

John Chiang

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

SEPTEMBER 30, 2017

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

SEPTEMBER 2017

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

(Dollars In Thousands)

	September 2017	September 2016	Change
Average Daily Portfolio (\$)	75,277,803	68,610,561	+6,667,242
Accrued Earnings (\$)	68,766	35,780	+32,986
Effective Yield (%)	1.111	0.634	+0.477
Average Life-Month End (In Days)	190	165	+25
Total Security Transactions			
Amount (\$)	33,922,744	25,488,340	+8,434,404
Number	680	511	+169
Total Time Deposit Transactions			
Amount (\$)	1,615,000	2,342,480	-727,480
Number	78	104	-26
Average Workday Investment Activity (\$)	1,776,887	1,325,277	+451,610
Prescribed Demand Account Balances For Services (\$)	449,300	1,789,800	-1,340,500



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

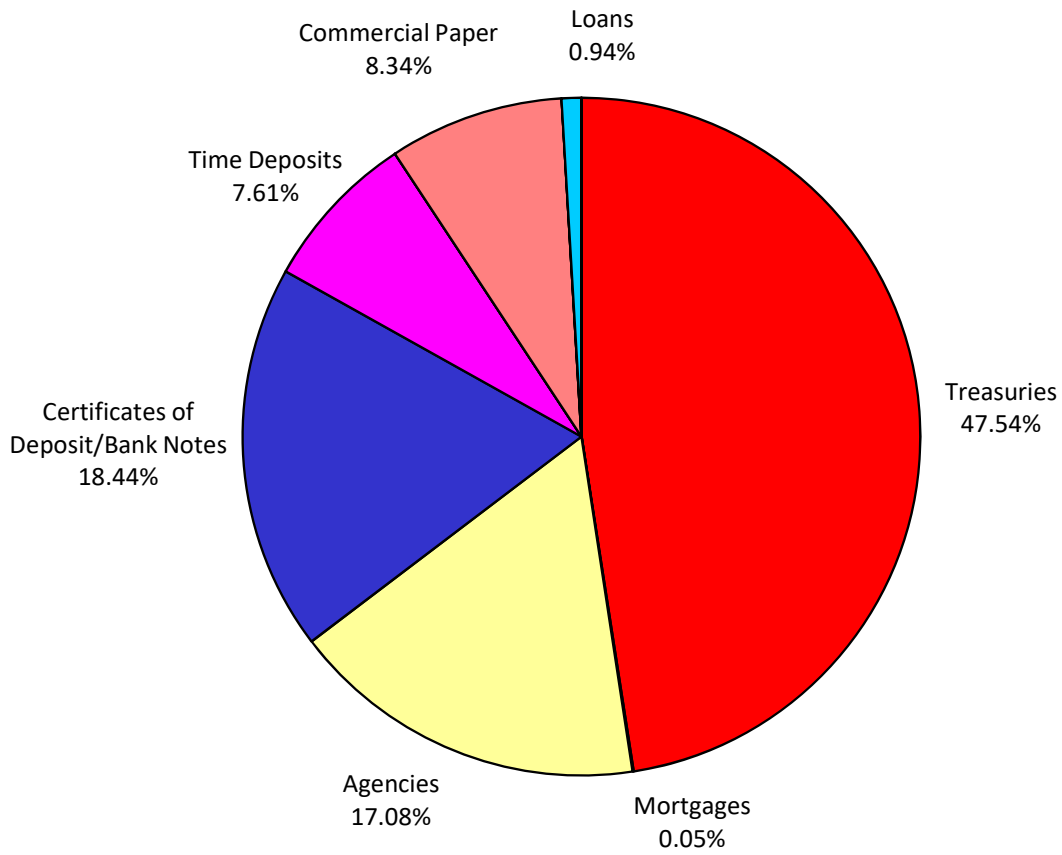
(Dollars In Thousands)

September 30, 2017

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	14,674,811	19.82	+3.00
Bonds	0	0.00	0
Notes	20,527,115	27.72	+1.46
Strips	0	0.00	0
Total Government	<u>35,201,926</u>	<u>47.54</u>	<u>+4.46</u>
Agency Debentures	2,761,314	3.72	+0.19
Certificates of Deposit	12,950,000	17.49	-1.41
Bank Notes	700,000	0.95	-0.25
Repurchases	0	0.00	0
Agency Discount Notes	9,694,389	13.09	-1.74
Time Deposits	5,636,740	7.61	+0.09
GNMAs	0	0.00	0
Commercial Paper	6,177,895	8.34	-1.34
Remics	36,639	0.05	0
Corporate Bonds	0	0.00	0
AB 55 Loans	695,865	0.94	0
GF Loans	0	0.00	0
Other	200,000	0.27	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>74,054,768</u>	<u>100.00</u>	

<u>INVESTMENT ACTIVITY</u>	<u>SEPTEMBER 2017</u>		<u>AUGUST 2017</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	680	33,922,744	418	20,855,227
Other	34	1,105,710	11	56,235
Time Deposits	78	1,615,000	89	2,007,000
Total	<u>792</u>	<u>36,643,454</u>	<u>518</u>	<u>22,918,462</u>
PMIA Monthly Average Effective Yield (%)		1.111		1.084
Year to Date Yield Last Day of Month (%)		1.082		1.067

Pooled Money Investment Account Portfolio Composition \$74.1 billion 09/30/17



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>
09/01/17 REDEMPTIONS									
CD		MUFG UNION	1.030	09/01/17	1.030	50,000	99	141,625.00	1.044
CD		MUFG UNION	1.030	09/01/17	1.030	50,000	99	141,625.00	1.044
CD		MUFG UNION	1.000	09/01/17	1.000	50,000	129	179,166.67	1.014
CD		MUFG UNION	1.000	09/01/17	1.000	50,000	129	179,166.67	1.014
CD		BOWEST	1.250	09/01/17	1.250	50,000	136	236,111.11	1.267
CD		BOWEST	1.250	09/01/17	1.250	50,000	136	236,111.11	1.267
CD		BOWEST	1.250	09/01/17	1.250	50,000	136	236,111.11	1.267
CD		BOWEST	1.250	09/01/17	1.250	50,000	136	236,111.11	1.267
CD		CITIBANK	1.300	09/01/17	1.300	50,000	169	305,138.89	1.318
CD		CITIBANK	1.300	09/01/17	1.300	50,000	169	305,138.89	1.318
CD		US BANK	1.150	09/01/17	1.150	50,000	262	418,472.22	1.166
CD		US BANK	1.150	09/01/17	1.150	50,000	262	418,472.22	1.166
CP		TD USA		09/01/17	1.200	50,000	67	111,666.67	1.219
CP		TD USA		09/01/17	1.200	50,000	67	111,666.67	1.219
CP		MIZUHO NY		09/01/17	1.160	50,000	77	124,055.56	1.179
CP		MIZUHO NY		09/01/17	1.160	50,000	77	124,055.56	1.179
CP		TD USA		09/01/17	1.200	50,000	78	130,000.00	1.220
CP		TD USA		09/01/17	1.200	50,000	78	130,000.00	1.220
CP		TOYOTA		09/01/17	1.080	50,000	81	121,500.00	1.098
CP		TOYOTA		09/01/17	1.080	50,000	81	121,500.00	1.098
CP		JPM LLC		09/01/17	1.200	50,000	92	153,333.33	1.220
CP		JPM LLC		09/01/17	1.200	50,000	92	153,333.33	1.220
CP		COCA COLA		09/01/17	1.030	50,000	176	251,777.78	1.050
CP		COCA COLA		09/01/17	1.030	50,000	176	251,777.78	1.050
CP		GE CTS		09/01/17	1.120	50,000	176	273,777.78	1.142
CP		GE CTS		09/01/17	1.120	50,000	176	273,777.78	1.142
DN		FHLB		09/01/17	1.025	50,000	67	95,381.94	1.041
DN		FHLB		09/01/17	1.025	50,000	67	95,381.94	1.041
DN		FNMA		09/01/17	0.890	50,000	108	133,500.00	0.905
DN		FNMA		09/01/17	0.890	50,000	108	133,500.00	0.905
DN		FNMA		09/01/17	0.860	50,000	122	145,722.22	0.874
DN		FNMA		09/01/17	0.860	50,000	122	145,722.22	0.874
DN		FHLB		09/01/17	0.820	50,000	148	168,555.56	0.834
DN		FHLB		09/01/17	0.820	50,000	148	168,555.56	0.834
DN		FHLB		09/01/17	0.810	50,000	162	182,250.00	0.824
DN		FHLB		09/01/17	0.810	50,000	162	182,250.00	0.824
DN		FHLMC		09/01/17	0.870	50,000	169	204,208.33	0.886
DN		FHLMC		09/01/17	0.870	50,000	169	204,208.33	0.886
DN		FHLMC		09/01/17	0.870	50,000	169	204,208.33	0.886
DN		FHLMC		09/01/17	0.870	50,000	169	204,208.33	0.886
DN		FHLMC		09/01/17	0.895	50,000	170	211,319.44	0.911
DN		FHLMC		09/01/17	0.895	50,000	170	211,319.44	0.911
DN		FHLB		09/01/17	0.820	50,000	171	194,750.00	0.835
DN		FHLB		09/01/17	0.820	50,000	171	194,750.00	0.835
DN		FHLMC		09/01/17	0.840	50,000	176	205,333.33	0.855
DN		FHLMC		09/01/17	0.840	50,000	176	205,333.33	0.855
DN		FHLMC		09/01/17	0.660	50,000	190	174,166.67	0.672
DN		FHLMC		09/01/17	0.660	50,000	190	174,166.67	0.672

