

## State of California Pooled Money Investment Account Market Valuation 5/31/2016

Carrying Cost Plus Description Accrued Interest Purch. Fair Value					۸۵	crued Interest
Description	ACC	rued interest Purch.		rair value	AC	crued interest
United States Treasury:						
Bills	\$	11,854,447,170.78	\$	11,876,150,500.00		NA
Notes	\$	21,396,855,613.06	\$	21,392,285,500.00	\$	35,129,035.00
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Federal Agency:						
SBA	\$	692,343,608.97	\$	686,152,213.27	\$	878,821.65
MBS-REMICs	\$	61,851,964.24	\$	65,505,834.76	\$	293,027.80
Debentures	\$	1,155,178,899.62	\$	1,155,319,150.00	\$	1,558,027.40
Debentures FR	\$	-	\$	-	\$	=
Discount Notes	\$	7,729,627,388.78	\$	7,736,527,500.00		NA
GNMA	\$	-	\$	-	\$	-
Supranational Debentures	\$	599,986,669.79	\$	599,676,000.00	\$	704,237.50
CDs and YCDs FR	\$	400,000,000.00	\$	400,000,000.00	\$	286,680.27
Bank Notes	\$	500,000,000.00	\$	499,912,892.70	\$	351,611.12
CDs and YCDs	\$	13,000,003,344.94	\$	12,999,738,655.37	\$	16,407,805.53
Commercial Paper	\$	6,438,498,750.01	\$	6,443,377,208.34		NA
Corporate:						
Bonds FR	\$		\$		\$	
Bonds	\$		\$		\$	-
561100	Ψ		Ψ		Ψ	
Repurchase Agreements	\$	-	\$	-	\$	-
Reverse Repurchase	\$	-	\$	-	\$	-
Time Denocite	Φ.	E 70E 040 000 00	Φ.	F 70F 040 000 00		NIA
Time Deposits	\$	5,765,940,000.00	\$	5,765,940,000.00		NA NA
AB 55 & GF Loans		502,313,000.00	\$	502,313,000.00		NA
TOTAL	\$	70,097,046,410.19	\$	70,122,898,454.44	\$	55,609,246.27

Fair Value Including Accrued Interest

\$ 70,178,507,700.71

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