



State of California
Pooled Money Investment Account
Market Valuation
11/30/2016

Carrying Cost Plus			
Description	Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 11,349,827,525.09	\$ 11,372,982,500.00	NA
Notes	\$ 20,341,038,812.28	\$ 20,311,892,500.00	\$ 35,486,430.00
Federal Agency:			
SBA	\$ 761,405,131.96	\$ 754,065,685.42	\$ 482,520.99
MBS-REMICs	\$ 50,840,002.73	\$ 53,523,811.20	\$ 240,005.75
Debentures	\$ 975,123,587.82	\$ 971,802,500.00	\$ 1,873,479.25
Debentures FR	\$ -	\$ -	\$ -
Discount Notes	\$ 6,178,470,972.14	\$ 6,191,058,000.00	NA
GNMA	\$ -	\$ -	\$ -
Supranational Debentures	\$ 299,983,841.05	\$ 298,532,000.00	\$ 452,014.00
Supranational Debentures FR	\$ 50,000,000.00	\$ 50,186,500.00	\$ 66,524.31
CDs and YCDs FR	\$ 200,000,000.00	\$ 200,000,000.00	\$ 151,707.17
Bank Notes	\$ 600,000,000.00	\$ 600,134,553.25	\$ 1,801,055.55
CDs and YCDs	\$ 10,250,000,000.00	\$ 10,251,619,276.00	\$ 20,974,777.74
Commercial Paper	\$ 7,533,795,680.52	\$ 7,542,975,347.20	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,231,440,000.00	\$ 5,231,440,000.00	NA
AB 55 & GF Loans	6,540,256,000.00	\$ 6,540,256,000.00	NA
TOTAL	\$ 70,362,181,553.59	\$ 70,370,468,673.07	\$ 61,528,514.76

Fair Value Including Accrued Interest

\$ 70,431,997,187.83

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