

Bill Lockyer

Treasurer

State of California



**POOLED MONEY INVESTMENT
BOARD REPORT**

May 2014

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

May 2014

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POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data A Comparison of May 2014 with May 2013 (DOLLARS IN THOUSANDS)

	May 2014	May 2013	Change
Average Daily Portfolio (\$)	60,405,907	69,445,667	-9,039,760
Accrued Earnings (\$)	11,717	14,451	-2,734
Effective Yield (%)	0.228	0.245	-0.017
Average Life-Month End (In Days)	199	249	-50
Total Security Transactions			
Amount (\$)	20,371,233	23,859,192	-3,487,959
Number	409	477	-68
Total Time Deposit Transactions			
Amount (\$)	1,146,980	1,933,480	-786,500
Number	75	96	-21
Average Workday Investment Activity (\$)	1,024,677	1,172,394	-147,717
Prescribed Demand Account Balances For Services (\$)	2,220,131	1,730,244	+489,887

**BILL LOCKYER
TREASURER
STATE OF CALIFORNIA**

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

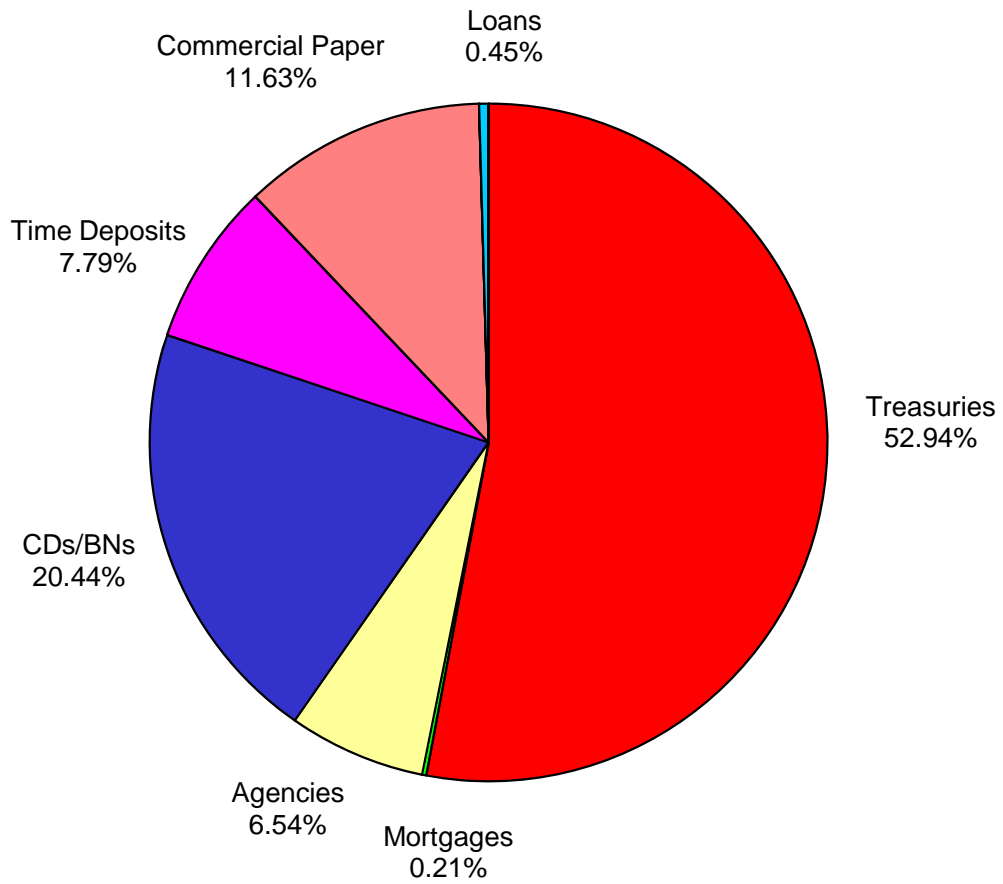
May 31, 2014

<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	12,087,174	20.09	-2.69
Bonds	0	0.00	0
Notes	19,766,396	32.85	+2.10
Strips	0	0.00	0
Total Government	<u>31,853,570</u>	<u>52.94</u>	<u>-0.59</u>
Agency Debentures	2,112,336	3.51	+0.32
Certificates of Deposit	11,800,030	19.61	+0.61
Bank Notes	500,000	0.83	-0.12
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	1,674,217	2.78	+0.17
Time Deposits	4,680,140	7.79	+0.42
GNMAs	0	0.00	0
Commercial Paper	6,997,735	11.63	-0.88
FHLMC/Remics	125,318	0.21	+0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	273,223	0.45	+0.05
GF Loans	0	0.00	0
NOW Accounts	0	0.00	0
Other	149,907	0.25	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>60,166,476</u>	<u>100.00</u>	

INVESTMENT ACTIVITY

	May 2014		April 2014	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	409	20,371,233	507	25,326,359
Other	34	1,228,588	14	798,436
Time Deposits	75	1,146,980	111	2,612,800
Total	<u>518</u>	<u>22,746,801</u>	<u>632</u>	<u>28,737,595</u>
PMIA Monthly Average Effective Yield (%)	0.228		0.233	
Year to Date Yield Last Day of Month (%)	0.251		0.254	

**Pooled Money Investment Account
Portfolio Composition
\$60.2 Billion
05/31/14**



<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>
05/01/14 REDEMPTIONS									
CP		BNP FIN		05/01/14	0.070	50,000	1	97.22	0.071
CP		BNP FIN		05/01/14	0.070	50,000	1	97.22	0.071
CP		BNP FIN		05/01/14	0.070	50,000	1	97.22	0.071
CP		BNP FIN		05/01/14	0.070	50,000	1	97.22	0.071
CP		BNP FIN		05/01/14	0.070	50,000	1	97.22	0.071
TR		BILL		05/01/14	0.113	50,000	310	48,437.50	0.114
TR		BILL		05/01/14	0.113	50,000	310	48,437.50	0.114
TR		BILL		05/01/14	0.113	50,000	310	48,437.50	0.114
TR		BILL		05/01/14	0.113	50,000	310	48,437.50	0.114
TR		BILL		05/01/14	0.115	50,000	310	49,513.89	0.117
TR		BILL		05/01/14	0.115	50,000	310	49,513.89	0.117
TR		BILL		05/01/14	0.115	50,000	310	49,513.89	0.117
TR		BILL		05/01/14	0.115	50,000	310	49,513.89	0.117
TR		BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
TR		BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
TR		BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
TR		BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
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TR		BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
TR		BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
TR		BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
TR		BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
TR		BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
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TR		BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
TR		BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
TR		BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
TR		BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
TR		BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
TR		BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
TR		BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
TR		BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
TR		BILL		05/01/14	0.105	50,000	363	52,937.50	0.107

