

## State of California Pooled Money Investment Account Market Valuation 10/31/2015

Description	Carrying Cost Plus Accrued Interest Purch.		Fair Value		Accrued Interest	
United States Treasury:						
Bills	\$	10,922,370,663.14	\$ 10,937,400,000.00		NA	
Notes	\$	21,452,748,998.68	\$ 21,465,440,000.00	\$	29,794,303.00	
Federal Agency:						
SBA	\$	631,366,434.85	\$ 625,003,404.36	\$	543,627.46	
MBS-REMICs	\$	77,685,333.02	\$ 82,717,283.56	\$	368,675.30	
Debentures	\$	1,214,431,445.09	\$ 1,214,253,450.00	\$	2,348,730.50	
Debentures FR	\$	-	\$ -	\$	-	
Discount Notes	\$	6,986,981,374.95	\$ 6,995,375,000.00		NA	
GNMA	\$	-	\$ -	\$	-	
Supranational Debentures	\$	350,165,819.35	\$ 350,713,000.00	\$	355,555.00	
CDs and YCDs FR	\$	100,000,000.00	\$ 100,000,000.00	\$	28,537.50	
Bank Notes	\$	500,000,000.00	\$ 499,971,757.22	\$	381,416.67	
CDs and YCDs	\$	10,025,010,933.58	\$ 10,024,244,407.19	\$	9,083,840.28	
Commercial Paper	\$	2,322,699,416.71	\$ 2,323,943,291.66		NA	
Corporate:						
Bonds FR	\$	-	\$ -	\$	-	
Bonds	\$	-	\$ -	\$	-	
Repurchase Agreements	\$	-	\$ -	\$	-	
Reverse Repurchase	\$	-	\$ -	\$	-	
Time Deposits	\$	5,628,540,000.00	\$ 5,628,540,000.00		NA	
AB 55 & GF Loans		3,604,657,202.41	\$ 3,604,657,202.41		NA	
TOTAL	\$	63,816,657,621.78	\$ 63,852,258,796.40	\$	42,904,685.71	

Fair Value Including Accrued Interest

63,895,163,482.11

\$

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