

Bill Lockyer

**Treasurer
State of California**



**POOLED MONEY
INVESTMENT
BOARD REPORT**

June 2011

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

June 2011

TABLE OF CONTENTS

SUMMARY.....	01
SELECTED INVESTMENT DATA.....	02
PORTFOLIO COMPOSITION.....	03
INVESTMENT TRANSACTIONS.....	04
TIME DEPOSITS.....	22
BANK DEMAND DEPOSITS.....	29
POOLED MONEY INVESTMENT BOARD DESIGNATION...	30

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF JUNE 2011 WITH JUNE 2010 (DOLLARS IN THOUSANDS)

	JUNE 2011	JUNE 2010	CHANGE
Average Daily Portfolio	\$ 67,009,936	\$ 69,119,428	\$ -2,109,492
Accrued Earnings	\$ 24,665	\$ 30,010	\$ -5,345
Effective Yield	0.448 %	0.528 %	-0.08 %
Average Life-Month End (In Days)	237	203	+34
Total Security Transactions			
Amount	\$ 36,232,038	\$ 35,320,501	\$ +911,537
Number	732	719	+13
Total Time Deposit Transactions			
Amount	\$ 2,563,500	\$ 2,785,990	\$ -222,490
Number	117	138	-21
Average Workday Investment Activity	\$ 1,763,434	\$ 1,732,113	\$ +31,321
Prescribed Demand Account Balances For Services	\$ 1,736,305	\$ 1,630,752	\$ +105,553

**BILL LOCKYER
TREASURER
STATE OF CALIFORNIA**

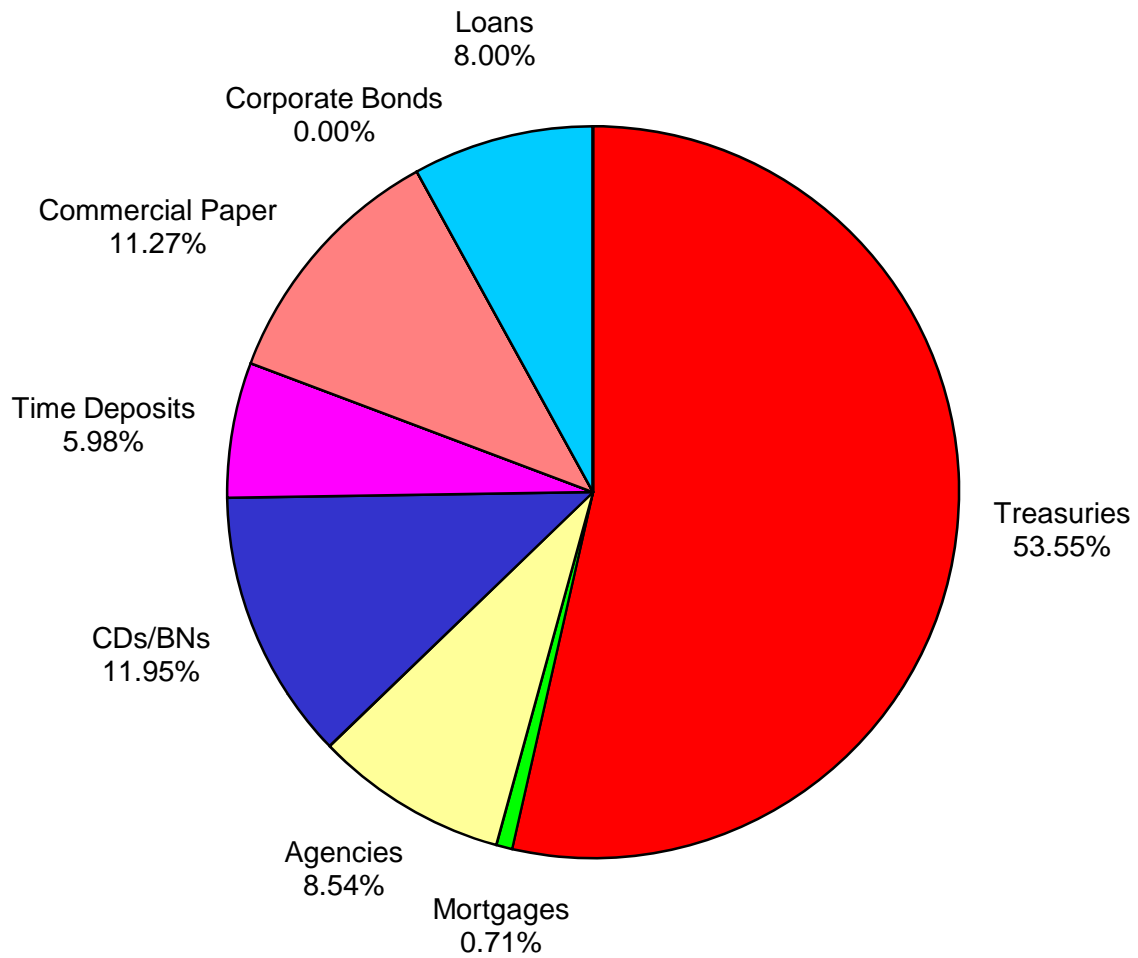
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

		June 30, 2011		<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>		
Government				
Bills	\$ 24,818,178	37.40	+2.24	
Bonds	0	0.00		
Notes	10,713,938	16.15	+3.62	
Strips	0	0.00		
Total Government	<u>\$ 35,532,116</u>	<u>53.55</u>	<u>+5.86</u>	
Federal Agency Debentures				
	\$ 1,921,292	2.90	+0.15	
Certificates of Deposit	7,380,134	11.12	-3.29	
Bank Notes	550,000	0.83	-0.11	
Bankers' Acceptances	0	0.00	0	
Repurchases	0	0.00	0	
Federal Agency Discount Notes	3,441,069	5.19	-6.89	
Time Deposits	3,968,140	5.98	+0.25	
GNMAs	46	0.00	0	
Commercial Paper	7,479,733	11.27	+2.14	
FHLMC/Remics	468,463	0.71	+0.02	
Corporate Bonds	0	0.00	0	
AB 55 Loans	465,291	0.70	+0.04	
GF Loans	4,846,500	7.30	+1.81	
NOW Accounts	0	0.00	0	
Other	300,000	0.45	+0.02	
Reversed Repurchases	0	0.00	0	
Total (All Types)	<u>\$ 66,352,784</u>	<u>100.00</u>		

INVESTMENT ACTIVITY

	JUNE 2011		MAY 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	732	\$ 36,232,038	451	\$ 22,284,236
Other	25	627,187	12	64,984
Time Deposits	117	<u>2,563,500</u>	91	<u>1,620,980</u>
Totals	874	\$ 39,422,725	554	\$ 23,970,200
PMIA Monthly Average Effective Yield	0.448		0.413	
Year to Date Yield Last Day of Month	0.495		0.499	

**Pooled Money Investment Account
Portfolio Composition
\$66.4 Billion
06/30/11**



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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06/01/11 REDEMPTIONS (Continued)

DN		FNMA	06/01/11	0.490	50,000	358	243,638.89	0.499
DN		FNMA	06/01/11	0.490	50,000	358	243,638.89	0.499
DN		FHLB	06/01/11	0.500	50,000	363	252,083.33	0.510
DN		FHLB	06/01/11	0.500	50,000	363	252,083.33	0.510
DN		FHLB	06/01/11	0.500	50,000	363	252,083.33	0.510
DN		FHLB	06/01/11	0.500	50,000	363	252,083.33	0.510
DN		FHLB	06/01/11	0.500	50,000	363	252,083.33	0.510

