



# State of California

## Pooled Money Investment Account

### Market Valuation

### 8/31/2019

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 20,153,936,719.75	\$ 20,368,920,500.00	NA
Notes	\$ 27,608,393,421.47	\$ 27,762,310,000.00	\$ 109,710,896.50
Federal Agency:			
SBA	\$ 630,099,855.38	\$ 628,200,553.33	\$ 1,449,498.45
MBS-REMICs	\$ 20,748,102.99	\$ 21,432,096.41	\$ 96,913.77
Debentures	\$ 2,444,114,627.41	\$ 2,460,212,950.00	\$ 14,170,862.00
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 300,000,000.00	\$ 301,084,000.00	\$ 1,816,292.00
Discount Notes	\$ 13,818,967,513.96	\$ 13,902,786,500.00	NA
Supranational Debentures	\$ 538,905,703.78	\$ 544,289,200.00	\$ 4,767,586.00
Supranational Debentures FR	\$ 200,251,812.61	\$ 200,371,065.53	\$ 721,657.61
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 2,159,404.39
Bank Notes	\$ 450,000,000.00	\$ 450,057,415.90	\$ 2,894,124.99
CDs and YCDs	\$ 16,275,000,000.00	\$ 16,282,120,009.35	\$ 116,228,708.37
Commercial Paper	\$ 6,293,357,930.56	\$ 6,325,915,805.53	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,869,740,000.00	\$ 4,869,740,000.00	NA
AB 55 & GF Loans	\$ 780,748,000.00	\$ 780,748,000.00	NA
<b>TOTAL</b>	<b>\$ 94,784,263,687.91</b>	<b>\$ 95,298,188,096.05</b>	<b>\$ 254,015,944.08</b>

Fair Value Including Accrued Interest \$ 95,552,204,040.13

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