

John Chiang

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

FEBRUARY 29, 2016

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

FEBRUARY 2016

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POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data A Comparison of February 2016 with February 2015 (DOLLARS IN THOUSANDS)

	February 2016	February 2015	Change
Average Daily Portfolio (\$)	64,724,907	58,156,827	+6,568,080
Accrued Earnings (\$)	23,930	11,885	+12,045
Effective Yield (%)	0.467	0.266	+0.201
Average Life-Month End (In Days)	159	208	-49
Total Security Transactions			
Amount (\$)	24,307,388	20,647,259	+3,660,129
Number	488	413	+75
Total Time Deposit Transactions			
Amount (\$)	2,840,000	1,546,280	+1,293,720
Number	117	82	+35
Average Workday Investment Activity (\$)	1,357,369	1,168,081	+189,288
Prescribed Demand Account Balances For Services (\$)	2,024,500	2,061,193	-36,693

**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**

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

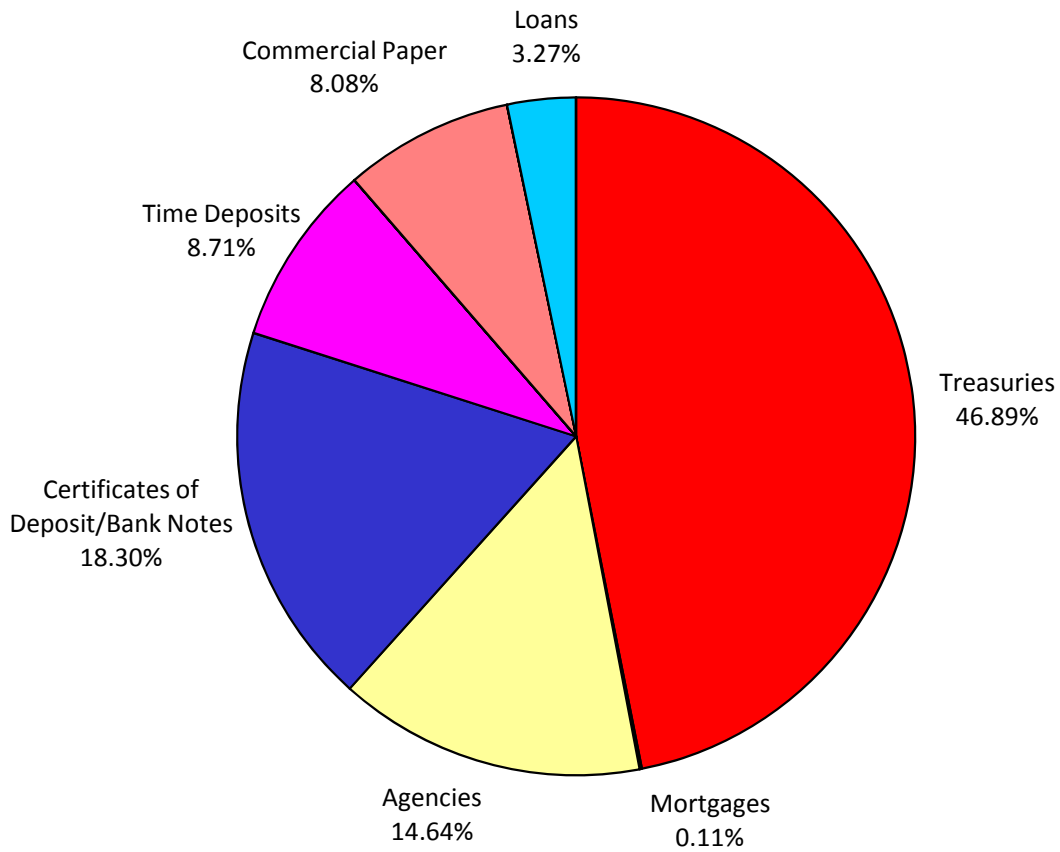
February 29, 2016

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	10,714,095	16.68	+0.27
Bonds	0	0.00	0
Notes	19,398,447	30.21	-4.93
Strips	0	0.00	0
Total Government	30,112,542	46.89	-4.66
Agency Debentures	1,777,128	2.76	+0.31
Certificates of Deposit	11,450,007	17.83	+0.86
Bank Notes	300,000	0.47	+0.01
Repurchases	0	0.00	0
Agency Discount Notes	7,334,356	11.42	+0.27
Time Deposits	5,593,440	8.71	+0.06
GNMAs	0	0.00	0
Commercial Paper	5,187,690	8.08	+1.30
FHLMC/Remics	70,048	0.11	0
Corporate Bonds	0	0.00	0
AB 55 Loans	415,567	0.65	+0.03
GF Loans	1,680,400	2.62	+1.82
Other	299,976	0.46	0
Reversed Repurchases	0	0.00	0
Total (All Types)	64,221,154	100.00	

INVESTMENT ACTIVITY

	February 2016		January 2016	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	488	24,307,388	347	17,339,980
Other	6	23,227	5	225,215
Time Deposits	117	2,840,000	163	4,060,000
Total	611	27,170,615	515	21,625,195
PMIA Monthly Average Effective Yield (%)	0.467		0.446	
Year to Date Yield Last Day of Month (%)	0.378		0.366	

**Pooled Money Investment Account
Portfolio Composition
\$64.2 billion
2/29/16**



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>
02/01/16 REDEMPTIONS									
CD		MUFG UNION	0.350	02/01/16	0.350	50,000	47	22,847.22	0.355
CD		MUFG UNION	0.350	02/01/16	0.350	50,000	47	22,847.22	0.355
CD		BOWEST	0.370	02/01/16	0.370	50,000	137	70,402.78	0.375
CD		BOWEST	0.370	02/01/16	0.370	50,000	137	70,402.78	0.375
CD		CHASE USA	0.460	02/01/16	0.460	50,000	227	145,027.78	0.466
CD		CHASE USA	0.460	02/01/16	0.460	50,000	227	145,027.78	0.466
CP		TOKYO NY		02/01/16	0.410	50,000	19	10,819.44	0.416
CP		TOKYO NY		02/01/16	0.410	50,000	19	10,819.44	0.416
CP		TOKYO NY		02/01/16	0.410	50,000	19	10,819.44	0.416
CP		TOKYO NY		02/01/16	0.430	50,000	26	15,527.78	0.436
CP		TOKYO NY		02/01/16	0.430	50,000	26	15,527.78	0.436
CP		TD USA		02/01/16	0.310	50,000	60	25,833.33	0.314
CP		TD USA		02/01/16	0.310	50,000	60	25,833.33	0.314
CP		TD USA		02/01/16	0.200	50,000	97	26,944.44	0.203
CP		TD USA		02/01/16	0.200	50,000	97	26,944.44	0.203
CP		CAFCO		02/01/16	0.460	50,000	179	114,361.11	0.467
CP		CAFCO		02/01/16	0.460	50,000	179	114,361.11	0.467
DN		IBRD		02/01/16	0.200	50,000	69	19,166.67	0.203
DN		IBRD		02/01/16	0.200	50,000	69	19,166.67	0.203
DN		FHLMC		02/01/16	0.145	50,000	216	43,500.00	0.147
DN		FHLMC		02/01/16	0.145	50,000	216	43,500.00	0.147
DN		FNMA		02/01/16	0.150	50,000	230	47,916.67	0.152
DN		FNMA		02/01/16	0.150	50,000	230	47,916.67	0.152
DN		FNMA		02/01/16	0.150	50,000	230	47,916.67	0.152
DN		FNMA		02/01/16	0.150	50,000	230	47,916.67	0.152
DN		FNMA		02/01/16	0.160	50,000	251	55,777.78	0.162
DN		FNMA		02/01/16	0.160	50,000	251	55,777.78	0.162
DN		FHLMC		02/01/16	0.180	50,000	278	69,500.00	0.183
DN		FHLMC		02/01/16	0.180	50,000	278	69,500.00	0.183
DN		FHLMC		02/01/16	0.180	50,000	278	69,500.00	0.183
DN		FHLMC		02/01/16	0.180	50,000	278	69,500.00	0.183
DN		FNMA		02/01/16	0.180	50,000	278	69,500.00	0.183
DN		FNMA		02/01/16	0.180	50,000	278	69,500.00	0.183
DN		FHLMC		02/01/16	0.180	50,000	279	69,750.00	0.183
DN		FHLMC		02/01/16	0.180	50,000	279	69,750.00	0.183
DN		FNMA		02/01/16	0.180	50,000	286	71,500.00	0.183
DN		FNMA		02/01/16	0.180	50,000	286	71,500.00	0.183
DN		FNMA		02/01/16	0.200	50,000	292	81,111.11	0.203
DN		FNMA		02/01/16	0.200	50,000	292	81,111.11	0.203
YCD		MONTREAL	0.360	02/01/16	0.360	50,000	26	13,000.00	0.365
YCD		MONTREAL	0.360	02/01/16	0.360	50,000	26	13,000.00	0.365
YCD		TOKYO-MIT	0.400	02/01/16	0.400	50,000	27	15,000.00	0.406
YCD		TOKYO-MIT	0.400	02/01/16	0.400	50,000	27	15,000.00	0.406
YCD		MONTREAL	0.380	02/01/16	0.380	50,000	42	22,166.67	0.385
YCD		BNP	0.400	02/01/16	0.400	50,000	54	30,000.00	0.406
YCD		SWEDBANK	0.210	02/01/16	0.210	50,000	88	25,666.67	0.213
YCD		SCOTIA	0.360	02/01/16	0.360	50,000	145	72,500.00	0.365
YCD		SCOTIA	0.360	02/01/16	0.360	50,000	145	72,500.00	0.365

