



State of California
Pooled Money Investment Account
Market Valuation
1/31/2017

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 12,939,844,383.32	\$ 12,969,362,500.00	NA
Notes	\$ 22,538,846,606.04	\$ 22,515,357,000.00	\$ 41,278,436.00
Federal Agency:			
SBA	\$ 834,828,478.40	\$ 825,837,429.45	\$ 538,697.03
MBS-REMICs	\$ 48,429,621.33	\$ 50,938,776.69	\$ 228,489.30
Debentures	\$ 925,076,967.25	\$ 922,186,250.00	\$ 2,326,951.25
Debentures FR	\$ -	\$ -	\$ -
Discount Notes	\$ 7,769,315,499.94	\$ 7,784,729,000.00	NA
GNMA	\$ -	\$ -	\$ -
Supranational Debentures	\$ 299,974,475.25	\$ 298,890,500.00	\$ 974,514.00
Supranational Debentures FR	\$ 50,000,000.00	\$ 49,988,500.00	\$ 29,602.53
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 555,997.92
Bank Notes	\$ 400,000,000.00	\$ 399,976,105.15	\$ 1,703,333.33
CDs and YCDs	\$ 11,850,000,000.00	\$ 11,848,350,127.52	\$ 23,647,125.01
Commercial Paper	\$ 7,981,869,208.35	\$ 7,991,517,930.57	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,354,440,000.00	\$ 5,354,440,000.00	NA
AB 55 & GF Loans	\$ 2,371,251,000.00	\$ 2,371,251,000.00	NA
TOTAL	\$ 73,763,876,239.88	\$ 73,782,825,119.38	\$ 71,283,146.37

Fair Value Including Accrued Interest \$ 73,854,108,265.75

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