



State of California
Pooled Money Investment Account
Market Valuation
11/30/2015

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch.		
United States Treasury:				
Bills	\$ 10,221,934,392.28		\$ 10,231,838,500.00	NA
Notes	\$ 21,152,081,069.54		\$ 21,124,917,000.00	\$ 31,180,343.50
Federal Agency:				
SBA	\$ 627,706,907.16		\$ 620,679,494.28	\$ 540,232.15
MBS-REMICs	\$ 75,812,812.71		\$ 80,509,664.27	\$ 359,618.00
Debentures	\$ 1,214,447,021.27		\$ 1,212,578,100.00	\$ 3,355,148.15
Debentures FR	\$ -		\$ -	\$ -
Discount Notes	\$ 6,936,965,569.40		\$ 6,944,115,500.00	NA
GNMA	\$ -		\$ -	\$ -
Supranational Debentures	\$ 350,165,819.35		\$ 350,269,000.00	\$ 412,848.00
CDs and YCDs FR	\$ 200,000,000.00		\$ 200,000,000.00	\$ 89,384.44
Bank Notes	\$ 400,000,000.00		\$ 399,835,381.58	\$ 214,333.33
CDs and YCDs	\$ 10,285,010,933.58		\$ 10,283,225,868.15	\$ 10,256,772.18
Commercial Paper	\$ 3,012,020,077.79		\$ 3,012,982,888.88	NA
Corporate:				
Bonds FR	\$ -		\$ -	\$ -
Bonds	\$ -		\$ -	\$ -
Repurchase Agreements	\$ -		\$ -	\$ -
Reverse Repurchase	\$ -		\$ -	\$ -
Time Deposits	\$ 5,896,540,000.00		\$ 5,896,540,000.00	NA
AB 55 & GF Loans	4,454,245,202.41		4,454,245,202.41	NA
TOTAL	\$ 64,826,929,805.49		\$ 64,811,736,599.57	\$ 46,408,679.75

Fair Value Including Accrued Interest \$ 64,858,145,279.32

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