<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>
05/01/14 REDEMPTIONS (Continued)									
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
	TR	BILL		05/01/14	0.105	50,000	364	53,083.33	0.107
	TR	BILL		05/01/14	0.105	50,000	364	53,083.33	0.107
	TR	BILL		05/01/14	0.105	50,000	364	53,083.33	0.107
	TR	BILL		05/01/14	0.105	50,000	364	53,083.33	0.107
05/01/14 PURCHASES									
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.100	50,000			
	TR	BILL		04/30/15	0.100	50,000			
	TR	BILL		04/30/15	0.100	50,000			
	TR	BILL		04/30/15	0.100	50,000			
	YCD	CIBC	0.180	10/29/14	0.180	50,000			
	YCD	CIBC	0.180	10/29/14	0.180	50,000			
05/02/14 REDEMPTIONS									
	CD	UNIONBANK	0.090	05/02/14	0.090	50,000	38	4,750.00	0.091
	CD	UNIONBANK	0.090	05/02/14	0.090	50,000	38	4,750.00	0.091
	CD	BOWEST	0.100	05/02/14	0.100	50,000	39	5,416.67	0.101
	CD	BOWEST	0.100	05/02/14	0.100	50,000	39	5,416.67	0.101
	CD	UNIONBANK	0.100	05/02/14	0.100	50,000	42	5,833.33	0.101
	CD	UNIONBANK	0.100	05/02/14	0.100	50,000	42	5,833.33	0.101
	CP	SOC GEN		05/02/14	0.070	50,000	10	972.22	0.071
	CP	SOC GEN		05/02/14	0.070	50,000	10	972.22	0.071
	CP	BARCLY US		05/02/14	0.080	50,000	22	2,444.44	0.081
	CP	BARCLY US		05/02/14	0.080	50,000	22	2,444.44	0.081
	CP	BARCLY US		05/02/14	0.080	50,000	22	2,444.44	0.081
	CP	BNP FIN		05/02/14	0.120	50,000	38	6,333.33	0.122
	CP	BNP FIN		05/02/14	0.120	50,000	38	6,333.33	0.122
	CP	TOYOTA		05/02/14	0.140	50,000	99	19,250.00	0.142
	CP	TOYOTA		05/02/14	0.140	50,000	99	19,250.00	0.142
	CP	TOYOTA		05/02/14	0.140	50,000	99	19,250.00	0.142
	CP	TOYOTA		05/02/14	0.140	50,000	100	19,444.44	0.142
	CP	TOYOTA		05/02/14	0.140	50,000	100	19,444.44	0.142

<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>
05/02/14 REDEMPTIONS (Continued)									
	YCD	MONTREAL	0.100	05/02/14	0.100	50,000	39	5,416.67	0.101
	YCD	MONTREAL	0.100	05/02/14	0.100	50,000	39	5,416.67	0.101
	YCD	NORDEA	0.150	05/02/14	0.150	50,000	100	20,833.33	0.152
	YCD	NORDEA	0.150	05/02/14	0.150	50,000	100	20,833.33	0.152
05/02/14 NO PURCHASES									
05/05/14 NO REDEMPTIONS									
05/05/14 PURCHASES									
	CP	BARCLY US		05/07/14	0.080	50,000			
	CP	BARCLY US		05/07/14	0.080	50,000			
	CP	BARCLY US		05/07/14	0.080	50,000			
	CP	BARCLY US		05/07/14	0.080	50,000			
	CP	BARCLY US		05/07/14	0.080	50,000			
	CP	RABO USA		05/12/14	0.060	50,000			
05/06/14 NO REDEMPTIONS									
05/06/14 NO PURCHASES									
05/07/14 SALES									
	TR	BILL		04/02/15	0.085	50,000	8	3,291.67	0.301
	TR	BILL		04/02/15	0.085	50,000	8	3,291.67	0.301
	TR	BILL		04/02/15	0.084	50,000	20	5,250.00	0.192
	TR	BILL		04/02/15	0.084	50,000	20	5,250.00	0.192
05/07/14 REDEMPTIONS									
	CP	BARCLY US		05/07/14	0.080	50,000	2	222.22	0.081
	CP	BARCLY US		05/07/14	0.080	50,000	2	222.22	0.081
	CP	BARCLY US		05/07/14	0.080	50,000	2	222.22	0.081
	CP	BARCLY US		05/07/14	0.080	50,000	2	222.22	0.081
	CP	BARCLY US		05/07/14	0.080	50,000	2	222.22	0.081
	CP	BNP FIN		05/07/14	0.100	50,000	22	3,055.56	0.101
	CP	BNP FIN		05/07/14	0.100	50,000	22	3,055.56	0.101
	CP	BNP FIN		05/07/14	0.100	50,000	26	3,611.11	0.101
	CP	BNP FIN		05/07/14	0.100	50,000	26	3,611.11	0.101
	CP	BNP FIN		05/07/14	0.100	50,000	26	3,611.11	0.101
	CP	CIBC HLD		05/07/14	0.060	50,000	42	3,500.00	0.061
	CP	TOYOTA		05/07/14	0.070	50,000	43	4,180.56	0.071
	CP	TOYOTA		05/07/14	0.070	50,000	43	4,180.56	0.071
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000	22	3,972.22	0.132

<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>
05/07/14 REDEMPTIONS (Continued)									
	YCD	TOKYO-MIT	0.140	05/07/14	0.140	50,000	27	5,250.00	0.142
	YCD	TOKYO-MIT	0.140	05/07/14	0.140	50,000	27	5,250.00	0.142
	YCD	TOKYO-MIT	0.150	05/07/14	0.150	50,000	34	7,083.33	0.152
	YCD	TOKYO-MIT	0.150	05/07/14	0.150	50,000	34	7,083.33	0.152
05/07/14 PURCHASES									
	DN	FHLB		07/09/14	0.045	25,000			
	DN	FHLB		07/09/14	0.045	50,000			
	DN	FHLB		07/09/14	0.045	50,000			
05/08/14 REDEMPTIONS									
	YCD	SUMITOMO	0.140	05/08/14	0.140	50,000	23	4,472.22	0.142
	YCD	SUMITOMO	0.140	05/08/14	0.140	50,000	23	4,472.22	0.142
05/08/14 NO PURCHASES									
05/09/14 NO REDEMPTIONS									
05/09/14 NO PURCHASES									
05/12/14 REDEMPTIONS									
	CP	RABO USA		05/12/14	0.060	50,000	7	583.33	0.061
	CP	BARCLY US		05/12/14	0.080	50,000	27	3,000.00	0.081
	CP	BARCLY US		05/12/14	0.080	50,000	27	3,000.00	0.081
	CP	BARCLY US		05/12/14	0.080	50,000	27	3,000.00	0.081
	CP	BARCLY US		05/12/14	0.080	50,000	27	3,000.00	0.081
05/12/14 PURCHASES									
	CP	RABO USA		05/19/14	0.070	50,000			
	CP	RABO USA		05/19/14	0.070	50,000			
	YCD	NORINCHUK	0.100	05/19/14	0.100	50,000			
05/13/14 NO REDEMPTIONS									
05/13/14 NO PURCHASES									
05/14/14 NO REDEMPTIONS									
05/14/14 PURCHASES									
	CP	BNP FIN		05/19/14	0.080	50,000			
	CP	BNP FIN		05/19/14	0.080	50,000			
	CP	BNP FIN		05/19/14	0.080	50,000			