06/01/11 NO PURCHASES

06/02/11 REDEMPTIONS

DN		FNMA	06/02/11	0.440	50,000	350	213,888.89	0.448
DN		FNMA	06/02/11	0.440	50,000	350	213,888.89	0.448
DN		FNMA	06/02/11	0.440	50,000	350	213,888.89	0.448
DN		FNMA	06/02/11	0.440	50,000	350	213,888.89	0.448
DN		FHLB	06/02/11	0.500	50,000	364	252,777.78	0.510
DN		FHLB	06/02/11	0.500	50,000	364	252,777.78	0.510
DN		FHLB	06/02/11	0.500	50,000	364	252,777.78	0.510
DN		FHLB	06/02/11	0.500	50,000	364	252,777.78	0.510
DN		FHLB	06/02/11	0.510	50,000	364	252,777.78	0.510
TR		BILL	06/02/11	0.328	50,000	363	165,114.58	0.333
TR		BILL	06/02/11	0.328	50,000	363	165,114.58	0.333
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
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TR		BILL	06/02/11	0.365	50,000	364	184,527.78	0.371
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379
TR		BILL	06/02/11	0.373	50,000	364	188,319.44	0.379

06/02/11 PURCHASES

TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	0.180	50,000			
TR		BILL	05/31/12	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>	
06/02/11 PURCHASES (Continued)									
	YCD	NB CANADA	0.140%	07/08/11	0.140	50,000			
	YCD	NB CANADA	0.140%	07/08/11	0.140	50,000			
	YCD	NB CANADA	0.140%	07/08/11	0.140	50,000			
	YCD	NB CANADA	0.140%	07/08/11	0.140	50,000			
	YCD	SVENSKA	0.190%	08/29/11	0.190	50,000			
	YCD	SVENSKA	0.190%	08/29/11	0.190	50,000			
	YCD	NB CANADA	0.190%	09/28/11	0.190	50,000			
	YCD	NB CANADA	0.190%	09/28/11	0.190	50,000			
06/03/11 NO REDEMPTIONS									
06/03/11 NO PURCHASES									
06/06/11 REDEMPTIONS									
	CP	BARTON		06/06/11	0.120	45,000	12	1,800.00	0.122
	DN	FHLMC		06/06/11	0.450	50,000	355	221,875.00	0.458
	DN	FHLMC		06/06/11	0.450	50,000	355	221,875.00	0.458
	DN	FHLMC		06/06/11	0.450	50,000	355	221,875.00	0.458
	DN	FHLMC		06/06/11	0.450	50,000	355	221,875.00	0.458
06/06/11 NO PURCHASES									
06/07/11 REDEMPTIONS									
	DN	FHLMC		06/07/11	0.450	50,000	356	222,500.00	0.458
	DN	FHLMC		06/07/11	0.450	50,000	356	222,500.00	0.458
	DN	FHLMC		06/07/11	0.450	50,000	356	222,500.00	0.458
	DN	FHLMC		06/07/11	0.450	50,000	356	222,500.00	0.458
06/07/11 NO PURCHASES									
06/08/11 REDEMPTIONS									
	CP	SOC GEN		06/08/11	0.235	50,000	62	20,236.11	0.238
	CP	SOC GEN		06/08/11	0.235	50,000	62	20,236.11	0.238
	CP	NATFUND		06/08/11	0.245	50,000	90	30,625.00	0.249
	CP	NATFUND		06/08/11	0.245	50,000	90	30,625.00	0.249
	CP	NATFUND		06/08/11	0.245	50,000	90	30,625.00	0.249
	CP	NATFUND		06/08/11	0.245	50,000	90	30,625.00	0.249
	DN	FHLMC		06/08/11	0.450	50,000	357	223,125.00	0.458
	DN	FHLMC		06/08/11	0.450	50,000	357	223,125.00	0.458
	DN	FHLMC		06/08/11	0.450	50,000	357	223,125.00	0.458
	DN	FHLMC		06/08/11	0.450	50,000	357	223,125.00	0.458
06/08/11 NO PURCHASES									

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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06/09/11 REDEMPTIONS

DN		FHLMC	06/09/11	0.450	50,000	358	223,750.00	0.458
DN		FHLMC	06/09/11	0.450	50,000	358	223,750.00	0.458
DN		FHLMC	06/09/11	0.450	50,000	358	223,750.00	0.458
DN		FHLMC	06/09/11	0.450	50,000	358	223,750.00	0.458

06/09/11 NO PURCHASES

06/10/11 REDEMPTIONS

DN		FHLB	06/10/11	0.450	45,000	359	201,937.50	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLMC	06/10/11	0.450	50,000	359	224,375.00	0.458
DN		FHLB	06/10/11	0.450	50,000	360	225,000.00	0.458
DN		FHLB	06/10/11	0.450	50,000	360	225,000.00	0.458
DN		FHLB	06/10/11	0.450	50,000	360	225,000.00	0.458

06/10/11 PURCHASES

CP		BNP FIN	07/15/11	0.130	50,000			
CP		BNP FIN	07/15/11	0.130	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
TR		BILL	05/31/12	0.168	50,000			
YCD		MONTREAL	0.125%	07/15/11	0.125	50,000		
YCD		MONTREAL	0.125%	07/15/11	0.125	50,000		

06/13/11 REDEMPTIONS

CP		BOFA	06/13/11	0.220	50,000	69	21,083.33	0.223
CP		BARTON	06/13/11	0.230	25,000	69	11,020.83	0.233

06/13/11 PURCHASES

CP		CITIFUND	07/15/11	0.150	50,000			
CP		CITIFUND	07/15/11	0.150	50,000			
CP		SOC GEN	07/15/11	0.160	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>	
06/13/11 PURCHASES (Continued)									
	CP	SOC GEN	07/15/11	0.160	50,000				
	CP	SOC GEN	07/15/11	0.160	50,000				
	CP	SOC GEN	07/15/11	0.160	50,000				
06/14/11 REDEMPTIONS									
	DN	FHLB	06/14/11	0.450	12,000	362	54,300.00	0.458	
	DN	FHLB	06/14/11	0.450	50,000	362	226,250.00	0.458	
	DN	FHLB	06/14/11	0.450	50,000	362	226,250.00	0.458	
06/14/11 PURCHASES									
	CP	BOFA	08/01/11	0.170	50,000				
	CP	BOFA	08/01/11	0.170	50,000				
	CP	BOFA	08/01/11	0.170	50,000				
	CP	GECC	08/02/11	0.120	50,000				
	CP	GECC	08/02/11	0.120	50,000				
	CP	BOFA	08/08/11	0.170	50,000				
	CP	BOFA	08/08/11	0.170	50,000				
	CP	BOFA	08/08/11	0.170	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	TR	BILL	05/31/12	0.173	50,000				
	YCD	BNP	0.130%	07/15/11	0.130	50,000			
	YCD	BNP	0.130%	07/15/11	0.130	50,000			
	YCD	MONTREAL	0.135%	07/18/11	0.135	50,000			
	YCD	MONTREAL	0.135%	07/18/11	0.135	50,000			
	YCD	MONTREAL	0.135%	07/18/11	0.135	50,000			
	YCD	MONTREAL	0.135%	07/18/11	0.135	50,000			
	YCD	NB CANADA	0.160%	09/12/11	0.160	50,000			
	YCD	NB CANADA	0.160%	09/12/11	0.160	50,000			
06/15/11 NO REDEMPTIONS									
06/15/11 PURCHASES									
	CP	CITIFUND	09/01/11	0.180	50,000				
	CP	CITIFUND	09/01/11	0.180	50,000				
	CP	SOC GEN	09/01/11	0.230	50,000				
	CP	SOC GEN	09/01/11	0.230	50,000				
	CP	GECC	11/01/11	0.190	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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06/15/11 PURCHASES (Continued)

CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
CP		GECC	11/01/11	0.190	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FHLMC	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
DN		FNMA	06/01/12	0.200	50,000			
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.428	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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06/15/11 PURCHASES (Continued)

TR		NOTE	0.500%	05/31/13	0.428	50,000		
TR		NOTE	0.500%	05/31/13	0.436	50,000		
TR		NOTE	0.500%	05/31/13	0.436	50,000		
TR		NOTE	0.500%	05/31/13	0.436	50,000		
TR		NOTE	0.500%	05/31/13	0.436	50,000		

