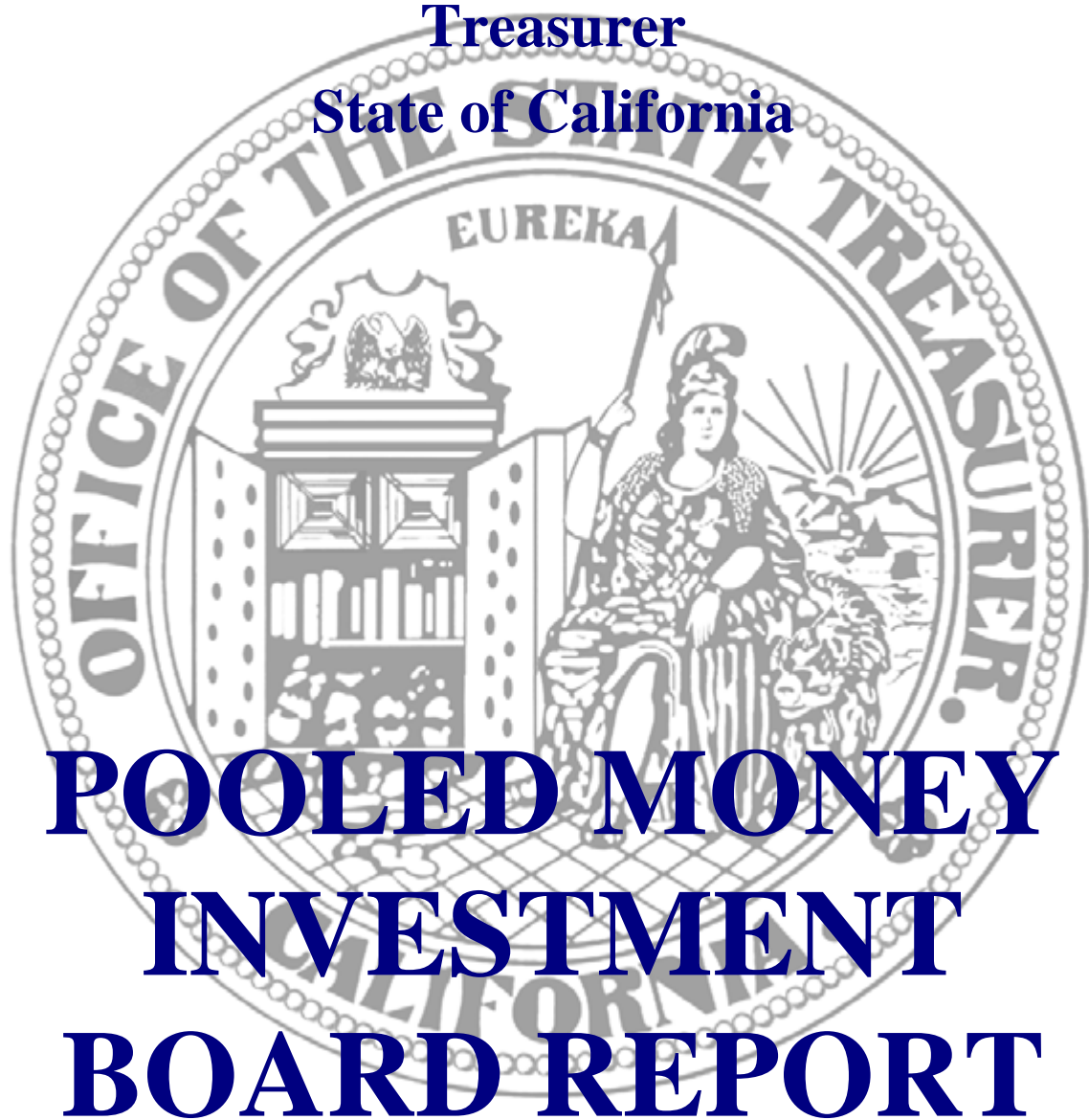


Bill Lockyer

**Treasurer
State of California**



**POOLED MONEY
INVESTMENT
BOARD REPORT**

March 2012

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

March 2012

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POOLED MONEY INVESTMENT ACCOUNT

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

	MARCH 2012	MARCH 2011	CHANGE
Average Daily Portfolio	\$ 63,666,116	\$ 66,930,284	\$ -3,264,168
Accrued Earnings	\$ 20,666	\$ 28,397	\$ -7,731
Effective Yield	0.383 %	0.500 %	-0.117 %
Average Life-Month End (In Days)	243	193	+50
Total Security Transactions			
Amount	\$ 20,523,743	\$ 27,241,149	\$ -6,717,406
Number	412	550	-138
Total Time Deposit Transactions			
Amount	\$ 1,635,000	\$ 2,512,000	\$ -877,000
Number	87	126	-39
Average Workday Investment Activity	\$ 1,007,216	\$ 1,352,416	\$ -345,200
Prescribed Demand Account Balances For Services	\$ 1,856,074	\$ 1,690,870	\$ +165,204

