



State of California

Pooled Money Investment Account

Market Valuation

7/31/2018

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 16,198,105,749.09	\$ 16,297,532,000.00	NA
Notes	\$ 28,255,620,182.93	\$ 28,126,754,000.00	\$ 92,331,112.00
Federal Agency:			
SBA	\$ 815,729,831.14	\$ 806,634,503.27	\$ 1,365,795.87
MBS-REMICs	\$ 29,123,228.09	\$ 29,558,052.82	\$ 135,988.48
Debentures	\$ 2,048,276,844.31	\$ 2,033,825,850.00	\$ 7,269,019.60
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 200,000,000.00	\$ 196,994,500.00	\$ 1,433,166.50
Discount Notes	\$ 12,248,883,597.13	\$ 12,294,042,500.00	NA
Supranational Debentures	\$ 589,036,885.09	\$ 585,947,700.00	\$ 2,736,445.50
Supranational Debentures FR	\$ 100,375,183.89	\$ 100,717,108.58	\$ 120,736.16
CDs and YCDs FR	\$ 525,000,000.00	\$ 525,000,000.00	\$ 1,173,085.45
Bank Notes	\$ 800,000,000.00	\$ 799,719,467.55	\$ 6,374,027.77
CDs and YCDs	\$ 15,550,000,000.00	\$ 15,546,286,781.36	\$ 67,058,944.49
Commercial Paper	\$ 6,891,415,472.12	\$ 6,915,053,263.90	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,939,240,000.00	\$ 4,939,240,000.00	NA
AB 55 & GF Loans	\$ 777,728,000.00	\$ 777,728,000.00	NA
TOTAL	\$ 89,968,534,973.79	\$ 89,975,033,727.48	\$ 179,998,321.82

Fair Value Including Accrued Interest \$ 90,155,032,049.30

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