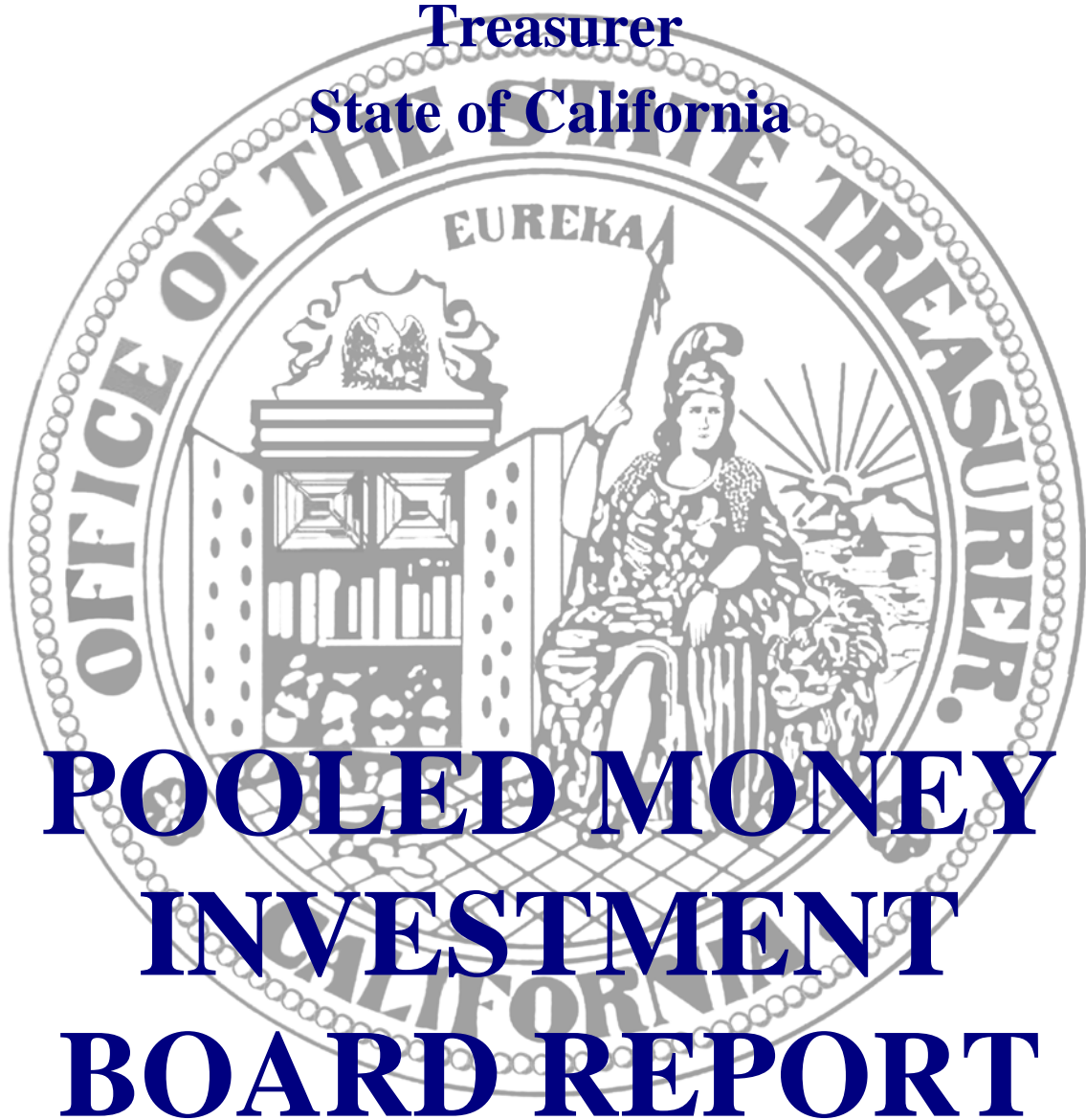


Bill Lockyer

**Treasurer
State of California**



**POOLED MONEY
INVESTMENT
BOARD REPORT**

September 2011

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

September 2011

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

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA

A COMPARISON OF SEPTEMBER 2011 WITH SEPTEMBER 2010

(DOLLARS IN THOUSANDS)

	SEPTEMBER 2011	SEPTEMBER 2010	CHANGE
Average Daily Portfolio	\$ 61,490,914	\$ 65,447,550	\$ -3,956,636
Accrued Earnings	\$ 19,074	\$ 26,893	\$ -7,819
Effective Yield	0.378 %	0.500 %	-0.122 %
Average Life-Month End (In Days)	236	185	+51
Total Security Transactions			
Amount	\$ 19,653,209	\$ 23,870,222	\$ -4,217,013
Number	395	487	-92
Total Time Deposit Transactions			
Amount	\$ 2,488,000	\$ 2,669,500	\$ -181,500
Number	112	124	-12
Average Workday Investment Activity	\$ 1,054,343	\$ 1,263,796	\$ -209,453
Prescribed Demand Account Balances For Services	\$ 1,679,943	\$ 1,341,692	\$ +338,251