06/16/11 NO REDEMPTIONS

06/16/11 PURCHASES

CP		BARTON		06/27/11	0.140	43,000		
CP		SOC GEN		06/27/11	0.140	50,000		
CP		SOC GEN		06/27/11	0.140	50,000		
CP		SOC GEN		06/27/11	0.140	50,000		
CP		SOC GEN		06/27/11	0.140	50,000		
CP		SOC GEN		06/27/11	0.140	50,000		
CP		SOC GEN		06/27/11	0.140	50,000		
CP		SOC GEN		06/27/11	0.140	50,000		
CP		SOC GEN		06/27/11	0.140	50,000		
CP		SOC GEN		06/27/11	0.140	50,000		
CP		CRC		08/16/11	0.150	50,000		
CP		CRC		08/16/11	0.150	50,000		
CP		BNP FIN		08/29/11	0.185	40,000		
CP		BNP FIN		08/29/11	0.185	50,000		
CP		BNP FIN		08/29/11	0.185	50,000		
CP		BNP FIN		08/29/11	0.185	50,000		
CP		GECC		10/14/11	0.170	50,000		
CP		GECC		10/14/11	0.170	50,000		
CP		GECC		10/14/11	0.170	50,000		
CP		GECC		10/14/11	0.170	50,000		
CP		GECC		10/14/11	0.170	50,000		
CP		GECC		10/14/11	0.170	50,000		
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000		
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000		
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000		
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000		

06/17/11 NO REDEMPTIONS

06/17/11 PURCHASES

CP		GECC		09/28/11	0.140	50,000		
CP		GECC		09/28/11	0.140	50,000		
CP		BNP FIN		10/03/11	0.260	50,000		
CP		BNP FIN		10/03/11	0.260	50,000		
CP		BNP FIN		10/03/11	0.260	50,000		
CP		BNP FIN		10/03/11	0.260	50,000		
CP		SOC GEN		10/03/11	0.280	50,000		
CP		SOC GEN		10/03/11	0.280	50,000		
CP		SOC GEN		10/03/11	0.280	50,000		
CP		SOC GEN		10/03/11	0.280	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>	

06/17/11 PURCHASES (Continued)

	CP	SOC GEN	10/03/11	0.280	50,000				
	TR	BILL	05/31/12	0.163	50,000				
	TR	BILL	05/31/12	0.163	50,000				
	TR	BILL	05/31/12	0.163	50,000				
	TR	BILL	05/31/12	0.163	50,000				
	YCD	TOKYO-MIT	0.170%	07/18/11	0.170	50,000			
	YCD	TOKYO-MIT	0.170%	07/18/11	0.170	50,000			

06/20/11 NO REDEMPTIONS

06/20/11 NO PURCHASES

06/21/11 NO REDEMPTIONS

06/21/11 NO PURCHASES

06/22/11 NO REDEMPTIONS

06/22/11 NO PURCHASES

06/23/11 NO REDEMPTIONS

06/23/11 PURCHASES

	TR	NOTE	0.750%	06/15/14	0.660	50,000			
	TR	NOTE	0.750%	06/15/14	0.660	50,000			
	TR	NOTE	0.750%	06/15/14	0.660	50,000			
	TR	NOTE	0.750%	06/15/14	0.660	50,000			
	TR	NOTE	0.750%	06/15/14	0.660	50,000			
	TR	NOTE	0.750%	06/15/14	0.660	50,000			
	TR	NOTE	0.750%	06/15/14	0.660	50,000			
	TR	NOTE	0.750%	06/15/14	0.660	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.662	50,000			
	TR	NOTE	0.750%	06/15/14	0.662	50,000			
	TR	NOTE	0.750%	06/15/14	0.662	50,000			
	TR	NOTE	0.750%	06/15/14	0.662	50,000			
	TR	NOTE	0.750%	06/15/14	0.662	50,000			
	TR	NOTE	0.750%	06/15/14	0.662	50,000			
	TR	NOTE	0.750%	06/15/14	0.662	50,000			
	TR	NOTE	0.750%	06/15/14	0.662	50,000			
	TR	NOTE	0.750%	06/15/14	0.662	50,000			
	TR	NOTE	0.750%	06/15/14	0.662	50,000			
	TR	NOTE	0.750%	06/15/14	0.662	50,000			
	TR	NOTE	0.750%	06/15/14	0.665	50,000			
	TR	NOTE	0.750%	06/15/14	0.665	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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06/23/11 PURCHASES (Continued)

TR		NOTE	0.750%	06/15/14	0.665	50,000		
TR		NOTE	0.750%	06/15/14	0.665	50,000		
TR		NOTE	0.750%	06/15/14	0.665	50,000		
TR		NOTE	0.750%	06/15/14	0.665	50,000		
TR		NOTE	0.750%	06/15/14	0.665	50,000		
TR		NOTE	0.750%	06/15/14	0.665	50,000		
TR		NOTE	0.750%	06/15/14	0.676	50,000		
TR		NOTE	0.750%	06/15/14	0.676	50,000		
TR		NOTE	0.750%	06/15/14	0.676	50,000		
TR		NOTE	0.750%	06/15/14	0.676	50,000		
TR		NOTE	0.750%	06/15/14	0.676	50,000		
TR		NOTE	0.750%	06/15/14	0.676	50,000		
TR		NOTE	0.750%	06/15/14	0.676	50,000		
TR		NOTE	0.750%	06/15/14	0.676	50,000		
YCD		TORONTO	0.135%	08/01/11	0.130	50,000		
YCD		TORONTO	0.135%	08/01/11	0.130	50,000		
YCD		TORONTO	0.135%	08/01/11	0.130	50,000		
YCD		TORONTO	0.135%	08/01/11	0.130	50,000		
YCD		NORDEA	0.110%	08/02/11	0.110	50,000		
YCD		NORDEA	0.110%	08/02/11	0.110	50,000		
YCD		SCOTIA	0.120%	08/02/11	0.120	50,000		
YCD		SCOTIA	0.120%	08/02/11	0.120	50,000		
YCD		SCOTIA	0.120%	08/02/11	0.120	50,000		
YCD		SCOTIA	0.120%	08/02/11	0.120	50,000		

06/24/11 NO REDEMPTIONS

06/24/11 PURCHASES

BN		BOFA	0.130%	08/02/11	0.130	50,000		
BN		BOFA	0.130%	08/02/11	0.130	50,000		
BN		BOFA	0.130%	08/02/11	0.130	50,000		
SBA FR		POOL	0.525%	05/25/36	0.525	15,938		

06/27/11 SALES

TR		NOTE	0.750%	06/15/14	0.569	50,000	4	140,817.11	25.629
TR		NOTE	0.750%	06/15/14	0.569	50,000	4	140,817.11	25.629
TR		NOTE	0.750%	06/15/14	0.569	50,000	4	140,817.11	25.629
TR		NOTE	0.750%	06/15/14	0.569	50,000	4	140,817.11	25.629
TR		NOTE	0.750%	06/15/14	0.584	50,000	4	115,426.49	21.006
TR		NOTE	0.750%	06/15/14	0.584	50,000	4	115,426.49	21.006
TR		NOTE	0.750%	06/15/14	0.584	50,000	4	115,426.49	21.006
TR		NOTE	0.750%	06/15/14	0.584	50,000	4	115,426.49	21.006
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	113,473.36	20.651
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	113,473.36	20.651
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	113,473.36	20.651
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	113,473.36	20.651
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	115,426.48	21.007
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	115,426.48	21.007

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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06/27/11 SALES (Continued)

TR		NOTE	0.750%	06/15/14	0.585	50,000	4	115,426.48	21.007
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	115,426.48	21.007
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	117,379.61	21.363
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	117,379.61	21.363
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	117,379.61	21.363
TR		NOTE	0.750%	06/15/14	0.585	50,000	4	117,379.61	21.363

