



State of California Pooled Money Investment Account Market Valuation 2/28/2019

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 19,051,169,121.66	\$ 19,210,381,500.00	NA
Notes	\$ 25,623,751,876.45	\$ 25,598,722,500.00	\$ 97,430,713.00
Federal Agency:			
SBA	\$ 701,387,496.02	\$ 693,714,393.01	\$ 1,466,727.72
MBS-REMICs	\$ 23,902,073.09	\$ 24,351,338.17	\$ 111,824.66
Debentures	\$ 2,166,841,384.53	\$ 2,161,801,100.00	\$ 11,152,112.05
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 100,000,000.00	\$ 99,777,500.00	\$ 990,625.00
Discount Notes	\$ 15,171,300,305.76	\$ 15,273,506,000.00	NA
Supranational Debentures	\$ 588,851,759.10	\$ 588,164,600.00	\$ 4,885,140.00
Supranational Debentures FR	\$ 150,312,991.24	\$ 150,574,321.45	\$ 505,500.34
CDs and YCDs FR	\$ 475,000,000.00	\$ 475,066,750.00	\$ 2,571,636.27
Bank Notes	\$ 800,000,000.00	\$ 799,920,006.50	\$ 6,199,027.78
CDs and YCDs	\$ 13,100,000,000.00	\$ 13,100,759,370.25	\$ 90,895,111.14
Commercial Paper	\$ 6,001,648,638.96	\$ 6,026,546,847.22	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,679,740,000.00	\$ 4,679,740,000.00	NA
AB 55 & GF Loans	\$ 822,977,000.00	\$ 822,977,000.00	NA
TOTAL	\$ 89,456,882,646.81	\$ 89,706,003,226.60	\$ 216,208,417.96

Fair Value Including Accrued Interest \$ 89,922,211,644.56

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