State of California
Pooled Money Investment Account
Market Valuation
5/31/2017

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	$ 13,610,617,665.71	$ 13,636,689,500.00	NA
Notes	$ 20,482,679,845.58	$ 20,446,349,500.00	$ 46,851,735.00
Federal Agency:			
SBA	$ 895,447,783.75	$ 888,546,145.95	$ 773,237.03
MBS-REMICs	$ 41,086,478.12	$ 43,088,776.12	$ 192,989.76
Debentures	$ 1,214,587,996.64	$ 1,211,218,500.00	$ 2,253,257.30
Debentures FR	$ -	$ -	$ -
Debentures CL	$ 50,000,000.00	$ 49,988,500.00	$ 64,930.50
Discount Notes	$ 8,712,421,694.42	$ 8,724,791,000.00	NA
GNMA	$ -	$ -	$ -
Supranational Debentures	$ 349,846,813.04	$ 348,552,000.00	$ 562,604.50
Supranational Debentures FR	$ 50,000,000.00	$ 50,081,000.00	$ 85,417.21
CDs and YCDs FR	$ 400,000,000.00	$ 400,000,000.00	$ 930,972.33
Bank Notes	$ 500,000,000.00	$ 499,742,208.84	$ 1,320,055.56
CDs and YCDs	$ 11,500,000,000.00	$ 11,496,876,753.20	$ 26,162,250.03
Commercial Paper	$ 7,675,435,583.34	$ 7,685,117,874.99	NA
Corporate:			
Bonds FR	$ -	$ -	$ -
Bonds	$ -	$ -	$ -
Repurchase Agreements	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -
Time Deposits	$ 5,495,240,000.00	$ 5,495,240,000.00	NA
AB 55 & GF Loans	$ 1,426,950,000.00	$ 1,426,950,000.00	NA
TOTAL	$ 72,404,313,860.60	$ 72,403,231,759.10	$ 79,197,449.22

Fair Value Including Accrued Interest $ 72,482,429,208.32

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