

John Chiang

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

NOVEMBER 30, 2015

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

NOVEMBER 2015

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POOLED MONEY INVESTMENT ACCOUNT

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

	November 2015	November 2014	Change
Average Daily Portfolio (\$)	62,247,140	55,708,210	+6,538,930
Accrued Earnings (\$)	19,084	11,969	+7,115
Effective Yield (%)	0.374	0.261	+0.113
Average Life-Month End (In Days)	183	191	-8
Total Security Transactions			
Amount (\$)	15,895,817	12,599,459	+3,296,358
Number	319	252	+67
Total Time Deposit Transactions			
Amount (\$)	2,384,600	1,212,980	+1,171,620
Number	108	74	+34
Average Workday Investment Activity (\$)	1,015,579	812,496	+203,083
Prescribed Demand Account Balances For Services (\$)	1,790,300	1,827,556	-37,256

**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**

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

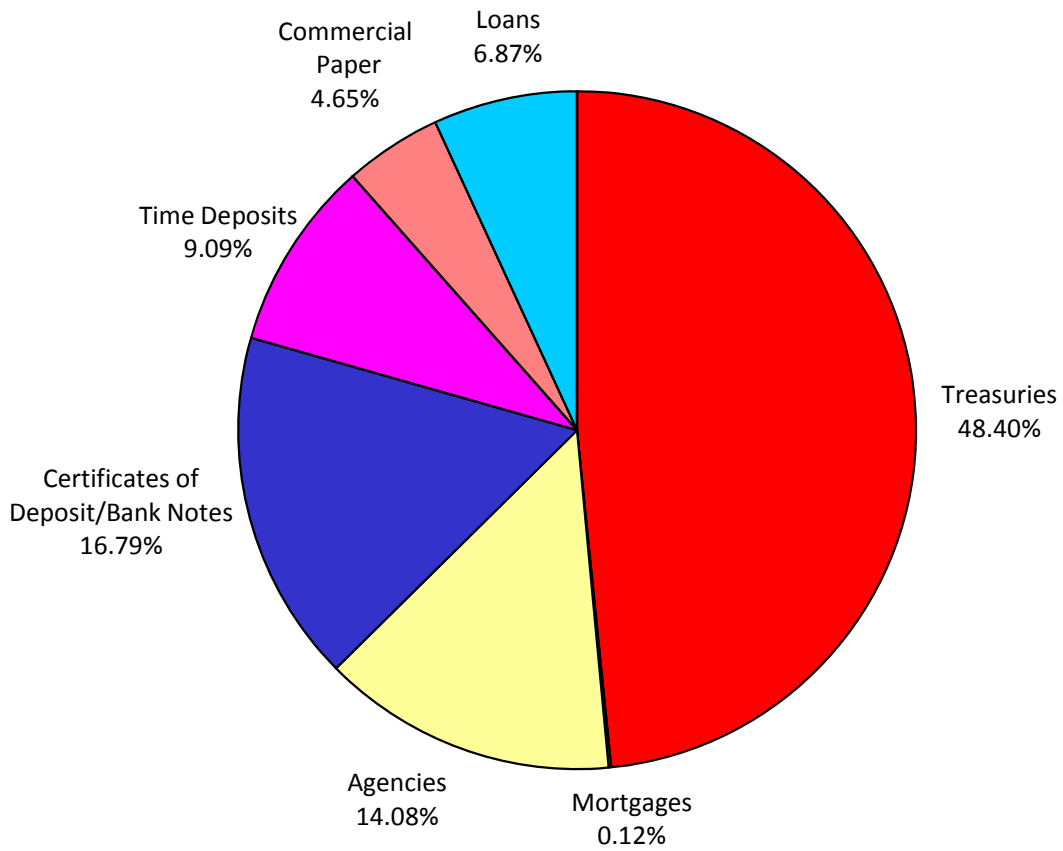
November 30, 2015

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	10,221,934	15.77	-1.29
Bonds	0	0.00	0
Notes	21,152,081	32.63	-1.19
Strips	0	0.00	0
Total Government	31,374,015	48.40	-2.48
Agency Debentures	1,892,351	2.92	-0.05
Certificates of Deposit	10,485,011	16.17	+0.35
Bank Notes	400,000	0.62	-0.16
Repurchases	0	0.00	0
Agency Discount Notes	6,936,966	10.70	-0.21
Time Deposits	5,896,540	9.09	+0.30
GNMAs	0	0.00	0
Commercial Paper	3,012,020	4.65	+1.02
FHLMC/Remics	75,813	0.12	0
Corporate Bonds	0	0.00	0
AB 55 Loans	367,745	0.57	-0.15
GF Loans	4,086,500	6.30	+1.39
Other	299,969	0.46	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	64,826,930	100.00	

INVESTMENT ACTIVITY

	November 2015		October 2015	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	319	15,895,817	388	19,284,853
Other	17	1,348,153	8	267,870
Time Deposits	108	2,384,600	146	3,540,000
Total	444	19,628,570	542	23,092,723
PMIA Monthly Average Effective Yield (%)	0.374		0.357	
Year to Date Yield Last Day of Month (%)	0.343		0.336	

