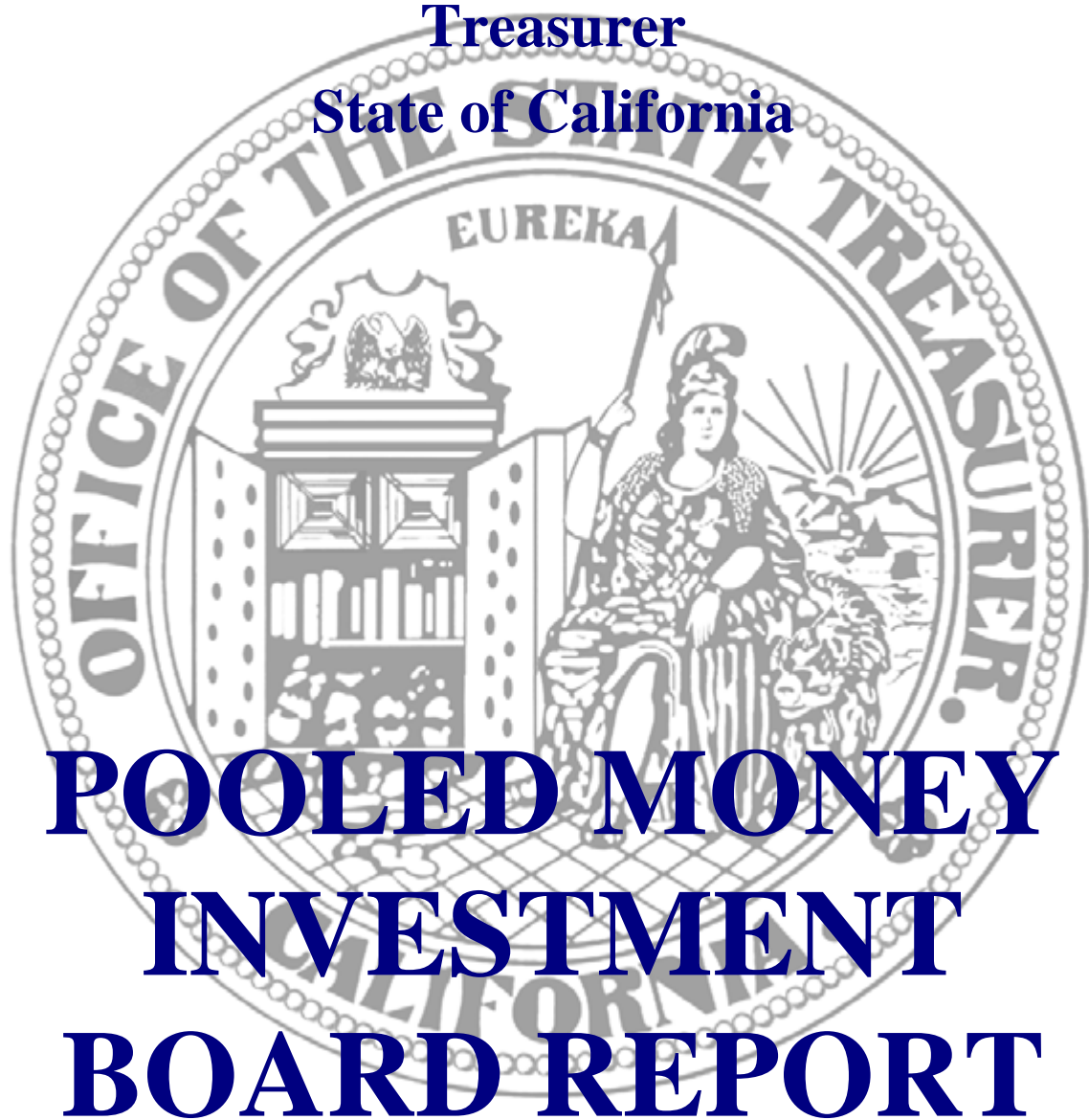


Bill Lockyer

**Treasurer
State of California**



**POOLED MONEY
INVESTMENT
BOARD REPORT**

May 2012

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

May 2012

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POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF MAY 2012 WITH MAY 2011 (DOLLARS IN THOUSANDS)

	MAY 2012	MAY 2011	CHANGE
Average Daily Portfolio	\$ 64,079,655	\$ 67,004,498	\$ -2,924,843
Accrued Earnings	\$ 19,727	\$ 23,519	\$ -3,792
Effective Yield	0.363 %	0.413 %	-0.05 %
Average Life-Month End (In Days)	224	185	+39
Total Security Transactions			
Amount	\$ 18,072,395	\$ 22,284,236	\$ -4,211,841
Number	364	451	-87
Total Time Deposit Transactions			
Amount	\$ 1,666,480	\$ 1,620,980	\$ +45,500
Number	104	91	+13
Average Workday Investment Activity	\$ 897,222	\$ 1,138,344	\$ -241,122
Prescribed Demand Account Balances For Services	\$ 1,927,915	\$ 1,663,657	\$ +264,258

