

State of California Pooled Money Investment Account Market Valuation 5/31/2015

December the second		Carrying Cost Plus		Fair Wales	Α	
Description	ACC	rued Interest Purch.	Г	Fair Value	AC	crued Interest
United States Treasury:						
Bills	\$	11,981,807,123.41	\$	11,992,137,500.00		NA
Notes	\$	20,668,210,909.71	\$	20,681,961,500.00	\$	35,673,299.00
Federal Agency:						
SBA	\$	573,153,104.69	\$	569,648,850.53	\$	508,522.97
MBS-REMICs	\$	91,401,676.31	\$	97,981,866.55	\$	434,673.70
Debentures	\$	1,934,400,444.34	\$	1,933,518,450.00	\$	3,621,398.04
Debentures FR	\$	-	\$	-	\$	-
Discount Notes	\$	4,942,190,909.66	\$	4,945,059,500.00		NA
GNMA	\$	-	\$	-	\$	-
Supranational Debentures	\$	450,189,038.36	\$	450,661,000.00	\$	514,159.00
CDs and YCDs FR	\$	-	\$	-	\$	
Bank Notes	\$	600,000,000.00	\$	599,933,075.23	\$	422,722.22
CDs and YCDs	\$	13,350,001,268.16	\$	13,346,934,875.06	\$	8,609,993.03
Commercial Paper	\$	5,871,698,666.68	\$	5,872,809,381.95		NA
Corporate:						
Bonds FR	\$	-	\$	-	\$	-
Bonds	\$	-	\$	-	\$	-
Repurchase Agreements	\$		\$			NA
Reverse Repurchase	\$	-	\$	-	\$	-
Time Deposits	\$	5,394,540,000.00	\$	5,394,540,000.00		NA
AB 55 & GF Loans	\$	381,649,755.13	\$	381,649,755.13		NA
TOTAL	\$	66,239,242,896.45	\$	66,266,835,754.45	\$	49,784,767.96

Fair Value Including Accrued Interest

\$ 66,316,620,522.41

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