

**John Chiang**

**Treasurer**

**State of California**



**POOLED MONEY INVESTMENT  
BOARD REPORT**

**NOVEMBER 30, 2016**

STATE OF CALIFORNIA  
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

NOVEMBER 2016

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	16
BANK DEMAND DEPOSITS.....	23
POOLED MONEY INVESTMENT BOARD DESIGNATION...	24



## Summary of Investment Data A Comparison of November 2016 with November 2015

(Dollars In Thousands)

	November 2016	November 2015	Change
<b>Average Daily Portfolio (\$)</b>	68,584,723	62,247,140	+6,337,583
<b>Accrued Earnings (\$)</b>	38,235	19,084	+19,151
<b>Effective Yield (%)</b>	0.678	0.374	+0.304
<b>Average Life-Month End (In Days)</b>	167	183	-16
<b>Total Security Transactions</b>			
Amount (\$)	19,987,628	15,895,817	+4,091,811
Number	400	319	+81
<b>Total Time Deposit Transactions</b>			
Amount (\$)	2,887,400	2,384,600	+502,800
Number	106	108	-2
<b>Average Workday Investment Activity (\$)</b>	1,203,949	1,015,579	+188,370
<b>Prescribed Demand Account Balances For Services (\$)</b>	1,314,200	1,790,300	-476,100



## Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

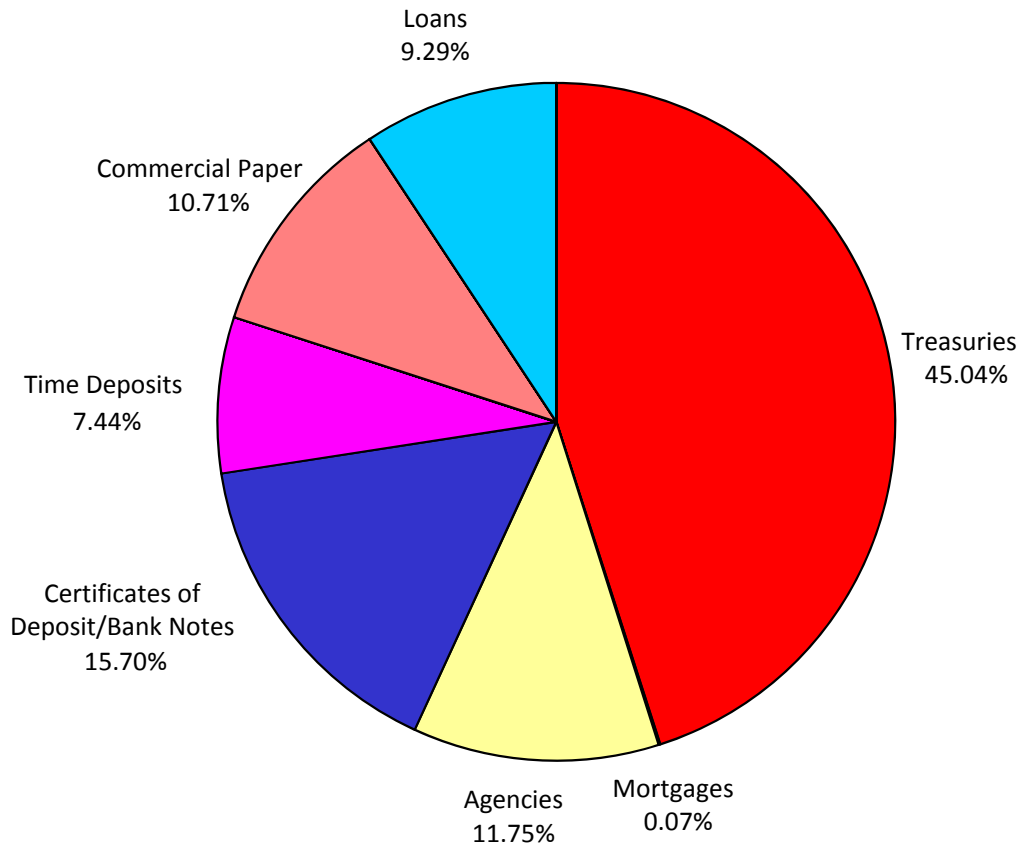
(Dollars In Thousands)

November 30, 2016

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	11,349,828	16.13	+0.42
Bonds	0	0.00	0
Notes	20,341,039	28.91	-0.43
Strips	0	0.00	0
<b>Total Government</b>	<b>31,690,867</b>	<b>45.04</b>	<b>-0.01</b>
Agency Debentures	1,886,512	2.69	+0.14
Certificates of Deposit	10,450,000	14.85	-0.78
Bank Notes	600,000	0.85	0
Repurchases	0	0.00	0
Agency Discount Notes	6,178,471	8.78	+0.28
Time Deposits	5,231,440	7.44	+0.05
GNMAs	0	0.00	0
Commercial Paper	7,533,796	10.71	+1.14
Remics	50,840	0.07	0
Corporate Bonds	0	0.00	0
AB 55 Loans	528,856	0.75	-0.13
GF Loans	6,011,400	8.54	-0.61
Other	200,000	0.28	-0.08
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<b>70,362,182</b>	<b>100.00</b>	

<u>INVESTMENT ACTIVITY</u>	<u>NOVEMBER 2016</u>		<u>OCTOBER 2016</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	400	19,987,628	457	22,443,886
Other	13	125,689	53	1,351,767
Time Deposits	106	2,887,400	129	3,241,000
<b>Total</b>	<b>519</b>	<b>23,000,717</b>	<b>639</b>	<b>27,036,653</b>
PMIA Monthly Average Effective Yield (%)		0.678	0.654	
Year to Date Yield Last Day of Month (%)		0.633	0.621	