**BILL LOCKYER
TREASURER
STATE OF CALIFORNIA**

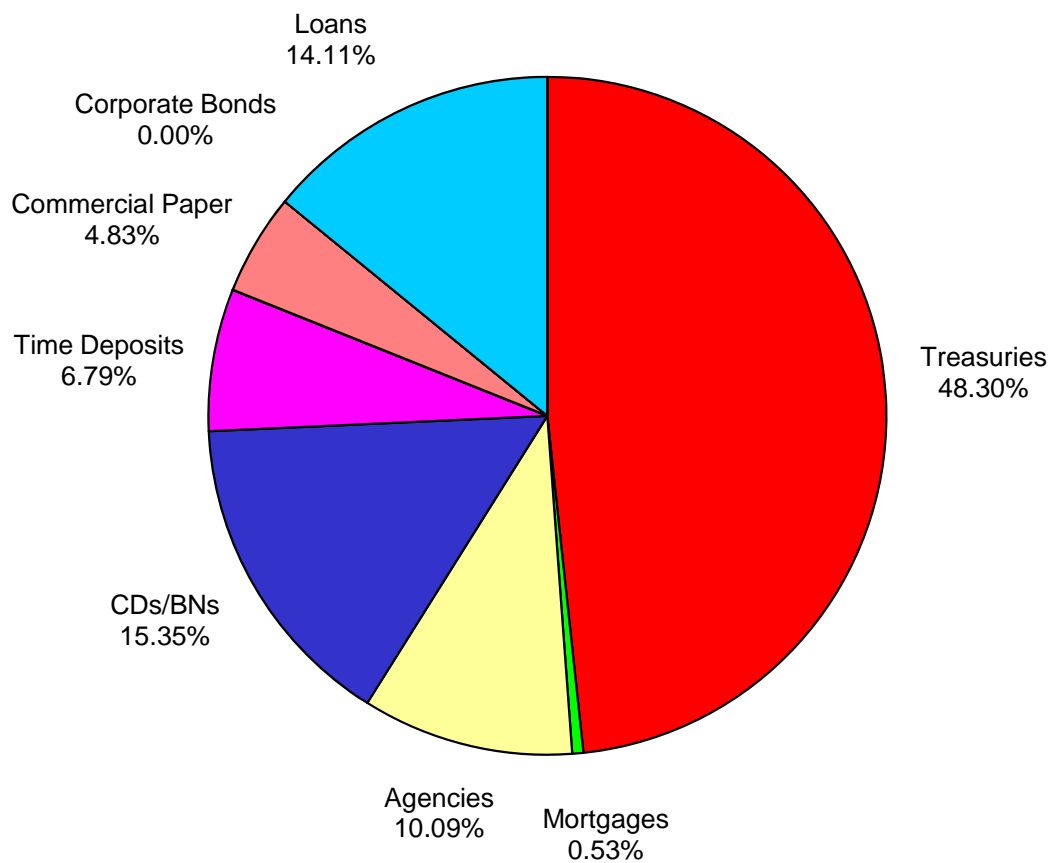
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

<u>TYPE OF SECURITY</u>	May 31, 2012		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 17,023,917	26.52	+0.18
Bonds	0	0.00	0
Notes	13,977,570	21.78	+0.01
Strips	0	0.00	0
Total Government	\$ 31,001,487	48.30	+0.19
Federal Agency Debentures	\$ 1,288,246	2.01	+0.13
Certificates of Deposit	9,850,185	15.35	-1.34
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,791,501	7.46	+0.50
Time Deposits	4,355,640	6.79	+0.51
GNMAs	14	0.00	0
Commercial Paper	3,099,245	4.83	+1.27
FHLMC/Remics	341,326	0.53	+0.02
Corporate Bonds	0	0.00	0
AB 55 Loans	281,858	0.44	+0.14
GF Loans	8,773,600	13.67	-1.46
NOW Accounts	0	0.00	0
Other	399,932	0.62	+0.04
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 64,183,034	100.00	

INVESTMENT ACTIVITY

	MAY 2012		APRIL 2012	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	364	\$ 18,072,395	323	\$ 16,083,596
Other	30	3,856,865	28	1,249,293
Time Deposits	104	1,666,480	122	3,033,000
Totals	498	\$ 23,595,740	473	\$ 20,365,889
PMIA Monthly Average Effective Yield	0.363		0.367	
Year to Date Yield Last Day of Month	0.384		0.386	

**Pooled Money Investment Account
Portfolio Composition
\$64.2 Billion
05/31/12**



ACCOUNT

<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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05/01/12 SALES

TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498
TR		NOTE	0.625%	06/30/12	0.103%	50,000	309	211,030.59	0.498

05/01/12 REDEMPTIONS

CD		UNIONBANK	0.170%	05/01/12	0.170%	50,000	28	6,611.11	0.172
CD		UNIONBANK	0.170%	05/01/12	0.170%	50,000	28	6,611.11	0.172
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CD		UNIONBANK	0.190%	05/01/12	0.190%	50,000	34	8,972.22	0.193
CP		FCAR		05/01/12	0.190%	50,000	28	7,388.89	0.193
CP		FCAR		05/01/12	0.190%	50,000	28	7,388.89	0.193
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000	14	3,500.00	0.183
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000	14	3,500.00	0.183
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000	14	3,500.00	0.183
YCD		NORINCHUK	0.180%	05/01/12	0.180%	50,000	14	3,500.00	0.183
YCD		TOKYO-MIT	0.170%	05/01/12	0.170%	50,000	21	4,958.33	0.172
YCD		TOKYO-MIT	0.170%	05/01/12	0.170%	50,000	21	4,958.33	0.172
YCD		TOKYO-MIT	0.170%	05/01/12	0.170%	50,000	21	4,958.33	0.172
YCD		TOKYO-MIT	0.170%	05/01/12	0.170%	50,000	21	4,958.33	0.172
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000	26	4,694.44	0.132
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000	26	4,694.44	0.132
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000	26	4,694.44	0.132
YCD		SVENSKA	0.160%	05/01/12	0.160%	50,000	26	5,777.78	0.162
YCD		SVENSKA	0.160%	05/01/12	0.160%	50,000	26	5,777.78	0.162
YCD		SVENSKA	0.160%	05/01/12	0.160%	50,000	26	5,777.78	0.162
YCD		SVENSKA	0.160%	05/01/12	0.160%	50,000	26	5,777.78	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		MONTREAL	0.160%	05/01/12	0.160%	50,000	28	6,222.22	0.162
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000	33	6,875.00	0.152
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000	33	6,875.00	0.152
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000	33	6,875.00	0.152
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000	33	6,875.00	0.152

ACCOUNT

<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>
05/01/12 REDEMPTIONS (Continued)									
	YCD	UBS	0.170%	05/01/12	0.170%	25,000	33	3,895.83	0.172
	YCD	UBS	0.170%	05/01/12	0.170%	50,000	33	7,791.67	0.172
	YCD	UBS	0.170%	05/01/12	0.170%	50,000	33	7,791.67	0.172
	YCD	SCOTIA	0.130%	05/01/12	0.130%	50,000	34	6,138.89	0.132
	YCD	SCOTIA	0.130%	05/01/12	0.130%	50,000	34	6,138.89	0.132
	YCD	SCOTIA	0.130%	05/01/12	0.130%	50,000	34	6,138.89	0.132
	YCD	SCOTIA	0.130%	05/01/12	0.130%	50,000	34	6,138.89	0.132
	YCD	STNDRD CH	0.150%	05/01/12	0.150%	50,000	34	7,083.33	0.152
	YCD	STNDRD CH	0.150%	05/01/12	0.150%	50,000	34	7,083.33	0.152
	YCD	STNDRD CH	0.150%	05/01/12	0.150%	50,000	34	7,083.33	0.152
	YCD	STNDRD CH	0.150%	05/01/12	0.150%	50,000	34	7,083.33	0.152
	YCD	MIZUHO	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
	YCD	MIZUHO	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
	YCD	MIZUHO	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
	YCD	MIZUHO	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
	YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
	YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
	YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
	YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
	YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
	YCD	UBS	0.170%	05/01/12	0.170%	50,000	34	8,027.78	0.172
	YCD	WESTPAC	0.460%	05/01/12	0.460%	50,000	193	123,305.56	0.468
	YCD	WESTPAC	0.460%	05/01/12	0.460%	50,000	193	123,305.56	0.468