**BILL LOCKYER
TREASURER
STATE OF CALIFORNIA**

**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

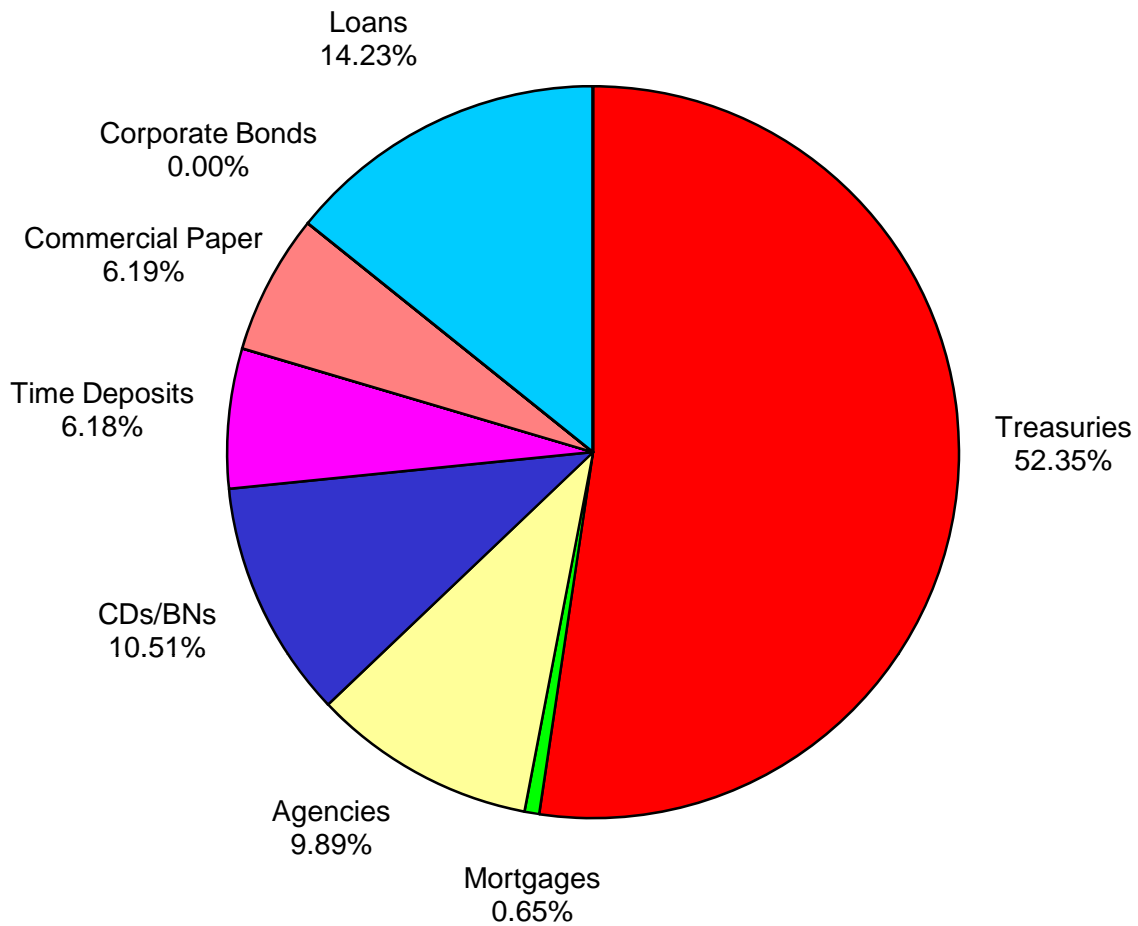
September 30, 2011

<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	\$ 22,800,252	34.45	-4.96
Bonds	0	0.00	
Notes	11,849,419	17.90	+2.21
Strips	0	0.00	0
Total Government	\$ 34,649,671	52.35	-2.75
Federal Agency Debentures	\$ 1,907,339	2.88	-0.15
Certificates of Deposit	6,960,016	10.51	+1.03
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,341,750	6.56	-1.74
Time Deposits	4,089,140	6.18	-0.17
GNMAs	36	0.00	0
Commercial Paper	4,097,472	6.19	-1.86
FHLMC/Remics	430,068	0.65	-0.05
Corporate Bonds	0	0.00	0
AB 55 Loans	449,292	0.68	-0.02
GF Loans	8,967,900	13.55	+5.74
NOW Accounts	0	0.00	0
Other	300,000	0.45	-0.03
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 66,192,684	100.00	

INVESTMENT ACTIVITY

	SEPTEMBER 2011		AUGUST 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	395	\$ 19,653,209	154	\$ 7,637,845
Other	17	427,035	8	211,095
Time Deposits	112	2,488,000	99	1,775,480
Totals	524	\$ 22,568,244	261	\$ 9,624,420
PMIA Monthly Average Effective Yield	0.378		0.408	
Year to Date Yield Last Day of Month	0.389		0.394	

**Pooled Money Investment Account
Portfolio Composition
\$66.2 Billion
09/30/11**



ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</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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09/01/11 REDEMPTIONS

CD		UNIONBANK	0.150%	09/01/11	0.150%	50,000	27	5,625.00	0.152
CD		UNIONBANK	0.150%	09/01/11	0.150%	50,000	27	5,625.00	0.152
CD		UNIONBANK	0.150%	09/01/11	0.150%	50,000	27	5,625.00	0.152
CD		UNIONBANK	0.150%	09/01/11	0.150%	50,000	27	5,625.00	0.152
CP		CITIFUND		09/01/11	0.170%	50,000	27	6,375.00	0.172
CP		CITIFUND		09/01/11	0.170%	50,000	27	6,375.00	0.172
CP		CITIFUND		09/01/11	0.170%	50,000	27	6,375.00	0.172
CP		CITIFUND		09/01/11	0.170%	50,000	27	6,375.00	0.172
CP		CITIFUND		09/01/11	0.170%	50,000	27	6,375.00	0.172
CP		CITIFUND		09/01/11	0.170%	50,000	27	6,375.00	0.172
CP		BNP FIN		09/01/11	0.200%	50,000	28	7,777.78	0.203
CP		BNP FIN		09/01/11	0.200%	50,000	28	7,777.78	0.203
CP		BNP FIN		09/01/11	0.200%	50,000	28	7,777.78	0.203
CP		BNP FIN		09/01/11	0.200%	50,000	28	7,777.78	0.203
CP		WINDMILL		09/01/11	0.160%	50,000	35	7,777.78	0.162
CP		BARTON		09/01/11	0.250%	50,000	35	12,152.78	0.254
CP		BARTON		09/01/11	0.250%	50,000	35	12,152.78	0.254
CP		BARTON		09/01/11	0.250%	50,000	35	12,152.78	0.254
CP		BARTON		09/01/11	0.210%	40,000	43	10,033.33	0.213
CP		BARTON		09/01/11	0.210%	50,000	43	12,541.67	0.213
CP		BARTON		09/01/11	0.210%	50,000	43	12,541.67	0.213
CP		CITIFUND		09/01/11	0.180%	50,000	78	19,500.00	0.183
CP		CITIFUND		09/01/11	0.180%	50,000	78	19,500.00	0.183
CP		SOC GEN		09/01/11	0.230%	50,000	78	24,916.67	0.233
CP		SOC GEN		09/01/11	0.230%	50,000	78	24,916.67	0.233
CP		CITIFUND		09/01/11	0.200%	50,000	98	27,222.22	0.203
CP		CITIFUND		09/01/11	0.200%	50,000	98	27,222.22	0.203
YCD		TOKYO-MIT	0.190%	09/01/11	0.190%	50,000	44	11,611.11	0.193
YCD		TOKYO-MIT	0.190%	09/01/11	0.190%	50,000	44	11,611.11	0.193
YCD		NORINCHUK	0.230%	09/01/11	0.220%	50,000	44	13,444.78	0.223
YCD		NORINCHUK	0.230%	09/01/11	0.220%	50,000	44	13,444.78	0.223
YCD		SVENSKA	0.180%	09/01/11	0.180%	50,000	98	24,499.99	0.183
YCD		SVENSKA	0.180%	09/01/11	0.180%	50,000	98	24,499.99	0.183
YCD		SVENSKA	0.180%	09/01/11	0.180%	50,000	98	24,499.99	0.183
YCD		SVENSKA	0.180%	09/01/11	0.180%	50,000	98	24,499.99	0.183
YCD		SCOTIA	0.190%	09/01/11	0.190%	50,000	98	25,861.11	0.193
YCD		SCOTIA	0.190%	09/01/11	0.190%	50,000	98	25,861.11	0.193
YCD		SCOTIA	0.190%	09/01/11	0.190%	50,000	98	25,861.11	0.193
YCD		SCOTIA	0.190%	09/01/11	0.190%	50,000	98	25,861.11	0.193