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/01/16 PURCHASES									
	CP	RABO NY		02/12/16	0.360	50,000			
	CP	RABO NY		02/12/16	0.360	50,000			
	CP	RABO NY		02/12/16	0.360	50,000			
	CP	SOC GEN NY		02/17/16	0.340	50,000			
	CP	SOC GEN NY		02/17/16	0.340	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	CAFCO		08/01/16	0.790	50,000			
	CP	CAFCO		08/01/16	0.790	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	YCD	MONTREAL	0.370	03/01/16	0.370	50,000			
	YCD	MONTREAL	0.370	03/01/16	0.370	50,000			
	YCD	NAT AUB	0.510	05/09/16	0.510	50,000			
	YCD	NAT AUB	0.510	05/09/16	0.510	50,000			
02/02/16 REDEMPTIONS									
	CD	CHASE USA	0.460	02/02/16	0.460	50,000	223	142,472.22	0.466
	CD	CHASE USA	0.460	02/02/16	0.460	50,000	223	142,472.22	0.466
02/02/16 PURCHASES									
	CD	US BANK	0.600	07/01/16	0.600	50,000			
	CD	US BANK	0.600	07/01/16	0.600	50,000			
	CD	BOWEST	0.650	07/01/16	0.650	50,000			
	CD	BOWEST	0.650	07/01/16	0.650	50,000			
	CP	GE CO		02/17/16	0.310	50,000			
	CP	GE CO		02/17/16	0.310	50,000			
	CP	RABO NY		02/17/16	0.360	50,000			
	CP	RABO NY		02/17/16	0.360	50,000			
	CP	RABO NY		02/17/16	0.360	50,000			
	CP	RABO NY		02/17/16	0.360	50,000			
	CP	BNP NY		02/17/16	0.380	50,000			
	CP	BNP NY		02/17/16	0.380	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	GE CO		03/07/16	0.330	50,000			
	CP	GE CO		03/07/16	0.330	50,000			
	CP	THUNDER		06/01/16	0.680	50,000			
	YCD	MONTREAL	0.370	02/26/16	0.370	50,000			
	YCD	MONTREAL	0.370	02/26/16	0.370	50,000			
	YCD	SOC GEN	0.400	02/29/16	0.400	50,000			
	YCD	SOC GEN	0.400	02/29/16	0.400	50,000			
	YCD	NORINCHUK	0.390	03/01/16	0.390	50,000			
	YCD	NORINCHUK	0.390	03/01/16	0.390	50,000			

02/03/16 NO REDEMPTIONS

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
02/03/16 PURCHASES									
	CP	BNP NY		02/19/16	0.380	50,000			
	CP	BNP NY		02/19/16	0.380	50,000			
	CP	RABO NY		02/26/16	0.380	50,000			
	CP	RABO NY		02/26/16	0.380	50,000			
	CP	TOKYO NY		03/01/16	0.430	50,000			
	CP	TOKYO NY		03/01/16	0.430	50,000			
	YCD	SVENSKA	0.390	03/07/16	0.390	50,000			
	YCD	SVENSKA	0.390	03/07/16	0.390	50,000			
02/04/16 REDEMPTIONS									
	TR	BILL		02/04/16	0.200	50,000	344	95,555.56	0.203
	TR	BILL		02/04/16	0.200	50,000	344	95,555.56	0.203
	TR	BILL		02/04/16	0.198	50,000	345	94,635.42	0.201
	TR	BILL		02/04/16	0.198	50,000	345	94,635.42	0.201
	TR	BILL		02/04/16	0.194	50,000	349	94,036.11	0.197
	TR	BILL		02/04/16	0.194	50,000	349	94,036.11	0.197
	TR	BILL		02/04/16	0.223	50,000	357	110,322.92	0.226
	TR	BILL		02/04/16	0.223	50,000	357	110,322.92	0.226
	TR	BILL		02/04/16	0.240	50,000	360	120,000.00	0.244
	TR	BILL		02/04/16	0.240	50,000	360	120,000.00	0.244
	TR	BILL		02/04/16	0.240	50,000	360	120,000.00	0.244
	TR	BILL		02/04/16	0.240	50,000	360	120,000.00	0.244
	TR	BILL		02/04/16	0.201	50,000	364	101,616.67	0.204
	TR	BILL		02/04/16	0.201	50,000	364	101,616.67	0.204
02/04/16 PURCHASES									
	CP	RABO NY		02/23/16	0.380	50,000			
	CP	RABO NY		02/23/16	0.380	50,000			
	CP	RABO NY		02/26/16	0.380	50,000			
	CP	RABO NY		02/26/16	0.380	50,000			
	CP	GE CO		03/01/16	0.340	50,000			
	CP	GE CO		03/01/16	0.340	50,000			
	CP	MIZUHO NY		05/04/16	0.600	50,000			
	CP	MIZUHO NY		05/04/16	0.600	50,000			
	DN	IBRD		04/01/16	0.360	50,000			
	DN	IBRD		04/01/16	0.360	50,000			
	DN	FNMA		05/26/16	0.370	50,000			
	DN	FNMA		05/26/16	0.370	50,000			
	DN	FNMA		06/01/16	0.380	50,000			
	DN	FNMA		06/01/16	0.380	50,000			
	TR	BILL		02/02/17	0.515	50,000			
	TR	BILL		02/02/17	0.515	50,000			
	TR	BILL		02/02/17	0.528	50,000			
	TR	BILL		02/02/17	0.528	50,000			
	TR	BILL		02/02/17	0.538	50,000			
	TR	BILL		02/02/17	0.538	50,000			
	YCD	TOKYO-MIT	0.400	03/01/16	0.400	50,000			
	YCD	TOKYO-MIT	0.400	03/01/16	0.400	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>
02/04/16 PURCHASES (Continued)									
	YCD	CIBC	0.390	03/02/16	0.390	50,000			
	YCD	CIBC	0.390	03/02/16	0.390	50,000			
02/05/16 REDEMPTIONS									
	CP	TOKYO NY		02/05/16	0.440	50,000	29	17,722.22	0.446
	CP	TOKYO NY		02/05/16	0.440	50,000	29	17,722.22	0.446
	CP	TOKYO NY		02/05/16	0.440	50,000	29	17,722.22	0.446
	CP	GE CO		02/05/16	0.300	50,000	30	12,500.00	0.304
	CP	GE CO		02/05/16	0.300	50,000	30	12,500.00	0.304
	CP	TOYOTA		02/05/16	0.270	50,000	88	33,000.00	0.274
	YCD	SUMITOMO	0.390	02/05/16	0.390	50,000	22	11,916.67	0.395
	YCD	SUMITOMO	0.390	02/05/16	0.390	50,000	22	11,916.67	0.395
	YCD	NORINCHUK	0.410	02/05/16	0.410	50,000	39	22,208.33	0.416
	YCD	NORINCHUK	0.410	02/05/16	0.410	50,000	39	22,208.33	0.416
02/05/16 PURCHASES									
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	YCD	BNP	0.400	02/29/16	0.400	50,000			
	YCD	BNP	0.400	02/29/16	0.400	50,000			
02/08/16 REDEMPTIONS									
	CP	BNP NY		02/08/16	0.390	50,000	31	16,791.67	0.396
	CP	BNP NY		02/08/16	0.390	50,000	31	16,791.67	0.396
	CP	BNP NY		02/08/16	0.390	50,000	31	16,791.67	0.396
	YCD	DNB	0.360	02/08/16	0.360	50,000	32	16,000.00	0.365
	YCD	DNB	0.360	02/08/16	0.360	50,000	32	16,000.00	0.365
	YCD	SUMITOMO	0.400	02/08/16	0.400	50,000	34	18,888.89	0.406
	YCD	SUMITOMO	0.400	02/08/16	0.400	50,000	34	18,888.89	0.406
02/08/16 NO PURCHASES									
02/09/16 NO REDEMPTIONS									
02/09/16 NO PURCHASES									
02/10/16 NO REDEMPTIONS									
02/10/16 PURCHASES									
	CP	RABO NY		02/11/16	0.360	50,000			
	CP	RABO NY		02/11/16	0.360	50,000			
	CP	GE CO		03/02/16	0.350	50,000			
	CP	GE CO		03/02/16	0.350	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
02/11/16 REDEMPTIONS									
	CP	RABO NY		02/11/16	0.360	50,000	1	500.00	0.365
	CP	RABO NY		02/11/16	0.360	50,000	1	500.00	0.365
02/11/16 NO PURCHASES									
02/12/16 REDEMPTIONS									
	CP	RABO NY		02/12/16	0.360	50,000	11	5,500.00	0.365
	CP	RABO NY		02/12/16	0.360	50,000	11	5,500.00	0.365
	CP	RABO NY		02/12/16	0.360	50,000	11	5,500.00	0.365
	CP	GE CO		02/12/16	0.300	50,000	17	7,083.33	0.304
	CP	GE CO		02/12/16	0.300	50,000	17	7,083.33	0.304
	YCD	MONTREAL	0.350	02/12/16	0.350	50,000	22	10,694.00	0.355
	YCD	MONTREAL	0.350	02/12/16	0.350	50,000	22	10,694.00	0.355
	YCD	DNB	0.350	02/12/16	0.350	50,000	35	17,013.89	0.355
	YCD	DNB	0.350	02/12/16	0.350	50,000	35	17,013.89	0.355
02/12/16 NO PURCHASES									
02/15/16 REDEMPTIONS									
	TR	NOTE	0.375	02/15/16	0.427	50,000	1,095	640,625.00	0.427
	TR	NOTE	0.375	02/15/16	0.427	50,000	1,095	640,625.00	0.427
02/16/16 NO REDEMPTIONS									
02/16/16 NO PURCHASES									
02/17/16 REDEMPTIONS									
	CP	GE CO		02/17/16	0.310	50,000	15	6,458.33	0.314
	CP	GE CO		02/17/16	0.310	50,000	15	6,458.33	0.314
	CP	RABO NY		02/17/16	0.360	50,000	15	7,500.00	0.365
	CP	RABO NY		02/17/16	0.360	50,000	15	7,500.00	0.365
	CP	RABO NY		02/17/16	0.360	50,000	15	7,500.00	0.365
	CP	RABO NY		02/17/16	0.360	50,000	15	7,500.00	0.365
	CP	BNP NY		02/17/16	0.380	50,000	15	7,916.67	0.385
	CP	BNP NY		02/17/16	0.380	50,000	15	7,916.67	0.385
	CP	SOC GEN NY		02/17/16	0.340	50,000	16	7,555.56	0.345
	CP	SOC GEN NY		02/17/16	0.340	50,000	16	7,555.56	0.345
	CP	TOKYO NY		02/17/16	0.420	50,000	22	12,833.33	0.426
	CP	TOKYO NY		02/17/16	0.420	50,000	22	12,833.33	0.426
	CP	BNP NY		02/17/16	0.370	50,000	27	13,875.00	0.375
	CP	BNP NY		02/17/16	0.370	50,000	27	13,875.00	0.375
	CP	BNP NY		02/17/16	0.370	50,000	27	13,875.00	0.375
	CP	TOYOTA		02/17/16	0.300	50,000	100	41,666.67	0.304
	CP	CRC		02/17/16	0.480	50,000	176	117,333.33	0.488
	YCD	TOKYO-MIT	0.390	02/17/16	0.390	50,000	20	10,833.33	0.395
	YCD	TOKYO-MIT	0.390	02/17/16	0.390	50,000	20	10,833.33	0.395

