



State of California

Pooled Money Investment Account

Market Valuation

10/31/2016

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 11,051,332,669.56	\$ 11,077,316,000.00	NA
Notes	\$ 20,643,256,770.71	\$ 20,650,936,500.00	\$ 31,093,691.00
Federal Agency:			
SBA	\$ 768,121,293.93	\$ 760,989,139.04	\$ 486,492.50
MBS-REMICs	\$ 52,205,421.00	\$ 55,269,562.03	\$ 246,395.93
Debentures	\$ 875,108,937.82	\$ 875,476,250.00	\$ 1,399,680.25
Debentures FR	\$ -	\$ -	\$ -
Discount Notes	\$ 5,979,779,777.70	\$ 5,992,401,000.00	NA
GNMA	\$ -	\$ -	\$ -
Supranational Debentures	\$ 349,980,433.20	\$ 350,196,000.00	\$ 627,916.50
Supranational Debentures FR	\$ 50,000,000.00	\$ 50,193,500.00	\$ 25,795.14
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 460,814.01
Bank Notes	\$ 600,000,000.00	\$ 600,135,939.88	\$ 1,694,888.90
CDs and YCDs	\$ 10,700,028,335.66	\$ 10,699,998,794.76	\$ 20,188,513.87
Commercial Paper	\$ 6,734,264,347.26	\$ 6,742,669,319.43	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,197,440,000.00	\$ 5,197,440,000.00	NA
AB 55 & GF Loans	7,058,131,000.00	\$ 7,058,131,000.00	NA
TOTAL	\$ 70,359,648,986.84	\$ 70,411,153,005.14	\$ 56,224,188.10

Fair Value Including Accrued Interest \$ 70,467,377,193.24

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