**Pooled Money Investment Account  
Portfolio Composition  
\$70.4 billion  
11/30/16**



## 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>
<b>11/01/16 REDEMPTIONS</b>									
BN		BOFA	0.810	11/01/16	0.810	50,000	172	193,500.00	0.821
BN		BOFA	0.810	11/01/16	0.810	50,000	172	193,500.00	0.821
CD		MUFG UNION	0.500	11/01/16	0.500	50,000	69	47,916.67	0.507
CD		MUFG UNION	0.500	11/01/16	0.500	50,000	69	47,916.67	0.507
CD		BOWEST	0.770	11/01/16	0.770	50,000	91	97,319.44	0.781
CD		BOWEST	0.770	11/01/16	0.770	50,000	91	97,319.44	0.781
CD		CITIBANK	0.700	11/01/16	0.700	50,000	124	120,555.56	0.710
CD		CITIBANK	0.700	11/01/16	0.700	50,000	124	120,555.56	0.710
CD		CITIBANK	0.760	11/01/16	0.760	50,000	127	134,055.56	0.771
CD		WELLS FGO	0.910	11/01/16	0.910	50,000	187	235,835.16	0.921
CD		WELLS FGO	0.910	11/01/16	0.910	50,000	187	235,835.16	0.921
CP		TOKYO NY		11/01/16	0.590	50,000	47	38,513.89	0.599
CP		TOKYO NY		11/01/16	0.590	50,000	47	38,513.89	0.599
CP		TOKYO NY		11/01/16	0.590	50,000	47	38,513.89	0.599
CP		TOKYO NY		11/01/16	0.590	50,000	47	38,513.89	0.599
CP		GE CTS		11/01/16	0.460	50,000	63	40,250.00	0.467
CP		GE CTS		11/01/16	0.460	50,000	63	40,250.00	0.467
CP		CIBC HLD		11/01/16	0.700	50,000	105	102,083.33	0.711
CP		CIBC HLD		11/01/16	0.700	50,000	105	102,083.33	0.711
CP		SCOTIA NY		11/01/16	0.750	50,000	113	117,708.33	0.762
CP		SCOTIA NY		11/01/16	0.750	50,000	113	117,708.33	0.762
CP		TOYOTA		11/01/16	0.670	50,000	125	116,319.44	0.681
CP		TOYOTA		11/01/16	0.640	50,000	126	112,000.00	0.650
CP		TOYOTA		11/01/16	0.640	50,000	126	112,000.00	0.650
CP		JPM LLC		11/01/16	0.850	50,000	176	207,777.78	0.865
CP		JPM LLC		11/01/16	0.850	50,000	176	207,777.78	0.865
DN		FHLB		11/01/16	0.400	50,000	187	103,888.89	0.406
DN		FHLB		11/01/16	0.400	50,000	187	103,888.89	0.406
DN		FHLB		11/01/16	0.400	50,000	187	103,888.89	0.406
DN		FHLB		11/01/16	0.400	50,000	187	103,888.89	0.406
DN		FNMA		11/01/16	0.365	50,000	194	98,347.22	0.371
DN		FNMA		11/01/16	0.365	50,000	194	98,347.22	0.371
YCD		MONTREAL	0.460	11/01/16	0.460	50,000	36	23,000.00	0.466
YCD		MONTREAL	0.460	11/01/16	0.460	50,000	36	23,000.00	0.466
YCD		MONTREAL	0.500	11/01/16	0.500	50,000	40	27,777.78	0.507
YCD		MONTREAL	0.500	11/01/16	0.500	50,000	40	27,777.78	0.507
YCD		SOC GEN	0.650	11/01/16	0.650	50,000	62	55,972.22	0.659
YCD		SOC GEN	0.650	11/01/16	0.650	50,000	62	55,972.22	0.659
YCD		NORINCHUK	0.850	11/01/16	0.740	50,000	69	70,944.98	0.750
YCD		NORINCHUK	0.850	11/01/16	0.740	50,000	69	70,944.98	0.750
YCD		BARCLAYS	0.770	11/01/16	0.770	50,000	91	97,319.44	0.781
YCD		BARCLAYS	0.770	11/01/16	0.770	50,000	91	97,319.44	0.781
YCD		MONTREAL	0.740	11/01/16	0.740	50,000	105	107,916.67	0.750
YCD		MONTREAL	0.740	11/01/16	0.740	50,000	105	107,916.67	0.750
YCD		RABOBANK	0.630	11/01/16	0.630	50,000	126	110,250.00	0.639
YCD		RABOBANK	0.630	11/01/16	0.630	50,000	126	110,250.00	0.639
YCD		ANZ	0.650	11/01/16	0.650	50,000	126	113,750.00	0.659
YCD		ANZ	0.650	11/01/16	0.650	50,000	126	113,750.00	0.659
YCD		RB CANADA	0.835	11/01/16	0.835	50,000	172	199,472.22	0.847
YCD		RB CANADA	0.835	11/01/16	0.835	50,000	172	199,472.22	0.847

## 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>
<b>11/01/16 REDEMPTIONS (Continued)</b>									
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000	187	223,361.11	0.872
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000	187	223,361.11	0.872
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000	187	223,361.11	0.872
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000	187	223,361.11	0.872
<b>11/01/16 PURCHASES</b>									
	CP	BNP NY		11/07/16	0.400	50,000			
	CP	BNP NY		11/07/16	0.400	50,000			
	CP	RABO NY		11/07/16	0.420	50,000			
	CP	RABO NY		11/07/16	0.420	50,000			
	CP	GE CTS		11/28/16	0.380	50,000			
	CP	GE CTS		11/28/16	0.380	50,000			
	CP	TOYOTA		01/27/17	0.710	50,000			
	CP	TOYOTA		01/27/17	0.710	50,000			
	CP	JPM LLC		05/26/17	1.060	50,000			
	CP	JPM LLC		05/26/17	1.060	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	NOTE	1.000	10/15/19	1.019	50,000			
	TR	NOTE	1.000	10/15/19	1.019	50,000			
	YCD	BARCLAYS	0.810	02/01/17	0.810	50,000			
	YCD	BARCLAYS	0.810	02/01/17	0.810	50,000			
<b>11/02/16 NO REDEMPTIONS</b>									
<b>11/02/16 NO PURCHASES</b>									
<b>11/03/16 NO REDEMPTIONS</b>									
<b>11/03/16 PURCHASES</b>									
	BN	BOFA	1.080	05/08/17	1.080	50,000			
	BN	BOFA	1.080	05/08/17	1.080	50,000			
	CD	CITIBANK	0.940	03/01/17	0.940	50,000			
	CD	CITIBANK	0.940	03/01/17	0.940	50,000			
	CD	US BANK	0.960	05/26/17	0.960	50,000			
	CD	US BANK	0.960	05/26/17	0.960	50,000			
	CD	CITIBANK	1.110	05/26/17	1.110	50,000			
	CD	CITIBANK	1.110	05/26/17	1.110	50,000			
	CD	BOWEST	1.200	05/26/17	1.200	50,000			
	CD	BOWEST	1.200	05/26/17	1.200	50,000			
	CP	RABO NY		11/07/16	0.410	50,000			
	CP	RABO NY		11/07/16	0.410	50,000			
	CP	GE CO		12/16/16	0.430	50,000			
	CP	GE CO		12/16/16	0.430	50,000			
	CP	GE CO		12/16/16	0.430	50,000			
	CP	GE CO		12/16/16	0.430	50,000			
	CP	TOKYO NY		01/03/17	0.680	50,000			
	CP	TOKYO NY		01/03/17	0.680	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>
<b>11/03/16 PURCHASES (Continued)</b>									
CP		TOYOTA		03/02/17	0.840	50,000			
CP		TOYOTA		05/01/17	0.990	50,000			
CP		TOYOTA		05/01/17	0.990	50,000			
CP		TOYOTA		05/01/17	0.990	50,000			
DN		FHLMC		07/03/17	0.530	50,000			
DN		FHLMC		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
TR		BILL		03/23/17	0.385	50,000			
TR		BILL		03/23/17	0.385	50,000			
TR		BILL		03/23/17	0.385	50,000			
TR		BILL		03/23/17	0.385	50,000			
TR		BILL		03/30/17	0.385	50,000			
TR		BILL		03/30/17	0.385	50,000			
TR		NOTE	1.000	08/15/18	0.823	50,000			
TR		NOTE	1.000	08/15/18	0.823	50,000			
TR		NOTE	1.000	08/15/18	0.823	50,000			
TR		NOTE	1.000	08/15/18	0.823	50,000			
TR		NOTE	0.750	10/31/18	0.809	50,000			
TR		NOTE	0.750	10/31/18	0.809	50,000			
TR		NOTE	0.750	10/31/18	0.809	50,000			
TR		NOTE	0.750	10/31/18	0.809	50,000			
YCD		NORDEA	0.420	11/16/16	0.420	50,000			
YCD		NORDEA	0.420	11/16/16	0.420	50,000			
YCD		MONTREAL	0.480	12/02/16	0.480	50,000			
YCD		MONTREAL	0.480	12/02/16	0.480	50,000			
YCD		NORINCHUK	0.520	12/02/16	0.520	50,000			
YCD		NORINCHUK	0.520	12/02/16	0.520	50,000			
YCD		SUMITOMO	0.800	01/27/17	0.800	50,000			
YCD		SUMITOMO	0.800	01/27/17	0.800	50,000			
YCD		TORONTO	0.690	02/01/17	0.690	50,000			
YCD		TORONTO	0.690	02/01/17	0.690	50,000			
YCD		BNP	0.840	02/01/17	0.840	50,000			
YCD		BNP	0.840	02/01/17	0.840	50,000			
YCD		MIZUHO	0.850	02/01/17	0.850	50,000			
YCD		MIZUHO	0.850	02/01/17	0.850	50,000			
YCD		RABOBANK	0.970	04/03/17	0.970	50,000			
YCD		RABOBANK	0.970	04/03/17	0.970	50,000			
YCD		TORONTO	0.990	05/26/17	0.990	50,000			
YCD		TORONTO	0.990	05/26/17	0.990	50,000			
<b>11/04/16 REDEMPTIONS</b>									
YCD		TOKYO-MIT	0.550	11/04/16	0.550	50,000	38	29,027.78	0.558
YCD		TOKYO-MIT	0.550	11/04/16	0.550	50,000	38	29,027.78	0.558
YCD		TOKYO-MIT	0.550	11/04/16	0.550	50,000	38	29,027.78	0.558



