

**State of California
Pooled Money Investment Account
Market Valuation
5/31/2014**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch.		
United States Treasury:				
Bills	\$ 12,087,174,165.89		\$ 12,095,951,000.00	NA
Notes	\$ 18,466,419,909.30		\$ 18,487,427,000.00	\$ 19,715,329.50
Federal Agency:				
SBA	\$ 568,021,229.46		\$ 564,918,697.72	\$ 526,474.94
MBS-REMICs	\$ 125,318,457.02		\$ 134,632,028.85	\$ 597,361.84
Debentures	\$ 1,544,314,708.67		\$ 1,542,810,000.00	\$ 2,771,707.10
Debentures FR	\$ -		\$ -	\$ -
Discount Notes	\$ 1,674,216,656.28		\$ 1,674,953,750.00	NA
GNMA	\$ -		\$ -	\$ -
Supranational Debentures	\$ 149,906,515.88		\$ 150,187,000.00	\$ 114,931.00
CDs and YCDs FR	\$ -		\$ -	\$ -
Bank Notes	\$ 500,000,000.00		\$ 499,994,800.54	\$ 242,333.33
CDs and YCDs	\$ 11,800,029,893.19		\$ 11,796,822,749.11	\$ 5,070,548.59
Commercial Paper	\$ 6,997,734,819.46		\$ 6,998,408,736.09	NA
Corporate:				
Bonds FR	\$ -		\$ -	\$ -
Bonds	\$ -		\$ -	\$ -
Repurchase Agreements	\$ -		\$ -	\$ -
Reverse Repurchase	\$ -		\$ -	\$ -
Time Deposits	\$ 4,680,140,000.00		\$ 4,680,140,000.00	NA
AB 55 & GF Loans	\$ 273,223,416.02		\$ 273,223,416.02	NA
TOTAL	\$ 58,866,499,771.17		\$ 58,899,469,178.33	\$ 29,038,686.30

Fair Value Including Accrued Interest \$ 58,928,507,864.63

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