR	BILL		07/23/15	0.110	50,000	357	54,541.67	0.112
	TR	BILL		07/23/15	0.110	50,000	357	54,541.67	0.112
	TR	BILL		07/23/15	0.110	50,000	357	54,541.67	0.112
	TR	BILL		07/23/15	0.110	50,000	357	54,541.67	0.112
	TR	BILL		07/23/15	0.110	50,000	357	54,541.67	0.112
	TR	BILL		07/23/15	0.103	50,000	364	52,072.22	0.105
	TR	BILL		07/23/15	0.103	50,000	364	52,072.22	0.105
	TR	BILL		07/23/15	0.105	50,000	364	53,083.33	0.107
	TR	BILL		07/23/15	0.105	50,000	364	53,083.33	0.107
	TR	BILL		07/23/15	0.105	50,000	364	53,083.33	0.107
	TR	BILL		07/23/15	0.105	50,000	364	53,083.33	0.107
	TR	BILL		07/23/15	0.105	50,000	364	53,083.33	0.107
	TR	BILL		07/23/15	0.105	50,000	364	53,083.33	0.107
	TR	BILL		07/23/15	0.105	50,000	364	53,083.33	0.107
	TR	BILL		07/23/15	0.110	50,000	357	54,541.67	0.112
	TR	BILL		07/23/15	0.110	50,000	357	54,541.67	0.112

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>
07/23/15 PURCHASES									
CD		BOWEST	0.150	09/28/15	0.150	50,000			
CD		BOWEST	0.150	09/28/15	0.150	50,000			
CD		BOWEST	0.270	12/24/15	0.270	50,000			
CD		BOWEST	0.270	12/24/15	0.270	50,000			
TR		BILL		07/21/16	0.326	50,000			
TR		BILL		07/21/16	0.326	50,000			
TR		BILL		07/21/16	0.326	50,000			
TR		BILL		07/21/16	0.326	50,000			
TR		BILL		07/21/16	0.328	50,000			
TR		BILL		07/21/16	0.328	50,000			
TR		BILL		07/21/16	0.328	50,000			
TR		BILL		07/21/16	0.328	50,000			
TR		BILL		07/21/16	0.328	50,000			
TR		BILL		07/21/16	0.328	50,000			
TR		BILL		07/21/16	0.328	50,000			
TR		BILL		07/21/16	0.328	50,000			
TR		BILL		07/21/16	0.328	50,000			
YCD		SOC GEN	0.140	07/30/15	0.140	50,000			
YCD		RABOBANK	0.130	07/31/15	0.130	50,000			
YCD		RABOBANK	0.130	07/31/15	0.130	50,000			
YCD		SUMITOMO	0.160	08/10/15	0.160	50,000			
YCD		SUMITOMO	0.160	08/10/15	0.160	50,000			
YCD		DNB	0.110	08/27/15	0.110	50,000			
YCD		DNB	0.110	08/27/15	0.110	50,000			
07/24/15 REDEMPTIONS									
DEB		FHLB	0.175	07/24/15	0.175	50,000	365	87,500.00	0.175
YCD		SWEDBANK	0.120	07/24/15	0.120	50,000	7	1,166.67	0.121
YCD		SWEDBANK	0.120	07/24/15	0.120	50,000	7	1,166.67	0.121
YCD		BNP	0.120	07/24/15	0.120	50,000	8	1,333.33	0.122
YCD		BNP	0.120	07/24/15	0.120	50,000	8	1,333.33	0.122
YCD		TOKYO-MIT	0.120	07/24/15	0.120	50,000	10	1,666.67	0.122
YCD		TOKYO-MIT	0.120	07/24/15	0.120	50,000	10	1,666.67	0.122
YCD		TOKYO-MIT	0.140	07/24/15	0.140	50,000	22	4,277.78	0.142
YCD		TOKYO-MIT	0.140	07/24/15	0.140	50,000	22	4,277.78	0.142
YCD		RABOBANK	0.150	07/24/15	0.150	50,000	22	4,583.33	0.152
YCD		RABOBANK	0.150	07/24/15	0.150	50,000	22	4,583.33	0.152
YCD		LLOYDS	0.140	07/24/15	0.140	50,000	23	4,472.22	0.142
YCD		LLOYDS	0.140	07/24/15	0.140	50,000	23	4,472.22	0.142
YCD		MONTREAL	0.080	07/24/15	0.080	50,000	24	2,666.67	0.081
YCD		MONTREAL	0.080	07/24/15	0.080	50,000	24	2,666.67	0.081
07/24/15 NO PURCHASES									

