



# State of California

## Pooled Money Investment Account

### Market Valuation

### 11/30/2020

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 32,742,129,853.61	\$ 32,789,170,000.00	NA
Notes	\$ 24,387,013,378.01	\$ 24,639,427,500.00	\$ 114,368,992.50
Federal Agency:			
SBA	\$ 469,372,167.75	\$ 465,167,833.37	\$ 199,301.34
MBS-REMICs	\$ 13,553,331.34	\$ 14,239,058.12	\$ 62,819.19
Debentures	\$ 2,597,627,445.92	\$ 2,610,586,840.00	\$ 5,624,359.41
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 725,000,000.00	\$ 724,677,000.00	\$ 2,129,499.25
Discount Notes	\$ 13,070,638,400.02	\$ 13,076,429,000.00	NA
Supranational Debentures	\$ 419,066,797.22	\$ 418,723,150.00	\$ 1,673,911.75
Supranational Debentures FR	\$ 150,097,007.00	\$ 150,144,131.17	\$ 68,241.14
CDs and YCDs FR	\$ 500,000,000.00	\$ 500,052,000.00	\$ 319,227.14
Bank Notes	\$ -	\$ -	\$ -
CDs and YCDs	\$ 14,400,405,817.10	\$ 14,399,430,260.29	\$ 13,855,875.04
Commercial Paper	\$ 8,293,210,861.12	\$ 8,296,808,617.97	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,541,500,000.00	\$ 4,541,500,000.00	NA
AB 55 & GF Loans	\$ 690,043,000.00	\$ 690,043,000.00	NA
<b>TOTAL</b>	<b>\$ 102,999,658,059.09</b>	<b>\$ 103,316,398,390.92</b>	<b>\$ 138,302,226.76</b>

Fair Value Including Accrued Interest \$ 103,454,700,617.68

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