09/01/11 NO PURCHASES

09/02/11 SALES

TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243
TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243
TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243
TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243
TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243
TR		BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</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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09/02/11 SALES (Continued)

TR	BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243
TR	BILL		10/20/11	0.005%	50,000	309	102,552.09	0.243

09/02/11 REDEMPTIONS

CP	WINDMILL		09/02/11	0.165%	50,000	36	8,250.00	0.167
CP	WINDMILL		09/02/11	0.165%	50,000	36	8,250.00	0.167

09/02/11 NO PURCHASES

09/06/11 REDEMPTIONS

YCD	TOKYO-MIT	0.180%	09/06/11	0.180%	50,000	40	9,999.99	0.182
YCD	TOKYO-MIT	0.180%	09/06/11	0.180%	50,000	40	9,999.99	0.182

09/06/11 NO PURCHASES

09/07/11 SALES

TR	BILL		10/20/11	0.005%	50,000	315	104,118.06	0.242
TR	BILL		10/20/11	0.005%	50,000	315	104,118.06	0.242
TR	BILL		10/20/11	0.005%	50,000	315	104,118.06	0.242
TR	BILL		10/20/11	0.005%	50,000	315	104,118.06	0.242
TR	BILL		10/20/11	0.005%	50,000	315	104,118.06	0.242
TR	BILL		10/20/11	0.005%	50,000	315	104,118.06	0.242
TR	BILL		10/20/11	0.008%	50,000	320	105,427.08	0.241
TR	BILL		10/20/11	0.008%	50,000	320	105,427.08	0.241
TR	BILL		10/20/11	0.008%	50,000	320	105,427.08	0.241
TR	BILL		10/20/11	0.008%	50,000	320	105,427.08	0.241

09/07/11 REDEMPTIONS

YCD	TOKYO-MIT	0.190%	09/07/11	0.190%	50,000	41	10,819.44	0.193
YCD	TOKYO-MIT	0.190%	09/07/11	0.190%	50,000	41	10,819.44	0.193

09/07/11 NO PURCHASES

09/08/11 NO REDEMPTIONS

09/08/11 NO PURCHASES

09/09/11 NO REDEMPTIONS

09/09/11 NO PURCHASES

09/12/11 REDEMPTIONS

CP	FCAR		09/12/11	0.210%	40,000	76	17,733.33	0.213
YCD	NB CANADA	0.160%	09/12/11	0.160%	50,000	90	20,000.00	0.162
YCD	NB CANADA	0.160%	09/12/11	0.160%	50,000	90	20,000.00	0.162

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</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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09/12/11 NO PURCHASES

09/13/11 SALES

TR	BILL		10/20/11	0.005%	50,000	321	104,159.73	0.237
TR	BILL		10/20/11	0.005%	50,000	321	104,159.73	0.237
TR	BILL		10/20/11	0.005%	50,000	326	105,618.06	0.237

09/13/11 NO REDEMPTIONS

09/13/11 NO PURCHASES

09/14/11 NO REDEMPTIONS

09/14/11 NO PURCHASES

09/15/11 NO REDEMPTIONS

09/15/11 PURCHASES

CP	NORDEA NA		10/03/11	0.110%	50,000			
CP	NORDEA NA		10/03/11	0.110%	50,000			
CP	NORDEA NA		10/03/11	0.110%	50,000			
CP	NORDEA NA		10/03/11	0.110%	50,000			
CP	NORDEA NA		10/03/11	0.110%	50,000			
CP	CITIFUND		10/03/11	0.190%	50,000			
CP	CITIFUND		10/03/11	0.190%	50,000			
CP	CITIFUND		10/03/11	0.190%	50,000			
CP	CITIFUND		10/03/11	0.190%	50,000			
CP	CITIFUND		10/11/11	0.220%	50,000			
CP	CITIFUND		10/11/11	0.220%	50,000			
CP	CITIFUND		10/11/11	0.220%	50,000			
CP	CITIFUND		10/11/11	0.220%	50,000			
CP	CITIFUND		10/11/11	0.220%	50,000			
YCD	SUMITOMO	0.180%	10/03/11	0.180%	50,000			
YCD	SUMITOMO	0.180%	10/03/11	0.180%	50,000			
YCD	SUMITOMO	0.180%	10/03/11	0.180%	50,000			
YCD	SUMITOMO	0.180%	10/03/11	0.180%	50,000			
YCD	NORINCHUK	0.210%	10/03/11	0.210%	50,000			
YCD	NORINCHUK	0.210%	10/03/11	0.210%	50,000			
YCD	NORINCHUK	0.210%	10/03/11	0.210%	50,000			
YCD	NORINCHUK	0.210%	10/03/11	0.210%	50,000			

09/16/11 NO REDEMPTIONS

09/16/11 PURCHASES

CD	UNIONBANK	0.180%	11/03/11	0.180%	50,000			
CD	UNIONBANK	0.180%	11/03/11	0.180%	50,000			
CD	UNIONBANK	0.180%	11/03/11	0.180%	50,000			
CD	UNIONBANK	0.180%	11/03/11	0.180%	50,000			
CD	UNIONBANK	0.180%	11/03/11	0.180%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</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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09/16/11 PURCHASES (Continued)

CD		UNIONBANK	0.180%	11/03/11	0.180%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		GE CO		09/29/11	0.110%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BARCLY US		09/30/11	0.100%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		BNP FIN		09/30/11	0.230%		50,000	
CP		CITIFUND		10/06/11	0.210%		50,000	
CP		CITIFUND		10/06/11	0.210%		50,000	

09/19/11 NO REDEMPTIONS

09/19/11 PURCHASES

YCD		SUMITOMO	0.180%	10/03/11	0.180%		50,000	
YCD		SUMITOMO	0.180%	10/03/11	0.180%		50,000	
YCD		MONTREAL	0.120%	10/21/11	0.120%		50,000	
YCD		MONTREAL	0.120%	10/21/11	0.120%		50,000	
YCD		MONTREAL	0.120%	10/21/11	0.120%		50,000	
YCD		MONTREAL	0.120%	10/21/11	0.120%		50,000	