## 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>
<b>11/04/16 PURCHASES</b>									
	CP	BNP NY		12/05/16	0.520	50,000			
	CP	BNP NY		12/05/16	0.520	50,000			
	YCD	NORINCHUK	0.850	02/01/17	0.850	50,000			
	YCD	NORINCHUK	0.850	02/01/17	0.850	50,000			
<b>11/07/16 REDEMPTIONS</b>									
	CD	MUFG UNION	0.460	11/07/16	0.460	50,000	53	33,861.11	0.466
	CD	MUFG UNION	0.460	11/07/16	0.460	50,000	53	33,861.11	0.466
	CP	RABO NY		11/07/16	0.410	50,000	4	2,277.78	0.416
	CP	RABO NY		11/07/16	0.410	50,000	4	2,277.78	0.416
	CP	BNP NY		11/07/16	0.400	50,000	6	3,333.33	0.406
	CP	BNP NY		11/07/16	0.400	50,000	6	3,333.33	0.406
	CP	RABO NY		11/07/16	0.420	50,000	6	3,500.00	0.426
	CP	RABO NY		11/07/16	0.420	50,000	6	3,500.00	0.426
	CP	TOKYO NY		11/07/16	0.500	50,000	21	14,583.33	0.507
	CP	TOKYO NY		11/07/16	0.500	50,000	21	14,583.33	0.507
	CP	TOKYO NY		11/07/16	0.500	50,000	21	14,583.33	0.507
	CP	GE CTS		11/07/16	0.460	50,000	62	39,611.11	0.467
	CP	GE CTS		11/07/16	0.460	50,000	62	39,611.11	0.467
	CP	TOYOTA		11/07/16	0.640	50,000	68	60,444.44	0.650
	CP	TOYOTA		11/07/16	0.640	50,000	68	60,444.44	0.650
	YCD	MONTREAL	0.480	11/07/16	0.480	50,000	39	26,000.00	0.487
	YCD	MONTREAL	0.480	11/07/16	0.480	50,000	39	26,000.00	0.487
	YCD	MONTREAL	0.480	11/07/16	0.480	50,000	39	26,000.00	0.487
	YCD	BARCLAYS	0.800	11/07/16	0.800	50,000	89	98,888.89	0.811
<b>11/07/16 PURCHASES</b>									
	CP	RABO NY		11/18/16	0.420	50,000			
	DEB	FAMC	0.940	11/07/18	0.940	50,000			
<b>11/08/16 REDEMPTIONS</b>									
	CP	GE CO		11/08/16	0.400	50,000	34	18,888.89	0.406
	CP	GE CO		11/08/16	0.400	50,000	34	18,888.89	0.406
	CP	GE CO		11/08/16	0.400	50,000	35	19,444.44	0.406
	CP	GE CO		11/08/16	0.400	50,000	35	19,444.44	0.406
	CP	NISSAN		11/08/16	0.690	50,000	43	41,208.33	0.700
	CP	CAFCO		11/08/16	0.700	50,000	56	54,444.44	0.710
	CP	PEPSICO		11/08/16	0.430	50,000	63	37,625.00	0.436
	CP	PEPSICO		11/08/16	0.430	50,000	63	37,625.00	0.436
	CP	OLD LINE		11/08/16	0.700	50,000	119	115,694.44	0.711
	CP	OLD LINE		11/08/16	0.700	50,000	119	115,694.44	0.711
	YCD	TOKYO-MIT	0.460	11/08/16	0.460	50,000	19	12,138.89	0.466
	YCD	TOKYO-MIT	0.460	11/08/16	0.460	50,000	19	12,138.89	0.466
	YCD	MONTREAL	0.480	11/08/16	0.480	50,000	22	14,666.67	0.487
	YCD	MONTREAL	0.480	11/08/16	0.480	50,000	22	14,666.67	0.487
	YCD	DNB	0.410	11/08/16	0.410	50,000	33	18,791.67	0.416
	YCD	DNB	0.410	11/08/16	0.410	50,000	33	18,791.67	0.416