<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>
05/14/14 PURCHASES (Continued)									
	YCD	NORINCHUK	0.140	06/09/14	0.140	50,000			
	YCD	NORINCHUK	0.140	06/09/14	0.140	50,000			
05/15/14 NO REDEMPTIONS									
05/15/14 PURCHASES									
	CP	SOC GEN		06/02/14	0.075	50,000			
	CP	SOC GEN		06/02/14	0.075	50,000			
	CP	SOC GEN		06/02/14	0.075	50,000			
	CP	SOC GEN		06/02/14	0.075	50,000			
	CP	CIBC HLD		06/09/14	0.060	50,000			
	CP	GE CO		06/23/14	0.050	50,000			
	DN	FHLB		07/16/14	0.045	50,000			
	DN	FHLB		07/16/14	0.045	50,000			
	YCD	TOKYO-MIT	0.130	06/09/14	0.130	50,000			
	YCD	TOKYO-MIT	0.130	06/09/14	0.130	50,000			
	YCD	NB CANADA	0.250	05/01/15	0.240	50,000			
	YCD	NB CANADA	0.250	05/01/15	0.240	50,000			
05/16/14 NO REDEMPTIONS									
05/16/14 PURCHASES									
	CP	BARCLY US		05/30/14	0.080	50,000			
	CP	BARCLY US		05/30/14	0.080	50,000			
	CP	BARCLY US		05/30/14	0.080	50,000			
	CP	BARCLY US		05/30/14	0.080	50,000			
	CP	BNP FIN		05/30/14	0.090	50,000			
	CP	BNP FIN		05/30/14	0.090	50,000			
05/19/14 REDEMPTIONS									
	CP	BNP FIN		05/19/14	0.080	50,000	5	555.56	0.081
	CP	BNP FIN		05/19/14	0.080	50,000	5	555.56	0.081
	CP	BNP FIN		05/19/14	0.080	50,000	5	555.56	0.081
	CP	RABO USA		05/19/14	0.070	50,000	7	680.56	0.071
	CP	RABO USA		05/19/14	0.070	50,000	7	680.56	0.071
	CP	BNP FIN		05/19/14	0.120	50,000	34	5,666.67	0.122
	CP	BNP FIN		05/19/14	0.120	50,000	34	5,666.67	0.122
	YCD	NORINCHUK	0.100	05/19/14	0.100	50,000	7	972.22	0.101
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000	25	5,208.33	0.152
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000	25	5,208.33	0.152
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000	25	5,208.33	0.152
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000	25	5,208.33	0.152
05/19/14 NO PURCHASES									
05/20/14 NO REDEMPTIONS									

<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>
05/20/14 PURCHASES									
	CP	SOC GEN		05/30/14	0.075	50,000			
	CP	SOC GEN		05/30/14	0.075	50,000			
	CP	SOC GEN		05/30/14	0.075	50,000			
	YCD	NORINCHUK	0.100	05/30/14	0.100	50,000			
	YCD	NORINCHUK	0.100	05/30/14	0.100	50,000			
05/21/14 REDEMPTIONS									
	CP	BNP FIN		05/21/14	0.120	50,000	33	5,500.00	0.122
	CP	BNP FIN		05/21/14	0.120	50,000	33	5,500.00	0.122
	CP	BNP FIN		05/21/14	0.120	50,000	33	5,500.00	0.122
	YCD	TOKYO-MIT	0.140	05/21/14	0.140	50,000	21	4,083.33	0.142
	YCD	TOKYO-MIT	0.140	05/21/14	0.140	50,000	21	4,083.33	0.142
	YCD	NORINCHUK	0.130	05/21/14	0.130	50,000	26	4,694.44	0.132
	YCD	NORINCHUK	0.130	05/21/14	0.130	50,000	26	4,694.44	0.132
	YCD	NORINCHUK	0.130	05/21/14	0.130	50,000	26	4,694.44	0.132
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000	36	8,000.00	0.162
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000	36	8,000.00	0.162
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000	36	8,000.00	0.162
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000	36	8,000.00	0.162
05/21/14 PURCHASES									
	CP	BNP FIN		06/23/14	0.120	50,000			
	CP	BNP FIN		06/23/14	0.120	50,000			
	CP	GECC		08/01/14	0.080	50,000			
	CP	GECC		08/01/14	0.080	50,000			
	YCD	NORINCHUK	0.130	06/09/14	0.130	50,000			
	YCD	NORINCHUK	0.130	06/09/14	0.130	50,000			
	YCD	TOKYO-MIT	0.140	06/23/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	06/23/14	0.140	50,000			
05/22/14 NO REDEMPTIONS									
05/22/14 PURCHASES									
	CP	SOC GEN		05/27/14	0.080	50,000			
	CP	SOC GEN		05/27/14	0.080	50,000			
	CP	SOC GEN		05/27/14	0.080	50,000			
	CP	SOC GEN		05/27/14	0.080	50,000			
	CP	RABO USA		05/30/14	0.070	50,000			
	CP	RABO USA		05/30/14	0.070	50,000			
	CP	RABO USA		05/30/14	0.070	50,000			
	YCD	CIBC	0.070	07/01/14	0.070	50,000			
	YCD	CIBC	0.070	07/01/14	0.070	50,000			

