State of California
Pooled Money Investment Account
Market Valuation
1/31/2016

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	$ 10,716,788,929.78	$ 10,732,715,000.00	NA
Notes	$ 22,948,989,365.93	$ 22,945,878,000.00	$ 31,724,504.50
Federal Agency:			
SBA	$ 636,503,377.80	$ 628,758,334.05	$ 810,933.69
MBS-REMICs	$ 71,854,429.15	$ 76,482,402.65	$ 340,348.96
Debentures	$ 911,990,206.68	$ 911,454,450.00	$ 4,904,383.50
Debentures FR	$ -	$ -	$ -
Discount Notes	$ 7,285,122,597.15	$ 7,293,939,000.00	NA
GNMA	$ -	$ -	$ -
Supranational Debentures	$ 350,151,164.92	$ 350,836,500.00	$ 839,930.00
CDs and YCDs FR	$ 200,000,000.00	$ 200,000,000.00	$ 174,626.67
Bank Notes	$ 300,000,000.00	$ 299,931,728.51	$ 334,833.33
CDs and YCDs	$ 10,885,007,118.52	$ 10,883,476,258.97	$ 10,972,608.36
Commercial Paper	$ 4,429,128,966.72	$ 4,431,721,798.60	NA
Corporate:			
Bonds FR	$ -	$ -	$ -
Bonds	$ -	$ -	$ -
Repurchase Agreements	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -
Time Deposits	$ 5,650,040,000.00	$ 5,650,040,000.00	NA
AB 55 & GF Loans	924,304,000.00	$ 924,304,000.00	NA
TOTAL	$ 65,309,880,156.65	$ 65,329,537,472.78	$ 50,102,169.01

Fair Value Including Accrued Interest $ 65,379,639,641.79

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