State of California
Pooled Money Investment Account
Market Valuation
5/31/2018

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	$ 15,175,919,718.58	$ 15,250,662,000.00	NA
Notes	$ 24,420,473,576.58	$ 24,309,422,500.00	$ 63,913,433.00
Federal Agency:			
SBA	$ 838,712,594.07	$ 828,886,511.46	$ 1,229,194.42
MBS-REMICs	$ 29,791,987.57	$ 30,411,518.07	$ 139,184.33
Debentures	$ 1,678,597,705.60	$ 1,669,168,850.00	$ 4,350,297.25
Debentures FR	$ -	$ -	$ -
Debentures CL	$ 350,000,000.00	$ 345,654,500.00	$ 1,742,611.50
Discount Notes	$ 12,568,406,777.39	$ 12,612,136,250.00	NA
Supranational Debentures	$ 539,001,891.07	$ 536,521,900.00	$ 1,266,613.00
Supranational Debentures FR	$ 100,541,692.17	$ 100,749,034.22	$ 328,935.57
CDs and YCDs FR	$ 425,000,000.00	$ 425,000,000.00	$ 1,833,640.97
Bank Notes	$ 1,000,000,000.00	$ 999,446,531.85	$ 5,579,222.23
CDs and YCDs	$ 13,475,000,000.00	$ 13,468,508,756.04	$ 61,926,819.40
Commercial Paper	$ 6,703,898,041.60	$ 6,728,276,138.88	NA
Corporate:			
Bonds FR	$ -	$ -	$ -
Bonds	$ -	$ -	$ -
Repurchase Agreements	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -
Time Deposits	$ 4,810,240,000.00	$ 4,810,240,000.00	NA
AB 55 & GF Loans	$ 672,124,000.00	$ 672,124,000.00	NA
TOTAL	$ 82,787,707,984.63	$ 82,787,208,490.52	$ 142,309,951.67

Fair Value Including Accrued Interest $ 82,929,518,442.19

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