06/27/11 REDEMPTIONS

CP		BARTON		06/27/11	0.140	43,000	11	1,839.44	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		SOC GEN		06/27/11	0.140	50,000	11	2,138.89	0.142
CP		BOFA		06/27/11	0.100	50,000	34	4,722.22	0.101
CP		BOFA		06/27/11	0.100	50,000	34	4,722.22	0.101
CP		BOFA		06/27/11	0.100	50,000	34	4,722.22	0.101
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000	11	1,986.11	0.132
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000	11	1,986.11	0.132
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000	11	1,986.11	0.132
YCD		MONTREAL	0.130%	06/27/11	0.130	50,000	11	1,986.11	0.132
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000	31	7,319.44	0.172
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000	31	7,319.44	0.172
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000	31	7,319.44	0.172
YCD		TOKYO-MIT	0.170%	06/27/11	0.170	50,000	31	7,319.44	0.172

06/27/11 PURCHASES

CP		GE CO		09/28/11	0.130	50,000			
CP		GE CO		09/28/11	0.130	50,000			
CP		GE CO		09/28/11	0.130	50,000			
CP		GE CO		09/28/11	0.130	50,000			
CP		GE CO		09/30/11	0.130	50,000			
CP		GE CO		09/30/11	0.130	50,000			
CP		GE CO		09/30/11	0.130	50,000			
CP		NATFUND		09/30/11	0.185	50,000			
CP		NATFUND		09/30/11	0.185	50,000			
CP		NATFUND		09/30/11	0.185	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>0.625%</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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06/27/11 PURCHASES (Continued)

TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
TR		NOTE	0.625%	06/30/12	0.218	50,000			
YCD		MONTREAL	0.130%	08/29/11	0.130	50,000			
YCD		MONTREAL	0.130%	08/29/11	0.130	50,000			
YCD		MONTREAL	0.130%	08/29/11	0.130	50,000			
YCD		MONTREAL	0.130%	08/29/11	0.130	50,000			
YCD		NORDEA	0.180%	09/30/11	0.180	50,000			
YCD		NORDEA	0.180%	09/30/11	0.180	50,000			

06/28/11 SALES

TR		NOTE	0.750%	06/15/14	0.566	50,000	5	145,747.95	21.221
TR		NOTE	0.750%	06/15/14	0.566	50,000	5	145,747.95	21.221
TR		NOTE	0.750%	06/15/14	0.566	50,000	5	145,747.95	21.221
TR		NOTE	0.750%	06/15/14	0.566	50,000	5	145,747.95	21.221
TR		NOTE	0.750%	06/15/14	0.568	50,000	5	147,701.08	21.507
TR		NOTE	0.750%	06/15/14	0.568	50,000	5	147,701.08	21.507
TR		NOTE	0.750%	06/15/14	0.568	50,000	5	147,701.08	21.507
TR		NOTE	0.750%	06/15/14	0.568	50,000	5	147,701.08	21.507

06/28/11 REDEMPTIONS

BN		BOFA	0.380%	06/28/11	0.380	50,000	160	84,444.44	0.385
BN		BOFA	0.380%	06/28/11	0.380	50,000	160	84,444.44	0.385
BN		BOFA	0.380%	06/28/11	0.380	50,000	160	84,444.44	0.385
BN		BOFA	0.380%	06/28/11	0.380	50,000	160	84,444.44	0.385
BN		BOFA	0.380%	06/28/11	0.380	50,000	160	84,444.44	0.385
CD		UNIONBANK	0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CD		UNIONBANK	0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CD		UNIONBANK	0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CD		UNIONBANK	0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CD		UNIONBANK	0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CD		UNIONBANK	0.300%	06/28/11	0.300	50,000	110	45,833.33	0.304
CP		GE CO		06/28/11	0.110	50,000	32	4,888.89	0.112
CP		GE CO		06/28/11	0.110	50,000	32	4,888.89	0.112
CP		GE CO		06/28/11	0.110	50,000	32	4,888.89	0.112
CP		GE CO		06/28/11	0.110	50,000	32	4,888.89	0.112
CP		BNP FIN		06/28/11	0.130	50,000	32	5,777.78	0.132
CP		BNP FIN		06/28/11	0.130	50,000	32	5,777.78	0.132
CP		BNP FIN		06/28/11	0.130	50,000	32	5,777.78	0.132

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>
06/28/11	REDEMPTIONS	(Continued)						
	CP	BNP FIN	06/28/11	0.130	50,000	32	5,777.78	0.132
	CP	BNP FIN	06/28/11	0.260	50,000	83	29,972.22	0.264
	CP	BNP FIN	06/28/11	0.260	50,000	83	29,972.22	0.264
	CP	CITIFUND	06/28/11	0.270	25,000	119	22,312.50	0.274
	CP	CITIFUND	06/28/11	0.270	50,000	119	44,625.00	0.274
	CP	CITIFUND	06/28/11	0.270	50,000	119	44,625.00	0.274
	CP	BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
	CP	BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
	CP	BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
	CP	BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
	CP	BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
	CP	BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
	CP	BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
	CP	BARCLY US	06/28/11	0.280	50,000	123	47,833.33	0.284
	CP	CITIFUND	06/28/11	0.300	50,000	123	51,250.00	0.304
	CP	CITIFUND	06/28/11	0.300	50,000	123	51,250.00	0.304
	CP	UBS FIN	06/28/11	0.300	30,000	123	30,750.00	0.304
	CP	UBS FIN	06/28/11	0.300	50,000	123	51,250.00	0.304
	CP	UBS FIN	06/28/11	0.300	50,000	123	51,250.00	0.304
	CP	UBS FIN	06/28/11	0.300	50,000	123	51,250.00	0.304
	CP	UBS FIN	06/28/11	0.300	50,000	123	51,250.00	0.304
	CP	UBS FIN	06/28/11	0.300	50,000	123	51,250.00	0.304
	CP	CITIFUND	06/28/11	0.320	50,000	148	65,777.78	0.325
	CP	CITIFUND	06/28/11	0.320	50,000	148	65,777.78	0.325
	CP	CAFCO	06/28/11	0.320	50,000	160	71,111.11	0.325
	CP	CAFCO	06/28/11	0.320	50,000	160	71,111.11	0.325
	CP	FCAR	06/28/11	0.420	40,000	165	77,000.00	0.427
	CP	GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
	CP	GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
	CP	GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
	CP	GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
	CP	GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
	CP	GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
	CP	GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
	CP	GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
	CP	GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
	CP	GECC	06/28/11	0.260	50,000	166	59,944.44	0.264
	DN	IBRD	06/28/11	0.200	50,000	166	46,111.11	0.203
	DN	IBRD	06/28/11	0.200	50,000	166	46,111.11	0.203
	DN	IBRD	06/28/11	0.200	50,000	166	46,111.11	0.203
	DN	IBRD	06/28/11	0.200	50,000	166	46,111.11	0.203
	DN	FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
	DN	FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
	DN	FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
	DN	FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
	DN	FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
	DN	FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
	DN	FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
	DN	FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203
	DN	FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203