<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>
05/22/14 PURCHASES (Continued)									
	YCD	TOKYO-MIT	0.140	07/01/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	07/01/14	0.140	50,000			
	YCD	SUMITOMO	0.160	07/01/14	0.160	50,000			
	YCD	SUMITOMO	0.160	07/01/14	0.160	50,000			
	YCD	SUMITOMO	0.160	07/01/14	0.160	50,000			
	YCD	SUMITOMO	0.160	07/01/14	0.160	50,000			
05/23/14 NO REDEMPTIONS									
05/23/14 PURCHASES									
	CD	CITIBANK	0.170	08/27/14	0.170	50,000			
	CD	CITIBANK	0.170	08/27/14	0.170	50,000			
	CP	GECC		06/30/14	0.050	50,000			
	CP	GECC		06/30/14	0.050	50,000			
	CP	TD USA		07/01/14	0.110	50,000			
	CP	TD USA		07/01/14	0.110	50,000			
	CP	TOYOTA		07/21/14	0.080	50,000			
	CP	TOYOTA		07/21/14	0.080	50,000			
	CP	TOYOTA		07/21/14	0.080	50,000			
	CP	GECC		08/01/14	0.080	50,000			
	CP	GECC		08/01/14	0.080	50,000			
	DEB	FHLB	0.220	11/23/15	0.237	50,000			
	YCD	TOKYO-MIT	0.120	06/09/14	0.120	50,000			
	YCD	TOKYO-MIT	0.120	06/09/14	0.120	50,000			
	YCD	NB CANADA	0.260	05/22/15	0.260	50,000			
	YCD	NB CANADA	0.260	05/22/15	0.260	50,000			
05/27/14 REDEMPTIONS									
	CP	SOC GEN		05/27/14	0.080	50,000	5	555.56	0.081
	CP	SOC GEN		05/27/14	0.080	50,000	5	555.56	0.081
	CP	SOC GEN		05/27/14	0.080	50,000	5	555.56	0.081
	CP	SOC GEN		05/27/14	0.080	50,000	5	555.56	0.081
05/27/14 PURCHASES									
	CP	BNP FIN		06/27/14	0.120	50,000			
	CP	BNP FIN		06/27/14	0.120	50,000			
	CP	BNP FIN		06/30/14	0.120	50,000			
	CP	BNP FIN		06/30/14	0.120	50,000			
	CP	TOYOTA		07/24/14	0.060	50,000			
	CP	TOYOTA		07/24/14	0.060	50,000			
	CP	TOYOTA		07/24/14	0.060	50,000			
	CP	TOYOTA		07/24/14	0.060	50,000			
	TR	BILL		04/30/15	0.080	50,000			
	TR	BILL		04/30/15	0.080	50,000			

<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>
05/27/14 PURCHASES (Continued)									
TR		NOTE	0.250	02/29/16	0.283	50,000			
TR		NOTE	0.250	02/29/16	0.283	50,000			
TR		NOTE	0.250	02/29/16	0.283	50,000			
YCD		NORINCHUK	0.140	06/27/14	0.140	50,000			
YCD		NORINCHUK	0.140	06/27/14	0.140	50,000			
YCD		SUMITOMO	0.160	06/30/14	0.160	50,000			
YCD		SUMITOMO	0.160	06/30/14	0.160	50,000			
YCD		TOKYO-MIT	0.150	07/01/14	0.150	50,000			
YCD		TOKYO-MIT	0.150	07/01/14	0.150	50,000			
05/28/14 REDEMPTIONS									
CD		WELLS FGO	0.200	05/28/14	0.200	50,000	204	56,666.67	0.203
CD		WELLS FGO	0.200	05/28/14	0.200	50,000	204	56,666.67	0.203
CP		GE CO		05/28/14	0.050	50,000	28	1,944.44	0.051
CP		GE CO		05/28/14	0.050	50,000	28	1,944.44	0.051
DEB		FHLB	1.375	05/28/14	0.141	13,000	279	14,191.67	0.141
DEB		FHLB	1.375	05/28/14	0.141	50,000	279	54,583.33	0.141
DEB		FHLB	1.375	05/28/14	0.141	50,000	279	54,583.33	0.141
DEB		FHLB	1.375	05/28/14	0.142	35,000	285	39,124.17	0.142
DEB		FHLB	1.375	05/28/14	0.141	50,000	293	57,469.44	0.142
DN		FHLMC		05/28/14	0.120	50,000	279	46,500.00	0.122
DN		FHLMC		05/28/14	0.120	50,000	279	46,500.00	0.122
DN		IBRD		05/28/14	0.140	50,000	279	54,250.00	0.142
DN		IBRD		05/28/14	0.140	50,000	279	54,250.00	0.142
YCD		NAT AUB	0.240	05/28/14	0.240	50,000	274	91,333.33	0.243
YCD		NAT AUB	0.240	05/28/14	0.240	50,000	274	91,333.33	0.243
YCD		RB CANADA	0.210	05/28/14	0.210	50,000	279	81,375.00	0.213
YCD		RB CANADA	0.210	05/28/14	0.210	50,000	279	81,375.00	0.213
05/28/14 PURCHASES									
CD		US BANK	0.100	10/01/14	0.100	50,000			
CD		US BANK	0.100	10/01/14	0.100	50,000			
CP		BARCLY US		05/29/14	0.080	50,000			
CP		BARCLY US		05/29/14	0.080	50,000			
CP		BARCLY US		05/29/14	0.080	50,000			
CP		BARCLY US		05/29/14	0.080	50,000			
DEB		FHLB	0.090	02/27/15	0.107	50,000			
DEB		FHLB	0.090	02/27/15	0.107	50,000			
DEB		FHLB	0.090	02/27/15	0.107	50,000			
TR		NOTE	0.250	02/29/16	0.263	50,000			
TR		NOTE	0.250	02/29/16	0.263	50,000			
TR		NOTE	0.250	02/29/16	0.263	50,000			
TR		NOTE	0.250	02/29/16	0.263	50,000			
YCD		STNDRD CH	0.170	08/27/14	0.170	50,000			
YCD		STNDRD CH	0.170	08/27/14	0.170	50,000			

<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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05/29/14 REDEMPTIONS

CP		BARCLY US		05/29/14	0.080	50,000	1	111.11	0.081
CP		BARCLY US		05/29/14	0.080	50,000	1	111.11	0.081
CP		BARCLY US		05/29/14	0.080	50,000	1	111.11	0.081
CP		BARCLY US		05/29/14	0.080	50,000	1	111.11	0.081
TR		BILL		05/29/14	0.118	50,000	343	55,975.69	0.119
TR		BILL		05/29/14	0.118	50,000	343	55,975.69	0.119
TR		BILL		05/29/14	0.113	50,000	344	53,750.00	0.114
TR		BILL		05/29/14	0.113	50,000	344	53,750.00	0.114
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
TR		BILL		05/29/14	0.123	50,000	356	60,569.44	0.124
TR		BILL		05/29/14	0.123	50,000	356	60,569.44	0.124
TR		BILL		05/29/14	0.123	50,000	356	60,569.44	0.124
TR		BILL		05/29/14	0.128	50,000	358	63,395.83	0.129
TR		BILL		05/29/14	0.128	50,000	358	63,395.83	0.129
TR		BILL		05/29/14	0.128	50,000	358	63,395.83	0.129

05/29/14 PURCHASES

CD		BOWEST	0.370	12/01/14	0.370	50,000			
CD		BOWEST	0.370	12/01/14	0.370	50,000			
CP		BNP FIN		07/01/14	0.120	50,000			
CP		BNP FIN		07/01/14	0.120	50,000			
CP		BNP FIN		07/01/14	0.120	50,000			
CP		BNP FIN		07/01/14	0.120	50,000			
CP		GECC		07/07/14	0.050	50,000			
CP		CRC		09/02/14	0.160	50,000			
CP		UBS FIN		09/02/14	0.170	50,000			
TR		BILL		05/28/15	0.093	50,000			
TR		BILL		05/28/15	0.093	50,000			
TR		BILL		05/28/15	0.093	50,000			
TR		BILL		05/28/15	0.093	50,000			
TR		BILL		05/28/15	0.093	50,000			
TR		BILL		05/28/15	0.093	50,000			
TR		BILL		05/28/15	0.093	50,000			
TR		BILL		05/28/15	0.093	50,000			

