PMIA Performance Report

<table>
<thead>
<tr>
<th>Date</th>
<th>Daily Yield*</th>
<th>Quarter to Date Yield</th>
<th>Average Maturity (in days)</th>
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*Daily yield does not reflect capital gains or losses

View Prior Month Daily Rates

LAIF Performance Report

Quarter Ending 03/31/19

- Apportionment Rate: 2.55
- Earnings Ratio: 0.00006976322349099
- Fair Value Factor: 1.000146954
- Daily: 2.44%
- Quarter to Date: 2.39%
- Average Life: 179

PMIA Average Monthly Effective Yields

- May 2019: 2.449
- Apr 2019: 2.445
- Mar 2019: 2.436

Pooled Money Investment Account Portfolio Composition

05/31/19

- Total: $95.3 billion

- Treasuries: 50.24%
- Agencies: 20.77%
- Certificates of Deposit/Bank Notes: 17.41%
- Time Deposits: 4.99%
- Commercial Paper: 5.76%
- Loans: 0.81%

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1)

Based on data available as of 06/26/2019

Percentages may not total 100% due to rounding