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>	
06/28/11 REDEMPTIONS (Continued)									
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203	
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203	
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203	
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203	
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203	
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203	
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203	
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203	
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203	
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203	
DN		FHLMC	06/28/11	0.200	50,000	194	53,888.89	0.203	
DN		IBRD	06/28/11	0.210	50,000	194	56,583.33	0.213	
DN		IBRD	06/28/11	0.210	50,000	194	56,583.33	0.213	
DN		IBRD	06/28/11	0.210	50,000	194	56,583.33	0.213	
DN		IBRD	06/28/11	0.210	50,000	194	56,583.33	0.213	
YCD		TOKYO-MIT	0.170%	06/28/11	0.170	50,000	33	7,791.66	0.172
YCD		TOKYO-MIT	0.170%	06/28/11	0.170	50,000	33	7,791.66	0.172
YCD		TOKYO-MIT	0.170%	06/28/11	0.170	50,000	33	7,791.66	0.172
YCD		TOKYO-MIT	0.170%	06/28/11	0.170	50,000	33	7,791.66	0.172
YCD		SUMITOMO	0.180%	06/28/11	0.180	50,000	33	8,249.99	0.183
YCD		SUMITOMO	0.180%	06/28/11	0.180	50,000	33	8,249.99	0.183
YCD		SUMITOMO	0.180%	06/28/11	0.180	50,000	33	8,249.99	0.183
YCD		SUMITOMO	0.180%	06/28/11	0.180	50,000	33	8,249.99	0.183
YCD		NORINCHUK	0.220%	06/28/11	0.225	50,000	33	10,312.45	0.228
YCD		NORINCHUK	0.220%	06/28/11	0.225	50,000	33	10,312.45	0.228
YCD		MONTREAL	0.120%	06/28/11	0.120	50,000	35	5,833.33	0.122
YCD		MONTREAL	0.120%	06/28/11	0.120	50,000	35	5,833.33	0.122
YCD		NORINCHUK	0.280%	06/28/11	0.280	50,000	60	23,333.33	0.284
YCD		NORINCHUK	0.280%	06/28/11	0.280	50,000	60	23,333.33	0.284
YCD		NORINCHUK	0.280%	06/28/11	0.280	50,000	60	23,333.33	0.284
YCD		NORINCHUK	0.280%	06/28/11	0.280	50,000	60	23,333.33	0.284
YCD		SOC GEN	0.240%	06/28/11	0.240	50,000	74	24,666.67	0.243
YCD		SOC GEN	0.240%	06/28/11	0.240	50,000	74	24,666.67	0.243
YCD		SOC GEN	0.240%	06/28/11	0.240	50,000	74	24,666.67	0.243
YCD		SOC GEN	0.240%	06/28/11	0.240	50,000	74	24,666.67	0.243
YCD		BARCLAYS	0.200%	06/28/11	0.200	50,000	75	20,833.33	0.203
YCD		BARCLAYS	0.200%	06/28/11	0.200	50,000	75	20,833.33	0.203
YCD		SOC GEN	0.260%	06/28/11	0.260	50,000	78	28,166.67	0.264
YCD		SOC GEN	0.260%	06/28/11	0.260	50,000	78	28,166.67	0.264
YCD		SE BANKEN	0.290%	06/28/11	0.290	50,000	82	33,027.78	0.294
YCD		SE BANKEN	0.290%	06/28/11	0.290	50,000	82	33,027.78	0.294
YCD		STNDRD CH	0.260%	06/28/11	0.260	50,000	84	30,333.33	0.264
YCD		STNDRD CH	0.260%	06/28/11	0.260	50,000	84	30,333.33	0.264
YCD		SCOTIA	0.230%	06/28/11	0.230	50,000	85	27,152.78	0.233
YCD		SCOTIA	0.230%	06/28/11	0.230	50,000	85	27,152.78	0.233
YCD		SVENSKA	0.240%	06/28/11	0.240	50,000	85	28,333.33	0.243
YCD		SVENSKA	0.240%	06/28/11	0.240	50,000	85	28,333.33	0.243
YCD		BNP	0.260%	06/28/11	0.260	50,000	85	30,694.44	0.264
YCD		BNP	0.260%	06/28/11	0.260	50,000	85	30,694.44	0.264
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253

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>	
06/28/11	REDEMPTIONS	(Continued)							
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		RB CANADA	0.250%	06/28/11	0.250	50,000	95	32,986.11	0.253
YCD		TORONTO	0.235%	06/28/11	0.235	50,000	103	33,618.06	0.238
YCD		TORONTO	0.235%	06/28/11	0.235	50,000	103	33,618.06	0.238
YCD		TORONTO	0.235%	06/28/11	0.235	50,000	103	33,618.06	0.238
YCD		SVENSKA	0.260%	06/28/11	0.260	50,000	103	37,194.44	0.264
YCD		SVENSKA	0.260%	06/28/11	0.260	50,000	103	37,194.44	0.264
YCD		BARCLAYS	0.260%	06/28/11	0.260	50,000	104	37,555.56	0.264
YCD		BARCLAYS	0.260%	06/28/11	0.260	50,000	104	37,555.56	0.264
YCD		BARCLAYS	0.260%	06/28/11	0.260	50,000	104	37,555.56	0.264
YCD		NORDEA	0.270%	06/28/11	0.270	50,000	110	41,250.00	0.274
YCD		NORDEA	0.270%	06/28/11	0.270	50,000	110	41,250.00	0.274
YCD		NORDEA	0.270%	06/28/11	0.270	50,000	110	41,250.00	0.274
YCD		NORDEA	0.270%	06/28/11	0.270	50,000	110	41,250.00	0.274
YCD		TORONTO	0.230%	06/28/11	0.230	50,000	123	39,291.67	0.233
YCD		TORONTO	0.230%	06/28/11	0.230	50,000	123	39,291.67	0.233
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		UBS	0.370%	06/28/11	0.370	50,000	160	82,222.22	0.375
YCD		BNP	0.460%	06/28/11	0.460	50,000	160	102,222.22	0.466
YCD		BNP	0.460%	06/28/11	0.460	50,000	160	102,222.22	0.466
YCD		BNP	0.460%	06/28/11	0.460	50,000	160	102,222.22	0.466
YCD		BNP	0.460%	06/28/11	0.460	50,000	160	102,222.22	0.466
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		RABOBANK	0.340%	06/28/11	0.340	50,000	161	76,027.78	0.345
YCD		NORDEA	0.310%	06/28/11	0.310	50,000	166	71,472.22	0.314
YCD		NORDEA	0.310%	06/28/11	0.310	50,000	166	71,472.22	0.314
YCD		NORDEA	0.310%	06/28/11	0.310	50,000	166	71,472.22	0.314
YCD		NORDEA	0.310%	06/28/11	0.310	50,000	166	71,472.22	0.314
YCD		NORDEA	0.310%	06/28/11	0.310	50,000	166	71,472.22	0.314
YCD		NORDEA	0.310%	06/28/11	0.310	50,000	166	71,472.22	0.314
YCD		CIBC	0.330%	06/28/11	0.330	50,000	166	76,083.33	0.335

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>
06/28/11 REDEMPTIONS (Continued)									
	YCD	CIBC	0.330%	06/28/11	0.330	50,000	166	76,083.33	0.335
	YCD	CIBC	0.330%	06/28/11	0.330	50,000	166	76,083.33	0.335
	YCD	CIBC	0.330%	06/28/11	0.330	50,000	166	76,083.33	0.335
06/28/11 PURCHASES									
	CP	BARTON		07/15/11	0.170	45,000			
	CP	BARTON		07/15/11	0.170	50,000			
	CP	FCAR		09/12/11	0.210	40,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.661	50,000			
	TR	NOTE	0.750%	06/15/14	0.666	50,000			
	TR	NOTE	0.750%	06/15/14	0.666	50,000			
	TR	NOTE	0.750%	06/15/14	0.666	50,000			
	TR	NOTE	0.750%	06/15/14	0.666	50,000			
	YCD	TOKYO-MIT	0.110%	07/06/11	0.110	5,000			
	YCD	TOKYO-MIT	0.110%	07/06/11	0.110	50,000			
	YCD	TOKYO-MIT	0.110%	07/06/11	0.110	50,000			
	YCD	TOKYO-MIT	0.110%	07/06/11	0.110	50,000			
06/29/11 NO REDEMPTIONS									
06/29/11 PURCHASES									
	TR	NOTE	0.750%	06/15/14	0.734	50,000			
	TR	NOTE	0.750%	06/15/14	0.734	50,000			
	TR	NOTE	0.750%	06/15/14	0.734	50,000			
	TR	NOTE	0.750%	06/15/14	0.734	50,000			
	TR	NOTE	0.750%	06/15/14	0.734	50,000			
	TR	NOTE	0.750%	06/15/14	0.734	50,000			
	TR	NOTE	0.750%	06/15/14	0.734	50,000			
	TR	NOTE	0.750%	06/15/14	0.734	50,000			
	TR	NOTE	0.750%	06/15/14	0.734	50,000			
06/30/11 REDEMPTIONS									
	TR	BILL		06/30/11	0.268	50,000	338	125,576.39	0.272
	TR	BILL		06/30/11	0.268	50,000	338	125,576.39	0.272
	TR	BILL		06/30/11	0.268	50,000	338	125,576.39	0.272
	TR	BILL		06/30/11	0.268	50,000	338	125,576.39	0.272
	TR	BILL		06/30/11	0.258	50,000	339	121,239.58	0.262
	TR	BILL		06/30/11	0.258	50,000	339	121,239.58	0.262
	TR	BILL		06/30/11	0.258	50,000	339	121,239.58	0.262
	TR	BILL		06/30/11	0.258	50,000	339	121,239.58	0.262
	TR	BILL		06/30/11	0.260	50,000	339	122,416.67	0.264