## 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>
<b>11/08/16 PURCHASES</b>									
	CP	RABO NY		11/16/16	0.420	50,000			
<b>11/09/16 REDEMPTIONS</b>									
	YCD	SUMITOMO	0.420	11/09/16	0.420	50,000	23	13,416.67	0.426
	YCD	SUMITOMO	0.420	11/09/16	0.420	50,000	23	13,416.67	0.426
<b>11/09/16 NO PURCHASES</b>									
<b>11/10/16 SALES</b>									
	TR	BILL		01/05/17	0.305	50,000	259	181,902.78	0.514
	TR	BILL		01/05/17	0.305	50,000	259	181,902.78	0.514
	TR	BILL		01/05/17	0.305	50,000	259	181,902.78	0.514
	TR	BILL		01/05/17	0.305	50,000	259	181,902.78	0.514
	TR	BILL		01/05/17	0.305	50,000	259	181,902.78	0.514
<b>11/10/16 REDEMPTIONS</b>									
	TR	BILL		11/10/16	0.510	50,000	343	242,958.33	0.521
	TR	BILL		11/10/16	0.510	50,000	343	242,958.33	0.521
	TR	BILL		11/10/16	0.510	50,000	343	242,958.33	0.521
	TR	BILL		11/10/16	0.510	50,000	343	242,958.33	0.521
	TR	BILL		11/10/16	0.470	50,000	352	229,777.78	0.480
	TR	BILL		11/10/16	0.470	50,000	352	229,777.78	0.480
	TR	BILL		11/10/16	0.480	50,000	359	239,333.33	0.490
	TR	BILL		11/10/16	0.480	50,000	359	239,333.33	0.490
<b>11/10/16 PURCHASES</b>									
	CP	GE CTS		01/27/17	0.540	50,000			
	CP	GE CTS		01/27/17	0.540	50,000			
	CP	TOKYO NY		01/27/17	0.750	50,000			
	CP	TOKYO NY		01/27/17	0.750	50,000			
	CP	BNP NY		02/01/17	0.740	50,000			
	CP	BNP NY		02/01/17	0.740	50,000			
	CP	MIZUHO NY		02/01/17	0.780	50,000			
	CP	MIZUHO NY		02/01/17	0.780	50,000			
	CP	LIBERTY		02/01/17	0.840	50,000			
	TR	BILL		11/09/17	0.658	50,000			
	TR	BILL		11/09/17	0.658	50,000			
	TR	BILL		11/09/17	0.666	50,000			
	TR	BILL		11/09/17	0.666	50,000			
	TR	BILL		11/09/17	0.673	50,000			
	TR	BILL		11/09/17	0.673	50,000			
	TR	BILL		11/09/17	0.700	50,000			
	TR	BILL		11/09/17	0.705	50,000			
	TR	BILL		11/09/17	0.705	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>
<b>11/10/16 PURCHASES (Continued)</b>									
	TR	NOTE	1.000	08/15/18	0.861	50,000			
	TR	NOTE	0.750	10/31/18	0.902	50,000			
	TR	NOTE	0.750	10/31/18	0.902	50,000			
<b>11/14/16 NO REDEMPTIONS</b>									
<b>11/14/16 PURCHASES</b>									
	CP	GE CO		12/01/16	0.380	50,000			
	CP	GE CO		12/01/16	0.380	50,000			
	CP	SOC GEN NY		12/01/16	0.440	50,000			
	CP	SOC GEN NY		12/01/16	0.440	50,000			
	CP	BNP NY		12/01/16	0.470	50,000			
	CP	BNP NY		12/01/16	0.470	50,000			
	TR	BILL		11/09/17	0.745	50,000			
	TR	BILL		11/09/17	0.745	50,000			
	YCD	MONTREAL	0.440	12/01/16	0.440	50,000			
	YCD	MONTREAL	0.440	12/01/16	0.440	50,000			
<b>11/15/16 REDEMPTIONS</b>									
	DEB	IFC	0.625	11/15/16	0.681	50,000	1,096	1,020,500.00	0.683
	TR	NOTE	0.625	11/15/16	0.485	50,000	596	395,178.69	0.484
	TR	NOTE	0.625	11/15/16	0.485	50,000	596	395,178.69	0.484
	TR	NOTE	0.625	11/15/16	0.485	50,000	596	395,178.69	0.484
	TR	NOTE	0.625	11/15/16	0.664	50,000	883	800,951.09	0.664
	TR	NOTE	0.625	11/15/16	0.664	50,000	883	800,951.09	0.664
	TR	NOTE	0.625	11/15/16	0.664	50,000	883	800,951.09	0.664
	TR	NOTE	0.625	11/15/16	0.664	50,000	883	800,951.09	0.664
<b>11/15/16 PURCHASES</b>									
	CD	CITIBANK	0.900	03/01/17	0.900	50,000			
	CD	CITIBANK	0.900	03/01/17	0.900	50,000			
	CP	TOKYO NY		12/01/16	0.500	50,000			
	CP	TOKYO NY		12/01/16	0.500	50,000			
	CP	BNP NY		12/02/16	0.470	50,000			
	CP	BNP NY		12/02/16	0.470	50,000			
	CP	NISSAN		12/09/16	0.680	50,000			
	CP	TOYOTA		01/10/17	0.580	50,000			
	CP	TOYOTA		01/10/17	0.580	50,000			
	DN	FNMA		05/26/17	0.570	50,000			
	DN	FNMA		05/26/17	0.570	50,000			
	TR	NOTE	1.000	11/15/19	1.253	50,000			
	TR	NOTE	1.000	11/15/19	1.253	50,000			
	TR	NOTE	1.000	11/15/19	1.274	50,000			
	TR	NOTE	1.000	11/15/19	1.274	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>
<b>11/16/16 REDEMPTIONS</b>									
CP		RABO NY		11/16/16	0.420	50,000	8	4,666.67	0.426
CP		GE CO		11/16/16	0.440	50,000	30	18,333.33	0.446
CP		GE CO		11/16/16	0.440	50,000	30	18,333.33	0.446
CP		MIZUHO NY		11/16/16	0.620	50,000	62	53,388.89	0.629
CP		MIZUHO NY		11/16/16	0.620	50,000	62	53,388.89	0.629
CP		MIZUHO NY		11/16/16	0.620	50,000	63	54,250.00	0.629
CP		MIZUHO NY		11/16/16	0.620	50,000	63	54,250.00	0.629
CP		TOYOTA		11/16/16	0.720	50,000	83	83,000.00	0.731
CP		TOYOTA		11/16/16	0.720	50,000	83	83,000.00	0.731
CP		THUNDER		11/16/16	0.860	50,000	181	216,194.44	0.876
YCD		NORDEA	0.420	11/16/16	0.420	50,000	13	7,583.33	0.426
YCD		NORDEA	0.420	11/16/16	0.420	50,000	13	7,583.33	0.426
YCD		SWEDBANK	0.410	11/16/16	0.410	50,000	28	15,944.44	0.416
YCD		SWEDBANK	0.410	11/16/16	0.410	50,000	28	15,944.44	0.416
YCD		DNB	0.420	11/16/16	0.420	50,000	34	19,833.33	0.426
YCD		DNB	0.420	11/16/16	0.420	50,000	34	19,833.33	0.426
YCD		DNB	0.420	11/16/16	0.420	50,000	34	19,833.33	0.426
YCD		STNDRD CH	0.690	11/16/16	0.690	50,000	58	55,583.33	0.700
YCD		STNDRD CH	0.690	11/16/16	0.690	50,000	58	55,583.33	0.700
YCD		SVENSKA	0.650	11/16/16	0.650	50,000	62	55,972.22	0.659
YCD		SVENSKA	0.650	11/16/16	0.650	50,000	62	55,972.22	0.659
YCD		SUMITOMO	0.850	11/16/16	0.850	50,000	85	100,347.22	0.862
YCD		SUMITOMO	0.850	11/16/16	0.850	50,000	85	100,347.22	0.862
YCD		SUMITOMO	0.880	11/16/16	0.880	50,000	89	108,777.78	0.892
YCD		SUMITOMO	0.880	11/16/16	0.880	50,000	89	108,777.78	0.892
<b>11/16/16 PURCHASES</b>									
CP		RABO NY		11/17/16	0.410	50,000			
CP		RABO NY		11/17/16	0.410	50,000			
CP		RABO NY		11/17/16	0.410	50,000			
TR		NOTE	1.000	11/15/19	1.284	50,000			
TR		NOTE	1.000	11/15/19	1.284	50,000			
<b>11/17/16 REDEMPTIONS</b>									
CP		RABO NY		11/17/16	0.410	50,000	1	569.44	0.416
CP		RABO NY		11/17/16	0.410	50,000	1	569.44	0.416
CP		RABO NY		11/17/16	0.410	50,000	1	569.44	0.416
<b>11/17/16 PURCHASES</b>									
CP		BNP NY		12/09/16	0.500	50,000			
CP		BNP NY		12/09/16	0.500	50,000			
CP		BNP NY		12/12/16	0.500	50,000			
CP		BNP NY		12/12/16	0.500	50,000			
CP		BNP NY		12/12/16	0.500	50,000			
DEB		FHLB	1.375	11/15/19	1.365	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>
<b>11/18/16 REDEMPTIONS</b>									
	CP	RABO NY		11/18/16	0.420	50,000	11	6,416.67	0.426
<b>11/18/16 PURCHASES</b>									
	CP	GE CO		12/30/16	0.480	50,000			
	CP	GE CO		12/30/16	0.480	50,000			
	YCD	SUMITOMO	0.460	12/02/16	0.460	50,000			
	YCD	SUMITOMO	0.460	12/02/16	0.460	50,000			
	YCD	MONTREAL	0.620	12/23/16	0.620	50,000			
	YCD	MONTREAL	0.620	12/23/16	0.620	50,000			
	YCD	RABOBANK	0.910	03/01/17	0.910	50,000			
	YCD	RABOBANK	0.910	03/01/17	0.910	50,000			
<b>11/21/16 REDEMPTIONS</b>									
	CP	SOC GEN NY		11/21/16	0.450	50,000	33	20,625.00	0.456
	CP	SOC GEN NY		11/21/16	0.450	50,000	33	20,625.00	0.456
<b>11/21/16 NO PURCHASES</b>									
<b>11/22/16 NO REDEMPTIONS</b>									
<b>11/22/16 PURCHASES</b>									
	CP	SOC GEN NY		01/23/17	0.610	50,000			
	CP	SOC GEN NY		01/23/17	0.610	50,000			
	CP	SOC GEN NY		01/23/17	0.610	50,000			
	CP	TOKYO NY		01/27/17	0.730	50,000			
	CP	TOKYO NY		01/27/17	0.730	50,000			
	YCD	SUMITOMO	0.470	12/12/16	0.470	50,000			
	YCD	SUMITOMO	0.470	12/12/16	0.470	50,000			
	YCD	DNB	0.840	03/01/17	0.840	50,000			
	YCD	DNB	0.840	03/01/17	0.840	50,000			
<b>11/23/16 NO REDEMPTIONS</b>									
<b>11/23/16 PURCHASES</b>									
	CD	CITIBANK	1.200	05/26/17	1.200	50,000			
	CD	CITIBANK	1.200	05/26/17	1.200	50,000			
	CD	CITIBANK	1.200	05/26/17	1.200	50,000			
	CD	CITIBANK	1.200	05/26/17	1.200	50,000			
	CP	TOKYO NY		12/05/16	0.480	50,000			
	CP	TOKYO NY		12/05/16	0.480	50,000			
	YCD	MONTREAL	0.500	12/16/16	0.500	50,000			
	YCD	MONTREAL	0.500	12/16/16	0.500	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>
-------------	-------------	--------------------	----------------	----------------------	------------------------	-----------------------	------------------	---------------------------	----------------------------

