



State of California
Pooled Money Investment Account
Market Valuation
7/31/2016

| Description | Carrying Cost Plus Accrued Interest Purch. | Fair Value | Accrued Interest |
|--------------------------|---|-----------------------------|-------------------------|
| United States Treasury: | | | |
| Bills | \$ 11,504,294,495.82 | \$ 11,533,485,500.00 | NA |
| Notes | \$ 21,048,104,424.04 | \$ 21,068,356,000.00 | \$ 37,803,907.50 |
| Federal Agency: | | | |
| SBA | \$ 733,575,756.69 | \$ 727,232,735.96 | \$ 465,338.50 |
| MBS-REMICs | \$ 58,552,739.48 | \$ 62,184,419.52 | \$ 277,184.19 |
| Debentures | \$ 1,025,156,399.61 | \$ 1,025,881,250.00 | \$ 1,935,332.75 |
| Debentures FR | \$ - | \$ - | \$ - |
| Discount Notes | \$ 7,677,401,847.13 | \$ 7,687,069,000.00 | NA |
| GNMA | \$ - | \$ - | \$ - |
| Supranational Debentures | | | |
| | \$ 599,982,831.85 | \$ 601,347,000.00 | \$ 1,549,653.00 |
| CDs and YCDs FR | \$ 400,000,000.00 | \$ 400,000,000.00 | \$ 441,349.17 |
| Bank Notes | \$ 800,000,000.00 | \$ 799,626,987.52 | \$ 1,303,861.11 |
| CDs and YCDs | \$ 12,825,007,758.81 | \$ 12,821,149,153.48 | \$ 16,550,909.66 |
| Commercial Paper | \$ 7,136,668,986.19 | \$ 7,141,920,902.85 | NA |
| Corporate: | | | |
| Bonds FR | \$ - | \$ - | \$ - |
| Bonds | \$ - | \$ - | \$ - |
| Repurchase Agreements | \$ - | \$ - | \$ - |
| Reverse Repurchase | \$ - | \$ - | \$ - |
| Time Deposits | \$ 5,330,440,000.00 | \$ 5,330,440,000.00 | NA |
| AB 55 & GF Loans | 502,313,000.00 | \$ 502,313,000.00 | NA |
| TOTAL | \$ 69,641,498,239.62 | \$ 69,701,005,949.33 | \$ 60,327,535.88 |

Fair Value Including Accrued Interest \$ 69,761,333,485.21

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