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>
06/30/11	REDEMPTIONS	(Continued)						
TR	BILL		06/30/11	0.260	50,000	339	122,416.67	0.264
TR	BILL		06/30/11	0.260	50,000	339	122,416.67	0.264
TR	BILL		06/30/11	0.243	50,000	344	115,861.11	0.246
TR	BILL		06/30/11	0.243	50,000	344	115,861.11	0.246
TR	BILL		06/30/11	0.243	50,000	344	115,861.11	0.246
TR	BILL		06/30/11	0.243	50,000	344	115,861.11	0.246
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249
TR	BILL		06/30/11	0.245	50,000	344	117,055.56	0.249
TR	BILL		06/30/11	0.283	50,000	353	138,503.47	0.287
TR	BILL		06/30/11	0.283	50,000	353	138,503.47	0.287
TR	BILL		06/30/11	0.283	50,000	353	138,503.47	0.287
TR	BILL		06/30/11	0.283	50,000	353	138,503.47	0.287
TR	BILL		06/30/11	0.286	50,000	357	141,932.29	0.291
TR	BILL		06/30/11	0.286	50,000	357	141,932.29	0.291
TR	BILL		06/30/11	0.286	50,000	357	141,932.29	0.291
TR	NOTE	1.125%	06/30/11	1.100	50,000	700	1,055,706.52	1.100
TR	NOTE	1.125%	06/30/11	1.100	50,000	700	1,055,706.52	1.100
TR	NOTE	1.125%	06/30/11	1.100	50,000	700	1,055,706.52	1.100
TR	NOTE	1.125%	06/30/11	1.100	50,000	700	1,055,706.52	1.100
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109
TR	NOTE	1.125%	06/30/11	1.109	50,000	729	1,107,846.47	1.109
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.101	50,000	730	1,101,562.50	1.101
TR	NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105

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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06/30/11 REDEMPTIONS (Continued)

TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105
TR		NOTE	1.125%	06/30/11	1.105	50,000	730	1,105,468.75	1.105

06/30/11 PURCHASES

CP		BNP FIN		07/08/11	0.100	50,000			
CP		BNP FIN		07/08/11	0.100	50,000			
CP		BNP FIN		07/08/11	0.100	50,000			
CP		BNP FIN		07/08/11	0.100	50,000			
CP		BARTON		07/08/11	0.120	39,000			
CP		SOC GEN		07/15/11	0.120	50,000			
CP		SOC GEN		07/15/11	0.120	50,000			
CP		SOC GEN		07/15/11	0.120	50,000			
CP		SOC GEN		07/15/11	0.120	50,000			
CP		BARTON		07/15/11	0.150	10,000			
CP		BARTON		07/15/11	0.150	50,000			
CP		CITIFUND		08/26/11	0.190	29,000			
CP		CITIFUND		08/26/11	0.190	50,000			
TR		BILL		06/28/12	0.185	50,000			
TR		BILL		06/28/12	0.185	50,000			
TR		BILL		06/28/12	0.185	50,000			
TR		BILL		06/28/12	0.185	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.203	50,000			
TR		BILL		06/28/12	0.204	50,000			
TR		BILL		06/28/12	0.204	50,000			
TR		BILL		06/28/12	0.204	50,000			
TR		BILL		06/28/12	0.204	50,000			
YCD		TOKYO-MIT	0.120%	07/15/11	0.120	50,000			
YCD		TOKYO-MIT	0.120%	07/15/11	0.120	50,000			
YCD		TOKYO-MIT	0.120%	07/15/11	0.120	50,000			
YCD		SUMITOMO	0.190%	08/02/11	0.190	25,000			
YCD		SUMITOMO	0.190%	08/02/11	0.190	50,000			
YCD		SUMITOMO	0.190%	08/02/11	0.190	50,000			
YCD		SUMITOMO	0.190%	08/02/11	0.190	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>ALHAMBRA</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Omni Bank, NA	04/06/11	0.100	2,000,000.00	07/06/11
	Omni Bank, NA	01/13/11	0.230	3,000,000.00	07/14/11
	Omni Bank, NA	04/21/11	0.120	2,000,000.00	07/21/11
	Omni Bank, NA	01/27/11	0.230	2,000,000.00	07/28/11
	Omni Bank, NA	05/05/11	0.080	2,000,000.00	08/04/11
	Omni Bank, NA	05/13/11	0.080	2,000,000.00	08/12/11
	Omni Bank, NA	02/18/11	0.210	2,000,000.00	08/19/11
	Omni Bank, NA	06/02/11	0.120	2,000,000.00	09/01/11
	Omni Bank, NA	06/10/11	0.100	1,000,000.00	09/09/11
	Omni Bank, NA	06/17/11	0.120	2,000,000.00	09/16/11
	<u>ARCADIA</u>				
	American Plus Bank, NA	05/19/11	0.090	240,000.00	08/18/11
	<u>CAMARILLO</u>				
	First California Bank	04/08/11	0.120	25,000,000.00	07/08/11
	First California Bank	04/08/11	0.120	25,000,000.00	07/08/11
	First California Bank	06/16/11	0.110	50,000,000.00	09/15/11
	<u>CHICO</u>				
	Tri Counties Bank	06/15/11	0.100	5,000,000.00	09/14/11
	<u>CHULA VISTA</u>				
	Pacific Trust Bank, FSB	05/05/11	0.090	20,000,000.00	08/04/11
	<u>DIAMOND BAR</u>				
	Prospectors Federal Credit Union	03/17/11	0.190	4,000,000.00	09/15/11
	<u>ENCINO</u>				
	California United Bank	04/06/11	0.100	10,000,000.00	07/06/11
	<u>FAIRFIELD</u>				
	Westamerica Bank	04/06/11	0.090	80,000,000.00	07/06/11
	Westamerica Bank	04/14/11	0.100	65,000,000.00	07/14/11
	Westamerica Bank	04/22/11	0.110	25,000,000.00	07/22/11
	Westamerica Bank	04/29/11	0.110	30,000,000.00	07/29/11
	Westamerica Bank	03/04/11	0.200	25,000,000.00	09/02/11