### 11/23/16 PURCHASES (Continued)

YCD		BARCLAYS	1.000	03/28/17	1.000	50,000			
YCD		BARCLAYS	1.000	03/28/17	1.000	50,000			
YCD		BARCLAYS	1.000	03/28/17	1.000	50,000			
YCD		BARCLAYS	1.000	03/28/17	1.000	50,000			
YCD		BARCLAYS	1.000	03/28/17	1.000	50,000			

### 11/28/16 REDEMPTIONS

CP		GE CTS		11/28/16	0.380	50,000	27	14,250.00	0.385
CP		GE CTS		11/28/16	0.380	50,000	27	14,250.00	0.385
CP		SCOTIA NY		11/28/16	0.830	50,000	91	104,902.78	0.843
CP		SCOTIA NY		11/28/16	0.830	50,000	91	104,902.78	0.843
DN		IBRD		11/28/16	0.300	50,000	96	40,000.00	0.304
DN		IBRD		11/28/16	0.300	50,000	96	40,000.00	0.304
YCD		NORINCHUK	0.510	11/28/16	0.510	50,000	33	23,375.00	0.517
YCD		NORINCHUK	0.510	11/28/16	0.510	50,000	33	23,375.00	0.517
YCD		NORINCHUK	0.510	11/28/16	0.510	50,000	33	23,375.00	0.517
YCD		MIZUHO	0.900	11/28/16	0.900	50,000	95	118,750.00	0.913
YCD		MIZUHO	0.900	11/28/16	0.900	50,000	95	118,750.00	0.913
YCD		SUMITOMO	0.900	11/28/16	0.900	50,000	95	118,750.00	0.913
YCD		SUMITOMO	0.900	11/28/16	0.900	50,000	95	118,750.00	0.913
YCD		SE BANKEN	0.790	11/28/16	0.790	50,000	96	105,333.33	0.801
YCD		SE BANKEN	0.790	11/28/16	0.790	50,000	96	105,333.33	0.801
YCD		SVENSKA	0.800	11/28/16	0.800	50,000	102	113,333.33	0.811
YCD		SVENSKA	0.800	11/28/16	0.800	50,000	102	113,333.33	0.811
YCD		RABOBANK	0.920	11/28/16	0.920	50,000	188	240,222.22	0.933
YCD		RABOBANK	0.920	11/28/16	0.920	50,000	188	240,222.22	0.933
YCD FR		CIBC	1.115	11/28/16	0.683	50,000	370	471,903.11	0.934
YCD FR		CIBC	1.115	11/28/16	0.683	50,000	370	471,903.11	0.934

### 11/28/16 NO PURCHASES

### 11/29/16 NO REDEMPTIONS

### 11/29/16 PURCHASES

CP		RABO NY		11/30/16	0.410	50,000			
CP		RABO NY		11/30/16	0.410	50,000			
CP		RABO NY		11/30/16	0.410	50,000			
CP		RABO NY		11/30/16	0.410	50,000			
CP		BNP NY		12/09/16	0.430	50,000			
CP		BNP NY		12/09/16	0.430	50,000			
CP		BNP NY		12/12/16	0.440	50,000			
CP		BNP NY		12/12/16	0.440	50,000			
CP		NISSAN		01/03/17	0.830	50,000			
CP		TOYOTA		02/06/17	0.670	50,000			
CP		TOYOTA		02/06/17	0.670	50,000			
DN		FNMA		05/26/17	0.550	50,000			
DN		FNMA		05/26/17	0.550	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>
<b>11/29/16 PURCHASES (Continued)</b>									
	YCD	NB CANADA	0.600	01/09/17	0.600	50,000			
	YCD	NB CANADA	0.600	01/09/17	0.600	50,000			
	YCD	MIZUHO	0.650	02/01/17	0.650	50,000			
	YCD	MIZUHO	0.650	02/01/17	0.650	50,000			
<b>11/30/16 REDEMPTIONS</b>									
	CP	RABO NY		11/30/16	0.410	50,000	1	569.44	0.416
	CP	RABO NY		11/30/16	0.410	50,000	1	569.44	0.416
	CP	RABO NY		11/30/16	0.410	50,000	1	569.44	0.416
	CP	RABO NY		11/30/16	0.410	50,000	1	569.44	0.416
	TR	NOTE	0.500	11/30/16	0.567	50,000	279	215,964.39	0.567
	TR	NOTE	0.500	11/30/16	0.567	50,000	279	215,964.39	0.567
	TR	NOTE	0.500	11/30/16	0.567	50,000	279	215,964.39	0.567
	TR	NOTE	0.500	11/30/16	0.567	50,000	279	215,964.39	0.567
	TR	NOTE	0.500	11/30/16	0.567	50,000	279	215,964.39	0.567
	TR	NOTE	0.500	11/30/16	0.516	50,000	644	453,919.12	0.516
	TR	NOTE	0.500	11/30/16	0.516	50,000	644	453,919.12	0.516
	TR	NOTE	0.500	11/30/16	0.516	50,000	644	453,919.12	0.516
	TR	NOTE	0.500	11/30/16	0.516	50,000	644	453,919.12	0.516
	TR	NOTE	0.500	11/30/16	0.574	50,000	716	561,963.42	0.575
	TR	NOTE	0.500	11/30/16	0.574	50,000	716	561,963.42	0.575
	TR	NOTE	0.500	11/30/16	0.574	50,000	716	561,963.42	0.575
	TR	NOTE	0.500	11/30/16	0.574	50,000	716	561,963.42	0.575
	TR	NOTE	0.500	11/30/16	0.576	50,000	716	563,916.55	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	716	563,916.55	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	716	563,916.55	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	716	563,916.55	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	716	563,916.55	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	719	565,976.99	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	719	565,976.99	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	719	565,976.99	0.577
	TR	NOTE	0.500	11/30/16	0.547	50,000	728	544,814.56	0.548
	TR	NOTE	0.500	11/30/16	0.547	50,000	728	544,814.56	0.548
	TR	NOTE	0.500	11/30/16	0.532	50,000	729	529,876.37	0.532
	TR	NOTE	0.500	11/30/16	0.532	50,000	729	529,876.37	0.532
<b>11/30/16 PURCHASES</b>									
	CP	GE CO		12/01/16	0.350	50,000			
	CP	GE CO		12/01/16	0.350	50,000			
	TR	NOTE	1.000	11/30/18	1.113	50,000			
	TR	NOTE	1.000	11/30/18	1.113	50,000			
	TR	NOTE	1.000	11/30/18	1.113	50,000			
	TR	NOTE	1.000	11/30/18	1.113	50,000			
	TR	NOTE	1.000	11/30/18	1.115	50,000			
	TR	NOTE	1.000	11/30/18	1.115	50,000			
	YCD	TORONTO	0.550	12/30/16	0.550	50,000			
	YCD	TORONTO	0.550	12/30/16	0.550	50,000			
	YCD	NORINCHUK	0.610	01/03/17	0.610	50,000			
	YCD	NORINCHUK	0.610	01/03/17	0.610	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>
11/30/16 PURCHASES (Continued)									
	YCD	DNB	0.600	01/27/17	0.600	50,000			
	YCD	DNB	0.600	01/27/17	0.600	50,000			
	YCD	SWEDBANK	0.720	03/01/17	0.720	50,000			
	YCD	SWEDBANK	0.720	03/01/17	0.720	50,000			



