



State of California

Pooled Money Investment Account

Market Valuation

7/31/2019

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 22,022,282,271.07	\$ 22,250,888,000.00	NA
Notes	\$ 27,714,013,784.67	\$ 27,786,861,000.00	\$ 126,809,943.00
Federal Agency:			
SBA	\$ 641,401,379.15	\$ 639,688,532.89	\$ 1,475,409.57
MBS-REMICs	\$ 21,576,475.06	\$ 22,176,275.60	\$ 100,919.24
Debentures	\$ 2,579,191,212.38	\$ 2,587,173,850.00	\$ 13,759,632.60
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 300,000,000.00	\$ 300,239,000.00	\$ 1,244,417.00
Discount Notes	\$ 15,275,302,111.15	\$ 15,362,647,250.00	NA
Supranational Debentures	\$ 538,905,703.78	\$ 542,435,500.00	\$ 3,673,084.00
Supranational Debentures FR	\$ 200,251,812.61	\$ 200,387,613.37	\$ 306,526.27
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 1,272,911.17
Bank Notes	\$ 600,000,000.00	\$ 599,868,984.68	\$ 3,964,194.45
CDs and YCDs	\$ 15,575,000,000.00	\$ 15,581,955,626.43	\$ 102,262,874.93
Commercial Paper	\$ 6,142,663,000.03	\$ 6,172,410,083.32	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,815,740,000.00	\$ 4,815,740,000.00	NA
AB 55 & GF Loans	\$ 780,748,000.00	\$ 780,748,000.00	NA
TOTAL	\$ 97,607,075,749.90	\$ 98,043,219,716.29	\$ 254,869,912.23

Fair Value Including Accrued Interest \$ 98,298,089,628.52

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