**BILL LOCKYER
TREASURER
STATE OF CALIFORNIA**

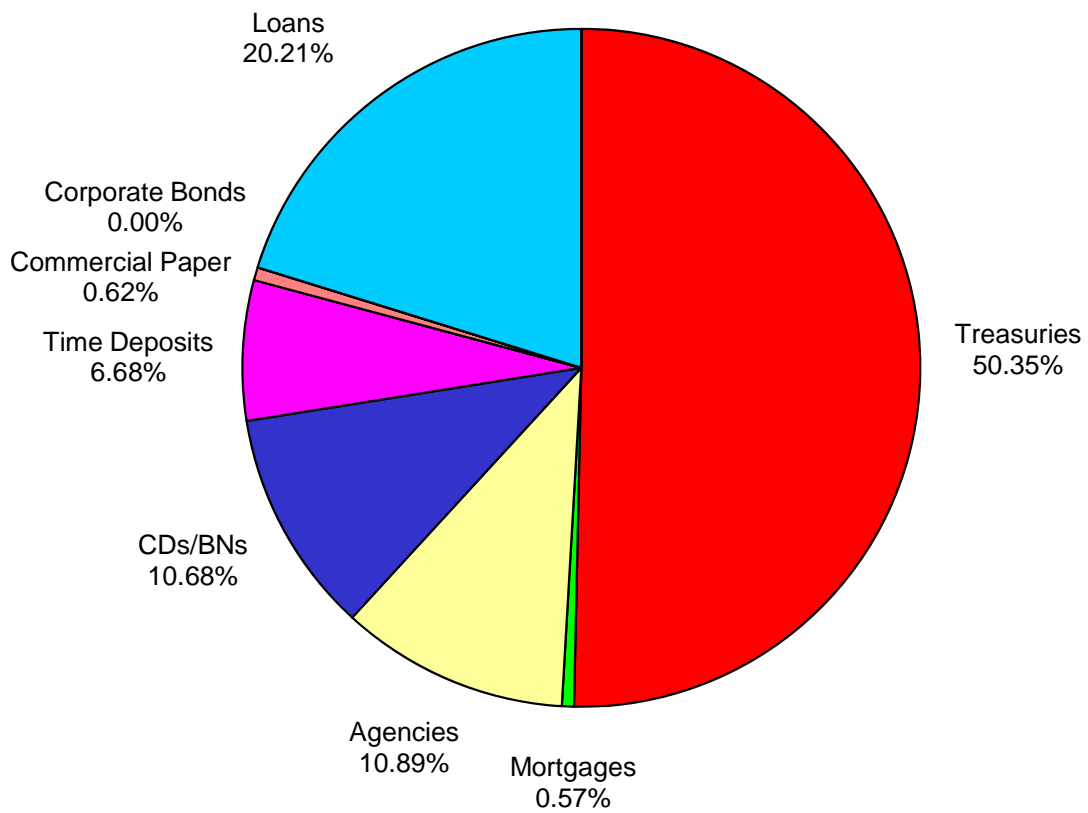
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

<u>TYPE OF SECURITY</u>	March 31, 2012		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 17,422,080	27.07	-1.80
Bonds	0	0.00	0
Notes	14,977,688	23.28	-0.06
Strips	0	0.00	0
Total Government	\$ 32,399,768	50.35	-1.86
Federal Agency Debentures	\$ 1,510,225	2.35	+0.02
Certificates of Deposit	6,875,011	10.68	+3.58
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,791,501	7.45	+0.06
Time Deposits	4,300,640	6.68	+0.15
GNMAs	24	0.00	0
Commercial Paper	399,836	0.62	-1.86
FHLMC/Remics	364,494	0.57	-0.02
Corporate Bonds	0	0.00	0
AB 55 Loans	310,404	0.48	0
GF Loans	12,694,900	19.73	-0.08
NOW Accounts	0	0.00	0
Other	699,922	1.09	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 64,346,725	100.00	

INVESTMENT ACTIVITY

	<u>MARCH 2012</u>		<u>FEBRUARY 2012</u>	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	412	\$ 20,523,743	209	\$ 10,395,496
Other	47	1,071,351	6	487
Time Deposits	87	1,635,000	101	1,790,480
Totals	546	\$ 23,230,094	316	\$ 12,186,463
PMIA Monthly Average Effective Yield	0.383		0.389	
Year to Date Yield Last Day of Month	0.388		0.389	

**Pooled Money Investment Account
Portfolio Composition
\$64.3 Billion
03/31/12**



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>
03/01/12 SALES								
	TR	BILL	03/08/12	0.040%	50,000	343	110,201.39	0.235
	TR	BILL	03/08/12	0.040%	50,000	343	110,201.39	0.235
	TR	BILL	03/08/12	0.040%	50,000	343	110,201.39	0.235
	TR	BILL	03/08/12	0.040%	50,000	343	110,201.39	0.235
	TR	BILL	03/08/12	0.040%	50,000	349	104,680.55	0.219
	TR	BILL	03/08/12	0.040%	50,000	349	104,680.55	0.219
	TR	BILL	03/08/12	0.040%	50,000	349	104,680.55	0.219
	TR	BILL	03/08/12	0.040%	50,000	349	104,680.55	0.219
	TR	BILL	03/08/12	0.030%	50,000	350	107,552.08	0.225
	TR	BILL	03/08/12	0.030%	50,000	350	107,552.08	0.225
	TR	BILL	03/08/12	0.030%	50,000	350	107,552.08	0.225
	TR	BILL	03/08/12	0.030%	50,000	350	107,552.08	0.225