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>
02/17/16 REDEMPTIONS (Continued)									
	YCD	SOC GEN	0.400	02/17/16	0.400	50,000	29	16,111.11	0.406
	YCD	SOC GEN	0.400	02/17/16	0.400	50,000	29	16,111.11	0.406
	YCD	CIBC	0.360	02/17/16	0.360	50,000	49	24,500.00	0.365
	YCD	CIBC	0.360	02/17/16	0.360	50,000	49	24,500.00	0.365
	YCD	SUMITOMO	0.440	02/17/16	0.440	50,000	49	29,944.44	0.446
	YCD	SUMITOMO	0.440	02/17/16	0.440	50,000	49	29,944.44	0.446
	YCD	MIZUHO	0.400	02/17/16	0.400	50,000	90	50,000.00	0.406
	YCD	MIZUHO	0.400	02/17/16	0.400	50,000	90	50,000.00	0.406
02/17/16 NO PURCHASES									
02/18/16 SALES									
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
02/18/16 NO REDEMPTIONS									
02/18/16 PURCHASES									
	CD	BOWEST	0.465	04/01/16	0.465	50,000			
	CD	BOWEST	0.465	04/01/16	0.465	50,000			
	CD	CITIBANK	0.630	06/24/16	0.630	50,000			
	CD	CITIBANK	0.630	06/24/16	0.630	50,000			
	CP	RABO NY		02/23/16	0.370	50,000			
	CP	RABO NY		02/23/16	0.370	50,000			
	CP	RABO NY		02/23/16	0.370	50,000			
	CP	RABO NY		02/23/16	0.370	50,000			
	CP	BNP NY		03/08/16	0.390	50,000			
	CP	BNP NY		03/08/16	0.390	50,000			
	CP	TOKYO NY		03/08/16	0.420	50,000			
	CP	TOKYO NY		03/08/16	0.420	50,000			
	CP	TD USA		03/28/16	0.380	50,000			
	CP	TD USA		03/28/16	0.380	50,000			
	CP	MIZUHO NY		07/01/16	0.700	50,000			
	CP	MIZUHO NY		07/01/16	0.700	50,000			
	TR	BILL		02/02/17	0.505	50,000			
	TR	BILL		02/02/17	0.505	50,000			
	YCD	DNB	0.360	03/07/16	0.360	50,000			
	YCD	DNB	0.360	03/07/16	0.360	50,000			
	YCD	SUMITOMO	0.380	03/07/16	0.380	50,000			
	YCD	SUMITOMO	0.380	03/07/16	0.380	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
02/19/16 REDEMPTIONS									
	CP	BNP NY		02/19/16	0.380	50,000	16	8,444.44	0.385
	CP	BNP NY		02/19/16	0.380	50,000	16	8,444.44	0.385
02/19/16 PURCHASES									
	CP	GE CO		03/28/16	0.370	50,000			
	CP	GE CO		03/28/16	0.370	50,000			
	CP	BNP NY		03/28/16	0.410	50,000			
	CP	BNP NY		03/28/16	0.410	50,000			
	TR	BILL		02/02/17	0.508	50,000			
	TR	BILL		02/02/17	0.508	50,000			
	TR	BILL		02/02/17	0.508	50,000			
	TR	BILL		02/02/17	0.508	50,000			
02/22/16 REDEMPTIONS									
	DEB	FHLB	0.340	02/22/16	0.343	30,000	549	154,500.00	0.342
02/22/16 PURCHASES									
	CP	BNP NY		03/01/16	0.380	50,000			
	CP	BNP NY		03/01/16	0.380	50,000			
	CP	TOKYO NY		03/02/16	0.400	50,000			
	CP	TOKYO NY		03/02/16	0.400	50,000			
	CP	TD USA		04/01/16	0.380	50,000			
	CP	TD USA		04/01/16	0.380	50,000			
	TR	BILL		02/02/17	0.515	50,000			
	TR	BILL		02/02/17	0.515	50,000			
	TR	BILL		02/02/17	0.515	50,000			
02/23/16 REDEMPTIONS									
	CP	RABO NY		02/23/16	0.370	50,000	5	2,569.44	0.375
	CP	RABO NY		02/23/16	0.370	50,000	5	2,569.44	0.375
	CP	RABO NY		02/23/16	0.370	50,000	5	2,569.44	0.375
	CP	RABO NY		02/23/16	0.370	50,000	5	2,569.44	0.375
	CP	RABO NY		02/23/16	0.380	50,000	19	10,027.78	0.385
	CP	RABO NY		02/23/16	0.380	50,000	19	10,027.78	0.385
02/23/16 PURCHASES									
	CP	BNP NY		03/07/16	0.380	50,000			
	CP	BNP NY		03/07/16	0.380	50,000			
	CP	RABO NY		07/01/16	0.665	50,000			
	CP	RABO NY		07/01/16	0.665	50,000			
	YCD	MONTREAL	0.320	03/01/16	0.320	50,000			
	YCD	MONTREAL	0.320	03/01/16	0.320	50,000			
	YCD	MONTREAL	0.320	03/02/16	0.320	50,000			
	YCD	MONTREAL	0.320	03/02/16	0.320	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>
02/23/16 PURCHASES (Continued)									
	YCD	CIBC	0.380	03/21/16	0.380	50,000			
	YCD	CIBC	0.380	03/21/16	0.380	50,000			
	YCD	SCOTIA	0.820	08/29/16	0.820	50,000			
	YCD	SCOTIA	0.820	08/29/16	0.820	50,000			
02/24/16 NO REDEMPTIONS									
02/24/16 PURCHASES									
	CD	US BANK	0.600	06/24/16	0.600	50,000			
	CD	US BANK	0.600	06/24/16	0.600	50,000			
	CP	BNP NY		03/24/16	0.400	50,000			
	CP	BNP NY		03/24/16	0.400	50,000			
	CP	BNP NY		03/24/16	0.400	50,000			
	CP	BNP NY		03/24/16	0.400	50,000			
	CP	TOYOTA		05/09/16	0.490	50,000			
	CP	TOYOTA		05/09/16	0.490	50,000			
	CP	MIZUHO NY		05/27/16	0.600	50,000			
	CP	MIZUHO NY		05/27/16	0.600	50,000			
	CP	CRC		06/01/16	0.580	50,000			
	CP	TOYOTA		06/24/16	0.590	50,000			
	CP	TOYOTA		06/24/16	0.590	50,000			
	TR	NOTE	0.625	09/30/17	0.753	50,000			
	TR	NOTE	0.625	09/30/17	0.753	50,000			
	TR	NOTE	0.625	09/30/17	0.753	50,000			
	TR	NOTE	0.625	09/30/17	0.753	50,000			
	YCD	SUMITOMO	0.370	03/08/16	0.370	50,000			
	YCD	SUMITOMO	0.370	03/08/16	0.370	50,000			
	YCD	SUMITOMO	0.370	03/08/16	0.370	50,000			
	YCD	SE BANKEN	0.340	03/24/16	0.340	50,000			
	YCD	SE BANKEN	0.340	03/24/16	0.340	50,000			
	YCD	NORINCHUK	0.430	04/11/16	0.430	50,000			
	YCD	NORINCHUK	0.430	04/11/16	0.430	50,000			
02/25/16 NO REDEMPTIONS									
02/25/16 PURCHASES									
	CD	MUFG UNION	0.450	05/09/16	0.450	50,000			
	CD	MUFG UNION	0.450	05/09/16	0.450	50,000			
	CD	US BANK	0.620	07/01/16	0.620	50,000			
	CD	US BANK	0.620	07/01/16	0.620	50,000			
	CD	US BANK	0.700	08/01/16	0.700	50,000			
	CD	US BANK	0.700	08/01/16	0.700	50,000			
	CD	WELLS FGO	0.900	10/03/16	0.900	50,000			
	CD	WELLS FGO	0.900	10/03/16	0.900	50,000			
	CP	BNP NY		03/02/16	0.370	50,000			
	CP	BNP NY		03/02/16	0.370	50,000			
	CP	GE CO		03/28/16	0.340	50,000			
	CP	GE CO		03/28/16	0.340	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>
02/25/16 PURCHASES (Continued)									
	CP	BNP NY		03/28/16	0.410	50,000			
	CP	BNP NY		03/28/16	0.410	50,000			
	CP	CHEV CORP		06/24/16	0.570	50,000			
	CP	JPM LLC		08/26/16	0.830	50,000			
	CP	JPM LLC		08/26/16	0.830	50,000			
	DEB	FHLB	0.500	09/01/16	0.500	50,000			
	DEB	FHLB	0.500	09/01/16	0.500	50,000			
	DEB	FHLB	0.520	10/03/16	0.520	50,000			
	DEB	FHLB	0.520	10/03/16	0.520	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/29/16	0.420	50,000			
	DN	FNMA		08/29/16	0.420	50,000			
	DN	FNMA		08/29/16	0.440	50,000			
	DN	FNMA		08/29/16	0.440	50,000			
	DN	FHLMC		09/01/16	0.440	50,000			
	DN	FHLMC		09/01/16	0.440	50,000			
	DN	FHLMC		10/03/16	0.460	50,000			
	DN	FHLMC		10/03/16	0.460	50,000			
	SBA FR	POOL #509792	0.750	02/25/41	0.750	12,180			
	TR	NOTE	0.500	11/30/16	0.567	50,000			
	TR	NOTE	0.500	11/30/16	0.567	50,000			
	TR	NOTE	0.500	11/30/16	0.567	50,000			
	TR	NOTE	0.500	11/30/16	0.567	50,000			
	TR	NOTE	0.500	11/30/16	0.567	50,000			
	TR	BILL		01/05/17	0.470	50,000			
	TR	BILL		01/05/17	0.470	50,000			
	TR	BILL		01/05/17	0.470	50,000			
	TR	BILL		01/05/17	0.470	50,000			
	TR	BILL		01/05/17	0.470	50,000			
	YCD	SOC GEN	0.400	03/24/16	0.400	50,000			
	YCD	SOC GEN	0.400	03/24/16	0.400	50,000			
	YCD	SUMITOMO	0.400	03/24/16	0.400	50,000			
	YCD	SUMITOMO	0.400	03/24/16	0.400	50,000			
	YCD	SWEDBANK	0.370	03/28/16	0.370	50,000			
	YCD	SWEDBANK	0.370	03/28/16	0.370	50,000			
	YCD	DNB	0.360	04/01/16	0.360	50,000			
	YCD	DNB	0.360	04/01/16	0.360	50,000			
	YCD	TOKYO-MIT	0.410	04/01/16	0.410	50,000			
	YCD	TOKYO-MIT	0.410	04/01/16	0.410	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>
02/25/16 PURCHASES (Continued)									
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000			
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000			
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000			
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000			
	YCD FR	WESTPAC	0.979	02/24/17	0.979	50,000			
	YCD FR	WESTPAC	0.979	02/24/17	0.979	50,000			
02/26/16 REDEMPTIONS									
	CP	TOKYO NY		02/26/16	0.420	50,000	21	12,250.00	0.426
	CP	TOKYO NY		02/26/16	0.420	50,000	21	12,250.00	0.426
	CP	TOKYO NY		02/26/16	0.420	50,000	21	12,250.00	0.426
	CP	RABO NY		02/26/16	0.380	50,000	22	11,611.11	0.385
	CP	RABO NY		02/26/16	0.380	50,000	22	11,611.11	0.385
	CP	RABO NY		02/26/16	0.380	50,000	23	12,138.89	0.385
	CP	RABO NY		02/26/16	0.380	50,000	23	12,138.89	0.385
	CP	TOKYO NY		02/26/16	0.420	50,000	24	14,000.00	0.426
	CP	TOKYO NY		02/26/16	0.420	50,000	24	14,000.00	0.426
	CP	TOKYO NY		02/26/16	0.420	50,000	25	14,583.33	0.426
	CP	TOKYO NY		02/26/16	0.420	50,000	25	14,583.33	0.426
	CP	NISSAN		02/26/16	0.700	50,000	38	36,944.44	0.710
	CP	NISSAN		02/26/16	0.740	50,000	49	50,361.11	0.751
	CP	GE CO		02/26/16	0.320	50,000	50	22,222.22	0.325
	CP	GE CO		02/26/16	0.320	50,000	50	22,222.22	0.325
	CP	TD USA		02/26/16	0.300	50,000	94	39,166.67	0.304
	CP	TD USA		02/26/16	0.300	50,000	94	39,166.67	0.304
	YCD	MONTREAL	0.370	02/26/16	0.370	50,000	24	12,333.33	0.375
	YCD	MONTREAL	0.370	02/26/16	0.370	50,000	24	12,333.33	0.375
	YCD	MONTREAL	0.320	02/26/16	0.320	50,000	28	12,444.44	0.324
	YCD	MONTREAL	0.320	02/26/16	0.320	50,000	28	12,444.44	0.324
	YCD	SUMITOMO	0.400	02/26/16	0.400	50,000	29	16,111.11	0.406
	YCD	SUMITOMO	0.400	02/26/16	0.400	50,000	29	16,111.11	0.406
	YCD	SOC GEN	0.400	02/26/16	0.400	50,000	31	17,222.22	0.406
	YCD	SOC GEN	0.400	02/26/16	0.400	50,000	31	17,222.22	0.406
	YCD	TOKYO-MIT	0.410	02/26/16	0.410	50,000	32	18,222.22	0.416
	YCD	TOKYO-MIT	0.410	02/26/16	0.410	50,000	32	18,222.22	0.416
	YCD	SWEDBANK	0.360	02/26/16	0.360	50,000	36	18,000.00	0.365
	YCD	SWEDBANK	0.360	02/26/16	0.360	50,000	36	18,000.00	0.365
	YCD	CIBC	0.380	02/26/16	0.380	50,000	51	26,916.67	0.385
	YCD	CIBC	0.380	02/26/16	0.380	50,000	51	26,916.67	0.385
02/26/16 NO PURCHASES									
02/29/16 REDEMPTIONS									
	CD	CITIBANK	0.380	02/29/16	0.380	35,000	91	33,619.44	0.385
	CD	US BANK	0.290	02/29/16	0.290	50,000	173	69,680.56	0.294
	CD	US BANK	0.290	02/29/16	0.290	50,000	173	69,680.56	0.294
	CD	US BANK	0.290	02/29/16	0.290	50,000	173	69,680.56	0.294
	CD	US BANK	0.290	02/29/16	0.290	50,000	173	69,680.56	0.294

