



State of California

Pooled Money Investment Account

Market Valuation

1/31/2019

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 19,433,132,409.12	\$ 19,593,948,000.00	NA
Notes	\$ 28,026,227,572.44	\$ 27,996,663,000.00	\$ 113,274,173.50
Federal Agency:			
SBA	\$ 717,867,714.45	\$ 709,671,230.83	\$ 1,500,844.44
MBS-REMICs	\$ 24,943,909.82	\$ 25,419,759.31	\$ 116,497.34
Debentures	\$ 2,117,412,040.43	\$ 2,112,489,000.00	\$ 10,310,105.10
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 100,000,000.00	\$ 99,824,000.00	\$ 792,500.00
Discount Notes	\$ 14,976,028,958.54	\$ 15,062,626,500.00	NA
Supranational Debentures	\$ 588,851,759.10	\$ 588,505,900.00	\$ 3,748,973.50
Supranational Debentures FR	\$ 150,312,991.24	\$ 150,567,837.10	\$ 169,699.45
CDs and YCDs FR	\$ 475,000,000.00	\$ 475,064,500.00	\$ 1,476,124.99
Bank Notes	\$ 850,000,000.00	\$ 849,801,222.81	\$ 7,072,861.11
CDs and YCDs	\$ 13,650,000,000.00	\$ 13,648,436,997.54	\$ 79,584,652.79
Commercial Paper	\$ 6,598,140,986.11	\$ 6,620,995,472.21	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,582,740,000.00	\$ 4,582,740,000.00	NA
AB 55 & GF Loans	\$ 800,905,000.00	\$ 800,905,000.00	NA
TOTAL	\$ 93,091,563,341.25	\$ 93,317,658,419.80	\$ 218,046,432.22

Fair Value Including Accrued Interest \$ 93,535,704,852.02

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