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>
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09/01/17 REDEMPTIONS (Continued)

DN	FHLMC			09/01/17	0.590	50,000	246	201,583.33	0.601
DN	FHLMC			09/01/17	0.590	50,000	246	201,583.33	0.601
DN	FNMA			09/01/17	0.690	50,000	246	235,750.00	0.703
DN	FNMA			09/01/17	0.690	50,000	246	235,750.00	0.703
YCD	MIZUHO	1.200		09/01/17	1.200	50,000	60	100,000.00	1.217
YCD	MIZUHO	1.200		09/01/17	1.200	50,000	60	100,000.00	1.217
YCD	SOC GEN	1.230		09/01/17	1.230	50,000	77	131,541.67	1.247
YCD	SOC GEN	1.230		09/01/17	1.230	50,000	77	131,541.67	1.247
YCD	SOC GEN	1.230		09/01/17	1.230	50,000	77	131,541.67	1.247
YCD	TORONTO	1.200		09/01/17	1.200	50,000	79	131,666.67	1.217
YCD	TORONTO	1.200		09/01/17	1.200	50,000	79	131,666.67	1.217
YCD	MIZUHO	1.100		09/01/17	1.100	50,000	85	129,861.11	1.115
YCD	MIZUHO	1.100		09/01/17	1.100	50,000	85	129,861.11	1.115
YCD	TORONTO	1.110		09/01/17	1.110	50,000	99	152,625.00	1.125
YCD	TORONTO	1.110		09/01/17	1.110	50,000	99	152,625.00	1.125
YCD	LLOYDS	1.150		09/01/17	1.150	50,000	99	158,125.00	1.166
YCD	LLOYDS	1.150		09/01/17	1.150	50,000	99	158,125.00	1.166
YCD	MONTREAL	1.150		09/01/17	1.150	50,000	100	159,722.22	1.166
YCD	MONTREAL	1.150		09/01/17	1.150	50,000	100	159,722.22	1.166
YCD	BNP	1.180		09/01/17	1.180	50,000	129	211,416.67	1.196
YCD	BNP	1.180		09/01/17	1.180	50,000	129	211,416.67	1.196
YCD	BNP	1.180		09/01/17	1.180	50,000	129	211,416.67	1.196
YCD	SVENSKA	1.060		09/01/17	1.060	50,000	142	209,055.56	1.075
YCD	SVENSKA	1.060		09/01/17	1.060	50,000	142	209,055.56	1.075
YCD	TORONTO	1.160		09/01/17	1.160	50,000	142	228,777.78	1.176
YCD	TORONTO	1.160		09/01/17	1.160	50,000	142	228,777.78	1.176
YCD	SWEDBANK	1.070		09/01/17	1.070	50,000	144	214,000.00	1.085
YCD	SWEDBANK	1.070		09/01/17	1.070	50,000	144	214,000.00	1.085

09/01/17 PURCHASES

CP	RABO NY			09/29/17	1.200	50,000			
CP	RABO NY			09/29/17	1.200	50,000			
CP	RABO NY			09/29/17	1.200	50,000			
DN	FHLMC			03/28/18	1.100	50,000			
DN	FHLMC			03/28/18	1.100	50,000			
DN	FHLMC			03/30/18	1.100	50,000			
DN	FHLMC			03/30/18	1.100	50,000			
TR	BILL			03/01/18	1.055	50,000			
TR	BILL			03/01/18	1.055	50,000			
TR	BILL			03/01/18	1.055	50,000			
TR	BILL			03/01/18	1.055	50,000			
TR	BILL			03/01/18	1.068	50,000			
TR	BILL			03/01/18	1.068	50,000			
TR	BILL			03/01/18	1.068	50,000			
TR	BILL			03/01/18	1.068	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>
09/05/17 REDEMPTIONS									
	CP	TOKYO NY		09/05/17	1.210	50,000	39	65,541.67	1.228
	CP	TOKYO NY		09/05/17	1.210	50,000	39	65,541.67	1.228
	CP	GE CO		09/05/17	1.110	50,000	53	81,708.33	1.127
	CP	GE CO		09/05/17	1.110	50,000	53	81,708.33	1.127
	CP	GE CTS		09/05/17	1.000	50,000	118	163,888.89	1.017
	YCD	SOC GEN	1.190	09/05/17	1.190	50,000	62	102,472.22	1.207
	YCD	SOC GEN	1.190	09/05/17	1.190	50,000	62	102,472.22	1.207
	YCD	LLOYDS	1.180	09/05/17	1.180	50,000	90	147,500.00	1.196
	YCD	LLOYDS	1.180	09/05/17	1.180	50,000	90	147,500.00	1.196
	YCD	RABOBANK	1.150	09/05/17	1.150	50,000	175	279,513.89	1.166
09/05/17 PURCHASES									
	CP	RABO NY		09/27/17	1.190	50,000			
	CP	RABO NY		09/27/17	1.190	50,000			
	CP	SOC GEN NY		09/28/17	1.190	50,000			
	CP	SOC GEN NY		09/28/17	1.190	50,000			
	YCD	BNP	1.170	10/18/17	1.170	50,000			
	YCD	BNP	1.170	10/18/17	1.170	50,000			
09/06/17 NO REDEMPTIONS									
09/06/17 PURCHASES									
	CP	GE CO		09/27/17	1.120	50,000			
	CP	TOKYO NY		10/03/17	1.220	50,000			
	CP	TOKYO NY		10/03/17	1.220	50,000			
	TR	BILL		01/02/18	1.060	50,000			
	TR	BILL		01/02/18	1.060	50,000			
	TR	BILL		01/02/18	1.060	50,000			
	TR	BILL		01/02/18	1.060	50,000			
	YCD	TORONTO	1.180	10/10/17	1.180	50,000			
	YCD	TORONTO	1.180	10/10/17	1.180	50,000			
	YCD	MONTREAL	1.210	10/13/17	1.210	50,000			
	YCD	MONTREAL	1.210	10/13/17	1.210	50,000			
09/07/17 NO REDEMPTIONS									
09/07/17 PURCHASES									
	CP	SOC GEN NY		09/08/17	1.160	50,000			
	CP	SOC GEN NY		09/08/17	1.160	50,000			
	CP	SOC GEN NY		09/08/17	1.160	50,000			
	CP	SOC GEN NY		09/08/17	1.160	50,000			
	CP	RABO NY		09/11/17	1.170	50,000			
	CP	RABO NY		09/11/17	1.170	50,000			
	CP	GE CO		09/28/17	1.120	50,000			
	CP	GE CO		09/28/17	1.120	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>
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09/07/17 PURCHASES (Continued)

	CP	BNP NY		09/29/17	1.170	50,000			
	CP	BNP NY		09/29/17	1.170	50,000			
	TR	BILL		01/02/18	1.065	50,000			
	TR	BILL		01/02/18	1.065	50,000			
	YCD	LLOYDS	1.280	12/01/17	1.280	50,000			
	YCD	LLOYDS	1.280	12/01/17	1.280	50,000			

09/08/17 REDEMPTIONS

	CP	SOC GEN NY		09/08/17	1.160	50,000	1	1,611.11	1.176
	CP	SOC GEN NY		09/08/17	1.160	50,000	1	1,611.11	1.176
	CP	SOC GEN NY		09/08/17	1.160	50,000	1	1,611.11	1.176
	CP	SOC GEN NY		09/08/17	1.160	50,000	1	1,611.11	1.176
	CP	BNP NY		09/08/17	1.170	50,000	17	27,625.00	1.187
	CP	BNP NY		09/08/17	1.170	50,000	17	27,625.00	1.187
	CP	TOKYO NY		09/08/17	1.200	50,000	18	30,000.00	1.217
	CP	TOKYO NY		09/08/17	1.200	50,000	18	30,000.00	1.217
	CP	TOKYO NY		09/08/17	1.210	50,000	22	36,972.22	1.228
	CP	TOKYO NY		09/08/17	1.210	50,000	22	36,972.22	1.228
	CP	GE CO		09/08/17	1.090	50,000	24	36,333.33	1.106
	CP	GE CO		09/08/17	1.090	50,000	24	36,333.33	1.106
	CP	GE CO		09/08/17	1.090	50,000	29	43,902.78	1.106

09/08/17 PURCHASES

	CP	RABO NY		09/29/17	1.190	50,000			
	CP	BNP NY		10/16/17	1.170	50,000			
	CP	BNP NY		10/16/17	1.170	50,000			
	DEB	FHLB	1.375	09/28/20	1.483	15,000			
	DEB	FHLB	1.375	09/28/20	1.483	50,000			
	DN	FHLB		10/16/17	1.005	50,000			
	DN	FHLB		10/16/17	1.005	50,000			
	DN	IBRD		10/16/17	1.020	50,000			
	DN	IBRD		10/16/17	1.020	50,000			
	YCD	SOC GEN	1.170	11/01/17	1.170	50,000			
	YCD	SOC GEN	1.170	11/01/17	1.170	50,000			