09/20/11 NO REDEMPTIONS

09/20/11 PURCHASES

YCD		TOKYO-MIT	0.160%	10/03/11	0.160%		50,000	
YCD		TOKYO-MIT	0.160%	10/03/11	0.160%		50,000	
YCD		TOKYO-MIT	0.160%	10/03/11	0.160%		50,000	
YCD		SE BANKEN	0.230%	10/21/11	0.230%		50,000	
YCD		SE BANKEN	0.230%	10/21/11	0.230%		50,000	

09/21/11 NO REDEMPTIONS

09/21/11 PURCHASES

YCD		STNDRD CH	0.230%	10/21/11	0.230%		50,000	
YCD		STNDRD CH	0.230%	10/21/11	0.230%		50,000	
YCD		STNDRD CH	0.230%	10/21/11	0.230%		50,000	

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</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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09/22/11 PURCHASES (Continued)

CP		BARCLY US	10/21/11	0.140%	50,000			
YCD		CR SUISSE	0.190%	10/21/11	0.190%		50,000	
YCD		CR SUISSE	0.190%	10/21/11	0.190%		50,000	
YCD		CR SUISSE	0.190%	10/21/11	0.190%		50,000	
YCD		CR SUISSE	0.190%	10/21/11	0.190%		50,000	

09/23/11 NO REDEMPTIONS

09/23/11 PURCHASES

YCD		ANZ	0.480%	09/21/12	0.470%		50,000	
YCD		ANZ	0.480%	09/21/12	0.470%		50,000	
YCD		ANZ	0.480%	09/21/12	0.470%		50,000	

09/26/11 NO REDEMPTIONS

09/26/11 PURCHASES

CP		SOC GEN		09/27/11	0.200%		50,000	
CP		SOC GEN		09/27/11	0.200%		50,000	
CP		SOC GEN		09/27/11	0.200%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
TR		BILL		09/20/12	0.100%		50,000	
YCD		BARCLAYS	0.100%	10/11/11	0.100%		50,000	

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</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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09/26/11 PURCHASES (Continued)

YCD		BARCLAYS	0.100%	10/11/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/11/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/11/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/12/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/12/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/12/11	0.100%	50,000		
YCD		BARCLAYS	0.100%	10/12/11	0.100%	50,000		

09/27/11 REDEMPTIONS

CP		SOC GEN		09/27/11	0.200%	50,000	1	277.78	0.203
CP		SOC GEN		09/27/11	0.200%	50,000	1	277.78	0.203
CP		SOC GEN		09/27/11	0.200%	50,000	1	277.78	0.203
CP		BARTON		09/27/11	0.200%	10,000	75	4,166.67	0.203
CP		BARTON		09/27/11	0.200%	50,000	75	20,833.33	0.203
CP		BARTON		09/27/11	0.200%	50,000	75	20,833.33	0.203

09/27/11 PURCHASES

CP		SOC GEN		09/29/11	0.220%	50,000		
CP		SOC GEN		09/29/11	0.220%	50,000		
CP		SOC GEN		09/29/11	0.220%	50,000		
CP		SOC GEN		09/29/11	0.220%	50,000		
CP		SOC GEN		09/29/11	0.220%	50,000		
TR		NOTE	0.250%	09/15/14	0.414%	50,000		
TR		NOTE	0.250%	09/15/14	0.414%	50,000		
TR		NOTE	0.250%	09/15/14	0.414%	50,000		
YCD		NORINCHUK	0.180%	10/05/11	0.180%	50,000		
YCD		NORINCHUK	0.180%	10/05/11	0.180%	50,000		
YCD		NORINCHUK	0.180%	10/05/11	0.180%	50,000		
YCD		NORINCHUK	0.180%	10/06/11	0.180%	50,000		
YCD		NORINCHUK	0.180%	10/06/11	0.180%	50,000		
YCD		NORINCHUK	0.180%	10/06/11	0.180%	50,000		
YCD		SUMITOMO	0.180%	10/14/11	0.180%	50,000		
YCD		SUMITOMO	0.180%	10/14/11	0.180%	50,000		
YCD		SUMITOMO	0.180%	10/14/11	0.180%	50,000		

09/28/11 REDEMPTIONS

CP		GE CO		09/28/11	0.130%	50,000	93	16,791.67	0.132
CP		GE CO		09/28/11	0.130%	50,000	93	16,791.67	0.132
CP		GE CO		09/28/11	0.130%	50,000	93	16,791.67	0.132
CP		GE CO		09/28/11	0.130%	50,000	93	16,791.67	0.132
CP		GECC		09/28/11	0.140%	50,000	103	20,027.78	0.142
CP		GECC		09/28/11	0.140%	50,000	103	20,027.78	0.142
DN		FHLMC		09/28/11	0.230%	50,000	335	107,013.89	0.234
DN		FHLMC		09/28/11	0.230%	50,000	335	107,013.89	0.234
DN		FHLMC		09/28/11	0.230%	50,000	335	107,013.89	0.234
DN		FHLMC		09/28/11	0.230%	50,000	335	107,013.89	0.234
DN		FHLMC		09/28/11	0.230%	50,000	335	107,013.89	0.234

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</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>	
09/28/11 REDEMPTIONS (Continued)									
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	335	107,013.89	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
DN		FHLMC	09/28/11	0.230%	50,000	341	108,930.56	0.234	
YCD		RABOBANK	0.170%	09/28/11	0.170%	50,000	72	17,000.00	0.172
YCD		RABOBANK	0.170%	09/28/11	0.170%	50,000	72	17,000.00	0.172
YCD		RABOBANK	0.170%	09/28/11	0.170%	50,000	72	17,000.00	0.172
YCD		RABOBANK	0.170%	09/28/11	0.170%	50,000	72	17,000.00	0.172
YCD		NB CANADA	0.190%	09/28/11	0.190%	50,000	118	31,138.00	0.193
YCD		NB CANADA	0.190%	09/28/11	0.190%	50,000	118	31,138.00	0.193

09/28/11 PURCHASES

CP		BARCLY US		09/30/11	0.100%	50,000		
CP		BARCLY US		09/30/11	0.100%	50,000		
CP		BARCLY US		09/30/11	0.100%	50,000		
CP		SOC GEN		09/30/11	0.220%	50,000		
CP		SOC GEN		09/30/11	0.220%	50,000		
CP		SOC GEN		09/30/11	0.220%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.409%	50,000		
TR		NOTE	0.250%	09/15/14	0.411%	50,000		
TR		NOTE	0.250%	09/15/14	0.411%	50,000		
TR		NOTE	0.250%	09/15/14	0.411%	50,000		
TR		NOTE	0.250%	09/15/14	0.411%	50,000		
TR		NOTE	0.250%	09/15/14	0.412%	50,000		
TR		NOTE	0.250%	09/15/14	0.412%	50,000		