03/01/12 REDEMPTIONS

	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	GE CO	03/01/12	0.120%	50,000	15	2,500.00	0.122	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	BARCLY US	03/01/12	0.150%	50,000	16	3,333.33	0.153	
	CP	FCAR	03/01/12	0.290%	10,000	71	5,719.44	0.295	
	CP	FCAR	03/01/12	0.290%	50,000	71	28,597.22	0.295	
	CP	FCAR	03/01/12	0.290%	50,000	71	28,597.22	0.295	
	CP	NORDEA NA	03/01/12	0.435%	50,000	105	63,437.50	0.443	
	CP	NORDEA NA	03/01/12	0.435%	50,000	105	63,437.50	0.443	
	CP	NORDEA NA	03/01/12	0.435%	50,000	105	63,437.50	0.443	
	CP	NORDEA NA	03/01/12	0.435%	50,000	105	63,437.50	0.443	
	YCD	NORINCHUK	0.170%	03/01/12	0.170%	50,000	7	1,652.78	0.173
	YCD	NORINCHUK	0.170%	03/01/12	0.170%	50,000	7	1,652.78	0.173
	YCD	NORINCHUK	0.170%	03/01/12	0.170%	50,000	7	1,652.78	0.173
	YCD	NORINCHUK	0.170%	03/01/12	0.170%	50,000	7	1,652.78	0.173
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	MONTREAL	0.090%	03/01/12	0.090%	50,000	8	1,000.00	0.092
	YCD	TOKYO-MIT	0.120%	03/01/12	0.120%	50,000	8	1,333.33	0.122
	YCD	TOKYO-MIT	0.120%	03/01/12	0.120%	50,000	8	1,333.33	0.122
	YCD	TOKYO-MIT	0.120%	03/01/12	0.120%	50,000	8	1,333.33	0.122
	YCD	TOKYO-MIT	0.120%	03/01/12	0.120%	50,000	8	1,333.33	0.122
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	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>
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03/01/12 REDEMPTIONS (Continued)

	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132
	YCD	MONTREAL	0.130%	03/01/12	0.130%	50,000	29	5,236.11	0.132

03/01/12 NO PURCHASES

03/02/12 NO REDEMPTIONS

03/02/12 NO PURCHASES

03/05/12 SALES

	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233
	TR	BILL		03/08/12	0.030%	50,000	350	111,413.19	0.233

03/05/12 NO REDEMPTIONS

03/05/12 NO PURCHASES

03/06/12 SALES

	TR	BILL		03/08/12	0.050%	50,000	347	113,770.83	0.240
	TR	BILL		03/08/12	0.050%	50,000	347	113,770.83	0.240
	TR	BILL		03/08/12	0.050%	50,000	348	110,451.39	0.232
	TR	BILL		03/08/12	0.035%	50,000	348	110,493.06	0.232
	TR	BILL		03/08/12	0.035%	50,000	348	110,493.06	0.232
	TR	BILL		03/08/12	0.035%	50,000	348	110,493.06	0.232

03/06/12 NO REDEMPTIONS

03/06/12 NO PURCHASES

03/07/12 NO REDEMPTIONS

03/07/12 PURCHASES

	CP	BARCLY US		03/19/12	0.130%	50,000			
	CP	BARCLY US		03/19/12	0.130%	50,000			
	CP	BARCLY US		03/19/12	0.130%	50,000			
	CP	BARCLY US		03/19/12	0.130%	50,000			
	CP	BARCLY US		03/19/12	0.130%	50,000			
	CP	BARCLY US		03/19/12	0.130%	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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03/07/12 PURCHASES (Continued)

CP		BARCLY US	03/19/12	0.130%	50,000			
CP		BARCLY US	03/19/12	0.130%	50,000			
CP		BARCLY US	03/19/12	0.130%	50,000			
CP		BARCLY US	03/19/12	0.130%	50,000			
CP		BARCLY US	03/19/12	0.130%	50,000			
CP		BARCLY US	03/19/12	0.130%	50,000			

03/08/12 REDEMPTIONS

TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.268%	50,000	345	128,177.08	0.273
TR		BILL	03/08/12	0.270%	50,000	345	129,375.00	0.275
TR		BILL	03/08/12	0.270%	50,000	345	129,375.00	0.275
TR		BILL	03/08/12	0.270%	50,000	345	129,375.00	0.275
TR		BILL	03/08/12	0.270%	50,000	345	129,375.00	0.275
TR		BILL	03/08/12	0.273%	50,000	345	130,572.92	0.278
TR		BILL	03/08/12	0.273%	50,000	345	130,572.92	0.278
TR		BILL	03/08/12	0.273%	50,000	345	130,572.92	0.278
TR		BILL	03/08/12	0.273%	50,000	345	130,572.92	0.278
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.270%	50,000	346	129,750.00	0.275
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255
TR		BILL	03/08/12	0.250%	50,000	364	126,388.89	0.255

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>
03/08/12 PURCHASES								
CP		GE CO	03/12/12	0.070%	50,000			
CP		GE CO	03/12/12	0.070%	50,000			
CP		GE CO	03/12/12	0.070%	50,000			
CP		GE CO	03/12/12	0.070%	50,000			
CP		BARCLY US	03/12/12	0.120%	50,000			
CP		BARCLY US	03/12/12	0.120%	50,000			
CP		BARCLY US	03/12/12	0.120%	50,000			
CP		BARCLY US	03/12/12	0.120%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
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TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
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TR		BILL	03/07/13	0.168%	50,000			
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TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
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TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
TR		BILL	03/07/13	0.168%	50,000			
YCD		NORINCHUK	0.180%	03/19/12	0.180%	50,000		
YCD		NORINCHUK	0.180%	03/19/12	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>

03/08/12 PURCHASES (Continued)

YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000			
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000			
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000			
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000			
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000			
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000			
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000			
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000			
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000			
YCD		MONTREAL	0.150%	04/02/12	0.150%	50,000			

03/09/12 SALES

TR		BILL		04/05/12	0.055%	50,000	325	101,826.39	0.229
TR		BILL		04/05/12	0.055%	50,000	325	101,826.39	0.229
TR		BILL		04/05/12	0.055%	50,000	325	101,826.39	0.229
TR		BILL		04/05/12	0.055%	50,000	325	101,826.39	0.229

