State of California
Pooled Money Investment Account
Market Valuation
2/28/2014

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	$ 14,034,219,340.29	$ 14,044,878,500.00	NA
Notes	$ 17,663,525,722.15	$ 17,684,438,000.00	$ 16,379,447.50
Federal Agency:			
SBA	$ 556,936,495.80	$ 552,938,274.41	$ 524,140.43
MBS-REMICs	$ 135,585,812.27	$ 146,375,575.58	$ 646,962.57
Debentures	$ 1,370,954,402.35	$ 1,369,203,980.00	$ 6,183,415.34
Debentures FR	$ -	$ -	$ -
Discount Notes	$ 1,298,933,000.02	$ 1,299,866,000.00	NA
GNMA	$ -	$ -	$ -
Supranational Debentures	$ 149,896,019.16	$ 149,932,500.00	$ 99,306.00
CDs and YCDs FR	$ -	$ -	$ -
Bank Notes	$ 300,000,000.00	$ 299,896,583.11	$ 29,666.67
CDs and YCDs	$ 7,925,137,793.33	$ 7,922,543,739.03	$ 4,021,618.03
Commercial Paper	$ 5,173,320,965.28	$ 5,173,163,930.53	NA
Corporate:			
Bonds FR	$ -	$ -	$ -
Bonds	$ -	$ -	$ -
Repurchase Agreements	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -
Time Deposits	$ 4,572,640,000.00	$ 4,572,640,000.00	NA
AB 55 & GF Loans	$ 2,388,928,682.49	$ 2,388,928,682.49	NA
TOTAL	$ 55,570,078,233.14	$ 55,604,805,765.15	$ 27,884,556.54

Fair Value Including Accrued Interest $ 55,632,690,321.69

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and
Reverse Repurchase agreements are carried at portfolio book value (carrying cost).