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/27/15 REDEMPTIONS									
CP		GECC		07/27/15	0.090	50,000	21	2,625.00	0.091
CP		GECC		07/27/15	0.090	50,000	21	2,625.00	0.091
CP		TD USA		07/27/15	0.120	50,000	42	7,000.00	0.122
CP		TD USA		07/27/15	0.120	50,000	42	7,000.00	0.122
CP		TD USA		07/27/15	0.120	50,000	42	7,000.00	0.122
CP		TD USA		07/27/15	0.120	50,000	42	7,000.00	0.122
CP		GECC		07/27/15	0.130	50,000	103	18,597.22	0.132
CP		GECC		07/27/15	0.130	50,000	103	18,597.22	0.132
DN		FNMA		07/27/15	0.100	50,000	193	26,805.56	0.101
DN		FNMA		07/27/15	0.100	50,000	193	26,805.56	0.101
YCD		SWEDBANK	0.120	07/27/15	0.120	50,000	7	1,166.67	0.122
YCD		SWEDBANK	0.120	07/27/15	0.120	50,000	7	1,166.67	0.122
YCD		SOC GEN	0.140	07/27/15	0.140	50,000	11	2,138.89	0.142
YCD		SOC GEN	0.140	07/27/15	0.140	50,000	11	2,138.89	0.142
YCD		MONTREAL	0.120	07/27/15	0.120	50,000	12	2,000.00	0.122
YCD		MONTREAL	0.120	07/27/15	0.120	50,000	12	2,000.00	0.122
YCD		TOKYO-MIT	0.140	07/27/15	0.140	50,000	20	3,888.89	0.142
YCD		TOKYO-MIT	0.140	07/27/15	0.140	50,000	20	3,888.89	0.142
YCD		CIBC	0.120	07/27/15	0.120	50,000	25	4,166.67	0.122
YCD		CIBC	0.120	07/27/15	0.120	50,000	25	4,166.67	0.122
YCD		SUMITOMO	0.160	07/27/15	0.160	50,000	25	5,555.56	0.162
YCD		SUMITOMO	0.160	07/27/15	0.160	50,000	25	5,555.56	0.162
YCD		BNP	0.120	07/27/15	0.120	50,000	34	5,666.67	0.122
YCD		BNP	0.120	07/27/15	0.120	50,000	34	5,666.67	0.122
YCD		CIBC	0.130	07/27/15	0.130	50,000	46	8,305.56	0.132
YCD		CIBC	0.130	07/27/15	0.130	50,000	46	8,305.56	0.132
YCD		SE BANKEN	0.130	07/27/15	0.130	50,000	49	8,847.22	0.132
YCD		SE BANKEN	0.130	07/27/15	0.130	50,000	49	8,847.22	0.132
YCD		SUMITOMO	0.185	07/27/15	0.185	50,000	53	13,618.06	0.188
YCD		SUMITOMO	0.185	07/27/15	0.185	50,000	53	13,618.06	0.188
YCD		NORINCHUK	0.200	07/27/15	0.200	50,000	62	17,222.22	0.203
YCD		NORINCHUK	0.200	07/27/15	0.200	50,000	62	17,222.22	0.203
YCD		SE BANKEN	0.170	07/27/15	0.170	50,000	74	17,472.22	0.172
YCD		SE BANKEN	0.170	07/27/15	0.170	50,000	74	17,472.22	0.172
YCD		NORDEA	0.185	07/27/15	0.185	50,000	89	22,868.06	0.188
YCD		NORDEA	0.185	07/27/15	0.185	50,000	89	22,868.06	0.188
YCD		RABOBANK	0.230	07/27/15	0.230	50,000	131	41,847.22	0.233
YCD		RABOBANK	0.230	07/27/15	0.230	50,000	131	41,847.22	0.233
YCD		STNDRD CH	0.320	07/27/15	0.320	50,000	152	67,555.56	0.324
