



State of California
Pooled Money Investment Account
Market Valuation
8/31/2017

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 12,640,985,332.44	\$ 12,685,145,000.00	NA
Notes	\$ 19,724,870,888.39	\$ 19,700,096,500.00	\$ 28,550,338.00
Federal Agency:			
SBA	\$ 890,893,140.28	\$ 881,357,578.92	\$ 940,960.41
MBS-REMICs	\$ 37,538,927.77	\$ 39,203,368.02	\$ 176,145.80
Debentures	\$ 1,414,303,546.45	\$ 1,411,152,000.00	\$ 4,517,750.05
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 150,000,000.00	\$ 150,033,000.00	\$ 466,736.00
Discount Notes	\$ 11,142,008,485.84	\$ 11,171,756,000.00	NA
GNMA	\$ -	\$ -	\$ -
Supranational Debentures	\$ 349,845,968.23	\$ 348,794,000.00	\$ 1,549,479.50
Supranational Debentures FR	\$ 50,000,000.00	\$ 50,077,000.00	\$ 97,465.28
CDs and YCDs FR	\$ 625,000,000.00	\$ 625,000,000.00	\$ 1,758,732.68
Bank Notes	\$ 900,000,000.00	\$ 899,836,372.88	\$ 3,597,861.11
CDs and YCDs	\$ 13,575,000,000.00	\$ 13,573,694,501.39	\$ 38,666,444.42
Commercial Paper	\$ 7,276,002,152.74	\$ 7,290,266,833.32	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,646,740,000.00	\$ 5,646,740,000.00	NA
AB 55 & GF Loans	\$ 704,430,000.00	\$ 704,430,000.00	NA
TOTAL	\$ 75,127,618,442.14	\$ 75,177,582,154.53	\$ 80,321,913.25

Fair Value Including Accrued Interest

\$ 75,257,904,067.78

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