09/11/17 REDEMPTIONS

	CP	RABO NY		09/11/17	1.170	50,000	4	6,500.00	1.186
	CP	RABO NY		09/11/17	1.170	50,000	4	6,500.00	1.186
	CP	BNP NY		09/11/17	1.140	50,000	11	17,416.67	1.156
	CP	BNP NY		09/11/17	1.140	50,000	11	17,416.67	1.156
	CP	BNP NY		09/11/17	1.140	50,000	11	17,416.67	1.156
	CP	BNP NY		09/11/17	1.140	50,000	11	17,416.67	1.156
	CP	BNP NY		09/11/17	1.170	50,000	18	29,250.00	1.187
	CP	BNP NY		09/11/17	1.170	50,000	18	29,250.00	1.187
	CP	BNP NY		09/11/17	1.170	50,000	18	29,250.00	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>
09/11/17 REDEMPTIONS (Continued)									
	CP	JPM LLC		09/11/17	1.210	50,000	20	33,611.11	1.228
	CP	JPM LLC		09/11/17	1.210	50,000	20	33,611.11	1.228
	CP	BNP NY		09/11/17	1.170	50,000	24	39,000.00	1.187
	CP	BNP NY		09/11/17	1.170	50,000	24	39,000.00	1.187
	CP	GE CO		09/11/17	1.090	50,000	25	37,847.22	1.106
	CP	GE CO		09/11/17	1.090	50,000	25	37,847.22	1.106
	CP	TOKYO NY		09/11/17	1.210	50,000	25	42,013.89	1.228
	CP	TOKYO NY		09/11/17	1.210	50,000	25	42,013.89	1.228
	CP	TOKYO NY		09/11/17	1.220	50,000	41	69,472.22	1.239
	CP	TOKYO NY		09/11/17	1.220	50,000	41	69,472.22	1.239
	YCD	MIZUHO	1.180	09/11/17	1.180	50,000	32	52,444.44	1.196
	YCD	MIZUHO	1.180	09/11/17	1.180	50,000	32	52,444.44	1.196
	YCD	BARCLAYS	1.240	09/11/17	1.240	50,000	32	55,111.11	1.257
	YCD	BARCLAYS	1.240	09/11/17	1.240	50,000	32	55,111.11	1.257
09/11/17 PURCHASES									
	CP	NISSAN		09/28/17	1.180	50,000			
	CP	GE CO		09/29/17	1.130	50,000			
	CP	GE CO		09/29/17	1.130	50,000			
	CP	TD USA		11/01/17	1.150	50,000			
	CP	TD USA		11/01/17	1.150	50,000			
	DN	FNMA		10/16/17	0.960	50,000			
	DN	FNMA		10/16/17	0.960	50,000			
	TR	BILL		01/02/18	1.035	50,000			
	TR	BILL		01/02/18	1.035	50,000			
	TR	BILL		01/02/18	1.035	50,000			
	TR	BILL		01/02/18	1.035	50,000			
	YCD	SUMITOMO	1.200	10/16/17	1.200	50,000			
	YCD	SUMITOMO	1.200	10/16/17	1.200	50,000			
	YCD	BARCLAYS	1.230	11/01/17	1.230	50,000			
09/12/17 NO REDEMPTIONS									
09/12/17 PURCHASES									
	CD	US BANK	1.220	03/30/18	1.220	50,000			
	CD	US BANK	1.220	03/30/18	1.220	50,000			
	CD	US BANK	1.220	03/30/18	1.220	50,000			
	CD	BOWEST	1.530	03/30/18	1.530	50,000			
	CD	BOWEST	1.530	03/30/18	1.530	50,000			
	CP	RABO NY		09/27/17	1.180	50,000			
	CP	RABO NY		09/27/17	1.180	50,000			
	CP	RABO NY		09/27/17	1.180	50,000			
	CP	GE CO		09/28/17	1.130	50,000			
	CP	GE CO		09/28/17	1.130	50,000			
	CP	BNP NY		10/23/17	1.170	50,000			
	CP	BNP NY		10/23/17	1.170	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
09/12/17 PURCHASES (Continued)									
	CP	PEPSICO		10/27/17	1.100	50,000			
	CP	PEPSICO		10/27/17	1.100	50,000			
	CP	TOYOTA		12/01/17	1.200	50,000			
	CP	TOYOTA		12/01/17	1.200	50,000			
	CP	CRC		12/22/17	1.300	50,000			
	CP	LIBERTY		01/29/18	1.370	50,000			
	CP	LIBERTY		01/29/18	1.370	50,000			
	CP	JPM LLC		03/28/18	1.430	50,000			
	CP	JPM LLC		03/28/18	1.430	50,000			
	DN	FNMA		10/16/17	0.960	50,000			
	DN	FNMA		10/16/17	0.960	50,000			
	DN	FHLB		10/16/17	1.005	50,000			
	DN	FHLB		10/16/17	1.005	50,000			
	DN	IBRD		10/16/17	1.030	50,000			
	DN	IBRD		10/16/17	1.030	50,000			
	TR	BILL		08/16/18	1.203	50,000			
	TR	BILL		08/16/18	1.203	50,000			
	TR	BILL		08/16/18	1.205	50,000			
	TR	BILL		08/16/18	1.205	50,000			
	TR	BILL		08/16/18	1.205	50,000			
	TR	BILL		08/16/18	1.205	50,000			
	YCD	NORINCHUK	1.220	11/01/17	1.220	50,000			
	YCD	NORINCHUK	1.220	11/01/17	1.220	50,000			
	YCD	MIZUHO	1.300	01/09/18	1.300	50,000			
	YCD	MIZUHO	1.300	01/09/18	1.300	50,000			
	YCD	SE BANKEN	1.330	03/01/18	1.330	50,000			
	YCD	SE BANKEN	1.330	03/01/18	1.330	50,000			
09/13/17 REDEMPTIONS									
	YCD	ANZ	1.250	09/13/17	1.250	50,000	365	633,680.56	1.267
	YCD	ANZ	1.250	09/13/17	1.250	50,000	365	633,680.56	1.267
09/13/17 PURCHASES									
	CP	RABO NY		09/22/17	1.180	50,000			
	CP	RABO NY		09/22/17	1.180	50,000			
	CP	RABO NY		09/22/17	1.180	50,000			
	CP	RABO NY		09/22/17	1.180	50,000			
	TR	BILL		03/01/18	1.088	50,000			
	TR	BILL		03/01/18	1.088	50,000			
	YCD	BARCLAYS	1.200	10/18/17	1.200	50,000			
	YCD	BARCLAYS	1.200	10/18/17	1.200	50,000			
	YCD	MONTREAL	1.180	10/23/17	1.180	50,000			
	YCD	MONTREAL	1.180	10/23/17	1.180	50,000			
	YCD	TOKYO-MIT	1.230	11/01/17	1.230	50,000			
	YCD	TOKYO-MIT	1.230	11/01/17	1.230	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>
09/14/17 REDEMPTIONS									
	TR	BILL		09/14/17	0.601	50,000	357	297,995.83	0.613
	TR	BILL		09/14/17	0.601	50,000	357	297,995.83	0.613
	TR	BILL		09/14/17	0.615	50,000	357	304,937.50	0.627
	TR	BILL		09/14/17	0.615	50,000	357	304,937.50	0.627
	TR	BILL		09/14/17	0.585	50,000	364	295,750.00	0.597
	TR	BILL		09/14/17	0.585	50,000	364	295,750.00	0.597
	TR	BILL		09/14/17	0.603	50,000	364	304,597.22	0.615
	TR	BILL		09/14/17	0.603	50,000	364	304,597.22	0.615
	TR	BILL		09/14/17	0.625	50,000	364	315,972.22	0.638
	TR	BILL		09/14/17	0.625	50,000	364	315,972.22	0.638
	TR	BILL		09/14/17	0.628	50,000	364	317,236.11	0.640
	TR	BILL		09/14/17	0.628	50,000	364	317,236.11	0.640
	TR	BILL		09/14/17	0.635	50,000	364	321,027.78	0.648
	TR	BILL		09/14/17	0.635	50,000	364	321,027.78	0.648
09/14/17 PURCHASES									
	CP	BNP NY		10/03/17	1.170	50,000			
	CP	BNP NY		10/03/17	1.170	50,000			
	CP	BNP NY		10/03/17	1.170	50,000			
	CP	TOKYO NY		10/16/17	1.230	50,000			
	CP	TOKYO NY		10/16/17	1.230	50,000			
	CP	TOYOTA		01/29/18	1.290	50,000			
	CP	TOYOTA		01/29/18	1.290	50,000			
	DEB	IADB	1.750	08/24/18	1.332	50,000			
	DEB	IADB	1.750	08/24/18	1.332	50,000			
	DN	IBRD		10/16/17	1.030	50,000			
	DN	IBRD		10/16/17	1.030	50,000			
	TR	BILL		03/01/18	1.095	50,000			
	TR	BILL		03/01/18	1.095	50,000			
	TR	BILL		03/01/18	1.095	50,000			
	TR	BILL		03/01/18	1.095	50,000			
	TR	NOTE	1.000	08/15/18	1.262	50,000			
	TR	NOTE	1.000	08/15/18	1.262	50,000			
	TR	BILL		09/13/18	1.211	50,000			
	TR	BILL		09/13/18	1.211	50,000			
	TR	BILL		09/13/18	1.235	50,000			
	TR	BILL		09/13/18	1.235	50,000			
	TR	BILL		09/13/18	1.240	50,000			
	TR	BILL		09/13/18	1.240	50,000			
	TR	BILL		09/13/18	1.253	50,000			
	TR	BILL		09/13/18	1.253	50,000			
	TR	BILL		09/13/18	1.253	50,000			
	TR	BILL		09/13/18	1.253	50,000			
	TR	NOTE	1.250	08/31/19	1.371	50,000			
	TR	NOTE	1.250	08/31/19	1.371	50,000			
	TR	NOTE	1.250	08/31/19	1.371	50,000			
	TR	NOTE	1.250	08/31/19	1.371	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>
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09/14/17 PURCHASES (Continued)

