State of California
Pooled Money Investment Account
Market Valuation
2/28/2017

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	$ 13,882,789,340.94	$ 13,914,395,000.00	NA
Notes	$ 18,985,201,931.80	$ 18,964,046,000.00	$ 25,071,692.50
Federal Agency:			
SBA	$ 823,784,977.41	$ 815,829,013.05	$ 531,699.52
MBS-REMICs	$ 46,922,036.30	$ 49,337,629.20	$ 221,132.16
Debentures	$ 950,067,117.25	$ 947,185,750.00	$ 3,087,055.75
Debentures FR	$ -	$ -	$ -
Discount Notes	$ 7,670,102,194.40	$ 7,685,427,000.00	NA
GNMA	$ -	$ -	$ -
Supranational Debentures	$ 299,974,475.25	$ 298,457,500.00	$ 1,235,764.00
Supranational Debentures FR	$ 50,000,000.00	$ 50,048,000.00	$ 73,227.31
CDs and YCDs FR	$ 300,000,000.00	$ 300,000,000.00	$ 626,969.48
Bank Notes	$ 500,000,000.00	$ 499,631,089.68	$ 865,111.12
CDs and YCDs	$ 11,100,000,000.00	$ 11,097,225,118.92	$ 25,443,624.96
Commercial Paper	$ 6,283,449,375.00	$ 6,291,994,041.65	NA
Corporate:			
Bonds FR	$ -	$ -	$ -
Bonds	$ -	$ -	$ -
Repurchase Agreements	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -
Time Deposits	$ 5,412,740,000.00	$ 5,412,740,000.00	NA
AB 55 & GF Loans	$ 3,153,994,000.00	$ 3,153,994,000.00	NA
TOTAL	$ 69,459,025,448.35	$ 69,480,310,142.50	$ 57,156,276.80

Fair Value Including Accrued Interest $ 69,537,466,419.30

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