03/09/12 NO REDEMPTIONS

03/09/12 NO PURCHASES

03/12/12 REDEMPTIONS

CP		GE CO		03/12/12	0.070%	50,000	4	388.89	0.071
CP		GE CO		03/12/12	0.070%	50,000	4	388.89	0.071
CP		GE CO		03/12/12	0.070%	50,000	4	388.89	0.071
CP		GE CO		03/12/12	0.070%	50,000	4	388.89	0.071
CP		BARCLY US		03/12/12	0.120%	50,000	4	666.67	0.122
CP		BARCLY US		03/12/12	0.120%	50,000	4	666.67	0.122
CP		BARCLY US		03/12/12	0.120%	50,000	4	666.67	0.122
CP		BARCLY US		03/12/12	0.120%	50,000	4	666.67	0.122

03/12/12 PURCHASES

CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000			
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000			
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000			
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000			

03/13/12 NO REDEMPTIONS

03/13/12 NO PURCHASES

03/14/12 NO REDEMPTIONS

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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03/14/12 PURCHASES

CP		GE CO	03/30/12	0.140%	50,000			
CP		GE CO	03/30/12	0.140%	50,000			
CP		GE CO	03/30/12	0.140%	50,000			
CP		GE CO	03/30/12	0.140%	50,000			
CP		GE CO	03/30/12	0.140%	50,000			
CP		GE CO	03/30/12	0.140%	50,000			
CP		GE CO	03/30/12	0.140%	50,000			
CP		GE CO	03/30/12	0.140%	50,000			
CP		GE CO	03/30/12	0.140%	50,000			
CP		GE CO	03/30/12	0.140%	50,000			
CP		GE CO	03/30/12	0.140%	50,000			
CP		GE CO	03/30/12	0.140%	50,000			

03/15/12 REDEMPTIONS

TR		NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR		NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR		NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR		NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR		NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR		NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR		NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR		NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR		NOTE	1.375%	03/15/12	0.271%	50,000	371	138,402.11	0.270
TR		NOTE	1.375%	03/15/12	0.275%	50,000	371	140,355.26	0.274
TR		NOTE	1.375%	03/15/12	0.275%	50,000	371	140,355.26	0.274
TR		NOTE	1.375%	03/15/12	0.275%	50,000	371	140,355.26	0.274
TR		NOTE	1.375%	03/15/12	0.275%	50,000	371	140,355.26	0.274

03/15/12 PURCHASES

TR		NOTE	0.375%	03/15/15	0.585%	50,000			
TR		NOTE	0.375%	03/15/15	0.585%	50,000			
TR		NOTE	0.375%	03/15/15	0.585%	50,000			
TR		NOTE	0.375%	03/15/15	0.585%	50,000			
TR		NOTE	0.375%	03/15/15	0.586%	50,000			
TR		NOTE	0.375%	03/15/15	0.586%	50,000			
TR		NOTE	0.375%	03/15/15	0.586%	50,000			
TR		NOTE	0.375%	03/15/15	0.586%	50,000			
TR		NOTE	0.375%	03/15/15	0.588%	50,000			
TR		NOTE	0.375%	03/15/15	0.588%	50,000			
TR		NOTE	0.375%	03/15/15	0.588%	50,000			
TR		NOTE	0.375%	03/15/15	0.588%	50,000			
TR		NOTE	0.375%	03/15/15	0.588%	50,000			
TR		NOTE	0.375%	03/15/15	0.588%	50,000			
TR		NOTE	0.375%	03/15/15	0.588%	50,000			
TR		NOTE	0.375%	03/15/15	0.588%	50,000			
YCD		NORINCHUK	0.170%	03/22/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	03/22/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	03/22/12	0.170%	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>	
03/15/12 PURCHASES (Continued)									
	YCD	NORINCHUK	0.170%	03/22/12	0.170%	50,000			
	YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000			
	YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000			
	YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000			
	YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000			
	YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000			
	YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000			
	YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000			
	YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000			
	YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000			
	YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000			
03/16/12 NO REDEMPTIONS									
03/16/12 PURCHASES									
	YCD	NORINCHUK	0.190%	03/30/12	0.190%	50,000			
	YCD	NORINCHUK	0.190%	03/30/12	0.190%	50,000			
	YCD	NORINCHUK	0.190%	03/30/12	0.190%	50,000			
	YCD	NORINCHUK	0.190%	03/30/12	0.190%	50,000			
	YCD	NORINCHUK	0.190%	03/30/12	0.190%	50,000			
03/19/12 SALES									
	TR	NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109
	TR	NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109
	TR	NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109
	TR	NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109
	TR	NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109
	TR	NOTE	0.375%	03/15/15	0.565%	50,000	4	33,288.04	6.109
03/19/12 REDEMPTIONS									
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	CP	BARCLY US		03/19/12	0.130%	50,000	12	2,166.67	0.132
	YCD	NORINCHUK	0.180%	03/19/12	0.180%	50,000	11	2,750.00	0.183
	YCD	NORINCHUK	0.180%	03/19/12	0.180%	50,000	11	2,750.00	0.183
03/19/12 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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03/20/12 NO REDEMPTIONS