**Pooled Money Investment Account
Portfolio Composition
\$64.8 billion
11/30/15**



INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
11/02/15 REDEMPTIONS									
BN		BOFA	0.280	11/02/15	0.280	50,000	123	47,833.33	0.284
BN		BOFA	0.280	11/02/15	0.280	50,000	123	47,833.33	0.284
BN		BOFA	0.280	11/02/15	0.280	50,000	123	47,833.33	0.284
BN		BOFA	0.280	11/02/15	0.280	50,000	123	47,833.33	0.284
BN		BOFA	0.290	11/02/15	0.290	50,000	132	53,166.67	0.294
BN		BOFA	0.290	11/02/15	0.290	50,000	132	53,166.67	0.294
CD		BOWEST	0.130	11/02/15	0.130	50,000	13	2,347.22	0.132
CD		BOWEST	0.130	11/02/15	0.130	50,000	13	2,347.22	0.132
CD		MUFG UNION	0.160	11/02/15	0.160	50,000	45	10,000.00	0.162
CD		MUFG UNION	0.160	11/02/15	0.160	50,000	45	10,000.00	0.162
CD		MUFG UNION	0.160	11/02/15	0.160	50,000	45	10,000.00	0.162
CD		US BANK	0.130	11/02/15	0.130	50,000	131	23,652.78	0.132
CD		US BANK	0.130	11/02/15	0.130	50,000	131	23,652.78	0.132
CP		TD USA		11/02/15	0.100	50,000	40	5,555.56	0.101
CP		TD USA		11/02/15	0.100	50,000	40	5,555.56	0.101
CP		TOYOTA		11/02/15	0.250	50,000	69	23,958.33	0.254
CP		BARCLY US		11/02/15	0.250	50,000	91	31,597.22	0.254
CP		BARCLY US		11/02/15	0.250	50,000	91	31,597.22	0.254
CP		OLD LINE		11/02/15	0.260	50,000	123	44,416.67	0.264
DN		IBRD		11/02/15	0.200	50,000	46	12,777.78	0.203
DN		IBRD		11/02/15	0.200	50,000	46	12,777.78	0.203
DN		IBRD		11/02/15	0.200	50,000	46	12,777.78	0.203
DN		IBRD		11/02/15	0.200	50,000	46	12,777.78	0.203
YCD		BNP	0.130	11/02/15	0.130	50,000	11	1,986.11	0.132
YCD		BNP	0.130	11/02/15	0.130	50,000	11	1,986.11	0.132
YCD		SUMITOMO	0.140	11/02/15	0.140	50,000	13	2,527.78	0.142
YCD		SUMITOMO	0.140	11/02/15	0.140	50,000	13	2,527.78	0.142
YCD		CIBC	0.120	11/02/15	0.120	50,000	25	4,166.67	0.122
YCD		CIBC	0.120	11/02/15	0.120	50,000	25	4,166.67	0.122
YCD		SOC GEN	0.190	11/02/15	0.190	50,000	35	9,236.11	0.193
YCD		SOC GEN	0.190	11/02/15	0.190	50,000	35	9,236.11	0.193
YCD		SOC GEN	0.190	11/02/15	0.190	50,000	35	9,236.11	0.193
YCD		SOC GEN	0.190	11/02/15	0.190	50,000	35	9,236.11	0.193
YCD		TORONTO	0.190	11/02/15	0.190	50,000	69	18,208.33	0.193
YCD		TORONTO	0.190	11/02/15	0.190	50,000	69	18,208.33	0.193
YCD		TORONTO	0.190	11/02/15	0.190	50,000	69	18,208.33	0.193
YCD		SE BANKEN	0.240	11/02/15	0.240	50,000	83	27,666.67	0.243
YCD		SE BANKEN	0.240	11/02/15	0.240	50,000	83	27,666.67	0.243
YCD		WESTPAC	0.250	11/02/15	0.250	50,000	118	40,972.22	0.253
YCD		WESTPAC	0.250	11/02/15	0.250	50,000	118	40,972.22	0.253
YCD		STNDRD CH	0.280	11/02/15	0.280	50,000	118	45,888.89	0.284
YCD		STNDRD CH	0.280	11/02/15	0.280	50,000	118	45,888.89	0.284
YCD		SVENSKA	0.290	11/02/15	0.290	50,000	186	74,916.67	0.294
YCD		SVENSKA	0.290	11/02/15	0.290	50,000	186	74,916.67	0.294
YCD		SVENSKA	0.290	11/02/15	0.290	50,000	186	74,916.67	0.294
YCD		SVENSKA	0.290	11/02/15	0.290	50,000	186	74,916.67	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>
11/02/15 PURCHASES									
	CP	BARCLY US		11/05/15	0.120	50,000			
	CP	BARCLY US		11/05/15	0.120	50,000			
	CP	BARCLY US		11/05/15	0.120	50,000			
11/03/15 NO REDEMPTIONS									
11/03/15 PURCHASES									
	BN	BOFA	0.350	03/01/16	0.350	50,000			
	BN	BOFA	0.350	03/01/16	0.350	50,000			
	BN	BOFA	0.420	04/01/16	0.420	50,000			
	BN	BOFA	0.420	04/01/16	0.420	50,000			
	CP	GE CO		12/23/15	0.130	50,000			
	CP	GE CO		12/23/15	0.130	50,000			
	CP	GE CO		12/29/15	0.130	50,000			
	CP	GE CO		12/29/15	0.130	50,000			
	CP	NISSAN		01/04/16	0.360	50,000			
	CP	TOYOTA		03/28/16	0.360	50,000			
	CP	TOYOTA		03/28/16	0.360	50,000			
	CP	JPM LLC		04/25/16	0.520	50,000			
	CP	JPM LLC		04/25/16	0.520	50,000			
	TR	BILL		10/13/16	0.340	50,000			
	TR	BILL		10/13/16	0.340	50,000			
	TR	BILL		10/13/16	0.340	50,000			
	TR	BILL		10/13/16	0.340	50,000			
	TR	NOTE	0.625	09/30/17	0.768	50,000			
	TR	NOTE	0.625	09/30/17	0.768	50,000			
	YCD	CIBC	0.100	11/10/15	0.100	50,000			
	YCD	CIBC	0.100	11/10/15	0.100	50,000			
	YCD	CIBC	0.100	11/10/15	0.100	50,000			
	YCD	CIBC	0.100	11/10/15	0.100	50,000			
	YCD	BNP	0.120	11/10/15	0.120	50,000			
	YCD	BNP	0.120	11/10/15	0.120	50,000			
	YCD	BNP	0.120	11/10/15	0.120	50,000			
	YCD	MONTREAL	0.120	11/17/15	0.120	50,000			
	YCD	MONTREAL	0.120	11/17/15	0.120	50,000			
	YCD	MONTREAL	0.120	11/17/15	0.120	50,000			
	YCD	MONTREAL	0.120	11/17/15	0.120	50,000			
	YCD	RABOBANK	0.120	11/17/15	0.120	50,000			
	YCD	RABOBANK	0.120	11/17/15	0.120	50,000			
	YCD	RABOBANK	0.120	11/17/15	0.120	50,000			
	YCD	RABOBANK	0.120	11/17/15	0.120	50,000			
	YCD	SOC GEN	0.120	11/18/15	0.120	50,000			
	YCD	SOC GEN	0.120	11/18/15	0.120	50,000			
	YCD	SOC GEN	0.120	11/18/15	0.120	50,000			
	YCD	SOC GEN	0.120	11/18/15	0.120	50,000			
	YCD	SOC GEN	0.120	11/18/15	0.120	50,000			
	YCD	TOKYO-MIT	0.150	11/18/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	11/18/15	0.150	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/03/15 PURCHASES (Continued)									
	YCD	NORINCHUK	0.180	12/01/15	0.180	50,000			
	YCD	NORINCHUK	0.180	12/01/15	0.180	50,000			
	YCD	NORINCHUK	0.180	12/01/15	0.180	50,000			
11/04/15 NO REDEMPTIONS									
11/04/15 PURCHASES									
	YCD	MONTREAL	0.120	11/18/15	0.120	50,000			
	YCD	MONTREAL	0.120	11/18/15	0.120	50,000			
	YCD	MONTREAL	0.120	11/18/15	0.120	50,000			
11/05/15 REDEMPTIONS									
	CP	BARCLY US		11/05/15	0.120	50,000	3	500.00	0.122
	CP	BARCLY US		11/05/15	0.120	50,000	3	500.00	0.122
	CP	BARCLY US		11/05/15	0.120	50,000	3	500.00	0.122
	YCD	BNP	0.140	11/05/15	0.140	50,000	16	3,111.11	0.142
	YCD	BNP	0.140	11/05/15	0.140	50,000	16	3,111.11	0.142
	YCD	LLOYDS	0.180	11/05/15	0.180	50,000	34	8,500.00	0.183
	YCD	LLOYDS	0.180	11/05/15	0.180	50,000	34	8,500.00	0.183
11/05/15 PURCHASES									
	TR	BILL		10/13/16	0.373	50,000			
	TR	BILL		10/13/16	0.373	50,000			
	TR	BILL		10/13/16	0.373	50,000			
	TR	BILL		10/13/16	0.373	50,000			
	YCD	BNP	0.140	12/01/15	0.140	50,000			
	YCD	BNP	0.140	12/01/15	0.140	50,000			
	YCD	SWEDBANK	0.210	02/01/16	0.210	50,000			
11/06/15 NO REDEMPTIONS									
11/06/15 PURCHASES									
	YCD	SOC GEN	0.110	11/13/15	0.110	50,000			
	YCD	SOC GEN	0.110	11/13/15	0.110	50,000			
11/09/15 SALES									
	TR	BILL		12/10/15	0.030	50,000	329	94,958.33	0.211
	TR	BILL		12/10/15	0.030	50,000	329	94,958.33	0.211
	TR	BILL		12/10/15	0.030	50,000	329	94,958.33	0.211
	TR	BILL		12/10/15	0.030	50,000	329	94,958.33	0.211
	TR	BILL		12/10/15	0.030	50,000	329	94,958.33	0.211
	TR	BILL		12/10/15	0.030	50,000	329	94,958.33	0.211
	TR	BILL		12/10/15	0.030	50,000	329	94,958.33	0.211

