



State of California Pooled Money Investment Account Market Valuation 5/31/2019

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 21,819,038,179.40	\$ 22,015,699,000.00	NA
Notes	\$ 26,085,259,010.20	\$ 26,157,927,000.00	\$ 124,538,599.50
Federal Agency:			
SBA	\$ 671,048,826.66	\$ 663,450,207.53	\$ 1,543,362.10
MBS-REMICs	\$ 22,563,015.94	\$ 23,180,848.06	\$ 105,375.34
Debentures	\$ 2,342,423,947.64	\$ 2,350,263,200.00	\$ 10,840,057.05
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 200,000,000.00	\$ 200,477,000.00	\$ 691,875.00
Discount Notes	\$ 15,895,079,319.59	\$ 15,989,516,000.00	NA
Supranational Debentures	\$ 538,658,619.87	\$ 542,188,400.00	\$ 2,136,586.00
Supranational Debentures FR	\$ 150,282,570.93	\$ 150,494,116.44	\$ 490,171.88
CDs and YCDs FR	\$ 575,000,000.00	\$ 575,005,250.00	\$ 3,073,513.12
Bank Notes	\$ 500,000,000.00	\$ 499,995,399.53	\$ 4,251,791.68
CDs and YCDs	\$ 15,525,000,000.00	\$ 15,527,153,143.48	\$ 83,802,861.15
Commercial Paper	\$ 5,495,700,374.98	\$ 5,523,162,638.89	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,757,240,000.00	\$ 4,757,240,000.00	NA
AB 55 & GF Loans	\$ 771,152,000.00	\$ 771,152,000.00	NA
TOTAL	\$ 95,348,445,865.21	\$ 95,746,904,203.93	\$ 231,474,192.82

Fair Value Including Accrued Interest \$ 95,978,378,396.75

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