YCD		STNDRD CH	0.320	07/27/15	0.320	50,000	152	67,555.56	0.324
YCD		STNDRD CH	0.320	07/27/15	0.320	50,000	152	67,555.56	0.324
YCD		STNDRD CH	0.320	07/27/15	0.320	50,000	152	67,555.56	0.324
07/27/15 PURCHASES									
CP		TD USA		09/01/15	0.180	50,000			
CP		TD USA		09/01/15	0.180	50,000			
YCD		SUMITOMO	0.150	08/10/15	0.150	50,000			
YCD		SUMITOMO	0.150	08/10/15	0.150	50,000			
YCD		SUMITOMO	0.150	08/10/15	0.150	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>
07/28/15 REDEMPTIONS									
YCD		MONTREAL	0.120	07/28/15	0.120	50,000	11	1,833.33	0.122
YCD		MONTREAL	0.120	07/28/15	0.120	50,000	11	1,833.33	0.122
YCD		LLOYDS	0.130	07/28/15	0.130	50,000	12	2,166.67	0.132
YCD		LLOYDS	0.130	07/28/15	0.130	50,000	12	2,166.67	0.132
YCD		SOC GEN	0.130	07/28/15	0.130	50,000	21	3,791.67	0.132
YCD		SOC GEN	0.130	07/28/15	0.130	50,000	21	3,791.67	0.132
YCD		SUMITOMO	0.160	07/28/15	0.160	50,000	21	4,666.67	0.162
YCD		SUMITOMO	0.160	07/28/15	0.160	50,000	21	4,666.67	0.162
YCD		CIBC	0.120	07/28/15	0.120	50,000	22	3,666.67	0.122
YCD		CIBC	0.120	07/28/15	0.120	50,000	22	3,666.67	0.122
07/28/15 PURCHASES									
YCD		TOKYO-MIT	0.150	08/19/15	0.150	50,000			
YCD		TOKYO-MIT	0.150	08/19/15	0.150	50,000			
YCD		LLOYDS	0.150	08/27/15	0.150	50,000			
YCD		LLOYDS	0.150	08/27/15	0.150	50,000			
YCD		SWEDBANK	0.120	09/01/15	0.120	50,000			
YCD		SWEDBANK	0.120	09/01/15	0.120	50,000			
YCD		CIBC	0.130	09/01/15	0.130	50,000			
YCD		CIBC	0.130	09/01/15	0.130	50,000			
YCD		CIBC	0.130	09/01/15	0.130	50,000			
07/29/15 REDEMPTIONS									
CD		MUFG UNION	0.150	07/29/15	0.150	50,000	36	7,500.00	0.152
CD		MUFG UNION	0.150	07/29/15	0.150	50,000	36	7,500.00	0.152
CP		MUFG UNION		07/29/15	0.150	50,000	35	7,291.67	0.152
YCD		CIBC	0.120	07/29/15	0.120	50,000	20	3,333.33	0.122
YCD		CIBC	0.120	07/29/15	0.120	50,000	20	3,333.33	0.122
YCD		TOKYO-MIT	0.160	07/29/15	0.160	50,000	35	7,777.78	0.162
YCD		TOKYO-MIT	0.160	07/29/15	0.160	50,000	35	7,777.78	0.162
YCD		TORONTO	0.130	07/29/15	0.130	50,000	36	6,500.00	0.132
YCD		TORONTO	0.130	07/29/15	0.130	50,000	36	6,500.00	0.132
YCD		CIBC	0.140	07/29/15	0.140	50,000	36	7,000.00	0.142
YCD		CIBC	0.140	07/29/15	0.140	50,000	36	7,000.00	0.142
07/29/15 PURCHASES									
CP		MUFG UNION		08/04/15	0.130	50,000			
CP		MUFG UNION		08/04/15	0.130	50,000			
YCD		BNP	0.130	08/18/15	0.130	50,000			
