State of California
Pooled Money Investment Account
Market Valuation
2/28/2018

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	$ 15,733,656,226.01	$ 15,803,795,500.00	NA
Notes	$ 17,861,298,987.71	$ 17,729,214,500.00	$ 33,929,220.00
Federal Agency:			
SBA	$ 837,237,284.14	$ 828,627,711.64	$ 1,052,589.60
MBS-REMICs	$ 31,409,462.79	$ 32,174,485.98	$ 146,905.19
Debentures	$ 1,478,495,535.45	$ 1,467,815,100.00	$ 4,801,190.30
Debentures FR	$ -	$ -	$ -
Debentures CL	$ 250,000,000.00	$ 245,698,000.00	$ 1,128,903.00
Discount Notes	$ 9,483,269,721.98	$ 9,509,738,500.00	NA
Supranational Debentures	$ 449,437,605.26	$ 446,037,000.00	$ 1,556,113.00
Supranational Debentures FR	$ 50,000,000.00	$ 50,064,000.00	$ 111,315.11
CDs and YCDs FR	$ 425,000,000.00	$ 425,000,000.00	$ 1,356,241.74
Bank Notes	$ 900,000,000.00	$ 898,827,583.76	$ 2,193,722.23
CDs and YCDs	$ 14,225,000,000.00	$ 14,213,422,342.26	$ 40,574,625.03
Commercial Paper	$ 8,856,111,527.82	$ 8,874,362,173.62	NA
Corporate:			
Bonds FR	$ -	$ -	$ -
Bonds	$ -	$ -	$ -
Repurchase Agreements	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -
Time Deposits	$ 5,098,740,000.00	$ 5,098,740,000.00	NA
AB 55 & GF Loans	$ 693,260,000.00	$ 693,260,000.00	NA
TOTAL	$ 76,372,916,351.16	$ 76,316,776,897.26	$ 86,850,825.20

Fair Value Including Accrued Interest	$	76,403,627,722.46

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