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/09/15 REDEMPTIONS									
	CP	BARTON		11/09/15	0.160	50,000	33	7,333.33	0.162
	CP	BARTON		11/09/15	0.160	50,000	33	7,333.33	0.162
	CP	GE CO		11/09/15	0.130	50,000	48	8,666.67	0.132
	CP	GE CO		11/09/15	0.130	50,000	48	8,666.67	0.132
	CP	BARTON		11/09/15	0.230	50,000	61	19,486.11	0.233
	CP	TOYOTA		11/09/15	0.230	50,000	62	19,805.56	0.233
	CP	TOYOTA		11/09/15	0.230	50,000	102	32,583.33	0.233
	CP	TOYOTA		11/09/15	0.230	50,000	102	32,583.33	0.233
	YCD	BNP	0.120	11/09/15	0.120	50,000	13	2,166.67	0.122
	YCD	BNP	0.120	11/09/15	0.120	50,000	13	2,166.67	0.122
	YCD	TOKYO-MIT	0.140	11/09/15	0.140	50,000	14	2,722.22	0.142
	YCD	TOKYO-MIT	0.140	11/09/15	0.140	50,000	14	2,722.22	0.142
	YCD	TOKYO-MIT	0.160	11/09/15	0.160	50,000	25	5,555.56	0.162
	YCD	TOKYO-MIT	0.160	11/09/15	0.160	50,000	25	5,555.56	0.162
	YCD	NORINCHUK	0.180	11/09/15	0.180	50,000	32	8,000.00	0.183
	YCD	NORINCHUK	0.180	11/09/15	0.180	50,000	32	8,000.00	0.183
	YCD	SE BANKEN	0.110	11/09/15	0.110	50,000	33	5,041.67	0.112
	YCD	SE BANKEN	0.110	11/09/15	0.110	50,000	33	5,041.67	0.112
	YCD	NORINCHUK	0.180	11/09/15	0.180	50,000	33	8,250.00	0.183
	YCD	NORINCHUK	0.180	11/09/15	0.180	50,000	33	8,250.00	0.183
11/09/15 PURCHASES									
	CP	TOYOTA		02/05/16	0.270	50,000			
	CP	TOYOTA		02/17/16	0.300	50,000			
	CP	TOYOTA		04/01/16	0.390	50,000			
	CP	TOYOTA		04/01/16	0.390	50,000			
	TR	BILL		10/13/16	0.425	50,000			
	TR	BILL		10/13/16	0.425	50,000			
	YCD	SOC GEN	0.110	11/17/15	0.110	50,000			
	YCD	SOC GEN	0.110	11/17/15	0.110	50,000			
	YCD	SUMITOMO	0.110	11/18/15	0.110	50,000			
	YCD	SUMITOMO	0.110	11/18/15	0.110	50,000			
	YCD	RABOBANK	0.410	03/28/16	0.410	50,000			
	YCD	RABOBANK	0.410	03/28/16	0.410	50,000			
	YCD	SVENSKA	0.420	04/01/16	0.420	50,000			
	YCD	SVENSKA	0.420	04/01/16	0.420	50,000			
11/10/15 SALES									
	TR	BILL		12/10/15	0.035	50,000	330	91,041.67	0.202
	TR	BILL		12/10/15	0.035	50,000	330	91,041.67	0.202
	TR	BILL		12/10/15	0.035	50,000	334	88,277.78	0.193
	TR	BILL		12/10/15	0.035	50,000	334	94,597.23	0.207
	TR	BILL		12/10/15	0.035	50,000	334	94,597.23	0.207
	TR	BILL		12/10/15	0.035	50,000	334	88,277.78	0.193
	TR	NOTE	0.375	01/15/16	0.113	50,000	1,015	634,902.15	0.457
	TR	NOTE	0.375	01/15/16	0.113	50,000	1,015	634,902.15	0.457

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/10/15 REDEMPTIONS									
	YCD	CIBC	0.100	11/10/15	0.100	50,000	7	972.22	0.101
	YCD	CIBC	0.100	11/10/15	0.100	50,000	7	972.22	0.101
	YCD	CIBC	0.100	11/10/15	0.100	50,000	7	972.22	0.101
	YCD	CIBC	0.100	11/10/15	0.100	50,000	7	972.22	0.101
	YCD	BNP	0.120	11/10/15	0.120	50,000	7	1,166.67	0.122
	YCD	BNP	0.120	11/10/15	0.120	50,000	7	1,166.67	0.122
	YCD	BNP	0.120	11/10/15	0.120	50,000	7	1,166.67	0.122
11/10/15 PURCHASES									
	CD	BOWEST	0.160	12/01/15	0.160	50,000			
	CD	BOWEST	0.160	12/01/15	0.160	50,000			
	TR	NOTE	0.625	09/30/17	0.863	50,000			
	TR	NOTE	0.625	09/30/17	0.863	50,000			
	YCD	BNP	0.140	12/01/15	0.140	50,000			
	YCD	BNP	0.140	12/01/15	0.140	50,000			
	YCD	DNB	0.110	12/02/15	0.110	50,000			
	YCD	DNB	0.110	12/02/15	0.110	50,000			
11/12/15 REDEMPTIONS									
	TR	BILL		11/12/15	0.170	50,000	309	72,958.33	0.173
	TR	BILL		11/12/15	0.170	50,000	309	72,958.33	0.173
	TR	BILL		11/12/15	0.173	50,000	318	76,187.50	0.175
	TR	BILL		11/12/15	0.145	50,000	338	68,069.44	0.147
	TR	BILL		11/12/15	0.145	50,000	338	68,069.44	0.147
	TR	BILL		11/12/15	0.138	50,000	342	65,312.50	0.140
	TR	BILL		11/12/15	0.138	50,000	342	65,312.50	0.140
	TR	BILL		11/12/15	0.140	50,000	360	70,000.00	0.142
	TR	BILL		11/12/15	0.140	50,000	360	70,000.00	0.142
	TR	BILL		11/12/15	0.130	50,000	364	65,722.22	0.132
	TR	BILL		11/12/15	0.130	50,000	364	65,722.22	0.132
	TR	BILL		11/12/15	0.130	50,000	364	65,722.22	0.132
	TR	BILL		11/12/15	0.130	50,000	364	65,722.22	0.132
	TR	BILL		11/12/15	0.140	50,000	364	70,777.78	0.142
	TR	BILL		11/12/15	0.140	50,000	364	70,777.78	0.142
	YCD	BNP	0.130	11/12/15	0.130	50,000	14	2,527.78	0.132
	YCD	BNP	0.130	11/12/15	0.130	50,000	14	2,527.78	0.132
11/12/15 NO PURCHASES									
11/13/15 REDEMPTIONS									
	YCD	SOC GEN	0.110	11/13/15	0.110	50,000	7	1,069.44	0.112
	YCD	SOC GEN	0.110	11/13/15	0.110	50,000	7	1,069.44	0.112
11/13/15 NO PURCHASES									
11/16/15 NO REDEMPTIONS									