YCD		BNP	0.130	08/18/15	0.130	50,000			
YCD		SE BANKEN	0.110	09/01/15	0.110	50,000			
YCD		SE BANKEN	0.110	09/01/15	0.110	50,000			
YCD		SUMITOMO	0.180	09/01/15	0.180	50,000			
YCD		SUMITOMO	0.180	09/01/15	0.180	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>
07/30/15 REDEMPTIONS									
	YCD	SOC GEN	0.140	07/30/15	0.140	50,000	7	1,361.11	0.142
07/30/15 PURCHASES									
	CP	GE CO		09/01/15	0.080	50,000			
	CP	GE CO		09/01/15	0.080	50,000			
	CP	GECC		09/28/15	0.160	50,000			
	CP	GECC		09/28/15	0.160	50,000			
	CP	TOYOTA		11/09/15	0.230	50,000			
	CP	TOYOTA		11/09/15	0.230	50,000			
	TR	BILL		07/21/16	0.333	50,000			
	TR	BILL		07/21/16	0.333	50,000			
	TR	BILL		07/21/16	0.333	50,000			
	TR	BILL		07/21/16	0.333	50,000			
	TR	NOTE	0.625	06/30/17	0.715	50,000			
	TR	NOTE	0.625	06/30/17	0.715	50,000			
	TR	NOTE	0.625	06/30/17	0.715	50,000			
	YCD	TOKYO-MIT	0.100	08/07/15	0.100	50,000			
	YCD	TOKYO-MIT	0.100	08/07/15	0.100	50,000			
	YCD	TOKYO-MIT	0.100	08/07/15	0.100	50,000			
	YCD	SUMITOMO	0.170	08/27/15	0.170	50,000			
	YCD	SUMITOMO	0.170	08/27/15	0.170	50,000			
	YCD	LLOYDS	0.150	08/28/15	0.150	50,000			
	YCD	LLOYDS	0.150	08/28/15	0.150	50,000			
	YCD	TOKYO-MIT	0.170	09/01/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	09/01/15	0.170	50,000			
	YCD	BARCLAYS	0.200	09/30/15	0.200	50,000			
	YCD	BARCLAYS	0.200	09/30/15	0.200	50,000			
07/31/15 REDEMPTIONS									
	CD	US BANK	0.170	07/31/15	0.170	50,000	156	36,833.33	0.172
	CD	US BANK	0.170	07/31/15	0.170	50,000	156	36,833.33	0.172
	CP	GECC		07/31/15	0.130	50,000	101	18,236.11	0.132
	CP	GECC		07/31/15	0.130	50,000	101	18,236.11	0.132
	CP	GECC		07/31/15	0.130	50,000	101	18,236.11	0.132
	CP	GECC		07/31/15	0.130	50,000	101	18,236.11	0.132
	TR	NOTE	0.250	07/31/15	0.373	50,000	701	357,336.96	0.373
	TR	NOTE	0.250	07/31/15	0.373	50,000	701	357,336.96	0.373
	YCD	RABOBANK	0.130	07/31/15	0.130	50,000	8	1,444.44	0.132
	YCD	RABOBANK	0.130	07/31/15	0.130	50,000	8	1,444.44	0.132
	YCD	MIZUHO	0.170	07/31/15	0.170	50,000	31	7,319.44	0.172
	YCD	MIZUHO	0.170	07/31/15	0.170	50,000	31	7,319.44	0.172
	YCD	SOC GEN	0.190	07/31/15	0.190	50,000	45	11,875.00	0.193
	YCD	SOC GEN	0.190	07/31/15	0.190	50,000	45	11,875.00	0.193
	YCD	SOC GEN	0.190	07/31/15	0.190	50,000	46	12,138.89	0.193
	YCD	SOC GEN	0.190	07/31/15	0.190	50,000	46	12,138.89	0.193