05/01/12 NO PURCHASES

05/02/12 NO REDEMPTIONS

05/02/12 PURCHASES

	CD	UNIONBANK	0.225%	07/02/12	0.225%	50,000			
	CD	UNIONBANK	0.225%	07/02/12	0.225%	50,000			
	YCD	MONTREAL	0.160%	05/17/12	0.160%	50,000			
	YCD	MONTREAL	0.160%	05/17/12	0.160%	50,000			
	YCD	BARCLAYS	0.190%	06/26/12	0.190%	50,000			
	YCD	BARCLAYS	0.190%	06/26/12	0.190%	50,000			
	YCD	BARCLAYS	0.190%	06/29/12	0.190%	50,000			
	YCD	BARCLAYS	0.190%	06/29/12	0.190%	50,000			
	YCD	SCOTIA	0.170%	07/27/12	0.170%	50,000			
	YCD	SCOTIA	0.170%	07/27/12	0.170%	50,000			

05/03/12 REDEMPTIONS

	CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
	CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
	CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
	CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
	CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
	CP	BARCLY US		05/03/12	0.140%	50,000	16	3,111.11	0.142
	TR	BILL		05/03/12	0.158%	50,000	343	75,031.25	0.160

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</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>
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05/03/12 REDEMPTIONS (Continued)

TR	BILL			05/03/12	0.158%	50,000	343	75,031.25	0.160
TR	BILL			05/03/12	0.158%	50,000	343	75,031.25	0.160
TR	BILL			05/03/12	0.158%	50,000	343	75,031.25	0.160
TR	BILL			05/03/12	0.158%	50,000	343	75,031.25	0.160
TR	BILL			05/03/12	0.158%	50,000	343	75,031.25	0.160
TR	BILL			05/03/12	0.163%	50,000	344	77,638.89	0.165
TR	BILL			05/03/12	0.163%	50,000	344	77,638.89	0.165
TR	BILL			05/03/12	0.163%	50,000	344	77,638.89	0.165
TR	BILL			05/03/12	0.163%	50,000	344	77,638.89	0.165

05/03/12 NO PURCHASES

05/04/12 NO REDEMPTIONS

05/04/12 PURCHASES

CP	BARCLY US			05/08/12	0.140%	50,000			
CP	BARCLY US			05/08/12	0.140%	50,000			
CP	BARCLY US			05/08/12	0.140%	50,000			
CP	BARCLY US			05/08/12	0.140%	50,000			
CP	GECC			06/05/12	0.110%	25,000			
CP	GECC			06/05/12	0.110%	50,000			
CP	GECC			06/05/12	0.110%	50,000			
CP	GECC			06/05/12	0.110%	50,000			
CP	GECC			06/05/12	0.110%	50,000			
CP	GECC			06/05/12	0.110%	50,000			
CP	GECC			06/11/12	0.110%	25,000			
CP	GECC			06/11/12	0.110%	50,000			
CP	GECC			06/11/12	0.110%	50,000			
CP	GECC			06/11/12	0.110%	50,000			
CP	GECC			06/11/12	0.110%	50,000			
CP	GECC			06/11/12	0.110%	50,000			
TR	BILL			05/02/13	0.173%	50,000			
TR	BILL			05/02/13	0.173%	50,000			
TR	BILL			05/02/13	0.173%	50,000			
TR	BILL			05/02/13	0.173%	50,000			
TR	BILL			05/02/13	0.173%	50,000			
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TR	BILL			05/02/13	0.173%	50,000			
TR	BILL			05/02/13	0.173%	50,000			
TR	BILL			05/02/13	0.173%	50,000			
TR	BILL			05/02/13	0.173%	50,000			
TR	BILL			05/02/13	0.173%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</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>
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05/04/12 PURCHASES (Continued)

TR		BILL		05/02/13	0.173%	50,000			
TR		BILL		05/02/13	0.173%	50,000			

05/07/12 SALES

TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		BILL		05/02/13	0.173%	50,000	3	718.75	0.175
TR		NOTE	0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253
TR		NOTE	0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253
TR		NOTE	0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253
TR		NOTE	0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253
TR		NOTE	0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253
TR		NOTE	0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253
TR		NOTE	0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253
TR		NOTE	0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253
TR		NOTE	0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253
TR		NOTE	0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253
TR		NOTE	0.625%	06/30/12	0.098%	50,000	315	110,011.65	0.253

05/07/12 REDEMPTIONS

YCD		BNP	0.190%	05/07/12	0.190%	50,000	7	1,847.22	0.193
YCD		BNP	0.190%	05/07/12	0.190%	50,000	7	1,847.22	0.193
YCD		NORINCHUK	0.190%	05/07/12	0.190%	50,000	19	5,013.89	0.193
YCD		NORINCHUK	0.190%	05/07/12	0.190%	50,000	19	5,013.89	0.193

05/07/12 NO PURCHASES

05/08/12 SALES

TR		BILL		05/02/13	0.173%	50,000	4	958.33	0.175
TR		BILL		05/02/13	0.173%	50,000	4	958.33	0.175
TR		BILL		05/02/13	0.173%	50,000	4	958.33	0.175
TR		BILL		05/02/13	0.173%	50,000	4	958.33	0.175

ACCOUNT

<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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05/08/12 REDEMPTIONS