<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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05/29/14 PURCHASES (Continued)

TR	BILL			05/28/15	0.093	50,000			
TR	BILL			05/28/15	0.093	50,000			
TR	BILL			05/28/15	0.093	50,000			
TR	BILL			05/28/15	0.093	50,000			
TR	BILL			05/28/15	0.100	50,000			
TR	BILL			05/28/15	0.100	50,000			
YCD	MIZUHO		0.150	06/30/14	0.150	50,000			
YCD	MIZUHO		0.150	06/30/14	0.150	50,000			
YCD	MIZUHO		0.150	06/30/14	0.150	50,000			
YCD	MIZUHO		0.150	06/30/14	0.150	50,000			
YCD	NORINCHUK		0.140	07/01/14	0.140	50,000			
YCD	NORINCHUK		0.140	07/01/14	0.140	50,000			
YCD	MIZUHO		0.200	07/10/14	0.170	50,000			

05/30/14 REDEMPTIONS

BN	BOFA		0.210	05/30/14	0.210	50,000	122	35,583.33	0.213
BN	BOFA		0.210	05/30/14	0.210	50,000	122	35,583.33	0.213
CP	RABO USA			05/30/14	0.070	50,000	8	777.78	0.071
CP	RABO USA			05/30/14	0.070	50,000	8	777.78	0.071
CP	RABO USA			05/30/14	0.070	50,000	8	777.78	0.071
CP	SOC GEN			05/30/14	0.075	50,000	10	1,041.67	0.076
CP	SOC GEN			05/30/14	0.075	50,000	10	1,041.67	0.076
CP	SOC GEN			05/30/14	0.075	50,000	10	1,041.67	0.076
CP	BARCLY US			05/30/14	0.080	50,000	14	1,555.56	0.081
CP	BARCLY US			05/30/14	0.080	50,000	14	1,555.56	0.081
CP	BARCLY US			05/30/14	0.080	50,000	14	1,555.56	0.081
CP	BARCLY US			05/30/14	0.080	50,000	14	1,555.56	0.081
CP	BNP FIN			05/30/14	0.090	50,000	14	1,750.00	0.091
CP	BNP FIN			05/30/14	0.090	50,000	14	1,750.00	0.091
CP	BNP FIN			05/30/14	0.110	50,000	31	4,736.11	0.112
CP	TD USA			05/30/14	0.110	50,000	35	5,347.22	0.112
CP	BNP FIN			05/30/14	0.120	50,000	38	6,333.33	0.122
CP	BNP FIN			05/30/14	0.120	50,000	38	6,333.33	0.122
CP	BNP FIN			05/30/14	0.120	50,000	38	6,333.33	0.122
CP	BNP FIN			05/30/14	0.120	50,000	43	7,166.67	0.122
CP	BNP FIN			05/30/14	0.120	50,000	43	7,166.67	0.122
CP	TOYOTA			05/30/14	0.100	50,000	65	9,027.78	0.101
CP	TOYOTA			05/30/14	0.100	50,000	65	9,027.78	0.101
CP	TD USA			05/30/14	0.130	50,000	91	16,430.56	0.132
CP	TD USA			05/30/14	0.130	50,000	91	16,430.56	0.132
CP	GECC			05/30/14	0.120	50,000	93	15,500.00	0.122
CP	GECC			05/30/14	0.120	50,000	93	15,500.00	0.122
CP	GECC			05/30/14	0.160	50,000	150	33,333.33	0.162
CP	GECC			05/30/14	0.160	50,000	157	34,888.89	0.162
CP	GECC			05/30/14	0.160	50,000	157	34,888.89	0.162
YCD	NORINCHUK		0.100	05/30/14	0.100	50,000	10	1,388.89	0.101
YCD	NORINCHUK		0.100	05/30/14	0.100	50,000	10	1,388.89	0.101

<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>
05/30/14 REDEMPTIONS (Continued)									
YCD		SUMITOMO	0.160	05/30/14	0.160	50,000	35	7,777.78	0.162
YCD		SUMITOMO	0.160	05/30/14	0.160	50,000	35	7,777.78	0.162
YCD		SUMITOMO	0.160	05/30/14	0.160	50,000	38	8,444.44	0.162
YCD		SUMITOMO	0.160	05/30/14	0.160	50,000	38	8,444.44	0.162
YCD		NORINCHUK	0.160	05/30/14	0.160	50,000	65	14,444.44	0.162
YCD		NORINCHUK	0.160	05/30/14	0.160	50,000	65	14,444.44	0.162
YCD		TORONTO	0.130	05/30/14	0.130	50,000	66	11,916.67	0.132
YCD		TORONTO	0.130	05/30/14	0.130	50,000	66	11,916.67	0.132
YCD		NAT AUB	0.150	05/30/14	0.150	50,000	133	27,708.33	0.152
YCD		NAT AUB	0.150	05/30/14	0.150	50,000	133	27,708.33	0.152
05/30/14 PURCHASES									
DEB		FHLB	0.230	12/18/15	0.240	50,000			
DEB		FHLB	0.230	12/18/15	0.240	50,000			
05/31/14 REDEMPTIONS									
TR		NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
TR		NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
TR		NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
TR		NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
TR		NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
TR		NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	717	284,622.61	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	717	284,622.61	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	717	284,622.61	0.290
TR		NOTE	0.250	05/31/14	0.290	50,000	717	284,622.61	0.290

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>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
New Omni Bank, NA	04/10/14	0.050	5,000,000.00	06/26/14
New Omni Bank, NA	04/07/14	0.040	1,000,000.00	07/09/14
New Omni Bank, NA	01/23/14	0.080	2,000,000.00	07/24/14
New Omni Bank, NA	02/27/14	0.100	5,000,000.00	08/28/14
New Omni Bank, NA	03/07/14	0.110	1,000,000.00	09/05/14
New Omni Bank, NA	03/14/14	0.110	2,000,000.00	09/12/14
New Omni Bank, NA	04/17/14	0.080	2,000,000.00	10/16/14
New Omni Bank, NA	04/24/14	0.080	2,000,000.00	10/23/14
New Omni Bank, NA	05/01/14	0.070	2,000,000.00	10/30/14
New Omni Bank, NA	05/08/14	0.080	2,000,000.00	11/06/14
New Omni Bank, NA	05/16/14	0.080	2,000,000.00	11/14/14
<u>ARCADIA</u>				
American Plus Bank, NA	03/19/14	0.100	2,000,000.00	09/17/14
American Plus Bank, NA	05/15/14	0.080	240,000.00	11/13/14
<u>AUBURN</u>				
Community 1st Bank	03/21/14	0.130	2,000,000.00	09/19/14
Community 1st Bank	04/23/14	0.100	2,000,000.00	10/22/14
<u>BEVERLY HILLS</u>				
Bank Leumi USA	04/23/14	0.110	30,000,000.00	10/22/14
<u>BREA</u>				
CapitalSource Bank	03/19/14	0.100	40,000,000.00	09/17/14
Pacific Western Bank	01/10/14	0.120	10,000,000.00	07/11/14
Pacific Western Bank	01/28/14	0.110	40,000,000.00	07/30/14
<u>CHICO</u>				
Tri Counties Bank	03/12/14	0.090	5,000,000.00	06/11/14
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	12/11/13	0.120	20,000,000.00	06/11/14
EverTrust Bank	02/18/14	0.090	10,000,000.00	08/20/14
EverTrust Bank	05/23/14	0.080	20,000,000.00	11/21/14
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	03/13/14	0.140	4,000,000.00	09/11/14