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/16/15 PURCHASES									
	YCD	TOKYO-MIT	0.160	12/02/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	12/02/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	12/02/15	0.160	50,000			
11/17/15 REDEMPTIONS									
	CD	BOWEST	0.160	11/17/15	0.160	50,000	33	7,333.33	0.162
	CD	BOWEST	0.160	11/17/15	0.160	50,000	33	7,333.33	0.162
	YCD	SOC GEN	0.110	11/17/15	0.110	50,000	8	1,222.22	0.112
	YCD	SOC GEN	0.110	11/17/15	0.110	50,000	8	1,222.22	0.112
	YCD	MONTREAL	0.120	11/17/15	0.120	50,000	14	2,333.33	0.122
	YCD	MONTREAL	0.120	11/17/15	0.120	50,000	14	2,333.33	0.122
	YCD	MONTREAL	0.120	11/17/15	0.120	50,000	14	2,333.33	0.122
	YCD	MONTREAL	0.120	11/17/15	0.120	50,000	14	2,333.33	0.122
	YCD	RABOBANK	0.120	11/17/15	0.120	50,000	14	2,333.33	0.122
	YCD	RABOBANK	0.120	11/17/15	0.120	50,000	14	2,333.33	0.122
	YCD	RABOBANK	0.120	11/17/15	0.120	50,000	14	2,333.33	0.122
	YCD	RABOBANK	0.120	11/17/15	0.120	50,000	14	2,333.33	0.122
	YCD	TOKYO-MIT	0.170	11/17/15	0.170	50,000	19	4,486.11	0.172
	YCD	TOKYO-MIT	0.170	11/17/15	0.170	50,000	19	4,486.11	0.172
	YCD	TOKYO-MIT	0.170	11/17/15	0.170	50,000	21	4,958.33	0.172
	YCD	TOKYO-MIT	0.170	11/17/15	0.170	50,000	21	4,958.33	0.172
11/17/15 PURCHASES									
	TR	BILL		11/10/16	0.480	50,000			
	TR	BILL		11/10/16	0.480	50,000			
	YCD	BNP	0.130	12/02/15	0.130	50,000			
	YCD	BNP	0.130	12/02/15	0.130	50,000			
	YCD	BNP	0.130	12/02/15	0.130	50,000			
	YCD	BNP	0.130	12/02/15	0.130	50,000			
	YCD	MONTREAL	0.130	12/02/15	0.130	50,000			
	YCD	MONTREAL	0.130	12/02/15	0.130	50,000			
	YCD	TOKYO-MIT	0.150	12/02/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	12/02/15	0.150	50,000			
	YCD	SUMITOMO	0.140	12/04/15	0.140	50,000			
	YCD	SUMITOMO	0.140	12/04/15	0.140	50,000			
11/18/15 REDEMPTIONS									
	CP	OLD LINE		11/18/15	0.270	50,000	92	34,500.00	0.274
	YCD	SUMITOMO	0.110	11/18/15	0.110	50,000	9	1,375.00	0.112
	YCD	SUMITOMO	0.110	11/18/15	0.110	50,000	9	1,375.00	0.112
	YCD	MONTREAL	0.120	11/18/15	0.120	50,000	14	2,333.33	0.122
	YCD	MONTREAL	0.120	11/18/15	0.120	50,000	14	2,333.33	0.122
	YCD	MONTREAL	0.120	11/18/15	0.120	50,000	14	2,333.33	0.122

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
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11/18/15 REDEMPTIONS (Continued)

YCD	SOC GEN	0.120	11/18/15	0.120	50,000	15	2,500.00	0.122
YCD	SOC GEN	0.120	11/18/15	0.120	50,000	15	2,500.00	0.122
YCD	SOC GEN	0.120	11/18/15	0.120	50,000	15	2,500.00	0.122
YCD	SOC GEN	0.120	11/18/15	0.120	50,000	15	2,500.00	0.122
YCD	SOC GEN	0.120	11/18/15	0.120	50,000	15	2,500.00	0.122
YCD	TOKYO-MIT	0.150	11/18/15	0.150	50,000	15	3,125.00	0.152
YCD	TOKYO-MIT	0.150	11/18/15	0.150	50,000	15	3,125.00	0.152
YCD	DNB	0.100	11/18/15	0.100	50,000	20	2,777.78	0.101
YCD	DNB	0.100	11/18/15	0.100	50,000	20	2,777.78	0.101
YCD	NORINCHUK	0.170	11/18/15	0.170	50,000	29	6,847.22	0.172
YCD	NORINCHUK	0.170	11/18/15	0.170	50,000	29	6,847.22	0.172

11/18/15 PURCHASES

CD	BOWEST	0.160	12/11/15	0.160	50,000			
CD	BOWEST	0.160	12/11/15	0.160	50,000			
CP	BARCLY US		12/14/15	0.120	50,000			
CP	BARCLY US		12/14/15	0.120	50,000			

11/19/15 NO REDEMPTIONS

11/19/15 PURCHASES

CP	GE CO		12/07/15	0.090	50,000			
CP	GE CO		12/07/15	0.090	50,000			
DEB	FHLB	0.940	11/17/17	0.927	50,000			
YCD	DNB	0.110	12/02/15	0.110	50,000			
YCD	DNB	0.110	12/02/15	0.110	50,000			
YCD	TOKYO-MIT	0.160	12/08/15	0.160	50,000			
YCD	TOKYO-MIT	0.160	12/08/15	0.160	50,000			
YCD	MIZUHO	0.400	02/17/16	0.400	50,000			
YCD	MIZUHO	0.400	02/17/16	0.400	50,000			
YCD	SOC GEN	0.400	03/02/16	0.400	50,000			
YCD	SOC GEN	0.400	03/02/16	0.400	50,000			