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>
02/29/16 REDEMPTIONS (Continued)									
CP		GE CO		02/29/16	0.310	50,000	33	14,208.33	0.314
CP		GE CO		02/29/16	0.310	50,000	33	14,208.33	0.314
CP		BNP NY		02/29/16	0.390	50,000	55	29,791.67	0.396
CP		BNP NY		02/29/16	0.390	50,000	55	29,791.67	0.396
CP		BNP NY		02/29/16	0.390	50,000	55	29,791.67	0.396
CP		OLD LINE		02/29/16	0.330	40,000	91	33,366.67	0.335
CP		TOYOTA		02/29/16	0.440	50,000	173	105,722.22	0.447
DN		IBRD		02/29/16	0.210	50,000	98	28,583.33	0.213
DN		FHLMC		02/29/16	0.170	50,000	259	61,152.78	0.173
DN		FHLMC		02/29/16	0.170	50,000	259	61,152.78	0.173
TR		NOTE	0.250	02/29/16	0.204	50,000	31	8,692.47	0.205
TR		NOTE	0.250	02/29/16	0.204	50,000	31	8,692.47	0.205
TR		NOTE	0.250	02/29/16	0.204	50,000	31	8,692.47	0.205
TR		NOTE	0.250	02/29/16	0.204	50,000	31	8,692.47	0.205
TR		NOTE	0.250	02/29/16	0.250	50,000	32	10,989.01	0.251
TR		NOTE	0.250	02/29/16	0.250	50,000	32	10,989.01	0.251
TR		NOTE	0.250	02/29/16	0.250	50,000	32	10,989.01	0.251
TR		NOTE	0.250	02/29/16	0.250	50,000	32	10,989.01	0.251
TR		NOTE	0.250	02/29/16	0.250	50,000	39	13,392.86	0.251
TR		NOTE	0.250	02/29/16	0.250	50,000	39	13,392.86	0.251
TR		NOTE	0.250	02/29/16	0.124	50,000	68	11,632.90	0.125
TR		NOTE	0.250	02/29/16	0.124	50,000	68	11,632.90	0.125
TR		NOTE	0.250	02/29/16	0.124	50,000	68	11,632.90	0.125
TR		NOTE	0.250	02/29/16	0.124	50,000	68	11,632.90	0.125
TR		NOTE	0.250	02/29/16	0.230	50,000	73	23,115.55	0.231
TR		NOTE	0.250	02/29/16	0.230	50,000	73	23,115.55	0.231
TR		NOTE	0.250	02/29/16	0.250	50,000	166	57,005.49	0.251
TR		NOTE	0.250	02/29/16	0.250	50,000	166	57,005.49	0.251
TR		NOTE	0.250	02/29/16	0.250	50,000	166	57,005.49	0.251
TR		NOTE	0.250	02/29/16	0.250	50,000	166	57,005.49	0.251
TR		NOTE	0.250	02/29/16	0.258	50,000	173	61,362.46	0.259
TR		NOTE	0.250	02/29/16	0.258	50,000	173	61,362.46	0.259
TR		NOTE	0.250	02/29/16	0.258	50,000	173	61,362.46	0.259
TR		NOTE	0.250	02/29/16	0.258	50,000	173	61,362.46	0.259
TR		NOTE	0.250	02/29/16	0.151	50,000	244	50,356.65	0.151
TR		NOTE	0.250	02/29/16	0.151	50,000	244	50,356.65	0.151
TR		NOTE	0.250	02/29/16	0.151	50,000	244	50,356.65	0.151
TR		NOTE	0.250	02/29/16	0.151	50,000	244	50,356.65	0.151
TR		NOTE	0.250	02/29/16	0.181	50,000	250	62,160.33	0.181
TR		NOTE	0.250	02/29/16	0.181	50,000	250	62,160.33	0.181
TR		NOTE	0.250	02/29/16	0.181	50,000	250	62,160.33	0.181
TR		NOTE	0.250	02/29/16	0.181	50,000	250	62,160.33	0.181
TR		NOTE	0.250	02/29/16	0.181	50,000	250	62,160.33	0.181
TR		NOTE	0.250	02/29/16	0.199	50,000	250	68,019.70	0.199
TR		NOTE	0.250	02/29/16	0.199	50,000	250	68,019.70	0.199
TR		NOTE	0.250	02/29/16	0.199	50,000	250	68,019.70	0.199
TR		NOTE	0.250	02/29/16	0.199	50,000	250	68,019.70	0.199

