



State of California

Pooled Money Investment Account

Market Valuation

11/30/2018

Description	Carrying Cost Plus Accrued Interest Purch.		Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 17,834,331,743.48		\$ 17,984,428,000.00	NA
Notes	\$ 25,164,100,239.25		\$ 25,063,391,500.00	\$ 94,937,717.50
Federal Agency:				
SBA	\$ 751,977,133.40		\$ 743,809,603.40	\$ 1,415,524.93
MBS-REMICs	\$ 25,686,312.74		\$ 26,022,473.20	\$ 119,893.42
Debentures	\$ 2,067,230,421.62		\$ 2,051,829,700.00	\$ 9,295,494.05
Debentures FR	\$ -		\$ -	\$ -
Debentures CL	\$ 100,000,000.00		\$ 99,387,500.00	\$ 396,250.00
Discount Notes	\$ 10,159,747,875.12		\$ 10,215,334,000.00	NA
Supranational Debentures	\$ 489,118,743.08		\$ 486,602,900.00	\$ 1,951,973.00
Supranational Debentures FR	\$ 150,344,087.56		\$ 150,696,852.73	\$ 464,581.53
CDs and YCDs FR	\$ 425,000,000.00		\$ 425,074,000.00	\$ 1,884,625.74
Bank Notes	\$ 850,000,000.00		\$ 849,276,238.42	\$ 6,447,444.45
CDs and YCDs	\$ 11,500,000,000.00		\$ 11,493,443,085.16	\$ 65,961,166.73
Commercial Paper	\$ 5,407,676,333.36		\$ 5,426,067,444.42	NA
Corporate:				
Bonds FR	\$ -		\$ -	\$ -
Bonds	\$ -		\$ -	\$ -
Repurchase Agreements	\$ -		\$ -	\$ -
Reverse Repurchase	\$ -		\$ -	\$ -
Time Deposits	\$ 4,762,240,000.00		\$ 4,762,240,000.00	NA
AB 55 & GF Loans	\$ 758,137,000.00		\$ 758,137,000.00	NA
TOTAL	\$ 80,445,589,889.61		\$ 80,535,740,297.33	\$ 182,874,671.35

Fair Value Including Accrued Interest \$ 80,718,614,968.68

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