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/31/15 REDEMPTIONS (Continued)									
	YCD	NORINCHUK	0.200	07/31/15	0.200	50,000	65	18,055.56	0.203
	YCD	NORINCHUK	0.200	07/31/15	0.200	50,000	65	18,055.56	0.203
	YCD	NORINCHUK	0.200	07/31/15	0.200	50,000	65	18,055.56	0.203
	YCD	NORINCHUK	0.200	07/31/15	0.200	50,000	65	18,055.56	0.203
07/31/15 PURCHASES									
	YCD	SOC GEN	0.110	08/07/15	0.110	50,000			
	YCD	SOC GEN	0.110	08/07/15	0.110	50,000			
	YCD	BNP	0.100	08/10/15	0.100	50,000			
	YCD	BNP	0.100	08/10/15	0.100	50,000			

FOOTNOTES

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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
ALHAMBRA				
New Omni Bank, NA	05/07/15	0.040	2,000,000.00	08/06/15
New Omni Bank, NA	05/15/15	0.040	2,000,000.00	08/14/15
New Omni Bank, NA	02/26/15	0.100	6,500,000.00	08/27/15
New Omni Bank, NA	05/28/15	0.040	1,500,000.00	08/27/15
New Omni Bank, NA	03/06/15	0.110	1,000,000.00	09/04/15
New Omni Bank, NA	03/13/15	0.120	2,000,000.00	09/11/15
New Omni Bank, NA	06/18/15	0.040	5,000,000.00	09/17/15
New Omni Bank, NA	07/08/15	0.040	1,000,000.00	10/07/15
New Omni Bank, NA	04/16/15	0.110	2,000,000.00	10/15/15
New Omni Bank, NA	04/23/15	0.120	2,000,000.00	10/22/15
New Omni Bank, NA	07/23/15	0.060	2,000,000.00	10/22/15
New Omni Bank, NA	04/30/15	0.110	2,000,000.00	10/29/15
AUBURN				
Community 1st Bank	03/20/15	0.210	2,000,000.00	09/18/15
Community 1st Bank	04/08/15	0.140	4,000,000.00	10/07/15
Community 1st Bank	04/22/15	0.130	2,000,000.00	10/21/15
Community 1st Bank	07/31/15	0.200	3,000,000.00	01/29/16
BREA				
Pacific Western Bank	02/25/15	0.110	50,000,000.00	08/26/15
Pacific Western Bank	03/18/15	0.180	40,000,000.00	09/16/15
Pacific Western Bank	07/10/15	0.040	10,000,000.00	10/09/15
Pacific Western Bank	07/29/15	0.160	40,000,000.00	01/27/16
BUENA PARK				
Uniti Bank	06/05/15	0.090	3,000,000.00	12/04/15
CHICO				
Tri Counties Bank	06/10/15	0.060	5,000,000.00	09/09/15
DIAMOND BAR				
Prospectors Federal Credit Union	03/12/15	0.140	4,000,000.00	09/10/15
EL MONTE				
Cathay Bank	03/20/15	0.200	50,000,000.00	09/18/15
Cathay Bank	05/28/15	0.120	50,000,000.00	11/19/15
Cathay Bank	07/24/15	0.180	50,000,000.00	01/22/16
ENCINO				
California United Bank	04/02/15	0.160	10,000,000.00	10/01/15
FAIRFIELD				
Westamerica Bank	02/04/15	0.090	25,000,000.00	08/05/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	06/03/15	0.050	3,000,000.00	09/02/15
Folsom Lake Bank	07/15/15	0.050	1,500,000.00	10/14/15
Folsom Lake Bank	07/31/15	0.110	3,500,000.00	10/30/15
SAFE Credit Union	06/05/15	0.070	5,000,000.00	09/04/15
Sierra Vista Bank	05/06/15	0.050	1,500,000.00	08/05/15
Sierra Vista Bank	06/26/15	0.050	1,000,000.00	09/25/15
Sierra Vista Bank	05/20/15	0.120	1,000,000.00	11/18/15
FRESNO				
Central Valley Community Bank	05/27/15	0.070	5,000,000.00	08/26/15
Central Valley Community Bank	03/12/15	0.140	5,000,000.00	09/10/15
GOLETA				
Community West Bank	05/29/15	0.040	13,000,000.00	08/28/15
Community West Bank	07/15/15	0.030	13,000,000.00	10/14/15
Community West Bank	06/04/15	0.090	14,000,000.00	12/03/15
IRVINE				
Banc of California, NA	05/22/15	0.130	100,000,000.00	11/20/15
Banc of California, NA	07/30/15	0.190	50,000,000.00	01/28/16
CommerceWest Bank	05/07/15	0.040	2,500,000.00	08/06/15
CommerceWest Bank	06/12/15	0.040	5,000,000.00	09/11/15
CommerceWest Bank	07/16/15	0.040	5,000,000.00	10/15/15
CommerceWest Bank	07/31/15	0.080	2,500,000.00	10/30/15
First Foundation Bank	02/11/15	0.130	12,000,000.00	08/12/15
First Foundation Bank	03/05/15	0.120	22,000,000.00	09/03/15
First Foundation Bank	04/10/15	0.140	12,000,000.00	10/09/15
First Foundation Bank	06/05/15	0.110	10,000,000.00	12/04/15
LAFAYETTE				
California Bank of Commerce	03/13/15	0.120	10,000,000.00	09/11/15
California Bank of Commerce	05/14/15	0.110	5,000,000.00	11/12/15
California Bank of Commerce	07/16/15	0.150	5,000,000.00	01/14/16
LODI				
Farmers & Merchants Bk Cen CA	06/03/15	0.030	35,000,000.00	09/02/15
Farmers & Merchants Bk Cen CA	06/10/15	0.040	20,000,000.00	09/09/15
Farmers & Merchants Bk Cen CA	07/08/15	0.040	25,000,000.00	10/07/15
Farmers & Merchants Bk Cen CA	07/17/15	0.040	35,000,000.00	10/16/15
Farmers & Merchants Bk Cen CA	07/23/15	0.060	35,000,000.00	10/22/15
LOS ANGELES				
1st Century Bank, NA	05/15/15	0.060	20,000,000.00	08/14/15
1st Century Bank, NA	07/15/15	0.050	26,000,000.00	10/14/15
Bank Leumi USA	05/06/15	0.050	20,000,000.00	08/05/15
Bank Leumi USA	07/22/15	0.080	30,000,000.00	10/21/15

