



State of California

Pooled Money Investment Account

Market Valuation

8/31/2020

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 36,205,859,643.80	\$ 36,288,258,500.00	NA
Notes	\$ 25,265,143,326.80	\$ 25,612,684,500.00	\$ 103,173,224.50
Federal Agency:			
SBA	\$ 481,216,654.70	\$ 476,984,240.90	\$ 204,563.30
MBS-REMICs	\$ 16,079,215.70	\$ 16,968,311.99	\$ 74,731.71
Debentures	\$ 2,591,434,623.24	\$ 2,609,437,700.00	\$ 9,492,993.58
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 625,000,000.00	\$ 626,810,500.00	\$ 1,164,499.25
Discount Notes	\$ 16,176,451,291.70	\$ 16,195,147,500.00	NA
Supranational Debentures	\$ 414,772,546.39	\$ 417,252,150.00	\$ 4,202,467.75
Supranational Debentures FR	\$ 200,128,103.33	\$ 200,112,695.56	\$ 105,525.20
CDs and YCDs FR	\$ 600,000,000.00	\$ 600,199,000.00	\$ 308,542.89
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 956,666.67
CDs and YCDs	\$ 16,200,650,610.28	\$ 16,201,293,567.81	\$ 26,750,027.76
Commercial Paper	\$ 9,053,190,012.56	\$ 9,068,750,870.50	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,165,000,000.00	\$ 5,165,000,000.00	NA
AB 55 & GF Loans	\$ 687,402,000.00	\$ 687,402,000.00	NA
TOTAL	\$ 113,782,328,028.50	\$ 114,266,301,536.76	\$ 146,433,242.61

Fair Value Including Accrued Interest \$ 114,412,734,779.37

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