11/20/15 NO REDEMPTIONS

11/20/15 PURCHASES

CP	GE CO		12/04/15	0.090	50,000			
CP	GE CO		12/04/15	0.090	50,000			
CP	TOYOTA		03/01/16	0.340	50,000			
CP	TOYOTA		03/01/16	0.340	50,000			
CP	TOYOTA		03/02/16	0.340	50,000			
YCD	SOC GEN	0.130	12/01/15	0.130	50,000			
YCD	SOC GEN	0.130	12/01/15	0.130	50,000			
YCD	SUMITOMO	0.140	12/07/15	0.140	50,000			
YCD	SUMITOMO	0.140	12/07/15	0.140	50,000			
YCD	SUMITOMO	0.140	12/07/15	0.140	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>
11/23/15 REDEMPTIONS									
	DEB	FHLB	0.220	11/23/15	0.237	50,000	549	177,500.00	0.237
11/23/15 PURCHASES									
	DN	IBRD		02/29/16	0.210	50,000			
	YCD	SUMITOMO	0.180	12/23/15	0.180	50,000			
	YCD	SUMITOMO	0.180	12/23/15	0.180	50,000			
	YCD	MIZUHO	0.280	01/27/16	0.280	50,000			
	YCD	MIZUHO	0.280	01/27/16	0.280	50,000			
	YCD	SWEDBANK	0.380	03/01/16	0.380	50,000			
11/24/15 REDEMPTIONS									
	YCD	CB AUS	0.330	11/24/15	0.330	50,000	364	166,833.33	0.335
	YCD	CB AUS	0.330	11/24/15	0.330	50,000	364	166,833.33	0.335
11/24/15 PURCHASES									
	CD	MUFG UNION	0.220	01/27/16	0.220	50,000			
	CD	MUFG UNION	0.220	01/27/16	0.220	50,000			
	CP	GE CO		12/29/15	0.150	50,000			
	CP	GE CO		12/29/15	0.150	50,000			
	CP	TD USA		02/26/16	0.300	50,000			
	CP	TD USA		02/26/16	0.300	50,000			
	DN	IBRD		02/01/16	0.200	50,000			
	DN	IBRD		02/01/16	0.200	50,000			
	TR	BILL		11/10/16	0.470	50,000			
	TR	BILL		11/10/16	0.470	50,000			
	YCD	MONTREAL	0.130	12/01/15	0.130	50,000			
	YCD	MONTREAL	0.130	12/01/15	0.130	50,000			
	YCD	MONTREAL	0.130	12/01/15	0.130	50,000			
	YCD	MONTREAL	0.130	12/01/15	0.130	50,000			
	YCD	BNP	0.140	12/23/15	0.140	50,000			
	YCD	BNP	0.140	12/23/15	0.140	50,000			
	YCD	SCOTIA	0.400	02/29/16	0.400	50,000			
	YCD	SCOTIA	0.400	02/29/16	0.400	50,000			
	YCD FR	CIBC	0.683	11/28/16	0.683	50,000			
	YCD FR	CIBC	0.683	11/28/16	0.683	50,000			
11/25/15 REDEMPTIONS									
	YCD	DNB	0.120	11/25/15	0.120	50,000	29	4,833.33	0.122
	YCD	DNB	0.120	11/25/15	0.120	50,000	29	4,833.33	0.122
11/25/15 PURCHASES									
	CP	GE CO		12/23/15	0.100	50,000			
	CP	GE CO		12/23/15	0.100	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/30/15 REDEMPTIONS									
	TR	NOTE	0.250	11/30/15	0.362	50,000	690	341,732.49	0.362
	TR	NOTE	0.250	11/30/15	0.362	50,000	690	341,732.49	0.362
	TR	NOTE	0.250	11/30/15	0.326	50,000	714	318,724.24	0.326
	TR	NOTE	0.250	11/30/15	0.326	50,000	714	318,724.24	0.326
	TR	NOTE	0.250	11/30/15	0.326	50,000	714	318,724.24	0.326
	TR	NOTE	0.250	11/30/15	0.326	50,000	714	318,724.24	0.326
	TR	NOTE	0.250	11/30/15	0.306	50,000	718	300,566.62	0.306
	TR	NOTE	0.250	11/30/15	0.306	50,000	718	300,566.62	0.306
11/30/15 PURCHASES									
	CD	CITIBANK	0.380	02/29/16	0.380	35,000			
	CP	OLD LINE		02/29/16	0.330	40,000			
	YCD	BNP	0.150	12/29/15	0.150	50,000			
	YCD	BNP	0.150	12/29/15	0.150	50,000			
	YCD	MONTREAL	0.150	12/29/15	0.150	25,000			
	YCD	MONTREAL	0.150	12/29/15	0.150	50,000			
	YCD	MONTREAL	0.150	12/29/15	0.150	50,000			
	YCD	TORONTO	0.390	03/01/16	0.390	50,000			
	YCD	TORONTO	0.390	03/01/16	0.390	50,000			