YCD		SUMITOMO	1.160	10/02/17	1.160	50,000			
YCD		SUMITOMO	1.160	10/02/17	1.160	50,000			
YCD		BARCLAYS	1.200	10/16/17	1.200	50,000			
YCD		BARCLAYS	1.200	10/16/17	1.200	50,000			
YCD		NORDEA AB	1.190	11/15/17	1.190	50,000			
YCD		NORDEA AB	1.190	11/15/17	1.190	50,000			

09/15/17 NO REDEMPTIONS

09/15/17 PURCHASES

CP		BNP NY		10/16/17	1.170	50,000			
CP		BNP NY		10/16/17	1.170	50,000			
CP		TOKYO NY		10/16/17	1.230	50,000			
CP		TOKYO NY		10/16/17	1.230	50,000			
DEB-CL		FHLMC	1.605	10/01/20	1.605	50,000			
DEB-CL		FHLMC	1.605	10/01/20	1.605	50,000			
DN		IBRD		10/16/17	1.030	50,000			
DN		IBRD		10/16/17	1.030	50,000			
DN		FHLMC		07/02/18	1.210	50,000			
DN		FHLMC		07/02/18	1.210	50,000			
TR		BILL		01/02/18	1.020	50,000			
TR		BILL		01/02/18	1.020	50,000			
TR		NOTE	1.375	09/15/20	1.503	50,000			
TR		NOTE	1.375	09/15/20	1.503	50,000			
TR		NOTE	1.375	09/15/20	1.517	50,000			
TR		NOTE	1.375	09/15/20	1.517	50,000			
YCD		DNB	1.170	10/16/17	1.170	50,000			
YCD		DNB	1.170	10/16/17	1.170	50,000			
YCD		TORONTO	1.180	10/16/17	1.180	50,000			
YCD		TORONTO	1.180	10/16/17	1.180	50,000			
YCD		WESTPAC	1.560	09/04/18	1.560	50,000			
YCD		WESTPAC	1.560	09/04/18	1.560	50,000			

09/18/17 NO REDEMPTIONS

09/18/17 PURCHASES

CD		MUFG UNION	1.230	12/01/17	1.230	50,000			
CD		MUFG UNION	1.230	12/01/17	1.230	50,000			
CP		TOKYO NY		10/03/17	1.200	50,000			
CP		TOKYO NY		10/03/17	1.200	50,000			
CP		BNP NY		10/16/17	1.170	50,000			
CP		BNP NY		10/16/17	1.170	50,000			
DN		FHLMC		07/02/18	1.210	50,000			
DN		FHLMC		07/02/18	1.210	50,000			
TR		BILL		09/13/18	1.273	50,000			
TR		BILL		09/13/18	1.273	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>
09/18/17 PURCHASES (Continued)									
	YCD	CR AG CIB	1.180	10/16/17	1.180	50,000			
	YCD	CR AG CIB	1.180	10/16/17	1.180	50,000			
	YCD	NORINCHUK	1.230	11/15/17	1.230	50,000			
	YCD	NORINCHUK	1.230	11/15/17	1.230	50,000			
09/19/17 REDEMPTIONS									
	CP	BNP NY		09/19/17	1.160	50,000	25	40,277.78	1.177
	CP	BNP NY		09/19/17	1.160	50,000	25	40,277.78	1.177
	CP	TOKYO NY		09/19/17	1.210	50,000	25	42,013.89	1.228
	CP	TOKYO NY		09/19/17	1.210	50,000	25	42,013.89	1.228
09/19/17 PURCHASES									
	CP	TOKYO NY		10/10/17	1.210	50,000			
	CP	TOKYO NY		10/10/17	1.210	50,000			
	DN	FHLB		12/22/17	1.040	50,000			
	DN	FHLB		12/22/17	1.040	50,000			
	DN	FHLMC		06/01/18	1.200	50,000			
	DN	FHLMC		06/01/18	1.200	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	YCD	SOC GEN	1.200	12/01/17	1.200	50,000			
	YCD	SOC GEN	1.200	12/01/17	1.200	50,000			
09/20/17 NO REDEMPTIONS									
09/20/17 PURCHASES									
	CP	BNP NY		10/13/17	1.170	50,000			
	CP	BNP NY		10/13/17	1.170	50,000			
	CP	TOKYO NY		10/20/17	1.230	50,000			
	CP	TOKYO NY		10/20/17	1.230	50,000			
09/21/17 NO REDEMPTIONS									
09/21/17 PURCHASES									
	CP	BNP NY		10/16/17	1.170	50,000			
	CP	TOKYO NY		10/16/17	1.210	50,000			
	CP	TOKYO NY		10/16/17	1.210	50,000			
	CP	SOC GEN NY		01/29/18	1.280	50,000			
	CP	SOC GEN NY		01/29/18	1.280	50,000			
	CP	SOC GEN NY		01/29/18	1.280	50,000			
	DN	IBRD		10/16/17	1.030	50,000			
	DN	IBRD		10/16/17	1.030	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>
09/21/17 PURCHASES (Continued)									
	DN	FHLMC		06/01/18	1.190	50,000			
	DN	FHLMC		06/01/18	1.190	50,000			
	TR	BILL		03/01/18	1.103	50,000			
	TR	BILL		03/01/18	1.103	50,000			
	TR	BILL		03/22/18	1.156	50,000			
	TR	BILL		03/22/18	1.156	50,000			
	YCD	MONTREAL	1.050	10/16/17	1.050	50,000			
	YCD	MONTREAL	1.050	10/16/17	1.050	50,000			
	YCD	BNP	1.170	10/18/17	1.170	50,000			
	YCD	BNP	1.170	10/18/17	1.170	50,000			
09/22/17 REDEMPTIONS									
	BN	BOFA	1.210	09/22/17	1.210	50,000	156	262,166.67	1.227
	BN	BOFA	1.210	09/22/17	1.210	50,000	156	262,166.67	1.227
	BN	BOFA	1.220	09/22/17	1.220	50,000	197	333,805.56	1.237
	BN	BOFA	1.220	09/22/17	1.220	50,000	197	333,805.56	1.237
	CD	MUFG UNION	1.110	09/22/17	1.110	50,000	100	154,166.67	1.125
	CD	MUFG UNION	1.110	09/22/17	1.110	50,000	100	154,166.67	1.125
	CD	MUFG UNION	1.110	09/22/17	1.110	50,000	100	154,166.67	1.125
	CD	MUFG UNION	1.110	09/22/17	1.110	50,000	100	154,166.67	1.125
	CD	CITIBANK	1.180	09/22/17	1.180	50,000	155	254,027.78	1.196
	CD	CITIBANK	1.180	09/22/17	1.180	50,000	157	257,305.56	1.196
	CD	CITIBANK	1.180	09/22/17	1.180	50,000	157	257,305.56	1.196
	CD	CITIBANK	1.180	09/22/17	1.180	50,000	157	257,305.56	1.196
	CP	RABO NY		09/22/17	1.180	50,000	9	14,750.00	1.197
	CP	RABO NY		09/22/17	1.180	50,000	9	14,750.00	1.197
	CP	RABO NY		09/22/17	1.180	50,000	9	14,750.00	1.197
	CP	RABO NY		09/22/17	1.180	50,000	9	14,750.00	1.197
	CP	TOKYO NY		09/22/17	1.220	50,000	30	50,833.33	1.238
	CP	GE CO		09/22/17	1.110	50,000	52	80,166.67	1.127
	CP	GE CO		09/22/17	1.110	50,000	52	80,166.67	1.127
	CP	GE CO		09/22/17	1.110	50,000	53	81,708.33	1.127
	CP	GE CO		09/22/17	1.110	50,000	53	81,708.33	1.127
	CP	SOC GEN NY		09/22/17	1.170	50,000	72	117,000.00	1.189
	CP	SOC GEN NY		09/22/17	1.170	50,000	72	117,000.00	1.189
	CP	TOYOTA		09/22/17	1.140	50,000	148	234,333.33	1.161
	CP	TOYOTA		09/22/17	1.140	50,000	148	234,333.33	1.161
	CP	COCA COLA		09/22/17	1.100	50,000	177	270,416.67	1.121
	DN	FHLB		09/22/17	1.030	50,000	93	133,041.67	1.047
	DN	FHLB		09/22/17	1.030	50,000	93	133,041.67	1.047
	DN	FHLB		09/22/17	1.000	50,000	107	148,611.11	1.017
	DN	FHLB		09/22/17	1.000	50,000	107	148,611.11	1.017
	DN	FHLB		09/22/17	0.980	50,000	127	172,861.11	0.997
	DN	FHLB		09/22/17	0.980	50,000	127	172,861.11	0.997
	DN	FHLB		09/22/17	0.940	50,000	143	186,694.44	0.957
	DN	FHLB		09/22/17	0.940	50,000	143	186,694.44	0.957

