

## State of California Pooled Money Investment Account Market Valuation 1/31/2015

Description	Carrying Cost Plus Accrued Interest Purch.			Fair Value		Accrued Interest	
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United States Treasury:							
Bills	\$	10,936,611,669.26	\$	10,945,395,500.00		NA	
Notes	\$	18,014,588,200.77	\$	18,046,655,000.00	\$	19,820,671.50	
Federal Agency:							
SBA	\$	595,672,192.43	\$	590,548,124.79	\$	531,041.68	
MBS-REMICs	\$	100,382,176.58	\$	107,074,639.51	\$	477,927.06	
Debentures	\$	1,961,911,663.14	\$	1,962,180,350.00	\$	4,784,800.52	
Debentures FR	\$	-	\$	-	\$	-	
Discount Notes	\$	1,499,367,340.26	\$	1,499,647,500.00		NA	
GNMA	\$	-	\$	-	\$	-	
Supranational Debentures	\$	450,246,568.19	\$	451,066,000.00	\$	1,003,908.00	
CDs and YCDs FR	\$	-	\$	-	\$	-	
Bank Notes	\$	600,000,000.00	\$	599,886,059.19	\$	337,861.12	
CDs and YCDs	\$	11,450,044,948.50	\$	11,445,870,400.34	\$	5,453,840.25	
Commercial Paper	\$	6,793,416,931.11	\$	6,794,457,472.18		NA	
Corporate:							
Bonds FR	\$	-	\$	-	\$	-	
Bonds	\$	-	\$	-	\$	-	
Repurchase Agreements	\$	-	\$	-	\$	-	
Reverse Repurchase	\$	-	\$	-	\$	-	
Time Deposits	\$	5,118,740,000.00	\$	5,118,740,000.00		NA	
AB 55 & GF Loans	\$	2,938,218,523.59	\$	2,938,218,523.59		NA	
TOTAL	\$	60,459,200,213.83	\$	60,499,739,569.60	\$	32,410,050.13	

Fair Value Including Accrued Interest

60,532,149,619.73

\$

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