

State of California Pooled Money Investment Account Market Valuation 8/31/2016

Carrying Cost Plus						
Description	Accrued Interest Purch.		Fair Value		Accrued Interest	
United States Treasury:						
Bills	\$	11,253,864,725.05	\$	11,281,468,500.00		NA
Notes	\$	20,342,273,888.25	\$	20,352,287,500.00	\$	22,382,476.50
Federal Agency:						
SBA	\$	725,413,689.76	\$	718,363,051.20	\$	460,093.07
MBS-REMICs	\$	55,565,585.71	\$	58,793,295.18	\$	262,588.47
Debentures	\$	1,250,384,239.88	\$	1,250,551,000.00	\$	2,446,878.75
Debentures FR	\$	-	\$	-	\$	-
Discount Notes	\$	7,577,330,958.27	\$	7,588,165,000.00		NA
GNMA	\$	-	\$	-	\$	-
Supranational Debentures	\$	599,982,831.85	\$	600,478,000.00	\$	1,972,362.50
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CDs and YCDs FR	\$	400,000,000.00	\$	400,000,000.00	\$	293,856.08
Bank Notes	\$	800,000,000.00	\$	799,591,105.46	\$	1,692,833.33
CDs and YCDs	\$	13,625,039,915.60	\$	13,620,284,874.37	\$	21,132,500.03
Commercial Paper	\$	7,334,599,097.18	\$	7,340,395,930.57		NA
Corporate:						
Bonds FR	\$	-	\$	-	\$	-
Bonds	\$	-	\$	-	\$	-
Repurchase Agreements	\$		\$		\$	
Reverse Repurchase	\$	-	\$	-	\$	-
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Time Deposits	\$	5,222,440,000.00	\$	5,222,440,000.00		NA
AB 55 & GF Loans		556,410,000.00	\$	556,410,000.00		NA
TOTAL	\$	69,743,304,931.55	\$	69,789,228,256.78	\$	50,643,588.73

Fair Value Including Accrued Interest

\$ 69,839,871,845.51

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