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>
02/29/16 REDEMPTIONS (Continued)									
TR	NOTE		0.250	02/29/16	0.200	50,000	258	70,737.09	0.200
TR	NOTE		0.250	02/29/16	0.200	50,000	258	70,737.09	0.200
TR	NOTE		0.250	02/29/16	0.200	50,000	258	70,737.09	0.200
TR	NOTE		0.250	02/29/16	0.200	50,000	258	70,737.09	0.200
TR	NOTE		0.250	02/29/16	0.348	50,000	616	292,968.75	0.348
TR	NOTE		0.250	02/29/16	0.348	50,000	616	292,968.75	0.348
TR	NOTE		0.250	02/29/16	0.348	50,000	616	292,968.75	0.348
TR	NOTE		0.250	02/29/16	0.348	50,000	616	292,968.75	0.348
TR	NOTE		0.250	02/29/16	0.359	50,000	619	303,753.39	0.359
TR	NOTE		0.250	02/29/16	0.359	50,000	619	303,753.39	0.359
TR	NOTE		0.250	02/29/16	0.359	50,000	619	303,753.39	0.359
TR	NOTE		0.250	02/29/16	0.339	50,000	626	290,506.11	0.339
TR	NOTE		0.250	02/29/16	0.339	50,000	626	290,506.11	0.339
TR	NOTE		0.250	02/29/16	0.323	50,000	628	277,513.59	0.323
TR	NOTE		0.250	02/29/16	0.323	50,000	628	277,513.59	0.323
TR	NOTE		0.250	02/29/16	0.323	50,000	628	277,513.59	0.323
TR	NOTE		0.250	02/29/16	0.323	50,000	628	277,513.59	0.323
TR	NOTE		0.250	02/29/16	0.284	50,000	633	246,008.83	0.284
TR	NOTE		0.250	02/29/16	0.284	50,000	633	246,008.83	0.284
TR	NOTE		0.250	02/29/16	0.290	50,000	636	252,887.23	0.290
TR	NOTE		0.250	02/29/16	0.290	50,000	636	252,887.23	0.290
TR	NOTE		0.250	02/29/16	0.263	50,000	642	231,487.77	0.263
TR	NOTE		0.250	02/29/16	0.263	50,000	642	231,487.77	0.263
TR	NOTE		0.250	02/29/16	0.263	50,000	642	231,487.77	0.263
TR	NOTE		0.250	02/29/16	0.263	50,000	642	231,487.77	0.263
TR	NOTE		0.250	02/29/16	0.283	50,000	643	249,405.57	0.283
TR	NOTE		0.250	02/29/16	0.283	50,000	643	249,405.57	0.283
TR	NOTE		0.250	02/29/16	0.283	50,000	643	249,405.57	0.283
TR	NOTE		0.250	02/29/16	0.336	50,000	670	307,404.89	0.335
TR	NOTE		0.250	02/29/16	0.336	50,000	670	307,404.89	0.335
TR	NOTE		0.250	02/29/16	0.336	50,000	670	307,404.89	0.335
TR	NOTE		0.250	02/29/16	0.336	50,000	670	307,404.89	0.335
TR	NOTE		0.250	02/29/16	0.349	50,000	678	323,794.15	0.349
TR	NOTE		0.250	02/29/16	0.349	50,000	678	323,794.15	0.349
TR	NOTE		0.250	02/29/16	0.358	50,000	678	331,606.65	0.358
TR	NOTE		0.250	02/29/16	0.358	50,000	678	331,606.65	0.358
TR	NOTE		0.250	02/29/16	0.415	50,000	697	394,701.09	0.415
TR	NOTE		0.250	02/29/16	0.415	50,000	697	394,701.09	0.415
TR	NOTE		0.250	02/29/16	0.415	50,000	697	394,701.09	0.415
TR	NOTE		0.250	02/29/16	0.415	50,000	697	394,701.09	0.415
YCD	BNP		0.400	02/29/16	0.400	50,000	24	13,333.33	0.406
YCD	BNP		0.400	02/29/16	0.400	50,000	24	13,333.33	0.406
YCD	SOC GEN		0.400	02/29/16	0.400	50,000	27	15,000.00	0.406
YCD	SOC GEN		0.400	02/29/16	0.400	50,000	27	15,000.00	0.406
YCD	SCOTIA		0.400	02/29/16	0.400	50,000	97	53,888.89	0.406
YCD	SCOTIA		0.400	02/29/16	0.400	50,000	97	53,888.89	0.406

