



# State of California Pooled Money Investment Account Market Valuation 10/31/2018

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 17,455,024,268.51	\$ 17,590,661,500.00	NA
Notes	\$ 27,165,642,530.10	\$ 27,036,575,000.00	\$ 101,372,864.00
Federal Agency:			
SBA	\$ 759,012,317.81	\$ 750,559,235.41	\$ 1,428,967.80
MBS-REMICs	\$ 26,546,569.46	\$ 26,844,576.73	\$ 124,028.78
Debentures	\$ 2,017,318,359.12	\$ 1,998,985,250.00	\$ 10,019,535.60
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 100,000,000.00	\$ 99,266,500.00	\$ 198,125.00
Discount Notes	\$ 10,436,588,639.07	\$ 10,486,381,250.00	NA
Supranational Debentures	\$ 489,118,743.08	\$ 485,932,100.00	\$ 1,649,223.50
Supranational Debentures FR	\$ 150,344,087.56	\$ 150,685,622.19	\$ 146,144.03
CDs and YCDs FR	\$ 425,000,000.00	\$ 425,000,000.00	\$ 965,787.20
Bank Notes	\$ 950,000,000.00	\$ 949,040,182.10	\$ 5,980,111.11
CDs and YCDs	\$ 12,900,000,000.00	\$ 12,892,730,397.36	\$ 62,387,819.44
Commercial Paper	\$ 6,157,871,930.56	\$ 6,177,001,763.89	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,922,240,000.00	\$ 4,922,240,000.00	NA
AB 55 & GF Loans	\$ 724,291,000.00	\$ 724,291,000.00	NA
<b>TOTAL</b>	<b>\$ 84,678,998,445.27</b>	<b>\$ 84,716,194,377.68</b>	<b>\$ 184,272,606.46</b>

Fair Value Including Accrued Interest \$ 84,900,466,984.14

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