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	05/11/11	0.110	75,000,000.00	11/09/11
<u>FOLSOM</u>				
Folsom Lake Bank	04/13/11	0.110	1,500,000.00	07/13/11
Folsom Lake Bank	05/06/11	0.100	3,500,000.00	08/05/11
<u>FRESNO</u>				
Central Valley Community Bank	06/01/11	0.110	5,000,000.00	08/31/11
Central Valley Community Bank	06/16/11	0.110	5,000,000.00	09/15/11
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	04/07/11	0.130	5,500,000.00	07/07/11
Fullerton Community Bank, FSB	06/09/11	0.100	15,500,000.00	09/08/11
Fullerton Community Bank, FSB	06/17/11	0.110	16,500,000.00	09/16/11
Fullerton Community Bank, FSB	06/30/11	0.090	5,000,000.00	09/29/11
<u>IRVINE</u>				
CommerceWest Bank, NA	04/07/11	0.130	5,000,000.00	07/07/11
CommerceWest Bank, NA	05/06/11	0.090	2,500,000.00	08/05/11
CommerceWest Bank, NA	05/13/11	0.080	2,500,000.00	08/12/11
CommerceWest Bank, NA	06/17/11	0.120	5,000,000.00	09/16/11
<u>LAFAYETTE</u>				
California Bank of Commerce	04/14/11	0.110	5,000,000.00	07/14/11
California Bank of Commerce	06/17/11	0.120	10,000,000.00	09/16/11
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	01/21/11	0.240	35,000,000.00	07/22/11
Farmers & Merchants Bk Cen CA	03/16/11	0.180	20,000,000.00	09/14/11
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
<u>LOS ANGELES</u>				
1st Century Bank, NA	04/20/11	0.130	6,000,000.00	07/20/11
1st Century Bank, NA	04/22/11	0.120	12,000,000.00	07/22/11
1st Century Bank, NA	05/06/11	0.090	16,000,000.00	08/05/11

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	04/08/11	0.190	55,000,000.00	10/07/11
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	05/18/11	0.090	50,000,000.00	08/17/11
City National Bank	06/10/11	0.100	50,000,000.00	09/09/11
Commonwealth Business Bank	04/07/11	0.120	6,000,000.00	07/07/11
Commonwealth Business Bank	05/06/11	0.080	4,000,000.00	08/05/11
Commonwealth Business Bank	06/17/11	0.090	3,000,000.00	08/26/11
Commonwealth Business Bank	03/25/11	0.210	5,000,000.00	09/23/11
Commonwealth Business Bank	05/19/11	0.110	5,000,000.00	10/21/11
Commonwealth Business Bank	05/18/11	0.130	5,000,000.00	11/16/11
Commonwealth Business Bank	06/15/11	0.150	5,000,000.00	12/14/11
Eastern International Bank	01/26/11	0.210	1,900,000.00	07/27/11
HSBC Bank USA, NA	05/18/11	0.090	25,000,000.00	08/17/11
Manufacturers Bank	04/15/11	0.110	100,000,000.00	07/15/11
Manufacturers Bank	04/22/11	0.120	50,000,000.00	07/22/11
Manufacturers Bank	06/16/11	0.110	50,000,000.00	09/15/11
Mission Valley Bank	04/20/11	0.160	7,000,000.00	10/19/11
Nara Bank	04/07/11	0.130	35,000,000.00	07/07/11
Nara Bank	04/13/11	0.100	45,000,000.00	07/13/11
Nara Bank	06/01/11	0.110	60,000,000.00	08/31/11
Nara Bank	06/03/11	0.110	20,000,000.00	09/02/11
Nara Bank	06/17/11	0.120	40,000,000.00	09/16/11
OneUnited Bank	06/01/11	0.120	7,000,000.00	07/06/11
OneUnited Bank	06/10/11	0.090	5,000,000.00	07/15/11
Pacific City Bank	06/03/11	0.100	4,500,000.00	07/08/11
State Bank of India (California)	04/08/11	0.120	3,000,000.00	07/08/11
State Bank of India (California)	04/13/11	0.100	5,000,000.00	07/13/11
State Bank of India (California)	04/21/11	0.120	3,000,000.00	07/21/11
State Bank of India (California)	05/13/11	0.080	2,000,000.00	08/12/11
State Bank of India (California)	05/18/11	0.090	5,000,000.00	08/17/11
State Bank of India (California)	05/26/11	0.120	10,000,000.00	08/25/11
State Bank of India (California)	06/01/11	0.110	3,000,000.00	08/31/11
State Bank of India (California)	06/08/11	0.100	18,000,000.00	09/07/11
State Bank of India (California)	06/15/11	0.100	5,000,000.00	09/14/11
Wilshire State Bank	04/06/11	0.110	39,000,000.00	07/06/11
Wilshire State Bank	04/14/11	0.120	30,000,000.00	07/14/11
Wilshire State Bank	06/09/11	0.110	36,000,000.00	07/14/11
Wilshire State Bank	06/23/11	0.090	78,000,000.00	07/28/11
Wilshire State Bank	05/05/11	0.090	8,000,000.00	08/04/11

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	03/17/11	0.170	5,000,000.00	09/15/11
1st Capital Bank	04/28/11	0.150	1,000,000.00	10/27/11
<u>NEWPORT BEACH</u>				
Commerce National Bank	04/08/11	0.130	2,500,000.00	07/08/11
Commerce National Bank	06/10/11	0.110	16,000,000.00	09/09/11
Commerce National Bank	06/17/11	0.130	4,000,000.00	09/16/11
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	05/06/11	0.110	5,000,000.00	08/05/11
<u>OAKDALE</u>				
Oak Valley Community Bank	06/09/11	0.100	3,500,000.00	09/08/11
<u>OAKLAND</u>				
Metropolitan Bank	04/08/11	0.120	1,500,000.00	07/08/11
Metropolitan Bank	05/06/11	0.090	2,000,000.00	08/05/11
Metropolitan Bank	06/02/11	0.120	1,000,000.00	09/01/11
Metropolitan Bank	06/16/11	0.110	4,500,000.00	09/15/11
<u>ONTARIO</u>				
Citizens Business Bank	04/08/11	0.120	50,000,000.00	07/08/11
Citizens Business Bank	04/29/11	0.120	30,000,000.00	07/29/11
Citizens Business Bank	05/05/11	0.080	30,000,000.00	08/04/11
Citizens Business Bank	05/11/11	0.070	50,000,000.00	08/10/11
Citizens Business Bank	04/08/11	0.140	25,000,000.00	08/11/11
Citizens Business Bank	05/19/11	0.100	30,000,000.00	08/18/11
Citizens Business Bank	06/03/11	0.110	25,000,000.00	09/02/11
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	04/07/11	0.100	5,000,000.00	07/07/11
Malaga Bank, FSB	01/28/11	0.210	8,000,000.00	07/29/11
Malaga Bank, FSB	02/04/11	0.200	9,000,000.00	08/05/11
Malaga Bank, FSB	02/11/11	0.200	10,000,000.00	08/12/11
Malaga Bank, FSB	03/04/11	0.180	4,000,000.00	09/02/11
Malaga Bank, FSB	03/09/11	0.180	12,000,000.00	09/07/11

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	04/13/11	0.100	35,000,000.00	07/13/11
Community Bank	05/11/11	0.070	30,000,000.00	08/10/11
Community Bank	05/27/11	0.110	25,000,000.00	08/26/11
Community Bank	06/15/11	0.100	30,000,000.00	09/14/11
East West Bank	04/14/11	0.110	25,000,000.00	07/14/11
East West Bank	04/14/11	0.110	50,000,000.00	07/14/11
East West Bank	01/13/11	0.230	50,000,000.00	07/14/11
East West Bank	04/27/11	0.120	50,000,000.00	07/27/11
East West Bank	01/28/11	0.230	50,000,000.00	07/29/11
<u>PLACERVILLE</u>				
El Dorado Savings Bank	03/03/11	0.200	5,000,000.00	09/01/11
<u>PLEASANTON</u>				
Valley Community Bank	04/22/11	0.130	6,000,000.00	07/22/11
<u>PORTERVILLE</u>				
Bank of the Sierra	04/08/11	0.130	25,000,000.00	07/08/11
Bank of the Sierra	04/14/11	0.120	5,000,000.00	07/14/11
Bank of the Sierra	05/12/11	0.110	15,000,000.00	08/11/11
Bank of the Sierra	05/13/11	0.090	5,000,000.00	08/18/11
Bank of the Sierra	05/19/11	0.110	5,000,000.00	08/18/11
Bank of the Sierra	06/09/11	0.120	25,000,000.00	09/08/11
<u>RANCHO CORDOVA</u>				
American River Bank	04/06/11	0.110	7,500,000.00	07/06/11
American River Bank	04/08/11	0.130	2,000,000.00	07/08/11
American River Bank	04/13/11	0.110	2,500,000.00	07/13/11
American River Bank	04/20/11	0.140	3,000,000.00	07/20/11
American River Bank	05/06/11	0.100	2,500,000.00	08/05/11
American River Bank	05/13/11	0.090	2,500,000.00	08/12/11
American River Bank	05/19/11	0.110	6,500,000.00	08/18/11
American River Bank	06/02/11	0.130	1,000,000.00	09/01/11
American River Bank	06/16/11	0.120	1,500,000.00	09/15/11
<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