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>
02/29/16 PURCHASES									
	CP	TOKYO NY		03/07/16	0.400	50,000			
	CP	TOKYO NY		03/07/16	0.400	50,000			

FOOTNOTES

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

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), 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

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

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
ALHAMBRA				
New Omni Bank, NA	12/04/15	0.240	1,000,000.00	03/04/16
New Omni Bank, NA	12/11/15	0.260	2,000,000.00	03/04/16
New Omni Bank, NA	01/14/16	0.230	2,000,000.00	03/04/16
New Omni Bank, NA	10/07/15	0.070	1,000,000.00	04/06/16
New Omni Bank, NA	12/03/15	0.430	8,000,000.00	06/02/16
New Omni Bank, NA	12/17/15	0.540	5,000,000.00	06/16/16
New Omni Bank, NA	01/21/16	0.360	4,000,000.00	07/21/16
New Omni Bank, NA	01/28/16	0.450	2,000,000.00	07/28/16
New Omni Bank, NA	02/04/16	0.450	2,000,000.00	07/28/16
New Omni Bank, NA	02/12/16	0.440	2,000,000.00	08/12/16
AUBURN				
Community 1st Bank	12/18/15	0.300	2,000,000.00	03/18/16
Community 1st Bank	10/07/15	0.090	4,000,000.00	04/06/16
Community 1st Bank	01/20/16	0.390	2,000,000.00	07/20/16
Community 1st Bank	01/29/16	0.450	3,000,000.00	07/20/16
BREA				
Pacific Western Bank	09/16/15	0.260	40,000,000.00	03/16/16
Pacific Western Bank	10/09/15	0.090	10,000,000.00	04/08/16
Pacific Western Bank	11/19/15	0.350	50,000,000.00	05/19/16
Pacific Western Bank	01/27/16	0.420	40,000,000.00	07/27/16
Pacific Western Bank	02/24/16	0.460	50,000,000.00	08/24/16
BUENA PARK				
Uniti Bank	12/02/15	0.200	2,000,000.00	03/02/16
CHICO				
Tri Counties Bank	12/09/15	0.290	5,000,000.00	03/09/16
Tri Counties Bank	12/16/15	0.250	45,000,000.00	03/09/16
DIAMOND BAR				
Prospectors Federal Credit Union	09/10/15	0.290	4,000,000.00	03/10/16
EL MONTE				
Cathay Bank	12/18/15	0.300	50,000,000.00	03/18/16
FOLSOM				
Folsom Lake Bank	12/02/15	0.220	3,000,000.00	03/02/16
Folsom Lake Bank	01/13/16	0.230	1,500,000.00	04/13/16
Folsom Lake Bank	01/29/16	0.350	3,500,000.00	04/29/16
SAFE Credit Union	12/04/15	0.270	5,000,000.00	03/04/16
SAFE Credit Union	01/06/16	0.220	20,000,000.00	04/06/16
Sierra Vista Bank	12/02/15	0.220	1,500,000.00	03/02/16
Sierra Vista Bank	02/03/16	0.350	1,500,000.00	05/04/16
Sierra Vista Bank	02/17/16	0.420	2,000,000.00	08/17/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
FRESNO				
Central Valley Community Bank	12/02/15	0.220	5,000,000.00	03/02/16
GOLETA				
Community West Bank	10/14/15	0.130	13,000,000.00	04/13/16
Community West Bank	12/03/15	0.450	14,000,000.00	06/02/16
Community West Bank	12/04/15	0.460	13,000,000.00	06/03/16
IRVINE				
Banc of California, NA	10/15/15	0.110	50,000,000.00	04/14/16
Banc of California, NA	01/21/16	0.280	50,000,000.00	04/21/16
Banc of California, NA	01/28/16	0.350	50,000,000.00	04/28/16
Banc of California, NA	11/20/15	0.360	100,000,000.00	05/20/16
CommerceWest Bank	12/11/15	0.280	5,000,000.00	03/11/16
CommerceWest Bank	01/14/16	0.240	5,000,000.00	04/14/16
CommerceWest Bank	01/29/16	0.330	2,500,000.00	04/29/16
CommerceWest Bank	02/04/16	0.300	2,500,000.00	04/29/16
First Foundation Bank	12/03/15	0.250	22,000,000.00	03/03/16
First Foundation Bank	12/04/15	0.260	10,000,000.00	03/03/16
First Foundation Bank	10/09/15	0.110	12,000,000.00	04/08/16
First Foundation Bank	02/11/16	0.350	12,000,000.00	05/12/16
First Foundation Bank	02/24/16	0.340	30,000,000.00	05/25/16
Pacific Enterprise Bank	12/03/15	0.230	25,000,000.00	03/03/16
LODI				
Farmers & Merchants Bk Cen CA	12/02/15	0.200	35,000,000.00	03/02/16
Farmers & Merchants Bk Cen CA	12/09/15	0.270	20,000,000.00	03/09/16
Farmers & Merchants Bk Cen CA	01/06/16	0.190	25,000,000.00	04/06/16
Farmers & Merchants Bk Cen CA	01/15/16	0.250	35,000,000.00	04/15/16
Farmers & Merchants Bk Cen CA	01/21/16	0.260	35,000,000.00	04/21/16
LOS ANGELES				
1st Century Bank, NA	01/13/16	0.230	26,000,000.00	04/13/16
1st Century Bank, NA	02/12/16	0.350	20,000,000.00	05/13/16
Bank Leumi USA	01/08/16	0.270	25,000,000.00	04/08/16
Bank Leumi USA	01/20/16	0.280	30,000,000.00	04/20/16
Bank Leumi USA	02/03/16	0.360	20,000,000.00	05/04/16
BBCN Bank	12/02/15	0.200	90,000,000.00	03/02/16
BBCN Bank	12/11/15	0.280	75,000,000.00	03/11/16
BBCN Bank	01/07/16	0.240	90,000,000.00	04/07/16
BBCN Bank	01/13/16	0.210	45,000,000.00	04/13/16
California United Bank	10/01/15	0.140	10,000,000.00	04/01/16
Commonwealth Business Bank	12/04/15	0.240	5,000,000.00	03/04/16
Commonwealth Business Bank	12/11/15	0.280	5,000,000.00	03/11/16
Commonwealth Business Bank	01/15/16	0.230	3,500,000.00	03/11/16
Commonwealth Business Bank	12/18/15	0.280	10,000,000.00	03/18/16
Commonwealth Business Bank	01/08/16	0.240	15,000,000.00	04/08/16
Commonwealth Business Bank	02/12/16	0.330	5,000,000.00	05/13/16
Commonwealth Business Bank	02/19/16	0.320	11,000,000.00	05/20/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	02/26/16	0.320	7,000,000.00	05/20/16
Commonwealth Business Bank	01/29/16	0.470	10,000,000.00	07/29/16
CTBC Bank Corp. (USA)	01/06/16	0.190	50,000,000.00	04/06/16
CTBC Bank Corp. (USA)	01/14/16	0.240	50,000,000.00	04/14/16
CTBC Bank Corp. (USA)	01/28/16	0.330	10,000,000.00	04/28/16
Hanmi Bank	10/07/15	0.090	30,000,000.00	04/06/16
Hanmi Bank	02/04/16	0.470	30,000,000.00	08/04/16
Manufacturers Bank	12/10/15	0.320	50,000,000.00	03/10/16
Manufacturers Bank	01/08/16	0.260	100,000,000.00	04/08/16
Manufacturers Bank	01/15/16	0.270	50,000,000.00	04/15/16
Manufacturers Bank	02/11/16	0.350	35,000,000.00	05/12/16
Mission Valley Bank	10/14/15	0.100	7,000,000.00	04/13/16
Open Bank	12/10/15	0.300	5,000,000.00	03/10/16
Open Bank	12/10/15	0.300	5,000,000.00	03/10/16
Open Bank	09/11/15	0.280	5,000,000.00	03/11/16
Open Bank	09/18/15	0.270	2,000,000.00	03/18/16
Open Bank	09/23/15	0.120	10,000,000.00	03/23/16
Open Bank	02/10/16	0.290	10,000,000.00	05/11/16
Open Bank	01/06/16	0.470	2,000,000.00	07/06/16
Opus Bank	01/29/16	0.490	10,000,000.00	07/29/16
Pacific City Bank	12/10/15	0.300	10,000,000.00	03/10/16
Pacific City Bank	12/18/15	0.220	20,000,000.00	03/10/16
Pacific City Bank	01/08/16	0.240	30,000,000.00	04/08/16
Pacific City Bank	02/10/16	0.290	10,400,000.00	05/11/16
Pacific City Bank	02/11/16	0.330	5,000,000.00	05/11/16
Pacific City Bank	02/17/16	0.310	1,800,000.00	05/11/16
Pacific Commerce Bank	09/18/15	0.290	10,000,000.00	03/18/16
Wilshire Bank	12/03/15	0.230	50,000,000.00	03/03/16
Wilshire Bank	12/09/15	0.270	39,000,000.00	03/09/16
Wilshire Bank	12/18/15	0.230	29,000,000.00	03/09/16
Wilshire Bank	01/08/16	0.240	78,000,000.00	04/08/16
Wilshire Bank	01/14/16	0.240	74,000,000.00	04/14/16
Wilshire Bank	02/12/16	0.330	30,000,000.00	05/13/16
Woori America Bank	09/16/15	0.280	20,000,000.00	03/16/16
Woori America Bank	12/18/15	0.530	10,000,000.00	06/17/16
MANHATTAN BEACH				
Kinecta Federal Credit Union	11/06/15	0.200	15,000,000.00	03/04/16
Kinecta Federal Credit Union	12/04/15	0.270	15,000,000.00	03/04/16
Kinecta Federal Credit Union	02/05/16	0.400	20,000,000.00	05/06/16
Kinecta Federal Credit Union	02/18/16	0.340	15,000,000.00	05/19/16
MONTEREY				
1st Capital Bank	12/10/15	0.320	5,000,000.00	03/10/16
OAKDALE				
Oak Valley Community Bank	12/03/15	0.250	3,500,000.00	03/03/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
OAKLAND				
Beneficial State Bank	01/15/16	0.270	5,000,000.00	04/15/16
Beneficial State Bank	10/23/15	0.160	5,000,000.00	04/22/16
Beneficial State Bank	01/15/16	0.500	10,000,000.00	07/15/16
Beneficial State Bank	01/22/16	0.390	5,000,000.00	07/22/16
California Bank of Commerce	12/11/15	0.280	10,000,000.00	03/11/16
California Bank of Commerce	01/14/16	0.240	5,000,000.00	04/14/16
California Bank of Commerce	02/11/16	0.330	5,000,000.00	05/12/16
Community Bank of the Bay	12/04/15	0.460	5,000,000.00	06/03/16
Metropolitan Bank	12/10/15	0.300	4,500,000.00	03/10/16
Metropolitan Bank	01/08/16	0.190	1,500,000.00	03/10/16
Metropolitan Bank	01/14/16	0.240	1,000,000.00	04/14/16
Metropolitan Bank	01/29/16	0.310	2,000,000.00	04/14/16
Metropolitan Bank	02/25/16	0.480	1,000,000.00	08/25/16
ONTARIO				
Citizens Business Bank	12/04/15	0.240	25,000,000.00	03/04/16
Citizens Business Bank	12/09/15	0.270	25,000,000.00	03/04/16
Citizens Business Bank	01/06/16	0.190	40,000,000.00	04/06/16
Citizens Business Bank	01/20/16	0.250	50,000,000.00	04/20/16
Citizens Business Bank	01/29/16	0.330	30,000,000.00	04/29/16
Citizens Business Bank	02/03/16	0.330	30,000,000.00	05/04/16
Citizens Business Bank	02/11/16	0.330	50,000,000.00	05/12/16
Citizens Business Bank	02/17/16	0.300	30,000,000.00	05/18/16
ORANGE				
Grandpoint Bank	01/14/16	0.260	50,000,000.00	04/14/16
Grandpoint Bank	02/04/16	0.380	50,000,000.00	05/05/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	12/02/15	0.200	12,000,000.00	03/02/16
Malaga Bank, FSB	01/07/16	0.240	5,000,000.00	04/07/16
Malaga Bank, FSB	01/22/16	0.280	46,000,000.00	04/22/16
Malaga Bank, FSB	01/29/16	0.330	9,000,000.00	04/29/16
Malaga Bank, FSB	02/04/16	0.360	10,000,000.00	05/05/16
PASADENA				
American Plus Bank, NA	12/17/15	0.280	2,240,000.00	03/17/16
American Plus Bank, NA	11/18/15	0.320	500,000.00	05/18/16
American Plus Bank, NA	12/10/15	0.580	2,000,000.00	06/09/16
American Plus Bank, NA	02/24/16	0.460	1,000,000.00	08/24/16
Community Bank	09/16/15	0.290	35,000,000.00	03/16/16
Community Bank	10/02/15	0.140	25,000,000.00	04/01/16
Community Bank	11/04/15	0.290	30,000,000.00	05/04/16
Community Bank	02/12/16	0.350	25,000,000.00	05/13/16
Community Bank	12/09/15	0.560	30,000,000.00	06/08/16
Community Bank	01/13/16	0.480	25,000,000.00	07/13/16