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ENCINO</u>				
California United Bank	04/03/14	0.090	10,000,000.00	10/02/14
<u>FAIRFIELD</u>				
Westamerica Bank	01/10/14	0.100	40,000,000.00	07/11/14
Westamerica Bank	01/16/14	0.090	25,000,000.00	07/17/14
Westamerica Bank	02/05/14	0.080	25,000,000.00	08/06/14
<u>FOLSOM</u>				
Folsom Lake Bank	01/31/14	0.120	3,500,000.00	08/01/14
Folsom Lake Bank	03/05/14	0.130	3,000,000.00	09/03/14
Folsom Lake Bank	04/16/14	0.110	1,500,000.00	10/15/14
Sierra Vista Bank	05/07/14	0.070	1,500,000.00	08/06/14
<u>FRESNO</u>				
Central Valley Community Bank	05/28/14	0.080	5,000,000.00	08/27/14
Central Valley Community Bank	03/13/14	0.130	5,000,000.00	09/11/14
<u>IRVINE</u>				
CommerceWest Bank, NA	03/14/14	0.070	5,000,000.00	06/13/14
CommerceWest Bank, NA	04/17/14	0.060	5,000,000.00	07/17/14
CommerceWest Bank, NA	05/02/14	0.050	2,500,000.00	08/01/14
CommerceWest Bank, NA	05/08/14	0.050	2,500,000.00	08/07/14
First Foundation Bank	03/07/14	0.100	10,000,000.00	06/06/14
First Foundation Bank	02/12/14	0.110	12,000,000.00	08/13/14
First Foundation Bank	03/06/14	0.110	12,000,000.00	09/04/14
First Foundation Bank	03/07/14	0.130	10,000,000.00	09/05/14
First Foundation Bank	04/11/14	0.100	12,000,000.00	10/10/14
<u>LAFAYETTE</u>				
California Bank of Commerce	01/16/14	0.090	5,000,000.00	07/17/14
California Bank of Commerce	03/14/14	0.110	10,000,000.00	09/12/14
California Bank of Commerce	05/15/14	0.080	5,000,000.00	11/13/14
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	03/05/14	0.070	35,000,000.00	06/04/14
Farmers & Merchants Bk Cen CA	03/12/14	0.070	20,000,000.00	06/11/14
Farmers & Merchants Bk Cen CA	04/18/14	0.060	35,000,000.00	07/18/14
Farmers & Merchants Bk Cen CA	04/24/14	0.060	35,000,000.00	07/24/14

TIME DEPOSITS

<u>LOS ANGELES</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
1st Century Bank, NA	04/16/14	0.080	18,000,000.00	07/16/14
1st Century Bank, NA	05/16/14	0.070	20,000,000.00	08/15/14
BBCN Bank	03/05/14	0.070	90,000,000.00	06/04/14
BBCN Bank	03/14/14	0.070	75,000,000.00	06/13/14
BBCN Bank	04/10/14	0.080	90,000,000.00	10/09/14
BBCN Bank	04/16/14	0.080	45,000,000.00	10/15/14
Commonwealth Business Bank	12/04/13	0.110	5,000,000.00	06/06/14
Commonwealth Business Bank	04/11/14	0.060	5,000,000.00	07/11/14
Commonwealth Business Bank	01/24/14	0.090	5,000,000.00	07/25/14
Commonwealth Business Bank	01/31/14	0.090	5,000,000.00	08/01/14
Commonwealth Business Bank	02/28/14	0.100	5,000,000.00	09/05/14
Commonwealth Business Bank	03/21/14	0.110	5,000,000.00	09/19/14
Commonwealth Business Bank	03/28/14	0.100	10,000,000.00	10/03/14
Commonwealth Business Bank	05/23/14	0.080	5,000,000.00	11/21/14
CTBC Bank	01/16/14	0.090	50,000,000.00	07/17/14
CTBC Bank	01/30/14	0.090	10,000,000.00	07/31/14
Eastern International Bank	04/23/14	0.060	1,900,000.00	07/23/14
Hanmi Bank	02/06/14	0.100	30,000,000.00	08/07/14
Hanmi Bank	04/09/14	0.070	30,000,000.00	10/08/14
HSBC Bank USA, NA	05/14/14	0.080	25,000,000.00	08/13/14
Manufacturers Bank	03/13/14	0.080	50,000,000.00	06/12/14
Manufacturers Bank	04/11/14	0.060	100,000,000.00	07/11/14
Manufacturers Bank	04/18/14	0.060	50,000,000.00	07/18/14
Mission Valley Bank	04/16/14	0.080	7,000,000.00	07/16/14
Open Bank	12/12/13	0.120	5,000,000.00	06/12/14
Open Bank	01/08/14	0.110	2,000,000.00	07/09/14
Open Bank	02/12/14	0.110	10,000,000.00	08/13/14
Open Bank	03/14/14	0.110	5,000,000.00	09/12/14
Open Bank	03/21/14	0.110	2,000,000.00	09/19/14
Opus Bank	01/31/14	0.090	10,000,000.00	08/01/14
Pacific City Bank	03/13/14	0.080	10,000,000.00	06/12/14
Pacific City Bank	03/21/14	0.080	20,000,000.00	06/20/14
Pacific City Bank	04/11/14	0.060	30,000,000.00	07/11/14
State Bank of India (California)	02/06/14	0.120	2,000,000.00	08/07/14
State Bank of India (California)	02/12/14	0.130	5,000,000.00	08/07/14
State Bank of India (California)	03/12/14	0.100	5,000,000.00	08/07/14
State Bank of India (California)	04/10/14	0.100	12,000,000.00	10/09/14
State Bank of India (California)	04/16/14	0.100	23,000,000.00	10/15/14
State Bank of India (California)	04/24/14	0.100	13,000,000.00	10/23/14
Wilshire Bank	03/12/14	0.070	39,000,000.00	06/11/14
Wilshire Bank	04/11/14	0.060	78,000,000.00	07/11/14
Wilshire Bank	04/17/14	0.060	74,000,000.00	07/17/14
Wilshire Bank	05/16/14	0.050	30,000,000.00	08/15/14