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
09/22/17 REDEMPTIONS (Continued)									
DN	FHLB			09/22/17	0.885	50,000	157	192,979.17	0.901
DN	FHLB			09/22/17	0.885	50,000	157	192,979.17	0.901
DN	FHLB			09/22/17	0.885	50,000	157	192,979.17	0.901
DN	FHLB			09/22/17	0.885	50,000	157	192,979.17	0.901
DN	FHLMC			09/22/17	0.880	50,000	184	224,888.89	0.896
DN	FHLMC			09/22/17	0.880	50,000	184	224,888.89	0.896
YCD	SUMITOMO	1.200		09/22/17	1.200	50,000	28	46,666.67	1.217
YCD	SUMITOMO	1.200		09/22/17	1.200	50,000	28	46,666.67	1.217
YCD	NORINCHUK	1.230		09/22/17	1.230	50,000	77	131,541.67	1.247
YCD	MIZUHO	1.250		09/22/17	1.250	50,000	93	161,458.33	1.267
YCD	MIZUHO	1.250		09/22/17	1.250	50,000	93	161,458.33	1.267
YCD	MIZUHO	1.250		09/22/17	1.250	50,000	93	161,458.33	1.267
YCD	MIZUHO	1.250		09/22/17	1.250	50,000	93	161,458.33	1.267
YCD	SVENSKA	1.220		09/22/17	1.220	50,000	98	166,055.56	1.237
YCD	SVENSKA	1.220		09/22/17	1.220	50,000	98	166,055.56	1.237
YCD	CIBC	1.200		09/22/17	1.200	50,000	99	165,000.00	1.217
YCD	CIBC	1.200		09/22/17	1.200	50,000	99	165,000.00	1.217
YCD	LLOYDS	1.250		09/22/17	1.250	50,000	99	171,875.00	1.267
YCD	TORONTO	1.150		09/22/17	1.150	50,000	127	202,847.22	1.166
YCD	TORONTO	1.150		09/22/17	1.150	50,000	127	202,847.22	1.166
YCD	SE BANKEN	1.060		09/22/17	1.060	50,000	155	228,194.44	1.075
YCD	SE BANKEN	1.060		09/22/17	1.060	50,000	155	228,194.44	1.075
YCD	ANZ	1.100		09/22/17	1.100	50,000	183	279,583.33	1.115
YCD	ANZ	1.100		09/22/17	1.100	50,000	183	279,583.33	1.115

09/22/17 PURCHASES

CP	TOKYO NY			10/16/17	1.210	50,000			
CP	TOKYO NY			10/16/17	1.210	50,000			
CP	RABO NY			11/01/17	1.210	50,000			
CP	RABO NY			11/01/17	1.210	50,000			
TR	BILL			03/22/18	1.155	50,000			
TR	BILL			03/22/18	1.155	50,000			
TR	BILL			03/22/18	1.156	50,000			
TR	BILL			03/22/18	1.156	50,000			
TR	NOTE	1.375		09/15/20	1.585	50,000			
TR	NOTE	1.375		09/15/20	1.585	50,000			
YCD	SWEDBANK	1.160		10/23/17	1.160	50,000			
YCD	SWEDBANK	1.160		10/23/17	1.160	50,000			

09/25/17 NO REDEMPTIONS

09/25/17 PURCHASES

CP	TOKYO NY			10/06/17	1.190	50,000			
CP	TOKYO NY			10/06/17	1.190	50,000			
CP	TOYOTA			10/18/17	1.130	50,000			
CP	TOYOTA			10/18/17	1.130	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>
09/25/17 PURCHASES (Continued)									
	CP	BNP NY		10/20/17	1.150	50,000			
	CP	BNP NY		10/20/17	1.150	50,000			
	CP	CR AG NY		11/01/17	1.180	50,000			
	CP	CR AG NY		11/01/17	1.180	50,000			
	YCD	SE BANKEN	1.150	10/27/17	1.150	50,000			
	YCD	SE BANKEN	1.150	10/27/17	1.150	50,000			
	YCD	LLOYDS	1.280	12/22/17	1.280	50,000			
09/26/17 NO REDEMPTIONS									
09/26/17 PURCHASES									
	CP	TOKYO NY		10/06/17	1.180	50,000			
	CP	TOKYO NY		10/06/17	1.180	50,000			
	CP	BNP NY		10/18/17	1.150	50,000			
	CP	BNP NY		10/18/17	1.150	50,000			
	CP	TOYOTA		12/08/17	1.210	50,000			
	CP	TOYOTA		12/08/17	1.210	50,000			
	CP	JPM LLC		06/01/18	1.570	50,000			
	CP	JPM LLC		06/01/18	1.570	50,000			
	DN	FHLMC		07/02/18	1.210	50,000			
	DN	FHLMC		07/02/18	1.210	50,000			
	TR	BILL		03/22/18	1.160	50,000			
	TR	BILL		03/22/18	1.160	50,000			
	YCD	SUMITOMO	1.200	10/27/17	1.200	50,000			
	YCD	SUMITOMO	1.200	10/27/17	1.200	50,000			
	YCD	SWEDBANK	1.160	11/01/17	1.160	50,000			
	YCD	SWEDBANK	1.160	11/01/17	1.160	50,000			
	YCD	TORONTO	1.200	11/15/17	1.200	50,000			
	YCD	TORONTO	1.200	11/15/17	1.200	50,000			
	YCD	SOC GEN	1.180	12/01/17	1.180	50,000			
	YCD	SOC GEN	1.180	12/01/17	1.180	50,000			
	YCD	CR AG CIB	1.250	12/01/17	1.250	50,000			
	YCD	CR AG CIB	1.250	12/01/17	1.250	50,000			
	YCD	RABOBANK	1.260	12/01/17	1.260	50,000			
	YCD	RABOBANK	1.260	12/01/17	1.260	50,000			
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000			
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000			
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000			
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000			
09/27/17 REDEMPTIONS									
	CP	RABO NY		09/27/17	1.180	50,000	15	24,583.33	1.197
	CP	RABO NY		09/27/17	1.180	50,000	15	24,583.33	1.197
	CP	RABO NY		09/27/17	1.180	50,000	15	24,583.33	1.197
	CP	GE CO		09/27/17	1.120	50,000	21	32,666.67	1.136

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
09/27/17 REDEMPTIONS (Continued)									
CP		RABO NY		09/27/17	1.190	50,000	22	36,361.11	1.207
CP		RABO NY		09/27/17	1.190	50,000	22	36,361.11	1.207
CP		GE CO		09/27/17	1.110	50,000	30	46,250.00	1.126
CP		GE CO		09/27/17	1.110	50,000	30	46,250.00	1.126
CP		MIZUHO NY		09/27/17	1.180	50,000	35	57,361.11	1.198
CP		MIZUHO NY		09/27/17	1.180	50,000	35	57,361.11	1.198
CP		SOC GEN NY		09/27/17	1.170	50,000	62	100,750.00	1.189
CP		SOC GEN NY		09/27/17	1.170	50,000	62	100,750.00	1.189
CP		SOC GEN NY		09/27/17	1.170	50,000	76	123,500.00	1.189
CP		SOC GEN NY		09/27/17	1.170	50,000	76	123,500.00	1.189
CP		GE CO		09/27/17	1.150	50,000	86	137,361.11	1.169
CP		GE CO		09/27/17	1.150	50,000	86	137,361.11	1.169
CP		CRC		09/27/17	1.270	50,000	93	164,041.67	1.292
CP		TOYOTA		09/27/17	1.150	50,000	153	244,375.00	1.172
CP		TOYOTA		09/27/17	1.150	50,000	153	244,375.00	1.172
CP		JPM LLC		09/27/17	1.320	50,000	188	344,666.67	1.348
CP		JPM LLC		09/27/17	1.320	50,000	188	344,666.67	1.348
DEB		FNMA	1.000	09/27/17	0.658	50,000	358	323,527.78	0.658
DEB		FNMA	1.000	09/27/17	0.860	50,000	489	575,705.56	0.858
DN		FNMA		09/27/17	0.990	50,000	105	144,375.00	1.007
DN		FNMA		09/27/17	0.990	50,000	105	144,375.00	1.007
DN		FNMA		09/27/17	0.990	50,000	107	147,125.00	1.007
DN		FNMA		09/27/17	0.990	50,000	107	147,125.00	1.007
DN		FHLB		09/27/17	1.010	50,000	107	150,097.22	1.027
DN		FHLB		09/27/17	1.010	50,000	107	150,097.22	1.027
DN		FHLB		09/27/17	0.900	50,000	153	191,250.00	0.916
DN		FHLB		09/27/17	0.900	50,000	153	191,250.00	0.916
DN		FHLB		09/27/17	0.900	50,000	156	195,000.00	0.916
DN		FHLB		09/27/17	0.900	50,000	156	195,000.00	0.916
DN		FHLB		09/27/17	0.860	50,000	161	192,305.56	0.875
DN		FHLB		09/27/17	0.860	50,000	161	192,305.56	0.875
DN		FHLMC		09/27/17	0.900	50,000	196	245,000.00	0.917
DN		FHLMC		09/27/17	0.900	50,000	196	245,000.00	0.917
DN		FHLMC		09/27/17	0.850	50,000	202	238,472.22	0.866
DN		FHLMC		09/27/17	0.850	50,000	202	238,472.22	0.866
DN		FHLMC		09/27/17	0.670	50,000	216	201,000.00	0.682
DN		FHLMC		09/27/17	0.670	50,000	216	201,000.00	0.682
YCD		BARCLAYS	1.240	09/27/17	1.240	50,000	33	56,833.33	1.257
YCD		BARCLAYS	1.240	09/27/17	1.240	50,000	33	56,833.33	1.257
YCD		DNB	1.180	09/27/17	1.180	50,000	35	57,361.11	1.196
YCD		DNB	1.180	09/27/17	1.180	50,000	35	57,361.11	1.196
YCD		NORINCHUK	1.220	09/27/17	1.220	50,000	63	106,750.00	1.237
YCD		NORINCHUK	1.220	09/27/17	1.220	50,000	63	106,750.00	1.237
YCD		SWEDBANK	1.190	09/27/17	1.190	50,000	72	119,000.00	1.207
YCD		SWEDBANK	1.190	09/27/17	1.190	50,000	72	119,000.00	1.207
YCD		TOKYO-MIT	1.230	09/27/17	1.230	50,000	75	128,125.00	1.247
YCD		TOKYO-MIT	1.230	09/27/17	1.230	50,000	75	128,125.00	1.247