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>
PASADENA (Continued)				
East West Bank	01/14/16	0.260	50,000,000.00	04/14/16
East West Bank	01/20/16	0.270	125,000,000.00	04/20/16
East West Bank	01/22/16	0.300	50,000,000.00	04/22/16
East West Bank	02/05/16	0.390	75,000,000.00	05/06/16
EverTrust Bank	12/09/15	0.270	10,000,000.00	03/09/16
EverTrust Bank	12/09/15	0.270	20,000,000.00	03/09/16
EverTrust Bank	02/17/16	0.300	10,000,000.00	05/18/16
EverTrust Bank	02/19/16	0.290	20,000,000.00	05/27/16
Wescom Central Credit Union	12/17/15	0.310	50,000,000.00	03/17/16
Wescom Central Credit Union	01/27/16	0.340	50,000,000.00	04/27/16
Wescom Central Credit Union	12/04/15	0.420	50,000,000.00	05/19/16
PASO ROBLES				
Heritage Oaks Bank	12/09/15	0.290	25,000,000.00	03/09/16
PORTERVILLE				
Bank of the Sierra	12/03/15	0.250	15,000,000.00	03/03/16
Bank of the Sierra	12/10/15	0.320	20,000,000.00	03/10/16
Bank of the Sierra	01/06/16	0.210	10,000,000.00	04/06/16
Bank of the Sierra	01/22/16	0.300	20,000,000.00	04/22/16
Bank of the Sierra	02/04/16	0.380	15,000,000.00	05/05/16
Bank of the Sierra	02/11/16	0.350	20,000,000.00	05/12/16
RANCHO CORDOVA				
American River Bank	12/10/15	0.320	1,500,000.00	03/10/16
American River Bank	10/07/15	0.090	2,500,000.00	04/06/16
American River Bank	01/15/16	0.240	2,000,000.00	04/06/16
American River Bank	11/19/15	0.370	1,000,000.00	05/19/16
American River Bank	02/25/16	0.370	6,500,000.00	05/26/16
American River Bank	01/20/16	0.390	3,000,000.00	07/20/16
American River Bank	01/29/16	0.450	2,500,000.00	07/20/16
American River Bank	02/04/16	0.490	2,500,000.00	08/04/16
American River Bank	02/11/16	0.450	7,500,000.00	08/11/16
REDWOOD CITY				
Provident Credit Union	12/11/15	0.280	20,000,000.00	03/11/16
Provident Credit Union	12/16/15	0.230	20,000,000.00	03/16/16
Provident Credit Union	10/15/15	0.090	20,000,000.00	04/14/16
Provident Credit Union	01/21/16	0.260	40,000,000.00	04/21/16
Provident Credit Union	01/27/16	0.310	40,000,000.00	04/27/16
Provident Credit Union	02/17/16	0.300	20,000,000.00	05/18/16
Provident Credit Union	02/18/16	0.300	20,000,000.00	05/26/16
RICHMOND				
Mechanics Bank	12/10/15	0.320	20,000,000.00	03/10/16
Mechanics Bank	01/13/16	0.230	20,000,000.00	04/13/16
Mechanics Bank	01/21/16	0.280	20,000,000.00	04/21/16
Mechanics Bank	02/11/16	0.350	20,000,000.00	05/12/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
ROCKLIN				
Five Star Bank	01/13/16	0.210	2,000,000.00	04/13/16
ROSEMEAD				
Pacific Alliance Bank	10/14/15	0.120	4,000,000.00	04/13/16
ROSEVILLE				
Umpqua Bank	09/16/15	0.280	100,000,000.00	03/16/16
Umpqua Bank	09/24/15	0.150	20,000,000.00	03/24/16
Umpqua Bank	11/12/15	0.350	50,000,000.00	05/12/16
SACRAMENTO				
Merchants National Bank of Sacramento	10/07/15	0.090	2,000,000.00	04/06/16
Merchants National Bank of Sacramento	01/27/16	0.330	2,000,000.00	04/27/16
Merchants National Bank of Sacramento	11/18/15	0.340	2,000,000.00	05/18/16
Merchants National Bank of Sacramento	12/02/15	0.440	2,000,000.00	06/01/16
Merchants National Bank of Sacramento	02/03/16	0.470	2,000,000.00	08/03/16
River City Bank	12/04/15	0.260	15,000,000.00	03/04/16
River City Bank	01/22/16	0.390	15,000,000.00	07/22/16
River City Bank	02/12/16	0.460	20,000,000.00	08/12/16
River City Bank	02/19/16	0.460	35,000,000.00	08/19/16
Schools Financial Credit Union	02/22/16	0.340	30,000,000.00	05/25/16
SAN DIEGO				
California Coast Credit Union	12/02/15	0.420	25,000,000.00	06/01/16
Mission Federal Credit Union	01/13/16	0.210	10,000,000.00	04/13/16
Mission Federal Credit Union	02/17/16	0.300	10,000,000.00	05/18/16
San Diego County Credit Union	12/16/15	0.210	50,000,000.00	03/16/16
San Diego County Credit Union	01/13/16	0.190	50,000,000.00	04/13/16
San Diego County Credit Union	10/15/15	0.070	50,000,000.00	04/14/16
San Diego County Credit Union	01/14/16	0.280	50,000,000.00	05/12/16
San Diego County Credit Union	01/27/16	0.340	50,000,000.00	06/16/16
San Diego County Credit Union	02/12/16	0.420	50,000,000.00	08/12/16
Western Alliance Bank	09/11/15	0.300	50,000,000.00	03/11/16
Western Alliance Bank	12/18/15	0.300	50,000,000.00	03/18/16
Western Alliance Bank	01/07/16	0.260	25,000,000.00	04/07/16
Western Alliance Bank	02/11/16	0.350	65,000,000.00	05/12/16
Western Alliance Bank	02/17/16	0.320	75,000,000.00	05/18/16
SAN FRANCISCO				
Bank of San Francisco	12/18/15	0.280	4,000,000.00	03/18/16
Bank of San Francisco	12/18/15	0.280	8,000,000.00	03/18/16
First Republic Bank	02/03/16	0.350	150,000,000.00	05/04/16
First Republic Bank	02/18/16	0.330	150,000,000.00	05/19/16
Presidio Bank	02/18/16	0.330	10,000,000.00	05/19/16
Presidio Bank	02/03/16	0.470	10,000,000.00	08/03/16
Trans Pacific National Bank	12/18/15	0.300	3,000,000.00	03/18/16
Trans Pacific National Bank	01/22/16	0.300	2,000,000.00	04/22/16