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
LOS ANGELES (Continued)				
BBCN Bank	06/03/15	0.030	90,000,000.00	09/02/15
BBCN Bank	06/12/15	0.040	75,000,000.00	09/11/15
BBCN Bank	07/09/15	0.060	90,000,000.00	10/08/15
BBCN Bank	07/15/15	0.050	45,000,000.00	10/14/15
Commonwealth Business Bank	05/15/15	0.020	5,000,000.00	08/14/15
Commonwealth Business Bank	05/22/15	0.020	5,000,000.00	08/21/15
Commonwealth Business Bank	05/22/15	0.020	6,000,000.00	08/21/15
Commonwealth Business Bank	06/05/15	0.020	5,000,000.00	09/04/15
Commonwealth Business Bank	06/12/15	0.040	5,000,000.00	09/11/15
Commonwealth Business Bank	06/19/15	0.030	5,000,000.00	09/18/15
Commonwealth Business Bank	06/26/15	0.030	5,000,000.00	09/25/15
Commonwealth Business Bank	07/03/15	0.040	10,000,000.00	10/02/15
Commonwealth Business Bank	07/10/15	0.040	5,000,000.00	10/09/15
Commonwealth Business Bank	07/17/15	0.040	3,500,000.00	10/16/15
Commonwealth Business Bank	07/31/15	0.080	10,000,000.00	10/30/15
CTBC Bank Corp. (USA)	07/01/15	0.110	50,000,000.00	01/06/16
CTBC Bank Corp. (USA)	07/16/15	0.130	50,000,000.00	01/14/16
CTBC Bank Corp. (USA)	07/30/15	0.170	10,000,000.00	01/28/16
Hanmi Bank	02/05/15	0.090	30,000,000.00	08/06/15
Hanmi Bank	04/08/15	0.110	30,000,000.00	10/07/15
Manufacturers Bank	05/14/15	0.060	35,000,000.00	08/13/15
Manufacturers Bank	06/11/15	0.060	50,000,000.00	09/10/15
Manufacturers Bank	07/10/15	0.060	100,000,000.00	10/09/15
Manufacturers Bank	07/17/15	0.060	50,000,000.00	10/16/15
Mission Valley Bank	04/15/15	0.120	7,000,000.00	10/14/15
Open Bank	02/11/15	0.110	10,000,000.00	08/12/15
Open Bank	03/13/15	0.120	5,000,000.00	09/11/15
Open Bank	03/20/15	0.180	2,000,000.00	09/18/15
Open Bank	03/25/15	0.120	10,000,000.00	09/23/15
Open Bank	06/11/15	0.110	5,000,000.00	12/10/15
Open Bank	07/08/15	0.120	2,000,000.00	01/06/16
Opus Bank	07/31/15	0.190	10,000,000.00	01/29/16
Pacific City Bank	05/13/15	0.040	5,000,000.00	08/12/15
Pacific City Bank	05/20/15	0.040	1,800,000.00	08/19/15
Pacific City Bank	06/11/15	0.040	10,000,000.00	09/10/15
Pacific City Bank	06/19/15	0.030	20,000,000.00	09/18/15
Pacific City Bank	07/10/15	0.040	30,000,000.00	10/09/15
Pacific Commerce Bank	06/19/15	0.030	10,000,000.00	09/18/15
State Bank of India (California)	02/05/15	0.110	12,000,000.00	08/06/15
State Bank of India (California)	05/20/15	0.060	10,000,000.00	08/19/15
State Bank of India (California)	02/19/15	0.110	10,000,000.00	08/20/15
State Bank of India (California)	04/09/15	0.150	12,000,000.00	10/08/15
State Bank of India (California)	04/15/15	0.140	23,000,000.00	10/14/15
State Bank of India (California)	04/23/15	0.140	13,000,000.00	10/22/15
Wilshire Bank	05/15/15	0.040	30,000,000.00	08/14/15
Wilshire Bank	06/04/15	0.040	50,000,000.00	09/03/15
Wilshire Bank	06/10/15	0.040	39,000,000.00	09/09/15
Wilshire Bank	06/19/15	0.030	29,000,000.00	09/18/15
Wilshire Bank	07/10/15	0.040	78,000,000.00	10/09/15
Wilshire Bank	07/16/15	0.040	74,000,000.00	10/15/15
Woori America Bank	06/16/15	0.060	20,000,000.00	09/16/15