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
09/27/17 REDEMPTIONS (Continued)									
	YCD	CR AG CIB	1.220	09/27/17	1.220	50,000	82	138,944.44	1.237
	YCD	CR AG CIB	1.220	09/27/17	1.220	50,000	82	138,944.44	1.237
	YCD	BNP	1.240	09/27/17	1.240	50,000	92	158,444.44	1.257
	YCD	BNP	1.240	09/27/17	1.240	50,000	92	158,444.44	1.257
	YCD	SUMITOMO	1.250	09/27/17	1.250	50,000	96	166,666.67	1.267
	YCD	SUMITOMO	1.250	09/27/17	1.250	50,000	96	166,666.67	1.267
	YCD	NAT AUB	1.120	09/27/17	1.120	50,000	197	306,444.44	1.136
	YCD	NAT AUB	1.120	09/27/17	1.120	50,000	197	306,444.44	1.136
09/27/17 PURCHASES									
	TR	NOTE	1.375	09/15/20	1.601	50,000			
	TR	NOTE	1.375	09/15/20	1.601	50,000			
	YCD	BNP	1.160	10/16/17	1.160	50,000			
	YCD	BNP	1.160	10/16/17	1.160	50,000			
	YCD	TOKYO-MIT	1.180	10/16/17	1.180	50,000			
	YCD	TOKYO-MIT	1.180	10/16/17	1.180	50,000			
09/28/17 REDEMPTIONS									
	CP	GE CO		09/28/17	1.130	50,000	16	25,111.11	1.146
	CP	GE CO		09/28/17	1.130	50,000	16	25,111.11	1.146
	CP	NISSAN		09/28/17	1.180	50,000	17	27,861.11	1.197
	CP	GE CO		09/28/17	1.120	50,000	21	32,666.67	1.136
	CP	GE CO		09/28/17	1.120	50,000	21	32,666.67	1.136
	CP	SOC GEN NY		09/28/17	1.190	50,000	23	38,013.89	1.207
	CP	SOC GEN NY		09/28/17	1.190	50,000	23	38,013.89	1.207
	TR	BILL		09/28/17	0.970	50,000	106	142,805.56	0.986
	TR	BILL		09/28/17	0.970	50,000	106	142,805.56	0.986
	TR	BILL		09/28/17	0.970	50,000	106	142,805.56	0.986
	TR	BILL		09/28/17	0.980	50,000	108	147,000.00	0.997
	TR	BILL		09/28/17	0.980	50,000	108	147,000.00	0.997
	TR	BILL		09/28/17	0.980	50,000	108	147,000.00	0.997
	TR	BILL		09/28/17	0.980	50,000	108	147,000.00	0.997
09/28/17 PURCHASES									
	CP	GOTHAM		12/01/17	1.280	50,000			
	CP	SCOTIA NY		03/28/18	1.410	50,000			
	CP	SCOTIA NY		03/28/18	1.410	50,000			
	DN	FHLB		10/16/17	0.960	50,000			
	DN	FHLMC		07/02/18	1.220	50,000			
	DN	FHLMC		07/02/18	1.220	50,000			
	DN	FHLMC		08/01/18	1.240	50,000			
	DN	FHLMC		08/01/18	1.240	50,000			
	DN	FHLMC		09/04/18	1.260	50,000			
	DN	FHLMC		09/04/18	1.260	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>
09/28/17 PURCHASES (Continued)									
	TR	BILL		03/22/18	1.150	50,000			
	TR	BILL		03/22/18	1.150	50,000			
	TR	BILL		03/22/18	1.150	50,000			
	TR	BILL		03/22/18	1.150	50,000			
	YCD	CR AG CIB	1.170	12/04/17	1.170	50,000			
	YCD	CR AG CIB	1.170	12/04/17	1.170	50,000			
	YCD	SOC GEN	1.300	01/29/18	1.300	50,000			
	YCD	SOC GEN	1.300	01/29/18	1.300	50,000			
	YCD	SVENSKA	1.300	01/29/18	1.300	50,000			
	YCD	SVENSKA	1.300	01/29/18	1.300	50,000			
	YCD	RB CANADA	1.440	03/30/18	1.440	50,000			
	YCD	RB CANADA	1.440	03/30/18	1.440	50,000			
	YCD	RB CANADA	1.440	03/30/18	1.440	50,000			
	YCD	LLOYDS	1.470	03/30/18	1.470	50,000			
	YCD	LLOYDS	1.470	03/30/18	1.470	50,000			
09/29/17 REDEMPTIONS									
	CD	BOWEST	1.430	09/29/17	1.430	50,000	204	405,166.67	1.450
	CD	BOWEST	1.430	09/29/17	1.430	50,000	204	405,166.67	1.450
	CP	GE CO		09/29/17	1.130	50,000	18	28,250.00	1.146
	CP	GE CO		09/29/17	1.130	50,000	18	28,250.00	1.146
	CP	RABO NY		09/29/17	1.190	50,000	21	34,708.33	1.207
	CP	BNP NY		09/29/17	1.170	50,000	22	35,750.00	1.187
	CP	BNP NY		09/29/17	1.170	50,000	22	35,750.00	1.187
	CP	RABO NY		09/29/17	1.200	50,000	28	46,666.67	1.218
	CP	RABO NY		09/29/17	1.200	50,000	28	46,666.67	1.218
	CP	RABO NY		09/29/17	1.200	50,000	28	46,666.67	1.218
	CP	NISSAN		09/29/17	1.180	50,000	29	47,527.78	1.198
	CP	NISSAN		09/29/17	1.180	50,000	30	49,166.67	1.198
	CP	GE CO		09/29/17	1.120	50,000	38	59,111.11	1.137
	CP	GE CO		09/29/17	1.120	50,000	38	59,111.11	1.137
	CP	SOC GEN NY		09/29/17	1.170	50,000	65	105,625.00	1.189
	CP	SOC GEN NY		09/29/17	1.170	50,000	65	105,625.00	1.189
	CP	GE CO		09/29/17	1.150	50,000	70	111,805.56	1.169
	CP	GE CO		09/29/17	1.150	50,000	70	111,805.56	1.169
	CP	TD USA		09/29/17	1.220	50,000	77	130,472.22	1.240
	CP	TD USA		09/29/17	1.220	50,000	77	130,472.22	1.240
	CP	GE CO		09/29/17	1.160	50,000	86	138,555.56	1.179
	CP	GE CO		09/29/17	1.160	50,000	86	138,555.56	1.179
	CP	GE CO		09/29/17	1.160	50,000	86	138,555.56	1.179
	CP	JPM LLC		09/29/17	1.270	50,000	107	188,736.11	1.293
	CP	JPM LLC		09/29/17	1.270	50,000	107	188,736.11	1.293
	DEB	FHLMC	1.000	09/29/17	0.729	50,000	415	415,055.56	0.728
	DN	FHLB		09/29/17	1.035	50,000	91	130,812.50	1.052
	DN	FHLB		09/29/17	1.035	50,000	91	130,812.50	1.052
	DN	FHLB		09/29/17	1.035	50,000	91	130,812.50	1.052
	DN	FHLB		09/29/17	1.035	50,000	91	130,812.50	1.052