CP		BARCLY US		05/08/12	0.140%	50,000	4	777.78	0.142
CP		BARCLY US		05/08/12	0.140%	50,000	4	777.78	0.142
CP		BARCLY US		05/08/12	0.140%	50,000	4	777.78	0.142
CP		BARCLY US		05/08/12	0.140%	50,000	4	777.78	0.142
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
YCD		SE BANKEN	0.140%	05/08/12	0.140%	50,000	20	3,888.89	0.142
YCD		NORINCHUK	0.190%	05/08/12	0.190%	50,000	20	5,277.78	0.193
YCD		NORINCHUK	0.190%	05/08/12	0.190%	50,000	20	5,277.78	0.193

05/08/12 PURCHASES

YCD FR		WESTPAC	0.646%	11/08/13	0.646%	50,000			
YCD FR		WESTPAC	0.646%	11/08/13	0.646%	50,000			
YCD FR		WESTPAC	0.646%	11/08/13	0.646%	50,000			
YCD FR		WESTPAC	0.646%	11/08/13	0.646%	50,000			

05/09/12 NO REDEMPTIONS**05/09/12 NO PURCHASES****05/10/12 NO REDEMPTIONS****05/10/12 PURCHASES**

YCD FR		CIBC	0.616%	11/12/13	0.616%	50,000			
YCD FR		CIBC	0.616%	11/12/13	0.616%	50,000			
YCD FR		CIBC	0.616%	11/12/13	0.616%	50,000			
YCD FR		CIBC	0.616%	11/12/13	0.616%	50,000			

05/11/12 NO REDEMPTIONS**05/11/12 NO PURCHASES****05/14/12 NO REDEMPTIONS****05/14/12 NO PURCHASES****05/15/12 REDEMPTIONS**

YCD		SUMITOMO	0.150%	05/15/12	0.150%	50,000	21	4,375.00	0.152
YCD		SUMITOMO	0.150%	05/15/12	0.150%	50,000	21	4,375.00	0.152

05/15/12 NO PURCHASES

ACCOUNT										
<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>	
05/16/12 REDEMPTIONS										
	YCD	SUMITOMO	0.150%	05/16/12	0.150%	50,000	22	4,583.33	0.152	
	YCD	SUMITOMO	0.150%	05/16/12	0.150%	50,000	22	4,583.33	0.152	
05/16/12 NO PURCHASES										
05/17/12 REDEMPTIONS										
	YCD	MONTREAL	0.160%	05/17/12	0.160%	50,000	15	3,333.33	0.162	
	YCD	MONTREAL	0.160%	05/17/12	0.160%	50,000	15	3,333.33	0.162	
05/17/12 PURCHASES										
	CD	UNIONBANK	0.160%	06/27/12	0.160%	50,000				
	CD	UNIONBANK	0.160%	06/27/12	0.160%	50,000				
	CD	UNIONBANK	0.160%	06/27/12	0.160%	50,000				
	CD	UNIONBANK	0.160%	06/27/12	0.160%	50,000				
	CP	GECC		08/31/12	0.160%	50,000				
	CP	GECC		08/31/12	0.160%	50,000				
	CP	GECC		08/31/12	0.160%	50,000				
	YCD	SCOTIA	0.150%	06/29/12	0.150%	50,000				
	YCD	SCOTIA	0.150%	06/29/12	0.150%	50,000				
	YCD	SCOTIA	0.150%	06/29/12	0.150%	50,000				
	YCD	SCOTIA	0.150%	06/29/12	0.150%	50,000				
05/18/12 NO REDEMPTIONS										
05/18/12 PURCHASES										
	YCD	SE BANKEN	0.220%	06/29/12	0.220%	50,000				
	YCD	SE BANKEN	0.220%	06/29/12	0.220%	50,000				
	YCD	SE BANKEN	0.220%	06/29/12	0.220%	50,000				
	YCD	SE BANKEN	0.220%	06/29/12	0.220%	50,000				
	YCD	UBS	0.330%	07/27/12	0.320%	50,000				
	YCD	UBS	0.330%	07/27/12	0.320%	50,000				
	YCD	UBS	0.330%	07/27/12	0.320%	50,000				
	YCD	UBS	0.330%	07/27/12	0.320%	50,000				
05/21/12 REDEMPTIONS										
	CP	BARCLY US		05/21/12	0.140%	50,000	27	5,250.00	0.142	
	CP	BARCLY US		05/21/12	0.140%	50,000	27	5,250.00	0.142	
	CP	BARCLY US		05/21/12	0.140%	50,000	27	5,250.00	0.142	
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142	
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142	
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142	
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142	
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142	
	YCD	MONTREAL	0.140%	05/21/12	0.140%	50,000	32	6,222.22	0.142	
05/21/12 NO PURCHASES										

ACCOUNT

<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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05/22/12 NO REDEMPTIONS

05/22/12 PURCHASES

CP		GECC		06/26/12	0.130%	50,000			
CP		GECC		06/26/12	0.130%	50,000			
CP		GECC		06/26/12	0.130%	50,000			
CP		GECC		06/26/12	0.130%	50,000			

05/23/12 REDEMPTIONS

CP		BARCLY US		05/23/12	0.140%	50,000	29	5,638.89	0.142
CP		BARCLY US		05/23/12	0.140%	50,000	29	5,638.89	0.142
CP		BARCLY US		05/23/12	0.140%	50,000	29	5,638.89	0.142