03/20/12 PURCHASES

CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000		
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000		
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000		
CD		UNIONBANK	0.150%	04/02/12	0.150%	50,000		
CP		GE CO		03/29/12	0.130%	50,000		
CP		GE CO		03/29/12	0.130%	50,000		
CP		BARCLY US		04/02/12	0.130%	50,000		
CP		BARCLY US		04/02/12	0.130%	50,000		
CP		BARCLY US		04/02/12	0.130%	50,000		
CP		BARCLY US		04/02/12	0.130%	50,000		
CP		BARCLY US		04/02/12	0.130%	50,000		
CP		BARCLY US		04/02/12	0.130%	50,000		
CP		BARCLY US		04/02/12	0.130%	50,000		
YCD		TOKYO-MIT	0.150%	03/30/12	0.150%	50,000		
YCD		TOKYO-MIT	0.150%	03/30/12	0.150%	50,000		
YCD		SUMITOMO	0.140%	04/02/12	0.140%	50,000		
YCD		SUMITOMO	0.140%	04/02/12	0.140%	50,000		
YCD		TOKYO-MIT	0.150%	04/02/12	0.150%	50,000		
YCD		TOKYO-MIT	0.150%	04/02/12	0.150%	50,000		
YCD		TOKYO-MIT	0.150%	04/02/12	0.150%	50,000		
YCD		TOKYO-MIT	0.150%	04/02/12	0.150%	50,000		

03/21/12 NO REDEMPTIONS

03/21/12 PURCHASES

CP		BARCLY US		03/30/12	0.120%	50,000		
CP		BARCLY US		03/30/12	0.120%	50,000		
CP		BARCLY US		03/30/12	0.120%	50,000		
CP		BARCLY US		03/30/12	0.120%	50,000		
TR		BILL		03/07/13	0.190%	50,000		
TR		BILL		03/07/13	0.190%	50,000		
TR		BILL		03/07/13	0.190%	50,000		
TR		BILL		03/07/13	0.190%	50,000		
TR		BILL		03/07/13	0.190%	50,000		
TR		BILL		03/07/13	0.190%	50,000		
TR		BILL		03/07/13	0.190%	50,000		
TR		BILL		03/07/13	0.190%	50,000		
YCD		MONTREAL	0.150%	04/11/12	0.150%	50,000		
YCD		MONTREAL	0.150%	04/11/12	0.150%	50,000		

03/22/12 REDEMPTIONS

YCD		NORINCHUK	0.170%	03/22/12	0.170%	50,000	7	1,652.77	0.172
YCD		NORINCHUK	0.170%	03/22/12	0.170%	50,000	7	1,652.77	0.172
YCD		NORINCHUK	0.170%	03/22/12	0.170%	50,000	7	1,652.77	0.172
YCD		NORINCHUK	0.170%	03/22/12	0.170%	50,000	7	1,652.77	0.172

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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03/22/12 NO PURCHASES

03/23/12 SALES

TR	BILL		04/05/12	0.020%	50,000	340	101,371.53	0.218
TR	BILL		04/05/12	0.015%	50,000	344	110,052.09	0.234
TR	BILL		04/05/12	0.015%	50,000	344	113,770.84	0.241
TR	BILL		04/05/12	0.015%	50,000	344	113,770.84	0.241
TR	BILL		04/05/12	0.015%	50,000	344	113,770.84	0.241
TR	BILL		04/05/12	0.015%	50,000	344	113,770.84	0.241
TR	BILL		04/05/12	0.020%	50,000	344	108,722.22	0.231
TR	BILL		04/05/12	0.020%	50,000	344	108,722.22	0.231
TR	BILL		04/05/12	0.020%	50,000	344	108,722.22	0.231
TR	BILL		04/05/12	0.020%	50,000	344	108,722.22	0.231

03/23/12 NO REDEMPTIONS

03/23/12 NO PURCHASES

03/26/12 NO REDEMPTIONS

03/26/12 NO PURCHASES

03/27/12 REDEMPTIONS

YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000	12	2,166.67	0.132
YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000	12	2,166.67	0.132
YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000	12	2,166.67	0.132
YCD	SUMITOMO	0.130%	03/27/12	0.130%	50,000	12	2,166.67	0.132
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142
YCD	TOKYO-MIT	0.140%	03/27/12	0.140%	50,000	12	2,333.33	0.142

03/27/12 NO PURCHASES

03/28/12 NO REDEMPTIONS

03/28/12 PURCHASES

CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
CD	UNIONBANK	0.190%	05/01/12	0.190%	50,000			
YCD	TOKYO-MIT	0.160%	04/09/12	0.160%	50,000			
YCD	TOKYO-MIT	0.160%	04/09/12	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>
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03/28/12 PURCHASES (Continued)

YCD		TOKYO-MIT	0.160%	04/09/12	0.160%	50,000		
YCD		TOKYO-MIT	0.160%	04/09/12	0.160%	50,000		
YCD		NORINCHUK	0.180%	04/09/12	0.180%	50,000		
YCD		NORINCHUK	0.180%	04/09/12	0.180%	50,000		
YCD		NORINCHUK	0.180%	04/09/12	0.180%	50,000		
YCD		NORINCHUK	0.180%	04/09/12	0.180%	50,000		
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000		
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000		
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000		
YCD		SCOTIA	0.130%	05/01/12	0.130%	50,000		
YCD		STNDRD CH	0.150%	05/01/12	0.150%	50,000		
YCD		STNDRD CH	0.150%	05/01/12	0.150%	50,000		
YCD		STNDRD CH	0.150%	05/01/12	0.150%	50,000		
YCD		STNDRD CH	0.150%	05/01/12	0.150%	50,000		
YCD		MIZUHO	0.170%	05/01/12	0.170%	50,000		
YCD		MIZUHO	0.170%	05/01/12	0.170%	50,000		
YCD		MIZUHO	0.170%	05/01/12	0.170%	50,000		
YCD		MIZUHO	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		