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
09/29/17 REDEMPTIONS (Continued)									
DN	FHLB			09/29/17	1.035	50,000	91	130,812.50	1.052
DN	FHLB			09/29/17	1.035	50,000	91	130,812.50	1.052
DN	IBRD			09/29/17	1.000	50,000	127	176,388.89	1.017
DN	IBRD			09/29/17	1.000	50,000	127	176,388.89	1.017
DN	FHLB			09/29/17	0.900	50,000	158	197,500.00	0.916
DN	FHLB			09/29/17	0.900	50,000	158	197,500.00	0.916
DN	FHLB			09/29/17	0.870	50,000	161	194,541.67	0.886
DN	FHLB			09/29/17	0.870	50,000	161	194,541.67	0.886
YCD	TOKYO-MIT	1.200		09/29/17	1.200	50,000	29	48,333.33	1.217
YCD	TOKYO-MIT	1.200		09/29/17	1.200	50,000	29	48,333.33	1.217
YCD	TOKYO-MIT	1.200		09/29/17	1.200	50,000	29	48,333.33	1.217
YCD	TOKYO-MIT	1.200		09/29/17	1.200	50,000	36	60,000.00	1.217
YCD	TOKYO-MIT	1.200		09/29/17	1.200	50,000	36	60,000.00	1.217
YCD	BARCLAYS	1.230		09/29/17	1.230	50,000	36	61,500.00	1.247
YCD	BARCLAYS	1.230		09/29/17	1.230	50,000	36	61,500.00	1.247
YCD	SUMITOMO	1.210		09/29/17	1.210	50,000	37	62,180.56	1.227
YCD	SUMITOMO	1.210		09/29/17	1.210	50,000	37	62,180.56	1.227
YCD	NORINCHUK	1.180		09/29/17	1.180	50,000	38	62,277.78	1.196
YCD	NORINCHUK	1.180		09/29/17	1.180	50,000	38	62,277.78	1.196
YCD	NORINCHUK	1.180		09/29/17	1.180	50,000	38	62,277.78	1.196
YCD	SOC GEN	1.170		09/29/17	1.170	50,000	63	102,375.00	1.186
YCD	SOC GEN	1.170		09/29/17	1.170	50,000	63	102,375.00	1.186
YCD	NORDEA AB	1.190		09/29/17	1.190	50,000	70	115,694.44	1.207
YCD	NORDEA AB	1.190		09/29/17	1.190	50,000	70	115,694.44	1.207
YCD	SWEDBANK	1.190		09/29/17	1.190	50,000	98	161,972.22	1.207
YCD	SWEDBANK	1.190		09/29/17	1.190	50,000	98	161,972.22	1.207
YCD	SE BANKEN	1.170		09/29/17	1.170	50,000	107	173,875.00	1.186
YCD	SE BANKEN	1.170		09/29/17	1.170	50,000	107	173,875.00	1.186
YCD	TORONTO	1.150		09/29/17	1.150	50,000	150	239,583.33	1.166
YCD	TORONTO	1.150		09/29/17	1.150	50,000	150	239,583.33	1.166
09/29/17 PURCHASES									
TR	NOTE	1.250		08/31/19	1.453	50,000			
TR	NOTE	1.250		08/31/19	1.453	50,000			
09/30/17 REDEMPTIONS									
TR	NOTE	0.625		09/30/17	1.027	50,000	96	134,701.58	1.025
TR	NOTE	0.625		09/30/17	1.027	50,000	96	134,701.58	1.025
TR	NOTE	0.625		09/30/17	1.027	50,000	96	134,701.58	1.025
TR	NOTE	0.625		09/30/17	1.027	50,000	96	134,701.58	1.025
TR	NOTE	0.625		09/30/17	0.994	50,000	128	173,742.74	0.992
TR	NOTE	0.625		09/30/17	0.994	50,000	128	173,742.74	0.992
TR	NOTE	0.625		09/30/17	0.994	50,000	128	173,742.74	0.992
TR	NOTE	0.625		09/30/17	0.994	50,000	128	173,742.74	0.992
TR	NOTE	0.625		09/30/17	0.972	50,000	136	180,573.34	0.971
TR	NOTE	0.625		09/30/17	0.972	50,000	136	180,573.34	0.971

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
09/30/17 REDEMPTIONS (Continued)									
TR	NOTE		0.625	09/30/17	0.928	50,000	156	197,649.84	0.926
TR	NOTE		0.625	09/30/17	0.928	50,000	156	197,649.84	0.926
TR	NOTE		0.625	09/30/17	0.928	50,000	156	197,649.84	0.926
TR	NOTE		0.625	09/30/17	0.928	50,000	156	197,649.84	0.926
TR	NOTE		0.625	09/30/17	0.753	50,000	584	601,050.20	0.753
TR	NOTE		0.625	09/30/17	0.753	50,000	584	601,050.20	0.753
TR	NOTE		0.625	09/30/17	0.753	50,000	584	601,050.20	0.753
TR	NOTE		0.625	09/30/17	0.753	50,000	584	601,050.20	0.753
TR	NOTE		0.625	09/30/17	1.040	50,000	640	906,676.91	1.042
TR	NOTE		0.625	09/30/17	1.040	50,000	640	906,676.91	1.042
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.007	50,000	646	886,409.23	1.004
TR	NOTE		0.625	09/30/17	1.007	50,000	646	886,409.23	1.004
TR	NOTE		0.625	09/30/17	0.863	50,000	690	812,649.42	0.864
TR	NOTE		0.625	09/30/17	0.863	50,000	690	812,649.42	0.864
TR	NOTE		0.625	09/30/17	0.768	50,000	697	730,735.57	0.767
TR	NOTE		0.625	09/30/17	0.768	50,000	697	730,735.57	0.767
TR	NOTE		0.625	09/30/17	0.728	50,000	702	697,895.32	0.727
TR	NOTE		0.625	09/30/17	0.728	50,000	702	697,895.32	0.727

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>
ALHAMBRA				
New Omni Bank, NA	04/05/17	0.910	5,000,000.00	10/04/17
New Omni Bank, NA	04/20/17	0.940	4,000,000.00	10/19/17
New Omni Bank, NA	04/27/17	0.980	5,000,000.00	10/26/17
New Omni Bank, NA	06/01/17	1.080	13,000,000.00	11/30/17
New Omni Bank, NA	06/15/17	1.130	5,000,000.00	12/14/17
New Omni Bank, NA	08/24/17	1.140	2,000,000.00	02/22/18
AUBURN				
Community 1st Bank	04/12/17	0.990	5,000,000.00	10/11/17
Community 1st Bank	09/15/17	1.070	2,000,000.00	12/15/17
BREA				
Pacific Western Bank	04/07/17	0.930	10,000,000.00	10/06/17
Pacific Western Bank	05/18/17	1.040	50,000,000.00	11/16/17
Pacific Western Bank	07/26/17	1.120	40,000,000.00	01/24/18
Pacific Western Bank	08/23/17	1.120	50,000,000.00	02/21/18
Pacific Western Bank	09/13/17	1.150	40,000,000.00	03/14/18
BUENA PARK				
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
CERRITOS				
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
CHICO				
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
DIAMOND BAR				
Prospectors Federal Credit Union	09/07/17	1.120	4,000,000.00	03/08/18
DOWNEY				
Financial Partners Credit Union	04/05/17	0.940	10,000,000.00	10/04/17
EL CENTRO				
Cathay Bank	08/23/17	1.140	25,000,000.00	02/21/18
Community Valley Bank	08/18/17	1.140	3,000,000.00	02/16/18

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>DATE</u>
FOLSOM				
SAFE Credit Union	06/02/17	1.110	5,000,000.00	12/01/17
SAFE Credit Union	07/12/17	1.160	20,000,000.00	01/10/18
GARDEN GROVE				
US Metro Bank	06/14/17	1.100	10,000,000.00	12/13/17
US Metro Bank	07/20/17	1.090	5,000,000.00	01/18/18
US Metro Bank	08/23/17	1.100	5,000,000.00	02/21/18
GLENDALE				
Americas United Bank	07/19/17	1.130	4,500,000.00	01/17/18
GOLETA				
Community West Bank	05/24/17	1.070	13,000,000.00	11/15/17
Community West Bank	07/12/17	1.150	13,000,000.00	01/10/18
Community West Bank	07/20/17	1.130	13,000,000.00	01/18/18
Community West Bank	08/31/17	1.150	14,000,000.00	03/01/18
IRVINE				
Banc of California, NA	07/20/17	1.100	50,000,000.00	10/19/17
Banc of California, NA	07/20/17	1.100	100,000,000.00	10/19/17
Banc of California, NA	07/20/17	1.100	100,000,000.00	10/19/17
CommerceWest Bank	07/13/17	1.060	5,000,000.00	10/12/17
CommerceWest Bank	07/28/17	1.140	5,000,000.00	10/27/17
CommerceWest Bank	09/08/17	1.050	5,000,000.00	12/08/17
First Foundation Bank	07/06/17	1.060	44,000,000.00	10/05/17
First Foundation Bank	08/24/17	1.060	42,000,000.00	11/30/17
First Foundation Bank	07/21/17	1.150	50,000,000.00	01/19/18
Pacific Enterprise Bank	08/31/17	1.060	25,000,000.00	11/30/17
Pacific Premier Bank	05/18/17	1.040	10,000,000.00	11/16/17
Pacific Premier Bank	06/08/17	1.090	25,000,000.00	12/07/17
LODI				
Farmers & Merchants Bk Cen CA	07/12/17	1.060	60,000,000.00	10/11/17
Farmers & Merchants Bk Cen CA	07/20/17	1.090	35,000,000.00	10/19/17
Farmers & Merchants Bk Cen CA	09/06/17	1.030	20,000,000.00	12/06/17
LOS ANGELES				
Bank Leumi USA	07/07/17	1.100	25,000,000.00	10/06/17
Bank Leumi USA	07/19/17	1.090	30,000,000.00	10/18/17
Bank Leumi USA	08/02/17	1.110	20,000,000.00	11/01/17
Bank of Hope	04/06/17	0.940	90,000,000.00	10/05/17
Bank of Hope	05/31/17	1.100	90,000,000.00	11/29/17
Bank of Hope	06/09/17	1.130	75,000,000.00	12/08/17
Bank of Hope	07/14/17	1.160	45,000,000.00	01/12/18