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>0.250%</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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09/28/11 PURCHASES (Continued)

TR		NOTE	0.250%	09/15/14	0.412%	50,000			
TR		NOTE	0.250%	09/15/14	0.412%	50,000			
TR		NOTE	0.250%	09/15/14	0.412%	50,000			
TR		NOTE	0.250%	09/15/14	0.412%	50,000			
TR		NOTE	0.250%	09/15/14	0.412%	50,000			
TR		NOTE	0.250%	09/15/14	0.412%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
TR		NOTE	0.250%	09/15/14	0.415%	50,000			
YCD		TOKYO-MIT	0.160%	10/11/11	0.160%	50,000			
YCD		TOKYO-MIT	0.160%	10/11/11	0.160%	50,000			
YCD		TOKYO-MIT	0.160%	10/11/11	0.160%	50,000			
YCD		TOKYO-MIT	0.160%	10/12/11	0.160%	50,000			
YCD		TOKYO-MIT	0.160%	10/12/11	0.160%	50,000			
YCD		TOKYO-MIT	0.160%	10/12/11	0.160%	50,000			
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000			
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000			
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000			
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000			
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000			
YCD		STNDRD CH	0.230%	11/01/11	0.230%	50,000			

09/29/11 REDEMPTIONS

CP		SOC GEN		09/29/11	0.220%	50,000	2	611.11	0.223
CP		SOC GEN		09/29/11	0.220%	50,000	2	611.11	0.223
CP		SOC GEN		09/29/11	0.220%	50,000	2	611.11	0.223
CP		SOC GEN		09/29/11	0.220%	50,000	2	611.11	0.223
CP		SOC GEN		09/29/11	0.220%	50,000	2	611.11	0.223
CP		GE CO		09/29/11	0.110%	50,000	13	1,986.11	0.112
CP		GE CO		09/29/11	0.110%	50,000	13	1,986.11	0.112
CP		GE CO		09/29/11	0.110%	50,000	13	1,986.11	0.112
CP		GE CO		09/29/11	0.110%	50,000	13	1,986.11	0.112
CP		GE CO		09/29/11	0.110%	50,000	13	1,986.11	0.112
CP		GE CO		09/29/11	0.110%	50,000	13	1,986.11	0.112

09/29/11 NO PURCHASES

09/30/11 SALES

TR		BILL		09/20/12	0.100%	50,000	4	555.56	0.102
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ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</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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09/30/11 SALES (Continued)

	TR	BILL	09/20/12	0.100%	50,000	4	555.56	0.102
	TR	BILL	09/20/12	0.100%	50,000	4	555.56	0.102
	TR	BILL	09/20/12	0.100%	50,000	4	555.56	0.102

09/30/11 REDEMPTIONS

CP		BARCLY US	09/30/11	0.100%	50,000	2	277.78	0.101	
CP		BARCLY US	09/30/11	0.100%	50,000	2	277.78	0.101	
CP		BARCLY US	09/30/11	0.100%	50,000	2	277.78	0.101	
CP		SOC GEN	09/30/11	0.220%	50,000	2	611.11	0.223	
CP		SOC GEN	09/30/11	0.220%	50,000	2	611.11	0.223	
CP		SOC GEN	09/30/11	0.220%	50,000	2	611.11	0.223	
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101	
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101	
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101	
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101	
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101	
CP		BARCLY US	09/30/11	0.100%	50,000	14	1,944.44	0.101	
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233	
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233	
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233	
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233	
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233	
CP		BNP FIN	09/30/11	0.230%	50,000	14	4,472.22	0.233	
CP		GE CO	09/30/11	0.130%	50,000	95	17,152.78	0.132	
CP		GE CO	09/30/11	0.130%	50,000	95	17,152.78	0.132	
CP		GE CO	09/30/11	0.130%	50,000	95	17,152.78	0.132	
CP		NATFUND	09/30/11	0.185%	50,000	95	24,409.72	0.188	
CP		NATFUND	09/30/11	0.185%	50,000	95	24,409.72	0.188	
CP		NATFUND	09/30/11	0.185%	50,000	95	24,409.72	0.188	
TR		NOTE	1.000%	09/30/11	0.974%	50,000	714	952,631.35	0.973
TR		NOTE	1.000%	09/30/11	0.974%	50,000	714	952,631.35	0.973
TR		NOTE	1.000%	09/30/11	0.974%	50,000	714	952,631.35	0.973
TR		NOTE	1.000%	09/30/11	0.974%	50,000	714	952,631.35	0.973
YCD		RABOBANK	0.170%	09/30/11	0.170%	50,000	78	18,416.67	0.172
YCD		RABOBANK	0.170%	09/30/11	0.170%	50,000	78	18,416.67	0.172
YCD		RABOBANK	0.170%	09/30/11	0.170%	50,000	78	18,416.67	0.172
YCD		RABOBANK	0.170%	09/30/11	0.170%	50,000	78	18,416.67	0.172
YCD		RABOBANK	0.170%	09/30/11	0.170%	50,000	78	18,416.67	0.172
YCD		RABOBANK	0.170%	09/30/11	0.170%	50,000	78	18,416.67	0.172
YCD		SCOTIA	0.170%	09/30/11	0.170%	50,000	80	18,888.89	0.172
YCD		SCOTIA	0.170%	09/30/11	0.170%	50,000	80	18,888.89	0.172
YCD		SCOTIA	0.170%	09/30/11	0.170%	50,000	80	18,888.89	0.172
YCD		SCOTIA	0.170%	09/30/11	0.170%	50,000	80	18,888.89	0.172
YCD		SCOTIA	0.170%	09/30/11	0.170%	50,000	80	18,888.89	0.172
YCD		NORDEA	0.180%	09/30/11	0.180%	50,000	95	23,750.00	0.183
YCD		NORDEA	0.180%	09/30/11	0.180%	50,000	95	23,750.00	0.183
YCD		TORONTO	0.210%	09/30/11	0.210%	25,000	168	24,500.00	0.213
YCD		TORONTO	0.210%	09/30/11	0.210%	50,000	168	49,000.00	0.213
YCD		TORONTO	0.210%	09/30/11	0.210%	50,000	168	49,000.00	0.213

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</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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09/30/11 REDEMPTIONS (Continued)

