



State of California Pooled Money Investment Account Market Valuation 1/31/2018

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 15,544,011,179.54	\$ 15,616,004,000.00	NA
Notes	\$ 21,666,451,724.38	\$ 21,540,206,500.00	\$ 60,041,141.50
Federal Agency:			
SBA	\$ 850,208,761.12	\$ 841,469,326.50	\$ 1,069,312.98
MBS-REMICs	\$ 31,766,523.92	\$ 32,576,219.09	\$ 148,574.43
Debentures	\$ 1,428,587,035.45	\$ 1,418,626,000.00	\$ 3,936,990.95
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 250,000,000.00	\$ 246,045,000.00	\$ 800,361.00
Discount Notes	\$ 9,436,153,999.74	\$ 9,459,448,000.00	NA
GNMA	\$ -	\$ -	\$ -
Supranational Debentures			
Supranational Debentures FR	\$ 449,534,827.48	\$ 446,283,500.00	\$ 1,951,070.50
	\$ 50,000,000.00	\$ 50,061,500.00	\$ 40,478.22
CDs and YCDs FR			
Bank Notes	\$ 425,000,000.00	\$ 425,000,000.00	\$ 737,427.35
CDs and YCDs	\$ 600,000,000.00	\$ 599,644,394.02	\$ 1,901,888.88
Commercial Paper	\$ 12,825,000,000.00	\$ 12,816,493,463.79	\$ 28,983,402.76
	\$ 9,208,087,583.36	\$ 9,222,149,444.40	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements			
Reverse Repurchase	\$ -	\$ -	\$ -
	\$ -	\$ -	\$ -
Time Deposits	\$ 5,122,240,000.00	\$ 5,122,240,000.00	NA
AB 55 & GF Loans	\$ 689,289,000.00	\$ 689,289,000.00	NA
TOTAL	\$ 78,576,330,634.99	\$ 78,525,536,347.80	\$ 99,610,648.57

Fair Value Including Accrued Interest \$ 78,625,146,996.37

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