## FOOTNOTES

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

## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>ALHAMBRA</b>				
New Omni Bank, NA	06/02/16	0.470	8,000,000.00	12/01/16
New Omni Bank, NA	06/03/16	0.490	5,000,000.00	12/01/16
New Omni Bank, NA	06/16/16	0.410	5,000,000.00	12/15/16
New Omni Bank, NA	10/20/16	0.360	4,000,000.00	01/19/17
New Omni Bank, NA	10/27/16	0.360	5,000,000.00	01/26/17
New Omni Bank, NA	11/10/16	0.440	2,000,000.00	02/23/17
New Omni Bank, NA	10/05/16	0.460	5,000,000.00	04/05/17
<b>AUBURN</b>				
Community 1st Bank	09/16/16	0.380	2,000,000.00	12/16/16
Community 1st Bank	10/05/16	0.350	4,000,000.00	01/11/17
Community 1st Bank	07/20/16	0.470	5,000,000.00	01/18/17
<b>BREA</b>				
Pacific Western Bank	07/27/16	0.440	40,000,000.00	01/25/17
Pacific Western Bank	08/24/16	0.460	50,000,000.00	02/22/17
Pacific Western Bank	09/14/16	0.550	40,000,000.00	03/15/17
Pacific Western Bank	10/07/16	0.490	10,000,000.00	04/07/17
Pacific Western Bank	11/17/16	0.630	50,000,000.00	05/18/17
<b>BUENA PARK</b>				
Uniti Bank	06/27/16	0.430	3,000,000.00	01/04/17
Uniti Bank	11/30/16	0.520	2,000,000.00	03/08/17
<b>CHICO</b>				
Golden Valley Bank	11/04/16	0.380	8,000,000.00	02/03/17
Tri Counties Bank	09/07/16	0.360	50,000,000.00	12/07/16
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	09/08/16	0.350	4,000,000.00	12/08/16
<b>DOWNEY</b>				
Financial Partners Credit Union	10/05/16	0.500	10,000,000.00	04/05/17
<b>EL CENTRO</b>				
Community Valley Bank	08/19/16	0.480	3,000,000.00	02/17/17
<b>FOLSOM</b>				
Folsom Lake Bank	10/12/16	0.360	1,500,000.00	01/11/17
Folsom Lake Bank	10/28/16	0.370	3,500,000.00	01/27/17
Folsom Lake Bank	11/30/16	0.510	3,000,000.00	03/01/17
SAFE Credit Union	09/02/16	0.380	5,000,000.00	12/02/16
SAFE Credit Union	10/05/16	0.350	20,000,000.00	01/11/17

## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>GARDEN GROVE</b>				
US Metro Bank	08/24/16	0.460	5,000,000.00	02/22/17
<b>GOLETA</b>				
Community West Bank	06/02/16	0.490	14,000,000.00	12/01/16
Community West Bank	10/20/16	0.380	13,000,000.00	01/19/17
Community West Bank	11/21/16	0.470	13,000,000.00	02/22/17
Community West Bank	10/12/16	0.490	13,000,000.00	04/12/17
<b>IRVINE</b>				
Banc of California, NA	09/22/16	0.350	50,000,000.00	01/04/17
Banc of California, NA	10/20/16	0.390	100,000,000.00	01/19/17
Banc of California, NA	11/18/16	0.520	100,000,000.00	02/17/17
CommerceWest Bank	09/09/16	0.360	5,000,000.00	12/09/16
CommerceWest Bank	10/13/16	0.350	5,000,000.00	01/12/17
CommerceWest Bank	10/28/16	0.350	5,000,000.00	01/27/17
First Foundation Bank	09/01/16	0.380	32,000,000.00	12/01/16
First Foundation Bank	10/07/16	0.370	12,000,000.00	01/06/17
First Foundation Bank	10/21/16	0.370	25,000,000.00	01/20/17
First Foundation Bank	11/10/16	0.470	12,000,000.00	02/09/17
First Foundation Bank	11/30/16	0.510	30,000,000.00	03/01/17
Pacific Enterprise Bank	09/01/16	0.380	25,000,000.00	12/01/16
Pacific Premier Bank	11/17/16	0.520	10,000,000.00	02/16/17
<b>LODI</b>				
Farmers & Merchants Bk Cen CA	09/07/16	0.340	20,000,000.00	12/07/16
Farmers & Merchants Bk Cen CA	10/05/16	0.320	25,000,000.00	01/11/17
Farmers & Merchants Bk Cen CA	10/14/16	0.370	35,000,000.00	01/13/17
Farmers & Merchants Bk Cen CA	11/30/16	0.490	35,000,000.00	03/01/17
Farmers & Merchants Bk Cen CA	10/20/16	0.490	35,000,000.00	04/20/17
<b>LOS ANGELES</b>				
Bank Leumi USA	10/07/16	0.380	25,000,000.00	01/06/17
Bank Leumi USA	10/19/16	0.350	30,000,000.00	01/18/17
Bank Leumi USA	11/02/16	0.360	20,000,000.00	02/01/17
Bank of Hope	09/09/16	0.380	75,000,000.00	12/09/16
Bank of Hope	10/06/16	0.370	90,000,000.00	01/05/17
Bank of Hope	10/12/16	0.360	45,000,000.00	01/13/17
Bank of Hope	11/30/16	0.510	90,000,000.00	03/01/17
California United Bank	09/30/16	0.320	10,000,000.00	01/06/17
Commonwealth Business Bank	09/09/16	0.360	8,500,000.00	12/09/16
Commonwealth Business Bank	09/16/16	0.350	10,000,000.00	12/16/16
Commonwealth Business Bank	10/07/16	0.350	15,000,000.00	01/06/17
Commonwealth Business Bank	10/28/16	0.350	15,000,000.00	01/27/17
Commonwealth Business Bank	11/10/16	0.450	5,000,000.00	02/09/17
Commonwealth Business Bank	11/18/16	0.490	18,000,000.00	02/17/17
CTBC Bank Corp. (USA)	07/06/16	0.380	50,000,000.00	01/04/17
CTBC Bank Corp. (USA)	07/14/16	0.430	50,000,000.00	01/12/17
CTBC Bank Corp. (USA)	10/27/16	0.530	10,000,000.00	04/27/17

## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT</b>		<b>PAR</b>	<b>MATURITY</b>
	<b>DATE</b>	<b>YIELD (%)</b>	<b>AMOUNT (\$)</b>	<b>DATE</b>
<b>LOS ANGELES (Continued)</b>				
Hanmi Bank	08/04/16	0.420	30,000,000.00	02/02/17
Hanmi Bank	10/05/16	0.460	30,000,000.00	04/05/17
Hanmi Bank	11/14/16	0.570	25,000,000.00	05/17/17
Hanmi Bank	11/17/16	0.630	25,000,000.00	05/18/17
Manufacturers Bank	09/08/16	0.350	50,000,000.00	12/08/16
Manufacturers Bank	10/07/16	0.370	100,000,000.00	01/06/17
Manufacturers Bank	10/14/16	0.520	50,000,000.00	04/14/17
Manufacturers Bank	11/10/16	0.590	35,000,000.00	05/11/17
Open Bank	09/08/16	0.330	10,000,000.00	12/08/16
Open Bank	06/22/16	0.400	10,000,000.00	12/14/16
Open Bank	07/06/16	0.360	9,000,000.00	01/04/17
Open Bank	09/21/16	0.280	5,000,000.00	01/04/17
Open Bank	11/09/16	0.540	10,000,000.00	05/10/17
Opus Bank	07/29/16	0.450	10,000,000.00	01/27/17
Pacific City Bank	09/08/16	0.330	30,000,000.00	12/08/16
Pacific City Bank	10/07/16	0.350	30,000,000.00	01/06/17
Pacific City Bank	11/09/16	0.540	18,700,000.00	05/10/17
Pacific Commerce Bank	09/16/16	0.550	10,000,000.00	03/17/17
Preferred Bank	08/19/16	0.480	30,000,000.00	02/17/17
Premier Business Bank	09/28/16	0.410	10,000,000.00	03/29/17
Woori America Bank	06/15/16	0.430	20,000,000.00	12/14/16
Woori America Bank	06/17/16	0.420	10,000,000.00	12/16/16
<b>MONTEREY</b>				
1st Capital Bank	09/08/16	0.350	1,000,000.00	12/08/16
<b>OAKDALE</b>				
Oak Valley Community Bank	09/01/16	0.380	3,500,000.00	12/01/16
<b>OAKLAND</b>				
Beneficial State Bank	09/28/16	0.230	15,000,000.00	01/05/17
Beneficial State Bank	10/14/16	0.390	15,000,000.00	01/13/17
Beneficial State Bank	10/21/16	0.340	10,000,000.00	01/13/17
California Bank of Commerce	09/09/16	0.380	10,000,000.00	12/09/16
California Bank of Commerce	10/05/16	0.340	13,500,000.00	01/11/17
California Bank of Commerce	07/14/16	0.430	5,000,000.00	01/12/17
California Bank of Commerce	08/11/16	0.480	5,000,000.00	02/09/17
Community Bank of the Bay	06/03/16	0.510	5,000,000.00	12/02/16
Metropolitan Bank	08/25/16	0.500	1,000,000.00	02/23/17
Metropolitan Bank	09/08/16	0.480	6,000,000.00	03/09/17
Metropolitan Bank	10/13/16	0.500	3,000,000.00	04/13/17
<b>ORANGE</b>				
Grandpoint Bank	10/13/16	0.370	50,000,000.00	01/12/17
Grandpoint Bank	11/03/16	0.390	50,000,000.00	02/02/17

## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT</b>		<b>PAR</b>	<b>MATURITY</b>
	<b>DATE</b>	<b>YIELD (%)</b>	<b>AMOUNT (\$)</b>	<b>DATE</b>
<b>PALOS VERDES ESTATES</b>				
Malaga Bank, FSB	10/06/16	0.350	5,000,000.00	01/05/17
Malaga Bank, FSB	10/21/16	0.350	46,000,000.00	01/20/17
Malaga Bank, FSB	10/28/16	0.350	9,000,000.00	01/27/17
Malaga Bank, FSB	11/03/16	0.370	10,000,000.00	02/02/17
<b>PASADENA</b>				
American Plus Bank, NA	06/09/16	0.450	2,000,000.00	12/08/16
American Plus Bank, NA	09/15/16	0.380	2,240,000.00	12/15/16
American Plus Bank, NA	06/27/16	0.430	3,000,000.00	01/04/17
American Plus Bank, NA	08/24/16	0.460	1,000,000.00	02/23/17
American Plus Bank, NA	11/16/16	0.640	500,000.00	05/24/17
Community Bank	09/07/16	0.360	30,000,000.00	12/07/16
Community Bank	09/14/16	0.410	35,000,000.00	12/14/16
Community Bank	09/30/16	0.320	25,000,000.00	01/06/17
Community Bank	10/12/16	0.360	25,000,000.00	01/13/17
Community Bank	11/02/16	0.350	30,000,000.00	02/01/17
Community Bank	11/10/16	0.470	25,000,000.00	02/09/17
East West Bank	10/13/16	0.370	50,000,000.00	01/12/17
East West Bank	10/19/16	0.340	125,000,000.00	01/18/17
East West Bank	10/21/16	0.370	50,000,000.00	01/18/17
East West Bank	11/04/16	0.400	75,000,000.00	02/03/17
EverTrust Bank	08/26/16	0.340	20,000,000.00	12/02/16
EverTrust Bank	09/07/16	0.340	30,000,000.00	12/07/16
EverTrust Bank	11/16/16	0.530	10,000,000.00	02/15/17
Wescom Central Credit Union	09/15/16	0.420	50,000,000.00	12/15/16
Wescom Central Credit Union	09/29/16	0.330	25,000,000.00	01/05/17
Wescom Central Credit Union	10/26/16	0.390	50,000,000.00	01/25/17
Wescom Central Credit Union	11/17/16	0.560	50,000,000.00	02/16/17
<b>PASO ROBLES</b>				
Heritage Oaks Bank	09/07/16	0.360	25,000,000.00	12/07/16
<b>PORTERVILLE</b>				
Bank of the Sierra	09/01/16	0.380	20,000,000.00	12/01/16
Bank of the Sierra	09/08/16	0.350	20,000,000.00	12/08/16
Bank of the Sierra	10/05/16	0.340	20,000,000.00	01/11/17
Bank of the Sierra	10/21/16	0.370	20,000,000.00	01/20/17
Bank of the Sierra	11/03/16	0.390	20,000,000.00	02/02/17
Bank of the Sierra	11/10/16	0.460	20,000,000.00	02/23/17
<b>RANCHO CORDOVA</b>				
American River Bank	08/11/16	0.330	7,500,000.00	12/08/16
American River Bank	08/04/16	0.310	2,500,000.00	12/15/16
American River Bank	07/06/16	0.380	4,500,000.00	01/04/17
American River Bank	07/20/16	0.460	2,500,000.00	01/18/17
American River Bank	08/04/16	0.440	2,500,000.00	02/02/17
American River Bank	10/19/16	0.490	3,000,000.00	04/19/17
American River Bank	11/17/16	0.650	6,500,000.00	05/18/17

## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT</b>		<b>PAR</b>	<b>MATURITY</b>
	<b>DATE</b>	<b>YIELD (%)</b>	<b>AMOUNT (\$)</b>	<b>DATE</b>
<b>REDDING</b>				
Cornerstone Community Bank	11/30/16	0.490	7,000,000.00	03/01/17
<b>REDWOOD CITY</b>				
Provident Credit Union	08/25/16	0.340	20,000,000.00	12/01/16
Provident Credit Union	09/09/16	0.360	20,000,000.00	12/09/16
Provident Credit Union	09/14/16	0.390	20,000,000.00	12/14/16
Provident Credit Union	10/13/16	0.350	20,000,000.00	01/12/17
Provident Credit Union	10/20/16	0.360	40,000,000.00	01/19/17
Provident Credit Union	10/26/16	0.350	40,000,000.00	01/25/17
Provident Credit Union	11/16/16	0.530	20,000,000.00	02/15/17
<b>RICHMOND</b>				
Mechanics Bank	09/08/16	0.350	20,000,000.00	12/08/16
Mechanics Bank	10/12/16	0.360	20,000,000.00	01/11/17
Mechanics Bank	10/20/16	0.380	20,000,000.00	01/19/17
Mechanics Bank	11/10/16	0.470	20,000,000.00	02/09/17
<b>ROCKLIN</b>				
Five Star Bank	06/27/16	0.430	5,000,000.00	01/04/17
Five Star Bank	09/28/16	0.210	5,000,000.00	01/05/17
Five Star Bank	10/12/16	0.470	2,000,000.00	04/12/17
<b>ROSEMEAD</b>				
Pacific Alliance Bank	10/12/16	0.470	4,000,000.00	04/12/17
<b>ROSEVILLE</b>				
Umpqua Bank	09/14/16	0.410	100,000,000.00	12/14/16
Umpqua Bank	09/22/16	0.530	20,000,000.00	03/23/17
Umpqua Bank	11/10/16	0.590	50,000,000.00	05/11/17
<b>SACRAMENTO</b>				
Merchants National Bank of Sacramento	07/06/16	0.380	2,000,000.00	01/04/17
Merchants National Bank of Sacramento	11/02/16	0.350	4,000,000.00	02/01/17
Merchants National Bank of Sacramento	11/30/16	0.630	4,000,000.00	05/31/17
River City Bank	09/02/16	0.370	15,000,000.00	12/02/16
River City Bank	07/22/16	0.480	15,000,000.00	01/20/17
River City Bank	11/10/16	0.590	20,000,000.00	05/11/17
River City Bank	11/18/16	0.640	35,000,000.00	05/19/17
Schools Financial Credit Union	11/30/16	0.490	30,000,000.00	03/01/17
<b>SAN DIEGO</b>				
BofI Federal Bank	11/30/16	0.500	25,000,000.00	03/16/17
California Coast Credit Union	07/21/16	0.450	25,000,000.00	01/19/17
California Coast Credit Union	11/30/16	0.610	25,000,000.00	05/31/17
Mission Federal Credit Union	10/12/16	0.340	10,000,000.00	01/13/17