	YCD	TORONTO	0.210%	09/30/11	0.210%	50,000	168	49,000.00	0.213
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09/30/11 NO PURCHASES

FOOTNOTES

<u>a/</u>	The abbreviations indicate the type of security purchased, sold, or redeemed:
TR	U.S. Treasury Bills, Notes
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.
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
BN	Bank Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
CP	Commercial Paper
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
BA	Bankers Acceptances
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
<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
RRS	Reverse Repurchase Agreement
RRP	Termination of Reverse Repurchase Agreement

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
New Omni Bank, NA	07/06/11	0.100	2,000,000.00	10/05/11
New Omni Bank, NA	07/14/11	0.110	3,000,000.00	10/13/11
New Omni Bank, NA	07/21/11	0.090	2,000,000.00	10/20/11
New Omni Bank, NA	07/28/11	0.140	2,000,000.00	10/27/11
New Omni Bank, NA	08/04/11	0.160	2,000,000.00	11/03/11
New Omni Bank, NA	08/12/11	0.090	2,000,000.00	11/10/11
New Omni Bank, NA	08/19/11	0.080	2,000,000.00	11/18/11
New Omni Bank, NA	09/01/11	0.080	2,000,000.00	12/01/11
New Omni Bank, NA	09/09/11	0.080	1,000,000.00	12/09/11
New Omni Bank, NA	09/16/11	0.070	2,000,000.00	12/16/11
<u>ARCADIA</u>				
American Plus Bank, NA	08/18/11	0.060	240,000.00	11/17/11
<u>CAMARILLO</u>				
First California Bank	07/08/11	0.020	25,000,000.00	10/07/11
First California Bank	07/08/11	0.020	25,000,000.00	10/07/11
First California Bank	09/15/11	0.080	50,000,000.00	03/15/12
<u>CHICO</u>				
Tri Counties Bank	09/14/11	0.070	5,000,000.00	12/14/11
<u>CHULA VISTA</u>				
Pacific Trust Bank, FSB	08/04/11	0.140	20,000,000.00	11/03/11
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	09/15/11	0.100	4,000,000.00	03/15/12
<u>ENCINO</u>				
California United Bank	07/06/11	0.080	10,000,000.00	10/05/11
<u>FAIRFIELD</u>				
Westamerica Bank	07/06/11	0.080	80,000,000.00	10/05/11
Westamerica Bank	07/14/11	0.070	65,000,000.00	10/13/11
Westamerica Bank	07/22/11	0.080	25,000,000.00	10/21/11
Westamerica Bank	07/29/11	0.130	30,000,000.00	10/28/11
Westamerica Bank	05/11/11	0.110	75,000,000.00	11/09/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD (Continued)</u>				
Westamerica Bank	09/02/11	0.070	25,000,000.00	12/02/11
<u>FOLSOM</u>				
Folsom Lake Bank	07/13/11	0.090	1,500,000.00	10/12/11
Folsom Lake Bank	08/05/11	0.120	3,500,000.00	11/04/11
<u>FRESNO</u>				
Central Valley Community Bank	08/31/11	0.060	5,000,000.00	11/30/11
Central Valley Community Bank	09/15/11	0.060	5,000,000.00	12/15/11
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	07/07/11	0.060	5,500,000.00	10/06/11
Fullerton Community Bank, FSB	09/29/11	0.060	5,000,000.00	11/03/11
Fullerton Community Bank, FSB	09/08/11	0.070	15,500,000.00	12/08/11
Fullerton Community Bank, FSB	09/16/11	0.060	16,500,000.00	12/16/11
<u>IRVINE</u>				
CommerceWest Bank, NA	07/07/11	0.060	5,000,000.00	10/06/11
CommerceWest Bank, NA	08/05/11	0.100	2,500,000.00	11/04/11
CommerceWest Bank, NA	08/12/11	0.070	2,500,000.00	11/10/11
CommerceWest Bank, NA	09/16/11	0.060	5,000,000.00	12/16/11
<u>LAFAYETTE</u>				
California Bank of Commerce	07/14/11	0.090	5,000,000.00	10/13/11
California Bank of Commerce	09/16/11	0.060	10,000,000.00	12/16/11
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	07/22/11	0.060	35,000,000.00	10/21/11
Farmers & Merchants Bk Cen CA	04/28/11	0.170	35,000,000.00	10/27/11
Farmers & Merchants Bk Cen CA	06/01/11	0.150	35,000,000.00	11/30/11
Farmers & Merchants Bk Cen CA	09/14/11	0.080	20,000,000.00	03/14/12
<u>LOS ANGELES</u>				
1st Century Bank, NA	07/20/11	0.070	6,000,000.00	10/19/11
1st Century Bank, NA	07/22/11	0.090	12,000,000.00	10/21/11
1st Century Bank, NA	08/05/11	0.110	16,000,000.00	11/04/11
Center Bank	04/08/11	0.190	55,000,000.00	10/07/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
Center Bank	06/08/11	0.150	25,000,000.00	12/07/11
Center Bank	06/17/11	0.160	35,000,000.00	12/16/11
City National Bank	08/17/11	0.080	50,000,000.00	11/16/11
City National Bank	09/09/11	0.070	50,000,000.00	12/09/11
Commonwealth Business Bank	07/07/11	0.040	6,000,000.00	10/06/11
Commonwealth Business Bank	05/19/11	0.110	5,000,000.00	10/21/11
Commonwealth Business Bank	08/05/11	0.080	4,000,000.00	11/04/11
Commonwealth Business Bank	05/18/11	0.130	5,000,000.00	11/16/11
Commonwealth Business Bank	08/26/11	0.030	3,000,000.00	11/18/11
Commonwealth Business Bank	06/15/11	0.150	5,000,000.00	12/14/11
Commonwealth Business Bank	09/23/11	0.080	5,000,000.00	01/06/12
Eastern International Bank	07/27/11	0.070	1,900,000.00	10/26/11
HSBC Bank USA, NA	08/17/11	0.070	25,000,000.00	11/16/11
Manufacturers Bank	07/15/11	0.070	100,000,000.00	10/14/11
Manufacturers Bank	07/22/11	0.080	50,000,000.00	10/21/11
Manufacturers Bank	09/15/11	0.060	50,000,000.00	12/15/11
Mission Valley Bank	04/20/11	0.160	7,000,000.00	10/19/11
Nara Bank	07/07/11	0.040	35,000,000.00	10/06/11
Nara Bank	07/13/11	0.050	45,000,000.00	10/12/11
Nara Bank	08/31/11	0.040	60,000,000.00	11/30/11
Nara Bank	09/02/11	0.050	20,000,000.00	12/09/11
Nara Bank	09/16/11	0.040	40,000,000.00	12/16/11
OneUnited Bank	07/06/11	0.090	7,000,000.00	10/05/11
OneUnited Bank	07/15/11	0.080	5,000,000.00	10/14/11
Pacific City Bank	09/16/11	0.070	4,500,000.00	12/16/11
Pacific City Bank	09/28/11	0.070	18,000,000.00	01/05/12
Shinhan Bank America	07/15/11	0.080	10,000,000.00	10/14/11
Shinhan Bank America	08/18/11	0.090	10,000,000.00	11/17/11
State Bank of India (California)	07/08/11	0.080	3,000,000.00	10/07/11
State Bank of India (California)	07/13/11	0.090	5,000,000.00	10/12/11
State Bank of India (California)	07/21/11	0.090	3,000,000.00	10/20/11
State Bank of India (California)	08/12/11	0.090	2,000,000.00	11/10/11
State Bank of India (California)	08/17/11	0.090	5,000,000.00	11/16/11
State Bank of India (California)	08/25/11	0.080	10,000,000.00	11/17/11
State Bank of India (California)	08/31/11	0.080	3,000,000.00	11/30/11
State Bank of India (California)	09/07/11	0.080	18,000,000.00	12/07/11
State Bank of India (California)	09/14/11	0.070	5,000,000.00	12/14/11
Wilshire State Bank	09/01/11	0.080	78,000,000.00	10/06/11
Wilshire State Bank	09/08/11	0.090	8,000,000.00	10/13/11
Wilshire State Bank	09/14/11	0.080	39,000,000.00	12/14/11
Wilshire State Bank	09/22/11	0.080	66,000,000.00	12/15/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>MONTEREY</u>				