05/23/12 NO PURCHASES

05/24/12 NO REDEMPTIONS

05/24/12 PURCHASES

CP		BARCLY US		06/01/12	0.140%	50,000			
CP		BARCLY US		06/01/12	0.140%	50,000			
CP		BARCLY US		06/01/12	0.140%	50,000			
CP		BARCLY US		06/01/12	0.140%	50,000			
CP		BARCLY US		06/01/12	0.140%	50,000			
CP		BARCLY US		06/01/12	0.140%	50,000			
TR		BILL		05/02/13	0.188%	50,000			
TR		BILL		05/02/13	0.188%	50,000			
TR		BILL		05/02/13	0.188%	50,000			
TR		BILL		05/02/13	0.188%	50,000			
YCD		UBS	0.410%	06/26/12	0.160%	25,000			
YCD		UBS	0.410%	06/26/12	0.160%	50,000			
YCD		UBS	0.410%	06/26/12	0.160%	50,000			
YCD		SVENSKA	0.180%	07/02/12	0.180%	50,000			
YCD		SVENSKA	0.180%	07/02/12	0.180%	50,000			
YCD		SVENSKA	0.180%	07/02/12	0.180%	50,000			
YCD		SVENSKA	0.180%	07/02/12	0.180%	50,000			
YCD		SVENSKA	0.180%	07/02/12	0.180%	50,000			
YCD		SE BANKEN	0.480%	07/30/12	0.340%	50,000			
YCD		SE BANKEN	0.480%	07/30/12	0.340%	50,000			
YCD		NAT AUB	0.170%	08/29/12	0.170%	25,000			
YCD		NAT AUB	0.170%	08/29/12	0.170%	50,000			
YCD		NAT AUB	0.170%	08/29/12	0.170%	50,000			
YCD		NAT AUB	0.170%	08/29/12	0.170%	50,000			
YCD		NAT AUB	0.170%	08/29/12	0.170%	50,000			
YCD		NAT AUB	0.170%	08/29/12	0.170%	50,000			

05/25/12 REDEMPTIONS

YCD		MIZUHO	0.170%	05/25/12	0.170%	50,000	31	7,319.44	0.172
YCD		MIZUHO	0.170%	05/25/12	0.170%	50,000	31	7,319.44	0.172

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</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>
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05/25/12 NO PURCHASES

05/29/12 REDEMPTIONS

CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
CP		BARCLY US		05/29/12	0.150%	50,000	39	8,125.00	0.152
YCD		CIBC	0.120%	05/29/12	0.120%	50,000	40	6,666.67	0.122
YCD		CIBC	0.120%	05/29/12	0.120%	50,000	40	6,666.67	0.122
YCD		CIBC	0.120%	05/29/12	0.120%	50,000	40	6,666.67	0.122
YCD		CIBC	0.120%	05/29/12	0.120%	50,000	40	6,666.67	0.122
YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000	40	11,666.67	0.213
YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000	40	11,666.67	0.213
YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000	40	11,666.67	0.213
YCD		NORINCHUK	0.210%	05/29/12	0.210%	50,000	40	11,666.67	0.213
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000	41	10,250.00	0.183
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000	41	10,250.00	0.183
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000	41	10,250.00	0.183
YCD		TOKYO-MIT	0.180%	05/29/12	0.180%	50,000	41	10,250.00	0.183
YCD		UBS	0.220%	05/29/12	0.220%	50,000	41	12,527.78	0.223
YCD		UBS	0.220%	05/29/12	0.220%	50,000	41	12,527.78	0.223
YCD		UBS	0.220%	05/29/12	0.220%	50,000	41	12,527.78	0.223
YCD		UBS	0.220%	05/29/12	0.220%	50,000	41	12,527.78	0.223

05/29/12 PURCHASES

CP		GECC		05/30/12	0.100%	50,000			
CP		GECC		05/30/12	0.100%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
CP		BARCLY US		06/29/12	0.160%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			

ACCOUNT

<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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05/29/12 PURCHASES (Continued)

TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
TR		BILL		05/02/13	0.183%	50,000			
YCD		TOKYO-MIT	0.170%	06/29/12	0.170%	50,000			
YCD		TOKYO-MIT	0.170%	06/29/12	0.170%	50,000			
YCD		TOKYO-MIT	0.170%	06/29/12	0.170%	50,000			
YCD		TOKYO-MIT	0.170%	06/29/12	0.170%	50,000			
YCD		NORINCHUK	0.180%	06/29/12	0.180%	50,000			
YCD		NORINCHUK	0.180%	06/29/12	0.180%	50,000			

05/30/12 REDEMPTIONS

CP		GECC		05/30/12	0.100%	50,000	1	138.89	0.101
CP		GECC		05/30/12	0.100%	50,000	1	138.89	0.101

05/30/12 NO PURCHASES

05/31/12 REDEMPTIONS

TR		BILL		05/31/12	0.163%	50,000	349	78,767.36	0.165
TR		BILL		05/31/12	0.163%	50,000	349	78,767.36	0.165
TR		BILL		05/31/12	0.163%	50,000	349	78,767.36	0.165
TR		BILL		05/31/12	0.163%	50,000	349	78,767.36	0.165
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.173%	50,000	352	84,333.33	0.176
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.168%	50,000	356	82,819.44	0.171
TR		BILL		05/31/12	0.180%	50,000	364	91,000.00	0.183

ACCOUNT

<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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05/31/12 REDEMPTIONS (Continued)

TR	BILL			05/31/12	0.180%	50,000	364	91,000.00	0.183
TR	BILL			05/31/12	0.180%	50,000	364	91,000.00	0.183
TR	BILL			05/31/12	0.180%	50,000	364	91,000.00	0.183
TR	BILL			05/31/12	0.180%	50,000	364	91,000.00	0.183
TR	BILL			05/31/12	0.180%	50,000	364	91,000.00	0.183
TR	BILL			05/31/12	0.180%	50,000	364	91,000.00	0.183
TR	BILL			05/31/12	0.180%	50,000	364	91,000.00	0.183

05/31/12 PURCHASES

CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000				
CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000				
CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000				
CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000				
CP	BNP FIN		06/01/12	0.150%	50,000				
CP	BNP FIN		06/01/12	0.150%	50,000				
CP	BNP FIN		06/01/12	0.150%	50,000				
YCD	MIZUHO	0.170%	07/02/12	0.170%	50,000				
YCD	MIZUHO	0.170%	07/02/12	0.170%	50,000				
YCD	SUMITOMO	0.170%	07/02/12	0.170%	50,000				
YCD	SUMITOMO	0.170%	07/02/12	0.170%	50,000				
YCD	TOKYO-MIT	0.170%	07/02/12	0.170%	50,000				
YCD	TOKYO-MIT	0.170%	07/02/12	0.170%	50,000				
YCD	NORINCHUK	0.180%	07/02/12	0.180%	50,000				
YCD	NORINCHUK	0.180%	07/02/12	0.180%	50,000				