03/29/12 REDEMPTIONS

CP		GE CO	03/29/12	0.130%	50,000	9	1,625.00	0.132
CP		GE CO	03/29/12	0.130%	50,000	9	1,625.00	0.132

03/29/12 PURCHASES

YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000		
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000		
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000		
YCD		SVENSKA	0.150%	05/01/12	0.150%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	25,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		
YCD		UBS	0.170%	05/01/12	0.170%	50,000		

03/30/12 REDEMPTIONS

CP		BARCLY US	03/30/12	0.120%	50,000	9	1,500.00	0.122
CP		BARCLY US	03/30/12	0.120%	50,000	9	1,500.00	0.122
CP		BARCLY US	03/30/12	0.120%	50,000	9	1,500.00	0.122
CP		BARCLY US	03/30/12	0.120%	50,000	9	1,500.00	0.122
CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142
CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142
CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142
CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142

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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03/30/12 REDEMPTIONS (Continued)

CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
CP		GE CO	03/30/12	0.140%	50,000	16	3,111.11	0.142	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
CP		GE CO	03/30/12	0.130%	50,000	31	5,597.22	0.131	
YCD		TOKYO-MIT	0.150%	03/30/12	0.150%	50,000	10	2,083.33	0.152
YCD		TOKYO-MIT	0.150%	03/30/12	0.150%	50,000	10	2,083.33	0.152
YCD		NORINCHUK	0.190%	03/30/12	0.190%	50,000	14	3,694.44	0.193
YCD		NORINCHUK	0.190%	03/30/12	0.190%	50,000	14	3,694.44	0.193
YCD		NORINCHUK	0.190%	03/30/12	0.190%	50,000	14	3,694.44	0.193
YCD		NORINCHUK	0.190%	03/30/12	0.190%	50,000	14	3,694.44	0.193
YCD		NORINCHUK	0.190%	03/30/12	0.190%	50,000	14	3,694.44	0.193

03/30/12 PURCHASES

TR		BILL		03/07/13	0.165%	50,000			
TR		BILL		03/07/13	0.165%	50,000			
TR		BILL		03/07/13	0.165%	50,000			
TR		BILL		03/07/13	0.165%	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	01/06/12	0.070	2,000,000.00	04/06/12
New Omni Bank, NA	01/12/12	0.080	3,000,000.00	04/12/12
New Omni Bank, NA	01/19/12	0.090	2,000,000.00	04/19/12
New Omni Bank, NA	01/26/12	0.100	2,000,000.00	04/26/12
New Omni Bank, NA	02/02/12	0.120	2,000,000.00	05/03/12
New Omni Bank, NA	02/09/12	0.140	2,000,000.00	05/10/12
New Omni Bank, NA	02/17/12	0.170	2,000,000.00	05/18/12
New Omni Bank, NA	03/01/12	0.170	2,000,000.00	05/31/12
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
<u>ARCADIA</u>				
American Plus Bank, NA	02/16/12	0.150	240,000.00	05/17/12
<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	02/29/12	0.120	20,000,000.00	04/04/12
Pacific Trust Bank, FSB	02/02/12	0.110	20,000,000.00	05/03/12
<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	10/05/11	0.110	10,000,000.00	04/04/12

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	01/06/12	0.060	80,000,000.00	04/06/12
Westamerica Bank	10/13/11	0.080	65,000,000.00	04/12/12
Westamerica Bank	01/20/12	0.080	25,000,000.00	04/20/12
Westamerica Bank	01/27/12	0.090	30,000,000.00	04/27/12
Westamerica Bank	02/08/12	0.120	75,000,000.00	05/09/12
Westamerica Bank	03/02/12	0.140	25,000,000.00	06/01/12
<u>FOLSOM</u>				
Folsom Lake Bank	01/18/12	0.090	1,500,000.00	04/18/12
Folsom Lake Bank	02/03/12	0.120	3,500,000.00	05/04/12
<u>FRESNO</u>				
Central Valley Community Bank	02/29/12	0.160	5,000,000.00	05/30/12
Central Valley Community Bank	03/15/12	0.140	5,000,000.00	06/14/12
<u>IRVINE</u>				
CommerceWest Bank, NA	01/12/12	0.070	5,000,000.00	04/12/12
CommerceWest Bank, NA	02/03/12	0.110	2,500,000.00	05/04/12
CommerceWest Bank, NA	02/09/12	0.130	2,500,000.00	05/10/12
CommerceWest Bank, NA	03/16/12	0.140	5,000,000.00	06/15/12
First Foundation Bank	01/13/12	0.050	9,000,000.00	04/13/12
First Foundation Bank	02/15/12	0.130	9,000,000.00	05/16/12
<u>LAFAYETTE</u>				
California Bank of Commerce	01/19/12	0.080	5,000,000.00	04/19/12
California Bank of Commerce	03/16/12	0.210	10,000,000.00	09/14/12
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	01/20/12	0.060	35,000,000.00	04/20/12
Farmers & Merchants Bk Cen CA	01/26/12	0.070	35,000,000.00	04/26/12
Farmers & Merchants Bk Cen CA	02/29/12	0.140	35,000,000.00	05/30/12
Farmers & Merchants Bk Cen CA	03/14/12	0.110	20,000,000.00	06/13/12
<u>LOS ANGELES</u>				
1st Century Bank, NA	01/18/12	0.090	6,000,000.00	04/18/12
1st Century Bank, NA	01/27/12	0.100	12,000,000.00	04/27/12
1st Century Bank, NA	02/03/12	0.120	16,000,000.00	05/04/12
BBCN Bank	02/29/12	0.140	60,000,000.00	05/30/12