1st Capital Bank	04/28/11	0.150	1,000,000.00	10/27/11
1st Capital Bank	09/15/11	0.040	5,000,000.00	12/15/11
<u>NEWPORT BEACH</u>				
Commerce National Bank	07/08/11	0.070	2,500,000.00	10/07/11
Commerce National Bank	09/09/11	0.080	16,000,000.00	12/09/11
Commerce National Bank	09/16/11	0.070	4,000,000.00	12/16/11
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	09/09/11	0.100	5,000,000.00	12/09/11
<u>OAKDALE</u>				
Oak Valley Community Bank	09/08/11	0.050	3,500,000.00	12/08/11
<u>OAKLAND</u>				
Metropolitan Bank	07/08/11	0.070	1,500,000.00	10/07/11
Metropolitan Bank	08/05/11	0.110	2,000,000.00	11/04/11
Metropolitan Bank	09/01/11	0.070	1,000,000.00	12/01/11
Metropolitan Bank	09/15/11	0.080	4,500,000.00	12/15/11
<u>ONTARIO</u>				
Citizens Business Bank	07/08/11	0.060	50,000,000.00	10/07/11
Citizens Business Bank	07/29/11	0.130	30,000,000.00	10/28/11
Citizens Business Bank	08/04/11	0.140	30,000,000.00	11/03/11
Citizens Business Bank	08/10/11	0.070	50,000,000.00	11/09/11
Citizens Business Bank	08/18/11	0.080	30,000,000.00	11/17/11
Citizens Business Bank	09/02/11	0.070	25,000,000.00	12/02/11
Citizens Business Bank	08/11/11	0.100	25,000,000.00	12/07/11
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	07/07/11	0.040	5,000,000.00	10/06/11
Malaga Bank, FSB	07/29/11	0.110	8,000,000.00	10/28/11
Malaga Bank, FSB	08/05/11	0.080	9,000,000.00	11/04/11
Malaga Bank, FSB	08/12/11	0.050	10,000,000.00	11/10/11
Malaga Bank, FSB	09/02/11	0.050	4,000,000.00	12/02/11
Malaga Bank, FSB	09/07/11	0.050	12,000,000.00	12/07/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA</u>				
Community Bank	07/13/11	0.070	35,000,000.00	10/12/11
Community Bank	08/10/11	0.070	30,000,000.00	11/09/11
Community Bank	08/26/11	0.050	25,000,000.00	11/18/11
Community Bank	09/14/11	0.060	30,000,000.00	12/14/11
East West Bank	07/14/11	0.090	50,000,000.00	10/13/11
East West Bank	07/14/11	0.090	75,000,000.00	10/13/11
East West Bank	07/27/11	0.090	50,000,000.00	10/26/11
East West Bank	07/27/11	0.090	75,000,000.00	10/26/11
East West Bank	07/29/11	0.130	50,000,000.00	10/28/11
<u>PLACERVILLE</u>				
El Dorado Savings Bank	09/01/11	0.040	5,000,000.00	12/01/11
<u>PORTERVILLE</u>				
Bank of the Sierra	07/08/11	0.080	25,000,000.00	10/07/11
Bank of the Sierra	07/14/11	0.110	5,000,000.00	10/13/11
Bank of the Sierra	08/11/11	0.120	15,000,000.00	11/10/11
Bank of the Sierra	08/18/11	0.100	10,000,000.00	11/17/11
Bank of the Sierra	09/08/11	0.080	25,000,000.00	12/08/11
<u>RANCHO CORDOVA</u>				
American River Bank	07/06/11	0.100	7,500,000.00	10/05/11
American River Bank	07/08/11	0.080	2,000,000.00	10/07/11
American River Bank	07/13/11	0.090	2,500,000.00	10/12/11
American River Bank	07/20/11	0.080	3,000,000.00	10/19/11
American River Bank	08/05/11	0.120	2,500,000.00	11/04/11
American River Bank	08/12/11	0.090	2,500,000.00	11/10/11
American River Bank	08/18/11	0.100	6,500,000.00	11/17/11
American River Bank	09/01/11	0.080	1,000,000.00	12/01/11
American River Bank	09/15/11	0.080	1,500,000.00	12/15/11
<u>REDWOOD CITY</u>				
Provident Credit Union	04/21/11	0.160	20,000,000.00	10/20/11
Provident Credit Union	06/02/11	0.170	20,000,000.00	12/01/11
<u>RICHMOND</u>				
Mechanics Bank, The	07/20/11	0.060	20,000,000.00	10/19/11
Mechanics Bank, The	07/28/11	0.120	20,000,000.00	10/27/11
Mechanics Bank, The	08/18/11	0.080	10,000,000.00	11/17/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RICHMOND (Continued)</u>				
Mechanics Bank, The	08/31/11	0.060	10,000,000.00	11/30/11
<u>ROCKLIN</u>				
Five Star Bank	07/06/11	0.080	14,500,000.00	10/05/11
Five Star Bank	07/20/11	0.060	2,000,000.00	10/19/11
Five Star Bank	08/05/11	0.100	3,000,000.00	11/04/11
Five Star Bank	09/15/11	0.060	10,500,000.00	12/15/11
<u>ROSEMEAD</u>				
Pacific Alliance Bank	07/13/11	0.050	4,000,000.00	10/12/11
Pacific Alliance Bank	09/09/11	0.070	1,500,000.00	12/09/11
<u>ROSEVILLE</u>				
Rabobank, NA	07/06/11	0.090	100,000,000.00	10/05/11
Rabobank, NA	07/15/11	0.080	100,000,000.00	10/14/11
Rabobank, NA	09/22/11	0.070	50,000,000.00	01/05/12
<u>SACRAMENTO</u>				
Bank of Sacramento	07/06/11	0.080	6,000,000.00	10/05/11
Bank of Sacramento	07/28/11	0.120	4,000,000.00	10/27/11
Comerica Bank	07/13/11	0.070	50,000,000.00	10/12/11
Comerica Bank	07/20/11	0.060	75,000,000.00	10/19/11
Comerica Bank	08/10/11	0.070	50,000,000.00	11/09/11
Comerica Bank	08/17/11	0.070	25,000,000.00	11/16/11
Comerica Bank	09/01/11	0.060	75,000,000.00	12/01/11
Comerica Bank	09/14/11	0.060	25,000,000.00	12/14/11
Merchants National Bank of Sacramento	04/13/11	0.150	2,000,000.00	10/12/11
Merchants National Bank of Sacramento	05/11/11	0.110	2,000,000.00	11/09/11
Merchants National Bank of Sacramento	06/01/11	0.150	2,000,000.00	11/30/11
Merchants National Bank of Sacramento	06/08/11	0.150	2,000,000.00	12/07/11
River City Bank	08/26/11	0.050	20,000,000.00	11/18/11
River City Bank	09/09/11	0.070	15,000,000.00	12/09/11
<u>SAN DIEGO</u>				
Mission Federal Credit Union	07/20/11	0.070	10,000,000.00	10/19/11
Torrey Pines Bank	05/19/11	0.130	15,000,000.00	11/17/11
Torrey Pines Bank	06/01/11	0.150	25,000,000.00	11/30/11
Torrey Pines Bank	07/07/11	0.120	25,000,000.00	01/05/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO</u>				
Oceanic Bank	09/07/11	0.080	4,000,000.00	03/07/12
Union Bank, NA	07/28/11	0.120	150,000,000.00	10/27/11
Union Bank, NA	09/08/11	0.070	150,000,000.00	12/08/11
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	09/14/11	0.060	15,000,000.00	12/14/11
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	07/15/11	0.050	10,000,000.00	10/14/11
American Perspective Bank	08/17/11	0.050	6,000,000.00	11/16/11
<u>SANTA ROSA</u>				
Summit State Bank	07/22/11	0.080	4,000,000.00	10/21/11
Summit State Bank	07/29/11	0.130	3,500,000.00	10/28/11
Summit State Bank	08/03/11	0.130	4,000,000.00	11/02/11
Summit State Bank	08/10/11	0.070	8,000,000.00	11/09/11
Summit State Bank	09/09/11	0.070	12,000,000.00	12/09/11
<u>VACAVILLE</u>				
Travis Credit Union	09/22/11	0.060	40,000,000.00	01/05/12
<u>WALNUT CREEK</u>				
Bank of the West	08/04/11	0.150	134,000,000.00	11/03/11
Bank of the West	09/07/11	0.080	66,000,000.00	12/07/11
Bank of the West	09/16/11	0.070	100,000,000.00	12/16/11
<u>WATSONVILLE</u>				
Santa Cruz County Bank	09/14/11	0.050	5,000,000.00	10/19/11
Santa Cruz County Bank	07/22/11	0.080	2,500,000.00	10/21/11
Santa Cruz County Bank	09/23/11	0.050	4,000,000.00	10/28/11
Santa Cruz County Bank	06/24/11	0.140	2,500,000.00	12/16/11
TOTAL TIME DEPOSITS September 2011			4,089,140,000.00	