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
SAN JOSE				
Heritage Bank of Commerce	09/25/15	0.120	15,000,000.00	03/25/16
Heritage Bank of Commerce	10/22/15	0.140	50,000,000.00	04/21/16
Heritage Bank of Commerce	11/13/15	0.360	13,000,000.00	05/13/16
Heritage Bank of Commerce	02/24/16	0.320	20,000,000.00	05/25/16
Meriwest Credit Union	01/21/16	0.290	20,000,000.00	04/21/16
SAN RAMON				
Tri-Valley Bank	02/24/16	0.350	4,000,000.00	05/25/16
Tri-Valley Bank	02/18/16	0.440	6,000,000.00	08/18/16
SANTA ROSA				
Summit State Bank	12/04/15	0.240	12,000,000.00	03/04/16
Summit State Bank	12/18/15	0.280	7,000,000.00	03/18/16
Summit State Bank	01/13/16	0.210	5,000,000.00	04/13/16
Summit State Bank	01/14/16	0.210	9,000,000.00	04/13/16
Summit State Bank	01/22/16	0.280	3,500,000.00	04/22/16
Summit State Bank	01/27/16	0.310	4,000,000.00	04/27/16
Summit State Bank	02/03/16	0.330	8,000,000.00	05/04/16
SOUTH SAN FRANCISCO				
First National Bank of Northern California	12/02/15	0.440	4,000,000.00	06/01/16
First National Bank of Northern California	12/09/15	0.540	15,000,000.00	06/01/16
VACAVILLE				
Travis Credit Union	01/07/16	0.240	50,000,000.00	04/07/16
Travis Credit Union	12/04/15	0.440	50,000,000.00	06/03/16
WATSONVILLE				
Santa Cruz County Bank	01/15/16	0.250	10,000,000.00	04/15/16
Santa Cruz County Bank	01/29/16	0.330	10,000,000.00	04/29/16
WEST SACRAMENTO				
Community Business Bank	02/24/16	0.320	3,000,000.00	05/25/16
Community Business Bank	01/06/16	0.470	3,000,000.00	07/06/16
Community Business Bank	02/24/16	0.460	3,000,000.00	08/24/16
TOTAL TIME DEPOSITS FEBRUARY 2016			5,593,440,000.00	

BANK DEMAND DEPOSITS
FEBRUARY 2016
(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,163,303	\$ 2,590,215
2	2,163,262	2,092,790
3	2,390,409	3,412,124
4	2,133,492	2,874,048
5	2,120,370	2,688,344
6	2,120,370	2,688,344
7	2,120,370	2,688,344
8	1,854,557	2,401,912
9	2,101,105	2,274,005
10	2,085,123	2,832,050
11	2,050,735	2,363,671
12	2,019,655	2,967,751
13	2,019,655	2,967,751
14	2,019,655	2,967,751
15	2,019,655	2,997,178
16	2,232,249	2,477,423
17	1,956,288	2,067,650
18	2,316,950	2,181,999
19	2,207,681	2,746,082
20	2,207,681	2,746,082
21	2,207,681	2,746,082
22	2,203,709	2,267,226
23	2,006,987	2,003,493
24	2,092,450	2,684,464
25	2,033,805	2,663,860
26	2,132,055	3,809,448
27	2,132,055	3,809,448
28	2,132,055	3,809,448
29	1,931,893	2,250,805

AVERAGE DOLLAR DAYS \$ 2,109,491 ^{a/}

a/ The prescribed bank balance for February was \$2,117,200. This consisted of \$2,024,500 in compensating balances for services, balances for uncollected funds of \$95,800 and a deduction of \$3,100 for February 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 February 17, 2016, has determined and designated the amount of money available for deposit and investment as of February 10, 2016, 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: \$ 2,024,500,000

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)	2/15/2016	2/19/2016	\$ (269,500,000)	\$ (5,845,900,000)	\$ 5,576,400,000	\$ (269,500,000)
(2)	2/22/2016	2/26/2016	\$ 3,195,000,000	\$ (2,650,900,000)	\$ 5,576,400,000	\$ 2,925,500,000
(3)	2/29/2016	3/4/2016	\$ (6,136,900,000)	\$ (8,787,800,000)	\$ 5,576,400,000	\$ (3,211,400,000)
(4)	3/7/2016	3/11/2016	\$ (98,300,000)	\$ (8,886,100,000)	\$ 5,576,400,000	\$ (3,309,700,000)
(5)	3/14/2016	3/18/2016	\$ 1,989,700,000	\$ (6,896,400,000)	\$ 5,576,400,000	\$ (1,320,000,000)
(6)	3/21/2016	3/25/2016	\$ 1,658,400,000	\$ (5,238,000,000)	\$ 5,576,400,000	\$ 338,400,000
(7)	3/28/2016	4/1/2016	\$ (5,343,000,000)	\$ (10,581,000,000)	\$ 5,576,400,000	\$ (5,004,600,000)
(8)	4/4/2016	4/8/2016	\$ (162,800,000)	\$ (10,743,800,000)	\$ 5,576,400,000	\$ (5,167,400,000)
(9)	4/11/2016	4/15/2016	\$ 5,687,400,000	\$ (5,056,400,000)	\$ 5,576,400,000	\$ 520,000,000
(10)	4/18/2016	4/22/2016	\$ 6,086,300,000	\$ 1,029,900,000	\$ 5,576,400,000	\$ 6,606,300,000

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 \$ 2,024,500,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Dated: February 17, 2016

* Government Code

Member