State of California
Pooled Money Investment Account
Market Valuation
4/30/2017

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	$ 12,568,310,007.36	$ 12,590,842,500.00	NA
Notes	$ 20,582,690,306.48	$ 20,546,868,500.00	$ 40,739,891.50
Federal Agency:			
SBA	$ 881,842,061.69	$ 874,466,758.91	$ 746,452.93
MBS-REMICs	$ 42,640,487.54	$ 44,742,903.01	$ 200,482.77
Debentures	$ 1,134,994,079.97	$ 1,131,081,850.00	$ 2,514,104.25
Debentures FR	$ -	$ -	$ -
Debentures CL	$ 50,000,000.00	$ 49,993,000.00	$ 7,639.00
Discount Notes	$ 8,763,375,861.04	$ 8,774,503,000.00	NA
GNMA	$ -	$ -	$ -
Supranational Debentures	$ 349,846,813.04	$ 348,449,500.00	$ 483,646.00
Supranational Debentures FR	$ 50,000,000.00	$ 50,085,000.00	$ 31,377.75
CDs and YCDs FR	$ 500,000,000.00	$ 500,000,000.00	$ 463,715.11
Bank Notes	$ 700,000,000.00	$ 699,591,868.82	$ 1,519,444.43
CDs and YCDs	$ 13,150,000,000.00	$ 13,145,100,317.70	$ 25,734,111.12
Commercial Paper	$ 8,575,964,277.82	$ 8,584,981,013.84	NA
Corporate:			
Bonds FR	$ -	$ -	$ -
Bonds	$ -	$ -	$ -
Repurchase Agreements	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -
Time Deposits	$ 5,515,240,000.00	$ 5,515,240,000.00	NA
AB 55 & GF Loans	$ 2,993,582,000.00	$ 2,993,582,000.00	NA
TOTAL	$ 75,858,485,894.94	$ 75,849,528,212.28	$ 72,440,864.86

Fair Value Including Accrued Interest $ 75,921,969,077.14

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