FOOTNOTES

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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
ALHAMBRA				
New Omni Bank, NA	08/27/15	0.080	8,000,000.00	12/03/15
New Omni Bank, NA	09/04/15	0.070	1,000,000.00	12/04/15
New Omni Bank, NA	09/11/15	0.070	2,000,000.00	12/11/15
New Omni Bank, NA	09/17/15	0.090	5,000,000.00	12/17/15
New Omni Bank, NA	10/15/15	0.030	2,000,000.00	01/14/16
New Omni Bank, NA	10/22/15	0.040	4,000,000.00	01/21/16
New Omni Bank, NA	10/29/15	0.040	2,000,000.00	01/28/16
New Omni Bank, NA	11/05/15	0.090	2,000,000.00	02/04/16
New Omni Bank, NA	11/13/15	0.160	2,000,000.00	02/12/16
New Omni Bank, NA	10/07/15	0.070	1,000,000.00	04/06/16
AUBURN				
Community 1st Bank	09/18/15	0.100	2,000,000.00	12/18/15
Community 1st Bank	10/21/15	0.050	2,000,000.00	01/20/16
Community 1st Bank	07/31/15	0.200	3,000,000.00	01/29/16
Community 1st Bank	10/07/15	0.090	4,000,000.00	04/06/16
BREA				
Pacific Western Bank	07/29/15	0.160	40,000,000.00	01/27/16
Pacific Western Bank	08/26/15	0.220	50,000,000.00	02/24/16
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
BUENA PARK				
Uniti Bank	09/01/15	0.080	2,000,000.00	12/02/15
Uniti Bank	06/05/15	0.090	3,000,000.00	12/04/15
CHICO				
Tri Counties Bank	09/09/15	0.080	5,000,000.00	12/09/15
Tri Counties Bank	09/16/15	0.080	45,000,000.00	12/16/15
DIAMOND BAR				
Prospectors Federal Credit Union	09/10/15	0.290	4,000,000.00	03/10/16
EL MONTE				
Cathay Bank	09/18/15	0.100	50,000,000.00	12/18/15
Cathay Bank	07/24/15	0.180	50,000,000.00	01/22/16
Cathay Bank	11/19/15	0.190	50,000,000.00	02/18/16
FOLSOM				
Folsom Lake Bank	09/02/15	0.100	3,000,000.00	12/02/15
Folsom Lake Bank	10/14/15	0.050	1,500,000.00	01/13/16
Folsom Lake Bank	10/30/15	0.080	3,500,000.00	01/29/16
SAFE Credit Union	09/04/15	0.110	5,000,000.00	12/04/15
SAFE Credit Union	09/30/15	0.060	20,000,000.00	01/06/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
FOLSOM (Continued)				
Sierra Vista Bank	09/25/15	0.050	1,000,000.00	12/18/15
Sierra Vista Bank	08/05/15	0.190	1,500,000.00	02/03/16
Sierra Vista Bank	11/18/15	0.160	1,000,000.00	02/17/16
FRESNO				
Central Valley Community Bank	08/26/15	0.080	5,000,000.00	12/02/15
Central Valley Community Bank	09/10/15	0.090	5,000,000.00	12/10/15
GOLETA				
Community West Bank	06/04/15	0.090	14,000,000.00	12/03/15
Community West Bank	08/28/15	0.080	13,000,000.00	12/04/15
Community West Bank	10/14/15	0.130	13,000,000.00	04/13/16
IRVINE				
Banc of California, NA	07/30/15	0.190	50,000,000.00	01/28/16
Banc of California, NA	10/15/15	0.110	50,000,000.00	04/14/16
Banc of California, NA	11/20/15	0.360	100,000,000.00	05/20/16
CommerceWest Bank	09/11/15	0.070	5,000,000.00	12/11/15
CommerceWest Bank	10/15/15	0.030	5,000,000.00	01/14/16
CommerceWest Bank	10/30/15	0.060	2,500,000.00	01/29/16
CommerceWest Bank	11/05/15	0.090	2,500,000.00	02/04/16
First Foundation Bank	09/03/15	0.090	22,000,000.00	12/03/15
First Foundation Bank	06/05/15	0.110	10,000,000.00	12/04/15
First Foundation Bank	11/12/15	0.140	12,000,000.00	02/11/16
First Foundation Bank	11/25/15	0.160	30,000,000.00	02/24/16
First Foundation Bank	10/09/15	0.110	12,000,000.00	04/08/16
Pacific Enterprise Bank	08/27/15	0.080	25,000,000.00	12/03/15
LODI				
Farmers & Merchants Bk Cen CA	09/02/15	0.070	35,000,000.00	12/02/15
Farmers & Merchants Bk Cen CA	09/09/15	0.060	20,000,000.00	12/09/15
Farmers & Merchants Bk Cen CA	10/07/15	0.020	25,000,000.00	01/06/16
Farmers & Merchants Bk Cen CA	10/16/15	0.030	35,000,000.00	01/15/16
Farmers & Merchants Bk Cen CA	10/22/15	0.040	35,000,000.00	01/21/16
LOS ANGELES				
1st Century Bank, NA	10/14/15	0.050	26,000,000.00	01/13/16
1st Century Bank, NA	11/13/15	0.180	20,000,000.00	02/12/16
Bank Leumi USA	10/02/15	0.060	25,000,000.00	01/08/16
Bank Leumi USA	10/21/15	0.060	30,000,000.00	01/20/16
Bank Leumi USA	11/04/15	0.120	20,000,000.00	02/03/16
BBCN Bank	09/02/15	0.090	90,000,000.00	12/02/15
BBCN Bank	09/11/15	0.090	75,000,000.00	12/11/15
BBCN Bank	10/08/15	0.050	90,000,000.00	01/07/16
BBCN Bank	10/14/15	0.050	45,000,000.00	01/13/16
California United Bank	10/01/15	0.140	10,000,000.00	04/01/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	09/04/15	0.070	5,000,000.00	12/04/15
Commonwealth Business Bank	09/11/15	0.070	5,000,000.00	12/11/15
Commonwealth Business Bank	09/18/15	0.080	5,000,000.00	12/18/15
Commonwealth Business Bank	09/25/15	0.030	5,000,000.00	12/18/15
Commonwealth Business Bank	10/02/15	0.030	10,000,000.00	01/08/16
Commonwealth Business Bank	10/09/15	0.050	5,000,000.00	01/08/16
Commonwealth Business Bank	10/16/15	0.030	3,500,000.00	01/15/16
Commonwealth Business Bank	10/30/15	0.060	10,000,000.00	01/29/16
Commonwealth Business Bank	11/13/15	0.160	5,000,000.00	02/12/16
Commonwealth Business Bank	11/20/15	0.160	11,000,000.00	02/19/16
CTBC Bank Corp. (USA)	07/01/15	0.110	50,000,000.00	01/06/16
CTBC Bank Corp. (USA)	07/16/15	0.130	50,000,000.00	01/14/16
CTBC Bank Corp. (USA)	07/30/15	0.170	10,000,000.00	01/28/16
Hanmi Bank	08/06/15	0.220	30,000,000.00	02/04/16
Hanmi Bank	10/07/15	0.090	30,000,000.00	04/06/16
Manufacturers Bank	09/10/15	0.080	50,000,000.00	12/10/15
Manufacturers Bank	10/09/15	0.050	100,000,000.00	01/08/16
Manufacturers Bank	10/16/15	0.050	50,000,000.00	01/15/16
Manufacturers Bank	11/12/15	0.140	35,000,000.00	02/11/16
Mission Valley Bank	10/14/15	0.100	7,000,000.00	04/13/16
Open Bank	06/11/15	0.110	5,000,000.00	12/10/15
Open Bank	07/08/15	0.120	2,000,000.00	01/06/16
Open Bank	08/12/15	0.250	10,000,000.00	02/10/16
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
Opus Bank	07/31/15	0.190	10,000,000.00	01/29/16
Pacific City Bank	09/10/15	0.060	10,000,000.00	12/10/15
Pacific City Bank	09/18/15	0.080	20,000,000.00	12/18/15
Pacific City Bank	10/09/15	0.030	30,000,000.00	01/08/16
Pacific City Bank	11/12/15	0.120	5,000,000.00	02/11/16
Pacific City Bank	11/18/15	0.140	1,800,000.00	02/17/16
Pacific Commerce Bank	09/18/15	0.290	10,000,000.00	03/18/16
State Bank of India (California)	10/08/15	0.060	12,000,000.00	01/07/16
State Bank of India (California)	10/14/15	0.060	23,000,000.00	01/13/16
State Bank of India (California)	10/22/15	0.070	13,000,000.00	01/21/16
Wilshire Bank	09/03/15	0.070	50,000,000.00	12/03/15
Wilshire Bank	09/09/15	0.060	39,000,000.00	12/09/15
Wilshire Bank	09/18/15	0.080	29,000,000.00	12/18/15
Wilshire Bank	10/09/15	0.030	78,000,000.00	01/08/16
Wilshire Bank	10/15/15	0.030	74,000,000.00	01/14/16
Wilshire Bank	11/13/15	0.160	30,000,000.00	02/12/16
Woori America Bank	09/25/15	0.050	10,000,000.00	12/18/15
Woori America Bank	09/16/15	0.280	20,000,000.00	03/16/16
MANHATTAN BEACH				
Kinecta Federal Credit Union	08/07/15	0.180	15,000,000.00	12/04/15
Kinecta Federal Credit Union	11/06/15	0.130	20,000,000.00	02/05/16
Kinecta Federal Credit Union	11/19/15	0.210	15,000,000.00	02/18/16
Kinecta Federal Credit Union	11/06/15	0.200	15,000,000.00	03/04/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
MONTEREY				
1st Capital Bank	09/10/15	0.080	5,000,000.00	12/10/15
1st Capital Bank	10/22/15	0.060	1,000,000.00	01/21/16
1st Capital Bank	10/28/15	0.050	8,000,000.00	01/27/16
OAKDALE				
Oak Valley Community Bank	09/03/15	0.090	3,500,000.00	12/03/15
OAKLAND				
Beneficial State Bank	07/17/15	0.160	15,000,000.00	01/15/16
Beneficial State Bank	07/24/15	0.190	5,000,000.00	01/22/16
Beneficial State Bank	10/23/15	0.160	5,000,000.00	04/22/16
California Bank of Commerce	09/11/15	0.090	10,000,000.00	12/11/15
