



State of California
Pooled Money Investment Account
Market Valuation
7/31/2015

Carrying Cost Plus			
Description	Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 11,877,592,901.31	\$ 11,887,885,000.00	NA
Notes	\$ 20,658,739,431.28	\$ 20,678,071,000.00	\$ 26,659,108.00
Federal Agency:			
SBA	\$ 579,880,082.33	\$ 575,674,634.83	\$ 510,208.77
MBS-REMICs	\$ 84,776,108.32	\$ 90,723,947.02	\$ 403,079.32
Debentures	\$ 1,266,981,998.23	\$ 1,266,820,700.00	\$ 4,750,751.50
Debentures FR	\$ -	\$ -	\$ -
Discount Notes	\$ 6,537,400,680.53	\$ 6,541,058,500.00	NA
GNMA	\$ -	\$ -	\$ -
Supranational Debentures	\$ 450,178,265.15	\$ 450,697,000.00	\$ 1,003,908.00
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ 700,000,000.00	\$ 699,930,205.91	\$ 383,000.00
CDs and YCDs	\$ 12,800,014,748.62	\$ 12,794,149,792.94	\$ 5,507,208.32
Commercial Paper	\$ 4,421,683,583.43	\$ 4,423,289,694.42	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,485,540,000.00	\$ 5,485,540,000.00	NA
AB 55 & GF Loans	\$ 441,963,027.07	\$ 441,963,027.07	NA
TOTAL	\$ 65,304,750,826.27	\$ 65,335,803,502.19	\$ 39,217,263.91

Fair Value Including Accrued Interest

\$ 65,375,020,766.10

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