State of California
Pooled Money Investment Account
Market Valuation
2/29/2016

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	$ 10,714,094,749.25	$ 10,730,346,000.00	NA
Notes	$ 19,398,447,329.22	$ 19,393,401,500.00	$ 20,675,247.50
Federal Agency:			
SBA	$ 644,962,921.32	$ 637,281,179.01	$ 557,554.19
MBS-REMICs	$ 70,047,886.84	$ 74,532,403.17	$ 331,881.34
Debentures	$ 1,081,990,348.76	$ 1,080,448,500.00	$ 6,085,500.65
Debentures FR	$ -	$ -	$ -
Discount Notes	$ 7,334,356,041.58	$ 7,344,267,500.00	NA
GNMA	$ -	$ -	$ -
Supranational Debentures	$ 350,151,164.92	$ 350,531,500.00	$ 1,053,473.00
CDs and YCDs FR	$ 300,000,000.00	$ 300,000,000.00	$ 142,895.27
Bank Notes	$ 300,000,000.00	$ 299,982,644.49	$ 430,694.44
CDs and YCDs	$ 11,150,007,118.52	$ 11,149,066,370.81	$ 13,227,680.54
Commercial Paper	$ 5,187,689,875.07	$ 5,190,776,402.79	NA
Corporate:			
Bonds FR	$ -	$ -	$ -
Bonds	$ -	$ -	$ -
Repurchase Agreements	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -
Time Deposits	$ 5,593,440,000.00	$ 5,593,440,000.00	NA
AB 55 & GF Loans	2,095,967,000.00	$ 2,095,967,000.00	NA
TOTAL	$ 64,221,154,435.48	$ 64,240,041,000.27	$ 42,504,926.93

Fair Value Including Accrued Interest $ 64,282,545,927.20

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