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RICHMOND</u>				
Mechanics Bank, The	04/20/11	0.130	20,000,000.00	07/20/11
Mechanics Bank, The	04/28/11	0.120	20,000,000.00	07/28/11
Mechanics Bank, The	05/19/11	0.100	10,000,000.00	08/18/11
Mechanics Bank, The	06/01/11	0.110	10,000,000.00	08/31/11
<u>ROCKLIN</u>				
Five Star Bank	04/06/11	0.090	14,500,000.00	07/06/11
Five Star Bank	04/20/11	0.120	2,000,000.00	07/20/11
Five Star Bank	05/06/11	0.080	3,000,000.00	08/05/11
Five Star Bank	06/16/11	0.100	10,500,000.00	09/15/11
<u>ROSEMEAD</u>				
Pacific Alliance Bank	01/12/11	0.220	4,000,000.00	07/13/11
Pacific Alliance Bank	03/11/11	0.200	1,500,000.00	09/09/11
<u>ROSEVILLE</u>				
Rabobank, NA	04/06/11	0.110	100,000,000.00	07/06/11
Rabobank, NA	04/15/11	0.120	100,000,000.00	07/15/11
<u>SACRAMENTO</u>				
Bank of Sacramento	04/06/11	0.100	6,000,000.00	07/06/11
Comerica Bank	04/13/11	0.100	50,000,000.00	07/13/11
Comerica Bank	04/20/11	0.130	75,000,000.00	07/20/11
Comerica Bank	05/11/11	0.070	50,000,000.00	08/10/11
Comerica Bank	05/18/11	0.090	25,000,000.00	08/17/11
Comerica Bank	06/02/11	0.120	75,000,000.00	09/01/11
Comerica Bank	06/15/11	0.100	25,000,000.00	09/14/11
Golden 1 Credit Union, The	05/04/11	0.100	50,000,000.00	08/03/11
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	05/27/11	0.100	20,000,000.00	08/26/11
<u>SAN DIEGO</u>				
Mission Federal Credit Union	04/20/11	0.130	10,000,000.00	07/20/11
Torrey Pines Bank	04/07/11	0.120	25,000,000.00	07/07/11
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

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	03/09/11	0.180	4,000,000.00	09/07/11
Union Bank, NA	04/28/11	0.120	150,000,000.00	07/28/11
Union Bank, NA	06/09/11	0.100	150,000,000.00	09/08/11
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	06/15/11	0.100	15,000,000.00	09/14/11
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	01/14/11	0.230	10,000,000.00	07/15/11
American Perspective Bank	05/18/11	0.080	6,000,000.00	08/17/11
<u>SANTA ROSA</u>				
Summit State Bank	04/22/11	0.120	4,000,000.00	07/22/11
Summit State Bank	04/29/11	0.120	3,500,000.00	07/29/11
Summit State Bank	05/04/11	0.100	4,000,000.00	08/03/11
Summit State Bank	05/11/11	0.070	8,000,000.00	08/10/11
Summit State Bank	06/10/11	0.100	12,000,000.00	09/09/11
<u>VACAVILLE</u>				
Travis Credit Union	06/23/11	0.060	40,000,000.00	09/22/11
<u>WALNUT CREEK</u>				
Bank of the West	05/05/11	0.080	134,000,000.00	08/04/11
Bank of the West	06/08/11	0.100	66,000,000.00	09/07/11
Bank of the West	06/17/11	0.120	100,000,000.00	09/16/11
<u>WATSONVILLE</u>				
Santa Cruz County Bank	04/22/11	0.120	2,500,000.00	07/22/11
Santa Cruz County Bank	04/28/11	0.120	5,000,000.00	07/28/11
Santa Cruz County Bank	06/15/11	0.100	5,000,000.00	09/14/11
Santa Cruz County Bank	06/24/11	0.070	4,000,000.00	09/23/11
Santa Cruz County Bank	06/24/11	0.140	2,500,000.00	12/16/11
TOTAL TIME DEPOSITS June 2011			3,968,140,000.00	

BANK DEMAND DEPOSITS

June 2011

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,103,261	\$	2,935,959
2		1,666,986		2,380,185
3		1,893,703		2,675,179
4		1,893,703		2,675,179
5		1,893,703		2,675,179
6		1,453,357		2,312,484
7		1,303,531		2,417,953
8		1,475,695		2,222,466
9		2,150,384		2,222,302
10		2,242,279		2,288,593
11		2,242,279		2,288,593
12		2,242,279		2,288,593
13		2,060,486		2,336,391
14		2,211,157		2,244,058
15		2,010,797		2,397,539
16		1,862,297		2,424,467
17		1,078,814		2,230,341
18		1,078,814		2,230,341
19		1,078,814		2,230,341
20		1,616,246		2,005,681
21		2,316,880		1,847,983
22		2,605,931		3,028,082
23		1,976,626		2,967,295
24		2,243,461		3,866,222
25		2,243,461		3,866,222
26		2,243,461		3,866,222
27		1,659,822		3,247,565
28		1,224,480		2,704,078
29		2,086,103		2,489,195
30		1,890,171		2,629,834
31				

AVERAGE DOLLAR DAYS 1,834,966 ^{al}

^{al} The prescribed bank balance for June was \$1,853,976. This consisted of \$1,736,305 in compensating balances for services, balances for uncollected funds of \$121,649 and a deduction of \$3,978 for June 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 June 15, 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 \$1,736,305,000

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)	06/13/11	06/17/11	\$ 4,887,298,000	\$ 923,158,000	\$ 3,964,140,000	\$ 4,887,298,000
(2)	06/20/11	06/24/11	\$ 3,336,800,000	\$ 4,259,958,000	\$ 3,964,140,000	\$ 8,224,098,000
(3)	06/27/11	07/01/11	\$ (9,166,700,000)	\$ (4,906,742,000)	\$ 3,964,140,000	\$ (942,602,000)
(4)	07/04/11	07/08/11	\$ (342,000,000)	\$ (5,248,742,000)	\$ 3,964,140,000	\$ (1,284,602,000)
(5)	07/11/11	07/15/11	\$ (1,766,300,000)	\$ (7,015,042,000)	\$ 3,964,140,000	\$ (3,050,902,000)
(6)	07/18/11	07/22/11	\$ 262,100,000	\$ (6,752,942,000)	\$ 3,964,140,000	\$ (2,788,802,000)
(7)	07/25/11	07/29/11	\$ (502,500,000)	\$ (7,255,442,000)	\$ 3,964,140,000	\$ (3,291,302,000)
(8)	08/01/11	08/05/11	\$ 355,500,000	\$ (6,899,942,000)	\$ 3,964,140,000	\$ (2,935,802,000)
(9)	08/08/11	08/12/11	\$ 200,800,000	\$ (6,699,142,000)	\$ 3,964,140,000	\$ (2,735,002,000)
(10)	08/15/11	08/19/11	\$ 498,100,000	\$ (6,201,042,000)	\$ 3,964,140,000	\$ (2,236,902,000)

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 \$1,736,305,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

Chairperson

Member

Member