California Bank of Commerce	07/16/15	0.150	5,000,000.00	01/14/16
California Bank of Commerce	11/12/15	0.120	5,000,000.00	02/11/16
Community Bank of the Bay	06/05/15	0.110	5,000,000.00	12/04/15
Metropolitan Bank	06/11/15	0.110	4,500,000.00	12/10/15
Metropolitan Bank	07/10/15	0.110	1,500,000.00	01/08/16
Metropolitan Bank	07/16/15	0.130	1,000,000.00	01/14/16
Metropolitan Bank	07/31/15	0.170	2,000,000.00	01/29/16
Metropolitan Bank	08/27/15	0.230	1,000,000.00	02/25/16
ONTARIO				
Citizens Business Bank	09/04/15	0.090	25,000,000.00	12/04/15
Citizens Business Bank	09/09/15	0.080	25,000,000.00	12/09/15
Citizens Business Bank	10/07/15	0.040	40,000,000.00	01/06/16
Citizens Business Bank	10/21/15	0.050	50,000,000.00	01/20/16
Citizens Business Bank	07/31/15	0.190	30,000,000.00	01/29/16
Citizens Business Bank	08/05/15	0.190	30,000,000.00	02/03/16
Citizens Business Bank	11/12/15	0.140	50,000,000.00	02/11/16
Citizens Business Bank	11/18/15	0.160	30,000,000.00	02/17/16
ORANGE				
Grandpoint Bank	10/15/15	0.050	50,000,000.00	01/14/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	09/02/15	0.070	12,000,000.00	12/02/15
Malaga Bank, FSB	09/04/15	0.070	4,000,000.00	12/04/15
Malaga Bank, FSB	09/17/15	0.090	10,000,000.00	12/17/15
Malaga Bank, FSB	10/08/15	0.030	5,000,000.00	01/07/16
Malaga Bank, FSB	10/23/15	0.030	46,000,000.00	01/22/16
Malaga Bank, FSB	10/30/15	0.060	9,000,000.00	01/29/16
Malaga Bank, FSB	11/05/15	0.090	10,000,000.00	02/04/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
PASADENA				
American Plus Bank, NA	06/17/15	0.130	2,000,000.00	12/17/15
American Plus Bank, NA	08/13/15	0.160	240,000.00	12/17/15
American Plus Bank, NA	08/26/15	0.220	1,000,000.00	02/24/16
American Plus Bank, NA	11/18/15	0.320	500,000.00	05/18/16
Community Bank	06/10/15	0.120	30,000,000.00	12/09/15
Community Bank	07/15/15	0.130	25,000,000.00	01/13/16
Community Bank	08/14/15	0.260	25,000,000.00	02/12/16
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
East West Bank	07/16/15	0.150	50,000,000.00	01/14/16
East West Bank	10/21/15	0.050	125,000,000.00	01/20/16
East West Bank	10/23/15	0.050	50,000,000.00	01/22/16
East West Bank	11/06/15	0.110	75,000,000.00	02/05/16
EverTrust Bank	06/10/15	0.100	20,000,000.00	12/09/15
EverTrust Bank	11/18/15	0.140	10,000,000.00	02/17/16
EverTrust Bank	11/20/15	0.160	20,000,000.00	02/19/16
Wescom Central Credit Union	08/28/15	0.120	50,000,000.00	12/04/15
Wescom Central Credit Union	09/24/15	0.070	50,000,000.00	12/17/15
Wescom Central Credit Union	10/28/15	0.070	50,000,000.00	01/27/16
PASO ROBLES				
Heritage Oaks Bank	09/09/15	0.080	25,000,000.00	12/09/15
PORTERVILLE				
Bank of the Sierra	09/03/15	0.090	15,000,000.00	12/03/15
Bank of the Sierra	09/10/15	0.080	20,000,000.00	12/10/15
Bank of the Sierra	10/07/15	0.040	10,000,000.00	01/06/16
Bank of the Sierra	10/23/15	0.050	20,000,000.00	01/22/16
Bank of the Sierra	11/05/15	0.110	15,000,000.00	02/04/16
Bank of the Sierra	11/12/15	0.140	20,000,000.00	02/11/16
RANCHO CORDOVA				
American River Bank	09/10/15	0.080	1,500,000.00	12/10/15
American River Bank	10/16/15	0.050	2,000,000.00	01/15/16
American River Bank	10/21/15	0.050	3,000,000.00	01/20/16
American River Bank	07/31/15	0.190	2,500,000.00	01/29/16
American River Bank	11/05/15	0.110	2,500,000.00	02/04/16
American River Bank	11/12/15	0.140	7,500,000.00	02/11/16
American River Bank	11/12/15	0.160	6,500,000.00	02/25/16
American River Bank	10/07/15	0.090	2,500,000.00	04/06/16
American River Bank	11/19/15	0.370	1,000,000.00	05/19/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
REDWOOD CITY				
Provident Credit Union	06/12/15	0.110	20,000,000.00	12/11/15
Provident Credit Union	09/16/15	0.060	20,000,000.00	12/16/15
Provident Credit Union	07/23/15	0.160	40,000,000.00	01/21/16
Provident Credit Union	10/28/15	0.030	40,000,000.00	01/27/16
Provident Credit Union	11/18/15	0.140	20,000,000.00	02/17/16
Provident Credit Union	11/19/15	0.170	20,000,000.00	02/18/16
Provident Credit Union	10/15/15	0.090	20,000,000.00	04/14/16
RICHMOND				
Mechanics Bank	09/10/15	0.080	20,000,000.00	12/10/15
Mechanics Bank	10/14/15	0.050	20,000,000.00	01/13/16
Mechanics Bank	10/22/15	0.060	20,000,000.00	01/21/16
Mechanics Bank	11/12/15	0.140	20,000,000.00	02/11/16
ROCKLIN				
Five Star Bank	10/14/15	0.030	2,000,000.00	01/13/16
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				
Comerica Bank	08/27/15	0.100	75,000,000.00	12/03/15
Comerica Bank	06/10/15	0.120	25,000,000.00	12/09/15
Merchants National Bank of Sacramento	06/03/15	0.080	2,000,000.00	12/02/15
Merchants National Bank of Sacramento	10/28/15	0.050	2,000,000.00	01/27/16
Merchants National Bank of Sacramento	11/04/15	0.110	2,000,000.00	02/03/16
Merchants National Bank of Sacramento	10/07/15	0.090	2,000,000.00	04/06/16
Merchants National Bank of Sacramento	11/18/15	0.340	2,000,000.00	05/18/16
River City Bank	06/05/15	0.110	15,000,000.00	12/04/15
River City Bank	07/24/15	0.180	15,000,000.00	01/22/16
River City Bank	11/13/15	0.180	20,000,000.00	02/12/16
River City Bank	11/20/15	0.180	35,000,000.00	02/19/16
SAN DIEGO				
California Coast Credit Union	08/26/15	0.070	25,000,000.00	12/02/15
Mission Federal Credit Union	10/14/15	0.030	10,000,000.00	01/13/16
Mission Federal Credit Union	11/18/15	0.140	10,000,000.00	02/17/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
SAN DIEGO (Continued)				
San Diego County Credit Union	06/17/15	0.110	50,000,000.00	12/16/15
San Diego County Credit Union	10/14/15	0.010	50,000,000.00	01/13/16
San Diego County Credit Union	10/15/15	0.010	50,000,000.00	01/14/16
San Diego County Credit Union	10/28/15	0.010	50,000,000.00	01/27/16
San Diego County Credit Union	11/13/15	0.140	50,000,000.00	02/12/16
San Diego County Credit Union	10/15/15	0.070	50,000,000.00	04/14/16
Western Alliance Bank	06/19/15	0.160	50,000,000.00	12/18/15
Western Alliance Bank	07/09/15	0.130	25,000,000.00	01/07/16
Western Alliance Bank	08/13/15	0.270	50,000,000.00	02/11/16
Western Alliance Bank	11/12/15	0.140	15,000,000.00	02/11/16
Western Alliance Bank	08/18/15	0.280	50,000,000.00	02/17/16
Western Alliance Bank	11/18/15	0.160	25,000,000.00	02/17/16
Western Alliance Bank	09/11/15	0.300	50,000,000.00	03/11/16
SAN FRANCISCO				
Bank of San Francisco	09/25/15	0.030	8,000,000.00	12/18/15
First Republic Bank	11/03/15	0.120	150,000,000.00	02/03/16
First Republic Bank	11/19/15	0.190	150,000,000.00	02/18/16
Presidio Bank	11/04/15	0.110	10,000,000.00	02/03/16
Presidio Bank	11/19/15	0.190	10,000,000.00	02/18/16
Trans Pacific National Bank	09/18/15	0.110	3,000,000.00	12/18/15
Trans Pacific National Bank	10/23/15	0.060	2,000,000.00	01/22/16
SAN JOSE				
Heritage Bank of Commerce	06/10/15	0.120	20,000,000.00	12/09/15
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
SAN RAMON				
Bank of the West	09/11/15	0.090	100,000,000.00	12/11/15
Bank of the West	07/30/15	0.180	134,000,000.00	02/04/16
Tri-Valley Bank	11/19/15	0.200	6,000,000.00	02/18/16
SANTA ROSA				
Summit State Bank	09/04/15	0.070	12,000,000.00	12/04/15
Summit State Bank	06/19/15	0.140	7,000,000.00	12/18/15
Summit State Bank	07/15/15	0.110	5,000,000.00	01/13/16
Summit State Bank	07/16/15	0.130	9,000,000.00	01/14/16
Summit State Bank	10/23/15	0.030	3,500,000.00	01/22/16
Summit State Bank	10/28/15	0.030	4,000,000.00	01/27/16
Summit State Bank	11/04/15	0.090	8,000,000.00	02/03/16
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/03/15	0.080	4,000,000.00	12/02/15
First National Bank of Northern California	06/10/15	0.120	15,000,000.00	12/09/15