TIME DEPOSITS

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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
ORANGE				
Grandpoint Bank	07/13/17	1.080	50,000,000.00	10/12/17
Grandpoint Bank	08/03/17	1.110	50,000,000.00	11/02/17
Grandpoint Bank	09/27/17	1.050	25,000,000.00	01/04/18
Grandpoint Bank	07/27/17	1.170	25,000,000.00	01/25/18
PALOS VERDES ESTATES				
Malaga Bank, FSB	07/06/17	1.030	5,000,000.00	10/05/17
Malaga Bank, FSB	09/13/17	1.050	20,000,000.00	12/13/17
Malaga Bank, FSB	07/21/17	1.120	46,000,000.00	01/19/18
Malaga Bank, FSB	07/28/17	1.150	9,000,000.00	01/26/18
Malaga Bank, FSB	08/03/17	1.150	10,000,000.00	02/01/18
PASADENA				
American Plus Bank, NA	06/15/17	1.100	4,240,000.00	11/16/17
American Plus Bank, NA	06/16/17	1.100	10,000,000.00	12/15/17
American Plus Bank, NA	07/05/17	1.140	3,000,000.00	01/10/18
American Plus Bank, NA	07/19/17	1.110	3,000,000.00	01/24/18
American Plus Bank, NA	08/30/17	1.120	1,500,000.00	02/28/18
Community Bank	04/07/17	0.950	25,000,000.00	10/06/17
Community Bank	05/03/17	1.010	30,000,000.00	11/01/17
Community Bank	06/14/17	1.140	35,000,000.00	12/13/17
Community Bank	07/14/17	1.160	25,000,000.00	01/12/18
Community Bank	08/10/17	1.190	25,000,000.00	02/08/18
Community Bank	09/06/17	1.100	30,000,000.00	03/07/18
East West Bank	07/13/17	1.060	50,000,000.00	10/12/17
East West Bank	07/19/17	1.050	175,000,000.00	10/18/17
East West Bank	08/04/17	1.080	75,000,000.00	11/03/17
EverTrust Bank	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	07/06/17	1.070	25,000,000.00	10/05/17
Wescom Central Credit Union	07/26/17	1.230	50,000,000.00	10/25/17
Wescom Central Credit Union	08/17/17	1.080	50,000,000.00	11/16/17
Wescom Central Credit Union	09/14/17	1.080	50,000,000.00	12/14/17
PORTERVILLE				
Bank of the Sierra	07/12/17	1.060	20,000,000.00	10/11/17
Bank of the Sierra	07/21/17	1.130	20,000,000.00	10/20/17
Bank of the Sierra	08/03/17	1.110	20,000,000.00	11/02/17
Bank of the Sierra	08/24/17	1.050	20,000,000.00	11/30/17
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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
RANCHO CORDOVA				
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
American River Bank	06/15/17	1.150	2,500,000.00	12/14/17
American River Bank	07/05/17	1.160	4,500,000.00	01/04/18
American River Bank	07/19/17	1.130	2,500,000.00	01/17/18
American River Bank	08/03/17	1.170	2,500,000.00	02/01/18
American River Bank	08/16/17	1.150	3,000,000.00	02/14/18
REDDING				
Cornerstone Community Bank	04/26/17	0.960	9,000,000.00	10/25/17
Cornerstone Community Bank	08/30/17	1.030	7,000,000.00	11/29/17
REDWOOD CITY				
Provident Credit Union	04/13/17	0.950	20,000,000.00	10/12/17
Provident Credit Union	05/17/17	1.030	20,000,000.00	11/15/17
Provident Credit Union	06/01/17	1.080	20,000,000.00	11/30/17
Provident Credit Union	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
RICHMOND				
Mechanics Bank	07/12/17	1.070	20,000,000.00	10/11/17
Mechanics Bank	07/20/17	1.100	20,000,000.00	10/19/17
Mechanics Bank	08/10/17	1.090	20,000,000.00	11/09/17
Mechanics Bank	09/07/17	1.040	20,000,000.00	12/07/17
ROCKLIN				
Five Star Bank	04/05/17	0.910	5,000,000.00	10/04/17
Five Star Bank	06/01/17	1.080	25,000,000.00	11/30/17
Five Star Bank	06/14/17	1.120	18,000,000.00	12/13/17
Five Star Bank	07/05/17	1.140	7,000,000.00	01/04/18
ROSEMEAD				
Pacific Alliance Bank	04/12/17	0.960	4,000,000.00	10/11/17
ROSEVILLE				
Umpqua Bank	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

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>
SACRAMENTO				
Merchants National Bank of Sacramento	05/31/17	1.100	4,000,000.00	11/29/17
Merchants National Bank of Sacramento	07/05/17	1.160	2,000,000.00	01/04/18
Merchants National Bank of Sacramento	08/02/17	1.160	4,000,000.00	01/31/18
River City Bank	05/11/17	1.060	20,000,000.00	11/09/17
River City Bank	05/19/17	1.030	35,000,000.00	11/17/17
River City Bank	06/02/17	1.100	15,000,000.00	12/01/17
River City Bank	06/14/17	1.140	25,000,000.00	12/13/17
River City Bank	07/21/17	1.140	15,000,000.00	01/19/18
Schools Financial Credit Union	08/30/17	1.030	30,000,000.00	11/29/17
SAN DIEGO				
Bofl Federal Bank	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	07/14/17	1.050	10,000,000.00	10/13/17
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
SAN FRANCISCO				
Bank of San Francisco	06/16/17	1.100	10,000,000.00	12/15/17
First Republic Bank	08/02/17	1.100	150,000,000.00	11/01/17
First Republic Bank	05/18/17	1.060	150,000,000.00	11/16/17
Mission National Bank	07/05/17	1.160	15,000,000.00	01/04/18
Mission National Bank	07/27/17	1.170	5,000,000.00	01/25/18
Presidio Bank	08/02/17	1.160	10,000,000.00	01/31/18
Presidio Bank	08/17/17	1.170	10,000,000.00	02/15/18
Trans Pacific National Bank	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
SAN JOSE				
Heritage Bank of Commerce	07/20/17	1.090	50,000,000.00	10/19/17
Heritage Bank of Commerce	09/15/17	1.070	15,000,000.00	12/15/17
Meriwest Credit Union	06/16/17	1.100	10,000,000.00	10/19/17
Meriwest Credit Union	07/20/17	1.100	40,000,000.00	10/19/17

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
SAN RAMON				
Tri-Valley Bank	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
SANTA CLARITA				
Bank of Santa Clarita	04/07/17	0.950	15,000,000.00	10/06/17
Bank of Santa Clarita	05/12/17	1.060	5,000,000.00	11/10/17
SANTA ROSA				
First Community Bank	06/14/17	1.120	45,000,000.00	12/13/17
First Community Bank	08/24/17	1.140	30,000,000.00	02/22/18
Summit State Bank	07/14/17	1.070	14,000,000.00	10/13/17
Summit State Bank	08/02/17	1.090	8,000,000.00	11/01/17
Summit State Bank	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	07/21/17	1.140	7,500,000.00	01/19/18
SOUTH SAN FRANCISCO				
First National Bank of Northern California	05/31/17	1.100	19,000,000.00	11/29/17
VACAVILLE				
Travis Credit Union	04/12/17	0.980	25,000,000.00	10/11/17
Travis Credit Union	06/02/17	1.100	50,000,000.00	12/01/17
Travis Credit Union	07/06/17	1.170	50,000,000.00	01/05/18
WATSONVILLE				
Santa Cruz County Bank	07/14/17	1.050	10,000,000.00	10/13/17
Santa Cruz County Bank	08/17/17	1.040	10,000,000.00	11/16/17
WEST SACRAMENTO				
Community Business Bank	04/26/17	0.960	3,000,000.00	10/25/17
Community Business Bank	05/11/17	1.040	5,000,000.00	11/09/17
Community Business Bank	06/08/17	1.090	3,000,000.00	12/07/17
Community Business Bank	07/13/17	1.150	3,000,000.00	01/11/18
Community Business Bank	08/11/17	1.150	4,000,000.00	02/09/18
Community Business Bank	09/14/17	1.160	5,000,000.00	03/15/18
TOTAL TIME DEPOSITS SEPTEMBER 2017			5,636,740,000.00	

BANK DEMAND DEPOSITS
SEPTEMBER 2017
(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 318,201	\$ 3,155,207
2	318,201	3,155,207
3	318,201	3,155,207
4	318,201	3,155,207
5	660,856	2,347,804
6	621,055	3,556,520
7	520,039	2,953,846
8	704,785	2,902,714
9	704,785	2,902,714
10	704,785	2,902,714
11	519,276	2,313,428
12	486,066	2,258,288
13	490,411	2,894,036
14	466,611	2,768,939
15	583,832	3,882,985
16	583,832	3,887,589
17	583,832	3,887,589
18	494,654	3,458,073
19	306,830	2,673,544
20	458,805	3,145,341
21	583,279	2,809,769
22	465,435	3,937,906
23	465,435	3,937,906
24	465,435	3,937,906
25	648,830	3,206,049
26	592,838	2,084,395
27	503,099	3,557,698
28	537,683	2,773,546
29	450,590	3,904,742
30	450,590	3,905,568

AVERAGE DOLLAR DAYS \$510,882 ^{a/}

a/ The prescribed bank balance for September was \$507,841. This consisted of \$449,281 in compensating balances for services, balances for uncollected funds of \$75,919 and a deduction of \$17,359 for September delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on September 20, 2017, has determined and designated the amount of money available for deposit and investment as of September 13, 2017, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as
Compensating Balance for Services: \$ 449,300,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	9/18/2017	9/22/2017	\$ 627,700,000	\$ (2,427,100,000)	\$ 5,646,700,000	\$ 3,219,600,000
(2)	9/25/2017	9/29/2017	\$ (1,121,000,000)	\$ (3,548,100,000)	\$ 5,646,700,000	\$ 2,098,600,000
(3)	10/2/2017	10/6/2017	\$ (6,020,600,000)	\$ (9,568,700,000)	\$ 5,646,700,000	\$ (3,922,000,000)
(4)	10/9/2017	10/13/2017	\$ (906,000,000)	\$ (10,474,700,000)	\$ 5,646,700,000	\$ (4,828,000,000)
(5)	10/16/2017	10/20/2017	\$ (1,919,200,000)	\$ (12,393,900,000)	\$ 5,646,700,000	\$ (6,747,200,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 449,300,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chairperson

Member

Member