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	03/09/12	0.140	1,000,000.00	06/08/12
New Omni Bank, NA	03/16/12	0.150	2,000,000.00	06/15/12
New Omni Bank, NA	04/06/12	0.140	2,000,000.00	07/06/12
New Omni Bank, NA	04/12/12	0.150	3,000,000.00	07/12/12
New Omni Bank, NA	04/19/12	0.140	2,000,000.00	07/19/12
New Omni Bank, NA	04/26/12	0.150	2,000,000.00	07/26/12
New Omni Bank, NA	05/03/12	0.160	2,000,000.00	08/02/12
New Omni Bank, NA	05/10/12	0.160	2,000,000.00	08/09/12
New Omni Bank, NA	05/18/12	0.160	2,000,000.00	08/17/12
New Omni Bank, NA	05/31/12	0.140	2,000,000.00	08/30/12
<u>ARCADIA</u>				
American Plus Bank, NA	05/17/12	0.130	240,000.00	08/16/12
<u>BREA</u>				
CapitalSource Bank	03/21/12	0.180	20,000,000.00	09/19/12
CapitalSource Bank	03/29/12	0.170	20,000,000.00	09/19/12
<u>CAMARILLO</u>				
First California Bank	03/15/12	0.140	50,000,000.00	06/14/12
First California Bank	01/13/12	0.080	50,000,000.00	07/13/12
<u>CHICO</u>				
Tri Counties Bank	03/14/12	0.140	5,000,000.00	06/13/12
<u>CHULA VISTA</u>				
Pacific Trust Bank, FSB	05/03/12	0.130	20,000,000.00	08/02/12
Pacific Trust Bank, FSB	04/04/12	0.180	20,000,000.00	10/03/12
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	03/15/12	0.200	4,000,000.00	09/13/12
<u>ENCINO</u>				
California United Bank	04/04/12	0.120	10,000,000.00	07/05/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD</u>				
Westamerica Bank	03/02/12	0.140	25,000,000.00	06/01/12
Westamerica Bank	04/06/12	0.130	80,000,000.00	07/06/12
Westamerica Bank	04/12/12	0.140	65,000,000.00	07/12/12
Westamerica Bank	04/20/12	0.130	25,000,000.00	07/20/12
Westamerica Bank	04/27/12	0.120	30,000,000.00	07/27/12
Westamerica Bank	05/09/12	0.130	75,000,000.00	08/08/12
<u>FOLSOM</u>				
Folsom Lake Bank	04/18/12	0.140	1,500,000.00	07/18/12
Folsom Lake Bank	05/04/12	0.150	3,500,000.00	08/03/12
<u>FRESNO</u>				
Central Valley Community Bank	03/15/12	0.140	5,000,000.00	06/14/12
Central Valley Community Bank	05/30/12	0.140	5,000,000.00	08/29/12
<u>IRVINE</u>				
CommerceWest Bank, NA	03/16/12	0.140	5,000,000.00	06/15/12
CommerceWest Bank, NA	04/12/12	0.140	5,000,000.00	07/12/12
CommerceWest Bank, NA	05/04/12	0.140	2,500,000.00	08/03/12
CommerceWest Bank, NA	05/10/12	0.150	2,500,000.00	08/09/12
First Foundation Bank	04/13/12	0.120	9,000,000.00	07/13/12
First Foundation Bank	05/16/12	0.130	9,000,000.00	08/15/12
<u>LAFAYETTE</u>				
California Bank of Commerce	04/19/12	0.130	5,000,000.00	07/19/12
California Bank of Commerce	03/16/12	0.210	10,000,000.00	09/14/12
California Bank of Commerce	05/16/12	0.200	5,000,000.00	11/14/12
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	03/14/12	0.110	20,000,000.00	06/13/12
Farmers & Merchants Bk Cen CA	04/20/12	0.110	35,000,000.00	07/20/12
Farmers & Merchants Bk Cen CA	04/26/12	0.120	35,000,000.00	07/26/12
Farmers & Merchants Bk Cen CA	05/30/12	0.120	35,000,000.00	08/29/12
<u>LOS ANGELES</u>				
1st Century Bank, NA	04/18/12	0.140	6,000,000.00	07/18/12
1st Century Bank, NA	04/27/12	0.150	12,000,000.00	07/27/12
1st Century Bank, NA	05/04/12	0.150	16,000,000.00	08/03/12

