



State of California

Pooled Money Investment Account

Market Valuation

8/31/2018

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 15,099,143,565.80	\$ 15,208,236,500.00	NA
Notes	\$ 26,195,546,734.26	\$ 26,097,480,500.00	\$ 78,563,718.50
Federal Agency:			
SBA	\$ 801,520,958.11	\$ 792,949,536.29	\$ 1,342,410.73
MBS-REMICs	\$ 27,973,200.72	\$ 28,428,494.53	\$ 130,799.11
Debentures	\$ 2,123,061,311.81	\$ 2,111,477,900.00	\$ 8,475,333.30
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 200,000,000.00	\$ 197,354,500.00	\$ 1,765,041.50
Discount Notes	\$ 11,644,058,236.25	\$ 11,699,831,750.00	NA
Supranational Debentures	\$ 488,975,507.19	\$ 486,749,600.00	\$ 2,613,085.00
Supranational Debentures FR	\$ 100,375,183.89	\$ 100,705,947.25	\$ 334,988.79
CDs and YCDs FR	\$ 525,000,000.00	\$ 525,000,000.00	\$ 2,334,934.23
Bank Notes	\$ 900,000,000.00	\$ 899,706,335.11	\$ 6,100,500.00
CDs and YCDs	\$ 15,800,000,000.00	\$ 15,796,930,853.09	\$ 76,924,138.92
Commercial Paper	\$ 6,442,581,249.91	\$ 6,467,631,933.29	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,058,240,000.00	\$ 5,058,240,000.00	NA
AB 55 & GF Loans	\$ 790,994,000.00	\$ 790,994,000.00	NA
TOTAL	\$ 86,197,469,947.94	\$ 86,261,717,849.56	\$ 178,584,950.08

Fair Value Including Accrued Interest \$ 86,440,302,799.64

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