BANK DEMAND DEPOSITS

September 2011

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,637,338	\$	3,004,561
2		1,398,958		2,581,951
3		1,398,958		2,581,951
4		1,398,958		2,581,951
5		1,398,958		2,581,951
6		1,289,920		2,300,652
7		1,477,953		1,859,446
8		1,972,691		1,811,885
9		1,850,304		1,910,623
10		1,850,304		1,910,623
11		1,850,304		1,910,623
12		2,128,365		1,781,617
13		1,827,982		1,594,097
14		2,515,198		1,655,835
15		2,913,984		2,244,076
16		1,925,244		2,159,827
17		1,925,244		2,159,827
18		1,925,244		2,159,827
19		1,720,037		2,009,921
20		1,704,921		1,702,832
21		1,830,327		2,314,661
22		1,867,398		2,173,925
23		1,572,229		2,225,602
24		1,572,229		2,225,602
25		1,572,229		2,225,602
26		2,156,913		2,277,691
27		1,847,488		2,845,888
28		1,524,303		2,916,200
29		1,080,945		2,473,578
30		2,075,263		2,921,358
31				

AVERAGE DOLLAR DAYS 1,773,673 ^{al}

^{al} The prescribed bank balance for September was \$1,752,879. This consisted of \$1,679,943 in compensating balances for services, balances for uncollected funds of \$80,906 and a deduction of \$7,970 for September delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on September 21, 2011, has determined and designated the amount of money available for deposit and investment 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 law, for deposit in demand bank accounts as Compensating Balance for Services \$1,679,943,000

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)	09/19/11	09/23/11	\$ (64,700,000)	\$ (6,545,540,000)	\$ 4,021,140,000	\$ (2,524,400,000)
(2)	09/26/11	09/30/11	\$ 384,900,000	\$ (6,160,640,000)	\$ 4,021,140,000	\$ (2,139,500,000)
(3)	10/03/11	10/07/11	\$ (1,575,700,000)	\$ (7,736,340,000)	\$ 4,021,140,000	\$ (3,715,200,000)
(4)	10/10/11	10/14/11	\$ (690,800,000)	\$ (8,427,140,000)	\$ 4,021,140,000	\$ (4,406,000,000)
(5)	10/17/11	10/21/11	\$ 1,630,600,000	\$ (6,796,540,000)	\$ 4,021,140,000	\$ (2,775,400,000)

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 \$1,679,943,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

Chairperson

Member

Member