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>				
BBCN Bank	03/09/12	0.130	20,000,000.00	06/08/12
BBCN Bank	03/16/12	0.140	40,000,000.00	06/15/12
BBCN Bank	04/12/12	0.140	35,000,000.00	07/12/12
BBCN Bank	04/13/12	0.140	55,000,000.00	07/13/12
BBCN Bank	04/18/12	0.130	45,000,000.00	07/18/12
BBCN Bank	05/30/12	0.140	60,000,000.00	08/29/12
BBCN Bank	12/07/11	0.070	10,000,000.00	06/06/12
BBCN Bank	12/16/11	0.080	35,000,000.00	06/15/12
City National Bank	03/09/12	0.130	50,000,000.00	06/08/12
City National Bank	04/18/12	0.130	50,000,000.00	07/18/12
City National Bank	03/15/12	0.180	50,000,000.00	08/15/12
Eastern International Bank	01/25/12	0.100	1,900,000.00	07/25/12
HSBC Bank USA, NA	05/16/12	0.160	25,000,000.00	08/15/12
Manufacturers Bank	03/15/12	0.140	50,000,000.00	06/14/12
Manufacturers Bank	04/13/12	0.140	100,000,000.00	07/13/12
Manufacturers Bank	04/20/12	0.130	50,000,000.00	07/20/12
Mission Valley Bank	01/18/12	0.110	7,000,000.00	07/18/12
Open Bank	03/29/12	0.150	2,000,000.00	06/28/12
Opus Bank	05/04/12	0.150	30,000,000.00	08/03/12
Pacific City Bank	03/16/12	0.140	4,500,000.00	06/15/12
Pacific City Bank	04/05/12	0.130	18,000,000.00	07/05/12
Pacific City Bank	05/23/12	0.150	5,000,000.00	08/22/12
Shinhan Bank America	03/09/12	0.130	10,000,000.00	06/08/12
State Bank of India (California)	03/07/12	0.130	18,000,000.00	06/06/12
State Bank of India (California)	03/14/12	0.150	5,000,000.00	06/13/12
State Bank of India (California)	05/24/12	0.120	10,000,000.00	06/28/12
State Bank of India (California)	05/30/12	0.140	9,000,000.00	07/05/12
State Bank of India (California)	04/06/12	0.150	3,000,000.00	07/06/12
State Bank of India (California)	04/11/12	0.150	5,000,000.00	07/11/12
State Bank of India (California)	04/19/12	0.150	3,000,000.00	07/19/12
State Bank of India (California)	05/10/12	0.170	2,000,000.00	08/09/12
State Bank of India (California)	05/16/12	0.170	5,000,000.00	08/15/12
Wilshire State Bank	03/14/12	0.130	39,000,000.00	06/13/12
Wilshire State Bank	04/06/12	0.130	78,000,000.00	07/06/12
Wilshire State Bank	04/13/12	0.140	66,000,000.00	07/13/12
Wilshire State Bank	04/19/12	0.130	8,000,000.00	07/19/12
<u>MONTEREY</u>				
1st Capital Bank	12/15/11	0.080	5,000,000.00	06/14/12
1st Capital Bank	01/26/12	0.100	1,000,000.00	07/26/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>NEWPORT BEACH</u>				
Commerce National Bank	03/09/12	0.140	16,000,000.00	06/08/12
Commerce National Bank	03/16/12	0.150	4,000,000.00	06/15/12
Commerce National Bank	01/13/12	0.110	2,500,000.00	07/13/12
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	03/09/12	0.140	5,000,000.00	06/08/12
<u>OAKDALE</u>				
Oak Valley Community Bank	12/08/11	0.080	3,500,000.00	06/07/12
<u>OAKLAND</u>				
Metropolitan Bank	03/15/12	0.170	4,500,000.00	06/14/12
Metropolitan Bank	04/13/12	0.170	1,500,000.00	07/13/12
Metropolitan Bank	05/04/12	0.170	2,000,000.00	08/03/12
Metropolitan Bank	05/31/12	0.160	1,000,000.00	08/30/12
<u>ONTARIO</u>				
Citizens Business Bank	03/02/12	0.140	25,000,000.00	06/01/12
Citizens Business Bank	03/07/12	0.120	25,000,000.00	06/06/12
Citizens Business Bank	04/13/12	0.120	50,000,000.00	07/13/12
Citizens Business Bank	04/27/12	0.120	30,000,000.00	07/27/12
Citizens Business Bank	05/03/12	0.130	30,000,000.00	08/02/12
Citizens Business Bank	05/09/12	0.110	50,000,000.00	08/08/12
Citizens Business Bank	05/17/12	0.130	30,000,000.00	08/16/12
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	03/02/12	0.120	4,000,000.00	06/01/12
Malaga Bank, FSB	03/07/12	0.100	12,000,000.00	06/06/12
Malaga Bank, FSB	04/12/12	0.120	5,000,000.00	07/12/12
Malaga Bank, FSB	04/27/12	0.120	8,000,000.00	07/27/12
Malaga Bank, FSB	05/04/12	0.120	9,000,000.00	08/03/12
Malaga Bank, FSB	05/10/12	0.130	10,000,000.00	08/09/12
<u>PASADENA</u>				
Community Bank	12/14/11	0.090	30,000,000.00	06/13/12
Community Bank	02/17/12	0.160	25,000,000.00	07/18/12
Community Bank	02/17/12	0.180	25,000,000.00	08/17/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (Continued)</u>				
Community Bank	04/11/12	0.200	35,000,000.00	09/19/12
Community Bank	04/06/12	0.190	25,000,000.00	10/05/12
Community Bank	05/09/12	0.190	30,000,000.00	11/07/12
East West Bank	01/19/12	0.110	50,000,000.00	07/19/12
East West Bank	01/25/12	0.120	125,000,000.00	07/25/12
East West Bank	02/10/12	0.160	75,000,000.00	08/10/12
East West Bank	04/27/12	0.190	50,000,000.00	10/26/12
<u>PORTERVILLE</u>				
Bank of the Sierra	03/08/12	0.140	25,000,000.00	06/07/12
Bank of the Sierra	04/06/12	0.140	25,000,000.00	07/06/12
Bank of the Sierra	04/12/12	0.150	5,000,000.00	07/12/12
Bank of the Sierra	05/10/12	0.160	15,000,000.00	08/09/12
Bank of the Sierra	05/17/12	0.160	10,000,000.00	08/16/12
<u>RANCHO CORDOVA</u>				
American River Bank	03/15/12	0.150	1,500,000.00	06/14/12
American River Bank	04/06/12	0.140	2,000,000.00	07/06/12
American River Bank	04/11/12	0.140	2,500,000.00	07/11/12
American River Bank	04/18/12	0.140	3,000,000.00	07/18/12
American River Bank	05/04/12	0.150	2,500,000.00	08/03/12
American River Bank	05/10/12	0.160	2,500,000.00	08/09/12
American River Bank	05/17/12	0.160	6,500,000.00	08/16/12
American River Bank	05/10/12	0.210	7,500,000.00	11/08/12
American River Bank	05/31/12	0.200	1,000,000.00	11/29/12
<u>REDWOOD CITY</u>				
Provident Credit Union	04/19/12	0.180	20,000,000.00	10/18/12
Provident Credit Union	05/31/12	0.190	20,000,000.00	11/29/12
<u>RICHMOND</u>				
Mechanics Bank, The	04/18/12	0.140	20,000,000.00	07/18/12
Mechanics Bank, The	04/26/12	0.150	20,000,000.00	07/26/12
Mechanics Bank, The	05/17/12	0.160	20,000,000.00	08/16/12
<u>ROCKLIN</u>				
Five Star Bank	03/15/12	0.140	10,500,000.00	06/14/12
Five Star Bank	04/06/12	0.130	14,500,000.00	07/06/12
Five Star Bank	04/18/12	0.130	2,000,000.00	07/18/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ROCKLIN (Continued)</u>				
Five Star Bank	05/04/12	0.140	3,000,000.00	08/03/12
Five Star Bank	05/17/12	0.150	8,000,000.00	08/16/12
<u>ROSEMEAD</u>				
Pacific Alliance Bank	12/09/11	0.090	1,500,000.00	06/08/12
Pacific Alliance Bank	01/18/12	0.110	4,000,000.00	07/18/12
<u>ROSEVILLE</u>				
Rabobank, NA	04/05/12	0.140	50,000,000.00	07/05/12
Rabobank, NA	04/11/12	0.140	100,000,000.00	07/11/12
Rabobank, NA	04/20/12	0.140	100,000,000.00	07/20/12
Rabobank, NA	04/26/12	0.150	50,000,000.00	07/26/12
<u>SACRAMENTO</u>				
Bank of Sacramento	04/04/12	0.180	6,000,000.00	10/03/12
Bank of Sacramento	04/26/12	0.190	4,000,000.00	10/25/12
Comerica Bank	12/14/11	0.090	25,000,000.00	06/13/12
Comerica Bank	01/11/12	0.100	50,000,000.00	07/11/12
Comerica Bank	01/18/12	0.110	75,000,000.00	07/18/12
Comerica Bank	02/08/12	0.150	50,000,000.00	08/08/12
Comerica Bank	02/15/12	0.180	25,000,000.00	08/15/12
Comerica Bank	03/01/12	0.190	75,000,000.00	08/30/12
Merchants National Bank of Sacramento	12/07/11	0.070	2,000,000.00	06/06/12
Merchants National Bank of Sacramento	04/11/12	0.180	2,000,000.00	10/10/12
Merchants National Bank of Sacramento	05/09/12	0.170	2,000,000.00	11/07/12
Merchants National Bank of Sacramento	05/30/12	0.170	2,000,000.00	11/28/12
River City Bank	12/09/11	0.070	15,000,000.00	06/08/12
River City Bank	05/18/12	0.200	20,000,000.00	11/16/12
Umpqua Bank	05/24/12	0.190	50,000,000.00	11/15/12
<u>SAN DIEGO</u>				
Mission Federal Credit Union	04/18/12	0.130	10,000,000.00	07/18/12
Torrey Pines Bank	01/05/12	0.090	25,000,000.00	07/05/12
Torrey Pines Bank	05/17/12	0.180	15,000,000.00	11/15/12
Torrey Pines Bank	05/30/12	0.170	25,000,000.00	11/28/12

