



# State of California

## Pooled Money Investment Account

### Market Valuation

### 10/31/2019

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 18,043,697,755.06	\$ 18,249,131,500.00	NA
Notes	\$ 29,484,737,153.81	\$ 29,634,527,000.00	\$ 143,183,206.00
Federal Agency:			
SBA	\$ 602,537,762.82	\$ 599,454,221.99	\$ 1,385,769.22
MBS-REMICs	\$ 19,496,487.38	\$ 20,127,395.86	\$ 91,051.79
Debentures	\$ 2,293,822,254.52	\$ 2,309,828,300.00	\$ 12,049,487.10
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 550,000,000.00	\$ 550,550,000.00	\$ 2,230,708.50
Discount Notes	\$ 11,206,480,041.63	\$ 11,264,441,500.00	NA
Supranational Debentures	\$ 564,182,969.54	\$ 569,075,600.00	\$ 1,507,050.75
Supranational Debentures FR	\$ 200,220,716.29	\$ 200,308,796.77	\$ 257,497.68
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 969,704.94
Bank Notes	\$ 600,000,000.00	\$ 599,915,202.88	\$ 3,098,416.66
CDs and YCDs	\$ 15,225,000,000.00	\$ 15,230,071,755.90	\$ 73,897,166.72
Commercial Paper	\$ 6,642,211,791.69	\$ 6,669,994,818.04	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,836,240,000.00	\$ 4,836,240,000.00	NA
AB 55 & GF Loans	\$ 790,143,065.01	\$ 790,143,065.01	NA
<b>TOTAL</b>	<b>\$ 91,358,769,997.75</b>	<b>\$ 91,823,809,156.45</b>	<b>\$ 238,670,059.36</b>

Fair Value Including Accrued Interest \$ 92,062,479,215.81

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