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>MONTEREY</u>				
1st Capital Bank	03/13/14	0.080	5,000,000.00	06/12/14
1st Capital Bank	04/24/14	0.060	1,000,000.00	07/24/14
1st Capital Bank	04/30/14	0.040	8,000,000.00	07/30/14
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	03/07/14	0.130	5,000,000.00	09/05/14
<u>OAKDALE</u>				
Oak Valley Community Bank	03/06/14	0.080	3,500,000.00	06/05/14
<u>OAKLAND</u>				
Community Bank of the Bay	12/06/13	0.140	5,000,000.00	06/06/14
Metropolitan Bank	12/12/13	0.140	4,500,000.00	06/12/14
Metropolitan Bank	01/10/14	0.120	1,500,000.00	07/11/14
Metropolitan Bank	01/16/14	0.110	1,000,000.00	07/17/14
Metropolitan Bank	01/31/14	0.110	2,000,000.00	08/01/14
Metropolitan Bank	02/27/14	0.120	1,000,000.00	08/28/14
<u>ONTARIO</u>				
Citizens Business Bank	03/07/14	0.080	25,000,000.00	06/06/14
Citizens Business Bank	03/12/14	0.070	25,000,000.00	06/11/14
Citizens Business Bank	04/11/14	0.060	50,000,000.00	07/11/14
Citizens Business Bank	04/25/14	0.050	30,000,000.00	07/25/14
Citizens Business Bank	05/01/14	0.050	30,000,000.00	07/31/14
Citizens Business Bank	05/07/14	0.050	50,000,000.00	08/06/14
Citizens Business Bank	05/15/14	0.050	30,000,000.00	08/14/14
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	03/05/14	0.070	12,000,000.00	06/04/14
Malaga Bank, FSB	03/07/14	0.080	4,000,000.00	06/06/14
Malaga Bank, FSB	04/10/14	0.060	5,000,000.00	07/10/14
Malaga Bank, FSB	04/25/14	0.050	8,000,000.00	07/25/14
Malaga Bank, FSB	05/02/14	0.050	9,000,000.00	08/01/14
Malaga Bank, FSB	05/08/14	0.050	10,000,000.00	08/07/14
<u>PASADENA</u>				
Community Bank	12/11/13	0.140	30,000,000.00	06/11/14
Community Bank	01/15/14	0.100	25,000,000.00	07/16/14
Community Bank	02/14/14	0.130	25,000,000.00	08/15/14
Community Bank	03/19/14	0.120	35,000,000.00	09/17/14
Community Bank	04/04/14	0.110	25,000,000.00	10/03/14
Community Bank	05/07/14	0.090	30,000,000.00	11/05/14

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (Continued)</u>				
East West Bank	01/16/14	0.110	50,000,000.00	07/17/14
East West Bank	01/22/14	0.110	125,000,000.00	07/23/14
East West Bank	02/07/14	0.120	75,000,000.00	08/08/14
East West Bank	04/25/14	0.100	50,000,000.00	10/24/14
Wescom Central Credit Union	01/28/14	0.120	50,000,000.00	07/30/14
Wescom Central Credit Union	03/27/14	0.130	50,000,000.00	09/25/14
<u>PASO ROBLES</u>				
Heritage Oaks Bank	03/12/14	0.090	25,000,000.00	06/11/14
<u>PORTERVILLE</u>				
Bank of the Sierra	03/06/14	0.110	15,000,000.00	06/05/14
Bank of the Sierra	03/06/14	0.110	10,000,000.00	06/12/14
Bank of the Sierra	04/10/14	0.080	10,000,000.00	07/10/14
Bank of the Sierra	04/25/14	0.070	20,000,000.00	07/25/14
Bank of the Sierra	05/08/14	0.070	15,000,000.00	08/07/14
Bank of the Sierra	05/15/14	0.070	10,000,000.00	08/14/14
<u>RANCHO CORDOVA</u>				
American River Bank	12/12/13	0.150	1,500,000.00	06/12/14
American River Bank	01/31/14	0.110	2,500,000.00	08/01/14
American River Bank	02/06/14	0.120	7,500,000.00	08/07/14
American River Bank	04/09/14	0.090	2,500,000.00	10/08/14
American River Bank	04/18/14	0.100	2,000,000.00	10/17/14
American River Bank	04/23/14	0.100	3,000,000.00	10/22/14
American River Bank	05/08/14	0.100	2,500,000.00	11/06/14
American River Bank	05/15/14	0.100	6,500,000.00	11/13/14
American River Bank	05/22/14	0.100	1,000,000.00	11/20/14
<u>REDWOOD CITY</u>				
Provident Credit Union	12/13/13	0.120	20,000,000.00	06/13/14
Provident Credit Union	01/23/14	0.080	40,000,000.00	07/24/14
Provident Credit Union	02/18/14	0.090	20,000,000.00	08/20/14
Provident Credit Union	04/17/14	0.080	20,000,000.00	10/16/14
Provident Credit Union	04/30/14	0.070	40,000,000.00	10/29/14
Provident Credit Union	05/22/14	0.080	20,000,000.00	11/20/14
<u>RICHMOND</u>				
Mechanics Bank, The	04/16/14	0.080	20,000,000.00	07/16/14
Mechanics Bank, The	04/24/14	0.080	20,000,000.00	07/24/14
Mechanics Bank, The	05/15/14	0.070	20,000,000.00	08/14/14

