

## State of California Pooled Money Investment Account Market Valuation 4/30/2015

Description /		Carrying Cost Plus Accrued Interest Purch.		Fair Value		Accrued Interest	
United States Treasury:							
Bills	\$	11,733,359,499.10	\$	11,743,461,000.00		NA	
Notes	\$	20,420,040,737.92	\$	20,435,301,000.00	\$	32,150,882.00	
Federal Agency:							
SBA	\$	579,255,766.99	\$	574,223,498.02	\$	514,311.68	
MBS-REMICs	\$	93,829,582.71	\$	100,409,699.04	\$	446,304.38	
Debentures	\$	1,834,442,729.67	\$	1,834,344,600.00	\$	2,549,467.27	
Debentures FR	\$	-	\$	-	\$	-	
Discount Notes	\$	4,493,250,395.77	\$	4,494,182,000.00		NA	
GNMA	\$	-	\$	-	\$	-	
Supranational Debentures	\$	450,189,038.36	\$	450,618,000.00	\$	425,533.00	
CDs and YCDs FR	\$		\$		\$	-	
Bank Notes	\$	600,000,000.00	\$	599,847,418.61	\$	281,499.99	
CDs and YCDs	\$	14,600,056,150.54	\$	14,595,254,256.88	\$	7,367,375.00	
Commercial Paper	\$	7,396,496,277.80	\$	7,396,682,000.01		NA	
Corporate:							
Bonds FR	\$	-	\$	-	\$	-	
Bonds	\$	-	\$	-	\$	-	
Repurchase Agreements	\$	100,000,000.00	\$	100,000,000.00		NA	
Reverse Repurchase	\$	-	\$	-	\$		
Time Deposits	\$	5,236,540,000.00	\$	5,236,540,000.00		NA	
AB 55 & GF Loans	\$	353,958,755.13	\$	353,958,755.13		NA	
TOTAL	\$	67,891,418,933.99	\$	67,914,822,227.69	\$	43,735,373.32	

Fair Value Including Accrued Interest

\$ 67,958,557,601.01

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