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	03/07/12	0.100	4,000,000.00	06/06/12
Union Bank, NA	12/08/11	0.100	150,000,000.00	06/07/12
Union Bank, NA	01/26/12	0.120	150,000,000.00	07/26/12
<u>SAN JOSE</u>				
Heritage Bank of Commerce	01/26/12	0.120	50,000,000.00	07/26/12
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	02/15/12	0.160	6,000,000.00	08/15/12
American Perspective Bank	04/13/12	0.170	10,000,000.00	10/12/12
<u>SANTA ROSA</u>				
Summit State Bank	12/09/11	0.090	12,000,000.00	06/08/12
Summit State Bank	04/20/12	0.130	4,000,000.00	07/20/12
Summit State Bank	04/27/12	0.140	3,500,000.00	07/27/12
Summit State Bank	05/02/12	0.140	4,000,000.00	08/01/12
Summit State Bank	05/09/12	0.130	8,000,000.00	08/08/12
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	12/14/11	0.090	15,000,000.00	06/13/12
<u>VACAVILLE</u>				
Travis Credit Union	01/05/12	0.110	40,000,000.00	07/05/12
<u>WALNUT CREEK</u>				
Bank of the West	03/07/12	0.120	66,000,000.00	06/06/12
Bank of the West	03/16/12	0.140	100,000,000.00	06/15/12
Bank of the West	05/03/12	0.150	134,000,000.00	08/02/12
<u>WATSONVILLE</u>				
Santa Cruz County Bank	03/23/12	0.150	6,500,000.00	06/22/12
Santa Cruz County Bank	05/24/12	0.100	5,000,000.00	06/28/12
Santa Cruz County Bank	03/30/12	0.130	2,500,000.00	06/29/12
TOTAL TIME DEPOSITS May 2012			4,355,640,000.00	

BANK DEMAND DEPOSITS

MAY 2012

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	2,964,730	\$	2,812,556
2		1,159,443		2,258,506
3		3,733,589		2,441,023
4		1,928,751		2,649,235
5		1,928,751		2,649,235
6		1,928,751		2,649,235
7		1,578,060		2,165,283
8		1,911,190		2,164,721
9		1,875,377		2,066,023
10		1,781,610		2,220,699
11		1,869,725		2,211,910
12		1,869,725		2,211,910
13		1,869,725		2,211,910
14		2,110,634		2,405,978
15		2,295,462		2,378,400
16		2,340,198		2,099,365
17		2,069,708		1,999,192
18		1,924,746		2,380,180
19		1,924,746		2,380,180
20		1,924,746		2,380,180
21		2,031,870		1,975,562
22		2,087,504		2,050,235
23		2,075,320		1,874,073
24		1,874,159		2,068,719
25		2,076,845		2,552,673
26		2,076,845		2,552,673
27		2,076,845		2,552,673
28		2,076,845		2,559,947
29		1,947,456		1,999,445
30		2,084,934		1,947,779
		2,642,593		2,418,248

AVERAGE DOLLAR DAYS 2,065,835 ^{a/}

^{a/} The prescribed bank balance for May was \$ 2,054,912. This consisted of \$1,927,915 in compensating balances for services, balances for uncollected funds of \$133,713 and a deduction of \$6,716 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 16, 2012, 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 \$ 1,927,915,000.00

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)	05/14/12	05/18/12	\$ 712,088,000	\$ 4,188,565,000	\$ 4,320,640,000	\$ 8,509,205,000
(2)	05/21/12	05/25/12	\$ 725,297,000	\$ 4,913,862,000	\$ 4,320,640,000	\$ 9,234,502,000
(3)	05/28/12	06/01/12	\$ (1,136,353,000)	\$ 3,777,509,000	\$ 4,320,640,000	\$ 8,098,149,000
(4)	06/04/12	06/08/12	\$ 50,700,000	\$ 3,828,209,000	\$ 4,320,640,000	\$ 8,148,849,000
(5)	06/11/12	06/15/12	\$ 4,512,360,000	\$ 8,340,569,000	\$ 4,320,640,000	\$ 12,661,209,000
(6)	06/18/12	06/22/12	\$ 2,653,100,000	\$ 10,993,669,000	\$ 4,320,640,000	\$ 15,314,309,000

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 \$ 1,927,915,000.00.

POOLED MONEY INVESTMENT BOARD:

Chairperson

Member

Member

Dated: May 16, 2012

* Government Code