## TIME DEPOSITS

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT</b>		<b>PAR</b>	<b>MATURITY</b>
	<b>DATE</b>	<b>YIELD (%)</b>	<b>AMOUNT (\$)</b>	<b>DATE</b>
<b>SAN DIEGO (Continued)</b>				
San Diego County Credit Union	06/16/16	0.390	50,000,000.00	12/15/16
San Diego County Credit Union	09/29/16	0.270	50,000,000.00	01/05/17
San Diego County Credit Union	08/12/16	0.380	50,000,000.00	01/12/17
San Diego County Credit Union	11/16/16	0.510	50,000,000.00	02/15/17
San Diego County Credit Union	09/15/16	0.470	50,000,000.00	02/16/17
San Diego County Credit Union	10/13/16	0.430	50,000,000.00	03/02/17
Western Alliance Bank	06/10/16	0.470	50,000,000.00	12/09/16
Western Alliance Bank	06/17/16	0.420	50,000,000.00	12/16/16
Western Alliance Bank	06/29/16	0.380	35,000,000.00	01/04/17
Western Alliance Bank	07/07/16	0.380	25,000,000.00	01/05/17
Western Alliance Bank	11/10/16	0.590	65,000,000.00	05/11/17
Western Alliance Bank	11/16/16	0.660	75,000,000.00	05/17/17
<b>SAN FRANCISCO</b>				
Bank of San Francisco	09/16/16	0.370	10,000,000.00	12/16/16
First Republic Bank	08/03/16	0.420	150,000,000.00	02/01/17
First Republic Bank	11/17/16	0.650	150,000,000.00	05/18/17
Mission National Bank	06/29/16	0.380	15,000,000.00	01/04/17
Presidio Bank	08/03/16	0.420	10,000,000.00	02/01/17
Presidio Bank	11/17/16	0.540	10,000,000.00	02/16/17
Trans Pacific National Bank	09/16/16	0.370	3,000,000.00	12/16/16
Trans Pacific National Bank	10/21/16	0.370	2,000,000.00	01/20/17
<b>SAN JOSE</b>				
Heritage Bank of Commerce	06/24/16	0.440	15,000,000.00	12/16/16
Heritage Bank of Commerce	07/21/16	0.470	50,000,000.00	01/19/17
Heritage Bank of Commerce	11/16/16	0.660	20,000,000.00	05/17/17
Meriwest Credit Union	10/20/16	0.390	10,000,000.00	01/19/17
Meriwest Credit Union	10/20/16	0.390	30,000,000.00	01/19/17
<b>SAN RAMON</b>				
Tri-Valley Bank	11/30/16	0.540	4,000,000.00	03/10/17
Tri-Valley Bank	11/17/16	0.660	6,000,000.00	05/18/17
<b>SANTA CLARITA</b>				
Bank of Santa Clarita	09/30/16	0.320	15,000,000.00	01/06/17
<b>SANTA ROSA</b>				
First Community Bank	09/13/16	0.370	20,000,000.00	12/14/16
Summit State Bank	09/02/16	0.370	12,000,000.00	12/02/16
Summit State Bank	09/16/16	0.370	7,000,000.00	12/16/16
Summit State Bank	10/12/16	0.360	14,000,000.00	01/13/17
Summit State Bank	10/21/16	0.370	7,500,000.00	01/20/17
Summit State Bank	11/02/16	0.350	8,000,000.00	02/01/17
<b>SOUTH SAN FRANCISCO</b>				
First National Bank of Northern California	11/30/16	0.630	19,000,000.00	05/31/17

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>VACAVILLE</b>				
Travis Credit Union	09/02/16	0.370	50,000,000.00	12/02/16
Travis Credit Union	10/06/16	0.370	50,000,000.00	01/05/17
<b>WATSONVILLE</b>				
Santa Cruz County Bank	10/14/16	0.370	10,000,000.00	01/13/17
Santa Cruz County Bank	10/28/16	0.350	10,000,000.00	02/16/17
<b>WEST SACRAMENTO</b>				
Community Business Bank	07/06/16	0.310	3,000,000.00	12/08/16
Community Business Bank	08/24/16	0.410	3,000,000.00	01/25/17
Community Business Bank	09/15/16	0.550	5,000,000.00	03/16/17
Community Business Bank	10/13/16	0.480	3,000,000.00	04/13/17
Community Business Bank	11/10/16	0.570	5,000,000.00	05/11/17
<b>TOTAL TIME DEPOSITS NOVEMBER 2016</b>			<b>5,231,440,000.00</b>	



**BANK DEMAND DEPOSITS  
NOVEMBER 2016  
(\$ in thousands)**

**DAILY BALANCES**

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,517,609	\$ 3,708,532
2	1,365,760	3,357,358
3	1,426,495	4,067,210
4	1,452,857	4,881,435
5	1,452,857	4,881,435
6	1,452,857	4,881,435
7	1,422,202	3,475,684
8	1,211,374	2,857,281
9	1,294,505	2,844,770
10	1,322,209	2,930,399
11	1,322,209	2,930,399
12	1,322,209	2,930,399
13	1,322,209	2,930,399
14	1,360,772	2,723,317
15	1,357,218	2,933,177
16	1,456,972	2,704,011
17	1,431,300	2,638,833
18	1,319,691	3,006,559
19	1,319,691	3,006,559
20	1,319,691	3,006,559
21	1,125,261	2,474,595
22	921,960	2,302,851
23	389,717	2,339,145
24	389,717	2,339,145
25	1,561,701	2,339,145
26	1,561,701	2,339,145
27	1,561,701	2,339,145
28	1,421,698	2,017,627
29	1,539,328	2,178,947
30	1,530,040	3,385,117

**AVERAGE DOLLAR DAYS**                      \$1,315,117 <sup>a/</sup>

a/ The prescribed bank balance for November was \$1,400,600. This consisted of \$1,314,200 in compensating balances for services, balances for uncollected funds of \$88,000 and a deduction of \$1,600 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 16, 2016, has determined and designated the amount of money available for deposit and investment as of November 9, 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: \$ 1,314,200,000

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 )	11/14/2016	11/18/2016	\$ (673,000,000)	\$ (10,185,400,000)	\$ 5,205,400,000	\$ (4,980,000,000)
( 2 )	11/21/2016	11/25/2016	\$ 1,929,700,000	\$ (8,255,700,000)	\$ 5,205,400,000	\$ (3,050,300,000)
( 3 )	11/28/2016	12/2/2016	\$ (2,314,200,000)	\$ (10,569,900,000)	\$ 5,205,400,000	\$ (5,364,500,000)
( 4 )	12/5/2016	12/9/2016	\$ (495,900,000)	\$ (11,065,800,000)	\$ 5,205,400,000	\$ (5,860,400,000)
( 5 )	12/12/2016	12/16/2016	\$ 1,071,300,000	\$ (9,994,500,000)	\$ 5,205,400,000	\$ (4,789,100,000)

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 \$ 1,314,200,000.

POOLED MONEY INVESTMENT BOARD:

\_\_\_\_\_  
Signatures on file at STO  
Chairperson

\_\_\_\_\_  
Member

\_\_\_\_\_  
Member

Dated: November 16, 2016

\* Government Code