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
Center Bank	01/13/12	0.050	55,000,000.00	04/13/12
Center Bank	12/07/11	0.070	10,000,000.00	06/06/12
Center Bank	12/16/11	0.080	35,000,000.00	06/15/12
City National Bank	01/18/12	0.090	50,000,000.00	04/18/12
City National Bank	03/09/12	0.130	50,000,000.00	06/08/12
City National Bank	03/15/12	0.180	50,000,000.00	08/15/12
Commonwealth Business Bank	12/14/11	0.070	5,000,000.00	04/12/12
Eastern International Bank	01/25/12	0.100	1,900,000.00	07/25/12
HSBC Bank USA, NA	02/15/12	0.160	25,000,000.00	05/16/12
Manufacturers Bank	01/13/12	0.070	100,000,000.00	04/13/12
Manufacturers Bank	01/20/12	0.080	50,000,000.00	04/20/12
Manufacturers Bank	03/15/12	0.140	50,000,000.00	06/14/12
Mission Valley Bank	01/18/12	0.110	7,000,000.00	07/18/12
Nara Bank	01/12/12	0.050	35,000,000.00	04/12/12
Nara Bank	01/18/12	0.060	45,000,000.00	04/18/12
Open Bank	03/29/12	0.150	2,000,000.00	06/28/12
Opus Bank	02/03/12	0.130	30,000,000.00	05/04/12
Pacific City Bank	01/05/12	0.070	18,000,000.00	04/05/12
Pacific City Bank	02/28/12	0.150	15,000,000.00	05/30/12
Pacific City Bank	03/16/12	0.140	4,500,000.00	06/15/12
Shinhan Bank America	02/16/12	0.170	10,000,000.00	05/17/12
Shinhan Bank America	03/09/12	0.130	10,000,000.00	06/08/12
State Bank of India (California)	01/06/12	0.070	3,000,000.00	04/06/12
State Bank of India (California)	01/11/12	0.070	5,000,000.00	04/11/12
State Bank of India (California)	01/19/12	0.090	3,000,000.00	04/19/12
State Bank of India (California)	02/09/12	0.140	2,000,000.00	05/10/12
State Bank of India (California)	02/15/12	0.160	5,000,000.00	05/16/12
State Bank of India (California)	02/16/12	0.180	10,000,000.00	05/24/12
State Bank of India (California)	02/29/12	0.170	9,000,000.00	05/30/12
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
Wilshire State Bank	01/06/12	0.060	78,000,000.00	04/06/12
Wilshire State Bank	12/15/11	0.060	66,000,000.00	04/13/12
Wilshire State Bank	01/19/12	0.080	8,000,000.00	04/19/12
Wilshire State Bank	03/14/12	0.130	39,000,000.00	06/13/12
<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	01/13/12	0.090	1,500,000.00	04/13/12
Metropolitan Bank	02/03/12	0.130	2,000,000.00	05/04/12
Metropolitan Bank	03/01/12	0.180	1,000,000.00	05/31/12
Metropolitan Bank	03/15/12	0.170	4,500,000.00	06/14/12
<u>ONTARIO</u>				
Citizens Business Bank	01/13/12	0.070	50,000,000.00	04/13/12
Citizens Business Bank	01/27/12	0.090	30,000,000.00	04/27/12
Citizens Business Bank	02/02/12	0.110	30,000,000.00	05/03/12
Citizens Business Bank	02/08/12	0.120	50,000,000.00	05/09/12
Citizens Business Bank	02/16/12	0.170	30,000,000.00	05/17/12
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
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	01/12/12	0.050	5,000,000.00	04/12/12
Malaga Bank, FSB	01/27/12	0.070	8,000,000.00	04/27/12
Malaga Bank, FSB	02/03/12	0.090	9,000,000.00	05/04/12
Malaga Bank, FSB	02/09/12	0.110	10,000,000.00	05/10/12
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
<u>PASADENA</u>				
Community Bank	10/12/11	0.090	35,000,000.00	04/11/12
Community Bank	11/09/11	0.080	30,000,000.00	05/09/12
Community Bank	12/14/11	0.090	30,000,000.00	06/13/12