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ROCKLIN</u>				
Five Star Bank	12/12/13	0.120	10,500,000.00	06/12/14
Five Star Bank	01/10/14	0.100	14,500,000.00	07/11/14
Five Star Bank	01/15/14	0.080	2,000,000.00	07/16/14
Five Star Bank	01/31/14	0.090	3,000,000.00	08/01/14
Five Star Bank	02/13/14	0.110	8,000,000.00	08/14/14
<u>ROSEMEAD</u>				
Pacific Alliance Bank	12/06/13	0.150	1,500,000.00	06/06/14
Pacific Alliance Bank	04/16/14	0.100	4,000,000.00	10/15/14
<u>ROSEVILLE</u>				
Umpqua Bank	03/27/14	0.120	20,000,000.00	09/25/14
Umpqua Bank	05/15/14	0.100	50,000,000.00	11/13/14
<u>SACRAMENTO</u>				
Bank of Sacramento	02/05/14	0.100	4,000,000.00	08/06/14
Bank of Sacramento	04/02/14	0.100	6,000,000.00	10/01/14
Bank of Sacramento	04/24/14	0.100	10,000,000.00	10/23/14
Comerica Bank	12/11/13	0.140	25,000,000.00	06/11/14
Comerica Bank	01/08/14	0.130	50,000,000.00	07/09/14
Comerica Bank	01/15/14	0.100	75,000,000.00	07/16/14
Comerica Bank	02/05/14	0.100	50,000,000.00	08/06/14
Comerica Bank	02/12/14	0.130	25,000,000.00	08/13/14
Comerica Bank	02/27/14	0.120	75,000,000.00	08/28/14
Merchants National Bank of Sacramento	12/04/13	0.130	2,000,000.00	06/04/14
Merchants National Bank of Sacramento	04/09/14	0.070	2,000,000.00	10/08/14
Merchants National Bank of Sacramento	04/29/14	0.070	2,000,000.00	10/29/14
Merchants National Bank of Sacramento	05/07/14	0.070	2,000,000.00	11/05/14
Merchants National Bank of Sacramento	05/21/14	0.070	2,000,000.00	11/19/14
River City Bank	12/06/13	0.120	15,000,000.00	06/06/14
River City Bank	05/16/14	0.100	20,000,000.00	11/14/14
River City Bank	05/23/14	0.100	15,000,000.00	11/21/14
River City Bank	05/23/14	0.100	20,000,000.00	11/21/14
<u>SAN DIEGO</u>				
Mission Federal Credit Union	04/16/14	0.080	10,000,000.00	10/15/14
San Diego County Credit Union	12/18/13	0.090	50,000,000.00	06/18/14
San Diego County Credit Union	01/15/14	0.060	100,000,000.00	07/16/14
San Diego County Credit Union	04/17/14	0.060	50,000,000.00	10/16/14
San Diego County Credit Union	04/30/14	0.050	50,000,000.00	10/29/14
San Diego County Credit Union	05/16/14	0.060	50,000,000.00	11/14/14
Torrey Pines Bank	12/20/13	0.120	50,000,000.00	06/20/14
Torrey Pines Bank	01/09/14	0.100	25,000,000.00	07/10/14

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN DIEGO (Continued)</u>				
Western Alliance Bank	05/15/14	0.080	15,000,000.00	11/13/14
Western Alliance Bank	05/21/14	0.070	25,000,000.00	11/19/14
<u>SAN FRANCISCO</u>				
Presidio Bank	05/05/14	0.050	10,000,000.00	08/06/14
Trans Pacific National Bank	12/20/13	0.140	3,000,000.00	06/20/14
Trans Pacific National Bank	04/25/14	0.100	2,000,000.00	10/24/14
Union Bank, NA	03/06/14	0.100	150,000,000.00	06/05/14
Union Bank, NA	04/24/14	0.080	150,000,000.00	07/24/14
<u>SAN JOSE</u>				
Heritage Bank of Commerce	12/11/13	0.140	20,000,000.00	06/11/14
Heritage Bank of Commerce	01/23/14	0.100	50,000,000.00	07/24/14
Heritage Bank of Commerce	03/28/14	0.120	15,000,000.00	09/26/14
Heritage Bank of Commerce	05/16/14	0.100	13,000,000.00	11/14/14
<u>SANTA ROSA</u>				
Summit State Bank	01/15/14	0.100	5,000,000.00	07/16/14
Summit State Bank	01/24/14	0.110	3,500,000.00	07/25/14
Summit State Bank	01/29/14	0.110	4,000,000.00	07/30/14
Summit State Bank	03/07/14	0.130	12,000,000.00	09/05/14
Summit State Bank	03/21/14	0.130	7,000,000.00	09/19/14
Summit State Bank	04/17/14	0.100	9,000,000.00	10/16/14
Summit State Bank	05/07/14	0.090	8,000,000.00	11/05/14
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	12/04/13	0.150	4,000,000.00	06/04/14
First National Bank of Northern California	03/12/14	0.130	15,000,000.00	09/10/14
<u>VACAVILLE</u>				
Travis Credit Union	01/09/14	0.100	40,000,000.00	07/10/14
Travis Credit Union	03/26/14	0.070	10,000,000.00	07/10/14
<u>WALNUT CREEK</u>				
Bank of the West	12/13/13	0.140	100,000,000.00	06/13/14
Bank of the West	01/30/14	0.110	134,000,000.00	07/31/14
Bank of the West	03/05/14	0.120	66,000,000.00	09/03/14
<u>WEST SACRAMENTO</u>				
Community Business Bank	01/08/14	0.110	3,000,000.00	07/09/14
TOTAL TIME DEPOSITS May 2014			4,680,140,000.00	

**BANK DEMAND DEPOSITS
MAY 2014**

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,572,870	\$ 3,461,596
2	2,113,171	3,180,320
3	2,113,171	3,180,320
4	2,113,171	3,180,320
5	2,754,674	3,053,320
6	2,257,631	2,684,163
7	2,523,257	2,499,717
8	2,443,616	2,472,912
9	2,525,128	2,468,850
10	2,525,128	2,468,850
11	2,525,128	2,468,850
12	2,283,671	2,153,130
13	2,250,367	2,016,191
14	2,378,861	1,861,550
15	2,297,185	2,167,028
16	2,084,031	2,331,352
17	2,084,031	2,331,352
18	2,084,031	2,331,352
19	2,422,327	1,758,639
20	2,763,787	1,660,318
21	2,428,547	2,072,971
22	2,460,468	2,148,455
23	2,190,906	2,575,049
24	2,190,906	2,575,049
25	2,190,906	2,575,049
26	2,190,906	2,575,049
27	2,688,412	3,939,430
28	2,595,156	2,909,138
29	2,378,935	2,774,125
30	2,664,726	3,154,922
31	2,664,726	3,159,182

AVERAGE DOLLAR DAYS 2,379,349 ^{a/}

a/ The prescribed bank balance for May was \$2,349,996. This consisted of \$2,220,131 in compensating balances for services, balances for uncollected funds of \$133,513 and a deduction of \$3,648 for May 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 May 21, 2014, has determined and designated the amount of money available for deposit and investment as of May 14, 2014, 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: \$ 2,220,131,000

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)	5/19/2014	5/23/2014	\$ 723,600,000	\$ 5,902,804,000	\$ 4,665,140,000	\$ 10,567,944,000
(2)	5/26/2014	5/30/2014	\$ 72,300,000	\$ 5,975,104,000	\$ 4,665,140,000	\$ 10,640,244,000
(3)	6/2/2014	6/6/2014	\$ 632,000,000	\$ 6,607,104,000	\$ 4,665,140,000	\$ 11,272,244,000
(4)	6/9/2014	6/13/2014	\$ 1,960,200,000	\$ 8,567,304,000	\$ 4,665,140,000	\$ 13,232,444,000
(5)	6/16/2014	6/20/2014	\$ 5,391,500,000	\$ 13,958,040,000	\$ 4,665,140,000	\$ 18,623,944,000

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 \$ 2,220,131,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO

Chairperson

Member

Dated: May 21, 2014

* Government Code

Member