



State of California
Pooled Money Investment Account
Market Valuation
7/31/2017

Description	Carrying Cost Plus		Accrued Interest
	Accrued Interest	Purch.	
United States Treasury:			
Bills	\$ 12,692,437,381.05	\$ 12,725,746,000.00	NA
Notes	\$ 20,028,488,804.00	\$ 19,989,970,000.00	\$ 46,915,475.50
Federal Agency:			
SBA	\$ 899,851,500.91	\$ 890,130,758.11	\$ 950,544.73
MBS-REMICs	\$ 38,385,461.44	\$ 40,080,997.95	\$ 180,140.70
Debentures	\$ 1,289,481,796.46	\$ 1,285,839,550.00	\$ 3,367,646.15
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 150,000,000.00	\$ 149,904,500.00	\$ 271,944.00
Discount Notes	\$ 11,344,155,194.12	\$ 11,366,064,000.00	NA
GNMA	\$ -	\$ -	\$ -
Supranational Debentures	\$ 349,845,968.23	\$ 348,475,000.00	\$ 1,220,521.00
Supranational Debentures FR	\$ 50,000,000.00	\$ 50,079,500.00	\$ 37,036.81
CDs and YCDs FR	\$ 625,000,000.00	\$ 625,000,000.00	\$ 936,843.02
Bank Notes	\$ 700,000,000.00	\$ 699,830,996.32	\$ 2,651,611.12
CDs and YCDs	\$ 13,475,000,000.00	\$ 13,472,329,984.98	\$ 30,088,388.92
Commercial Paper	\$ 7,973,742,694.43	\$ 7,987,023,333.33	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,629,740,000.00	\$ 5,629,740,000.00	NA
AB 55 & GF Loans	\$ 676,014,000.00	\$ 676,014,000.00	NA
TOTAL	\$ 75,922,142,800.64	\$ 75,936,228,620.69	\$ 86,620,151.95

Fair Value Including Accrued Interest

\$ 76,022,848,772.64

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