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	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
East West Bank	10/28/11	0.110	50,000,000.00	04/27/12
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
<u>PORTERVILLE</u>				
Bank of the Sierra	01/06/12	0.070	25,000,000.00	04/06/12
Bank of the Sierra	01/12/12	0.080	5,000,000.00	04/12/12
Bank of the Sierra	02/09/12	0.140	15,000,000.00	05/10/12
Bank of the Sierra	02/16/12	0.180	10,000,000.00	05/17/12
Bank of the Sierra	03/08/12	0.140	25,000,000.00	06/07/12
<u>RANCHO CORDOVA</u>				
American River Bank	01/06/12	0.070	2,000,000.00	04/06/12
American River Bank	01/11/12	0.070	2,500,000.00	04/11/12
American River Bank	01/18/12	0.090	3,000,000.00	04/18/12
American River Bank	02/03/12	0.120	2,500,000.00	05/04/12
American River Bank	02/09/12	0.140	2,500,000.00	05/10/12
American River Bank	01/11/12	0.080	7,500,000.00	05/10/12
American River Bank	02/16/12	0.180	6,500,000.00	05/17/12
American River Bank	03/01/12	0.170	1,000,000.00	05/31/12
American River Bank	03/15/12	0.150	1,500,000.00	06/14/12
<u>REDWOOD CITY</u>				
Provident Credit Union	10/20/11	0.110	20,000,000.00	04/19/12
Provident Credit Union	12/01/11	0.110	20,000,000.00	05/31/12
<u>RICHMOND</u>				
Mechanics Bank, The	01/18/12	0.090	20,000,000.00	04/18/12
Mechanics Bank, The	01/26/12	0.100	20,000,000.00	04/26/12
Mechanics Bank, The	02/16/12	0.180	10,000,000.00	05/17/12
Mechanics Bank, The	02/29/12	0.170	10,000,000.00	05/17/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ROCKLIN</u>				
Five Star Bank	01/06/12	0.060	14,500,000.00	04/06/12
Five Star Bank	01/18/12	0.080	2,000,000.00	04/18/12
Five Star Bank	02/03/12	0.110	3,000,000.00	05/04/12
Five Star Bank	02/16/12	0.170	8,000,000.00	05/17/12
Five Star Bank	03/15/12	0.140	10,500,000.00	06/14/12
<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	01/05/12	0.080	50,000,000.00	04/05/12
Rabobank, NA	01/11/12	0.070	100,000,000.00	04/11/12
Rabobank, NA	01/20/12	0.090	100,000,000.00	04/20/12
Rabobank, NA	01/26/12	0.100	50,000,000.00	04/26/12
<u>SACRAMENTO</u>				
Bank of Sacramento	10/05/11	0.110	6,000,000.00	04/04/12
Bank of Sacramento	10/27/11	0.110	4,000,000.00	04/26/12
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	10/12/11	0.070	2,000,000.00	04/11/12
Merchants National Bank of Sacramento	11/09/11	0.060	2,000,000.00	05/09/12
Merchants National Bank of Sacramento	11/30/11	0.100	2,000,000.00	05/30/12
Merchants National Bank of Sacramento	12/07/11	0.070	2,000,000.00	06/06/12
River City Bank	11/18/11	0.100	20,000,000.00	05/18/12
River City Bank	12/09/11	0.070	15,000,000.00	06/08/12
<u>SAN DIEGO</u>				
Mission Federal Credit Union	01/18/12	0.080	10,000,000.00	04/18/12
Torrey Pines Bank	11/17/11	0.070	15,000,000.00	05/17/12
Torrey Pines Bank	11/30/11	0.100	25,000,000.00	05/30/12
Torrey Pines Bank	01/05/12	0.090	25,000,000.00	07/05/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>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	01/13/12	0.050	10,000,000.00	04/13/12
American Perspective Bank	02/15/12	0.160	6,000,000.00	08/15/12
<u>SANTA ROSA</u>				
Summit State Bank	01/20/12	0.080	4,000,000.00	04/20/12
Summit State Bank	01/27/12	0.090	3,500,000.00	04/27/12
Summit State Bank	02/01/12	0.100	4,000,000.00	05/02/12
Summit State Bank	02/08/12	0.120	8,000,000.00	05/09/12
Summit State Bank	12/09/11	0.090	12,000,000.00	06/08/12
<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	02/02/12	0.110	134,000,000.00	05/03/12
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
<u>WATSONVILLE</u>				
Santa Cruz County Bank	03/15/12	0.100	5,000,000.00	04/19/12
Santa Cruz County Bank	03/23/12	0.150	6,500,000.00	06/22/12
Santa Cruz County Bank	03/30/12	0.130	2,500,000.00	06/29/12
TOTAL TIME DEPOSITS March 2012			4,300,640,000.00	

BANK DEMAND DEPOSITS

MARCH 2012

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	2,098,364	\$	2,732,097
2		1,633,853		2,396,850
3		1,633,853		2,396,850
4		1,633,853		2,396,850
5		2,084,838		2,337,232
6		2,155,103		1,975,090
7		2,067,421		2,111,040
8		1,492,356		2,003,985
9		1,657,805		1,847,919
10		1,657,805		1,847,919
11		1,657,805		1,847,919
12		2,027,138		1,808,326
13		2,007,961		1,699,573
14		1,675,953		2,056,801
15		2,069,101		2,403,895
16		1,986,920		2,489,698
17		1,986,920		2,489,698
18		1,986,920		2,489,698
19		2,302,026		1,921,418
20		2,392,454		1,735,931
21		1,925,862		3,237,624
22		1,641,467		2,495,404
23		1,512,667		2,026,258
24		1,512,667		2,026,258
25		1,512,667		2,026,258
26		1,999,510		1,941,240
27		2,208,835		1,723,561
28		2,057,188		1,674,096
29		2,086,014		2,198,762
30		2,144,012		2,742,601
31		2,144,012		2,746,962

AVERAGE DOLLAR DAYS 1,901,721 ^{al}

^{al} The prescribed bank balance for March was \$1,943,557. This consisted of \$1,856,074 in compensating balances for services, balances for uncollected funds of \$91,407 and a deduction of \$3,924 for March 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 March 21, 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 1,856,074,000.00

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)	03/19/12	03/23/12	\$ 1,149,600,000	\$ (1,234,240,000)	\$ 4,283,640,000	\$ 3,049,400,000
(2)	03/26/12	03/30/12	\$ 55,000,000	\$ (1,179,240,000)	\$ 4,283,640,000	\$ 3,104,400,000
(3)	04/02/12	04/06/12	\$ (1,133,700,000)	\$ (2,312,940,000)	\$ 4,283,640,000	\$ 1,970,700,000
(4)	04/09/12	04/13/12	\$ 359,100,000	\$ (1,953,840,000)	\$ 4,283,640,000	\$ 2,329,800,000
(5)	04/16/12	04/20/12	\$ 5,260,300,000	\$ 3,306,460,000	\$ 4,283,640,000	\$ 7,590,100,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 1,856,074,000.00.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

Chairperson

Member

Dated: March 21, 2012

* Government Code

Member