TIME DEPOSITS

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

TIME DEPOSITS

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

TIME DEPOSITS

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

TIME DEPOSITS

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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
WEST SACRAMENTO				
Community Business Bank	07/08/15	0.120	3,000,000.00	01/06/16
TOTAL TIME DEPOSITS JULY 2015			5,485,540,000.00	

BANK DEMAND DEPOSITS

JULY 2015

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,296,148	\$ 2,415,960
2	1,857,101	2,291,697
3	2,211,442	2,503,778
4	2,211,442	2,503,778
5	2,211,442	2,503,778
6	2,209,455	2,377,650
7	2,158,045	2,228,012
8	2,304,370	3,215,734
9	2,111,882	2,848,681
10	1,894,076	2,375,783
11	1,894,076	2,375,783
12	1,894,076	2,375,783
13	1,933,411	2,929,440
14	2,367,828	2,128,332
15	2,331,771	3,436,129
16	2,315,908	2,937,675
17	2,194,457	2,644,618
18	2,194,457	2,644,618
19	2,194,457	2,644,618
20	2,160,376	2,327,440
21	2,186,789	1,677,782
22	2,273,743	3,967,102
23	2,183,649	2,816,788
24	2,256,452	3,784,734
25	2,256,452	3,784,734
26	2,256,452	3,784,734
27	2,143,426	2,565,889
28	2,351,239	1,887,675
29	2,245,355	2,343,387
30	2,217,259	2,426,495
31	2,170,295	4,037,968

AVERAGE DOLLAR DAYS 2,177,011 ^{a/}

^{a/} The prescribed bank balance for July was \$2,232,484. This consisted of \$2,141,862 in compensating balances for services, balances for uncollected funds of \$93,475 and a deduction of \$2,853 for July 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 July 15, 2015, has determined and designated the amount of money available for deposit and investment as of July 8, 2015, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as
Compensating Balance for Services: \$ 2,141,900,000

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)	7/13/2015	7/17/2015	\$ (755,200,000)	\$ (6,860,400,000)	\$ 5,437,500,000	\$ (1,422,900,000)
(2)	7/20/2015	7/24/2015	\$ 1,245,100,000	\$ (5,615,300,000)	\$ 5,437,500,000	\$ (177,800,000)
(3)	7/27/2015	7/31/2015	\$ (43,400,000)	\$ (5,658,700,000)	\$ 5,437,500,000	\$ (221,200,000)
(4)	8/3/2015	8/7/2015	\$ (1,020,300,000)	\$ (6,679,000,000)	\$ 5,437,500,000	\$ (1,241,500,000)
(5)	8/10/2015	8/14/2015	\$ (1,314,300,000)	\$ (7,993,300,000)	\$ 5,437,500,000	\$ (2,555,800,000)
(6)	8/17/2015	8/21/2015	\$ 361,300,000	\$ (7,632,000,000)	\$ 5,437,500,000	\$ (2,194,500,000)

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 \$ 2,141,900,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO

Chairperson

Member

Member