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
VACAVILLE				
Travis Credit Union	09/04/15	0.070	50,000,000.00	12/04/15
Travis Credit Union	07/09/15	0.110	50,000,000.00	01/07/16
WATSONVILLE				
Santa Cruz County Bank	10/30/15	0.060	10,000,000.00	01/29/16
WEST SACRAMENTO				
Community Business Bank	07/08/15	0.120	3,000,000.00	01/06/16
TOTAL TIME DEPOSITS NOVEMBER 2015			5,896,540,000.00	

**BANK DEMAND DEPOSITS
NOVEMBER 2015
(\$ in thousands)**

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,989,833	\$ 4,145,430
2	2,079,805	3,456,144
3	1,898,618	3,203,092
4	2,176,128	3,857,374
5	2,127,195	3,779,508
6	1,975,041	3,813,341
7	1,975,041	3,813,341
8	1,975,041	3,813,341
9	1,864,447	3,324,347
10	1,472,885	2,498,851
11	1,472,885	2,498,851
12	2,057,782	2,104,005
13	1,721,242	2,243,785
14	1,721,242	2,243,785
15	1,721,242	2,243,785
16	2,011,573	1,990,165
17	1,907,249	1,797,632
18	1,893,840	1,898,639
19	1,892,484	2,128,839
20	1,879,136	2,486,563
21	1,879,136	2,486,563
22	1,879,136	2,486,563
23	1,867,673	2,198,359
24	1,479,940	2,133,128
25	1,407,909	2,708,363
26	1,407,909	2,708,363
27	1,875,454	2,708,363
28	1,875,454	2,708,363
29	1,875,454	2,708,363
30	1,686,905	2,172,690

AVERAGE DOLLAR DAYS 1,834,923 ^{a/}

a/ The prescribed bank balance for was \$1,872,500. This consisted of \$1,790,300 in compensating balances for services, balances for uncollected funds of \$83,900 and a deduction of \$1,700 for November 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 November 18, 2015, has determined and designated the amount of money available for deposit and investment as of November 12, 2015, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

- In accordance with Treasurer's Office policy, for deposit in demand bank accounts as
Compensating Balance for Services: \$ 1,790,300,000

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.

- 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:

	<u>From</u>	<u>To</u>	<u>Transactions</u>	<u>In Securities (section 16430)*</u>	<u>Time Deposits in Various Financial Institutions (sections 16503a and 16602)*</u>	<u>Estimated Total</u>
(1)	11/16/2015	11/20/2015	\$ 225,100,000	\$ (10,806,900,000)	\$ 5,690,500,000	\$ (5,116,400,000)
(2)	11/23/2015	11/27/2015	\$ (932,700,000)	\$ (11,739,600,000)	\$ 5,690,500,000	\$ (6,049,100,000)
(3)	11/30/2015	12/4/2015	\$ (141,700,000)	\$ (11,881,300,000)	\$ 5,690,500,000	\$ (6,190,800,000)
(4)	12/7/2015	12/11/2015	\$ (1,414,800,000)	\$ (13,296,100,000)	\$ 5,690,500,000	\$ (7,605,600,000)
(5)	12/14/2015	12/18/2015	\$ 2,921,000,000	\$ (10,375,100,000)	\$ 5,690,500,000	\$ (4,684,600,000)

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 \$ 1,790,300,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chairperson

Member