



State of California

Pooled Money Investment Account

Market Valuation

11/30/2019

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 18,160,388,615.47	\$ 18,350,397,000.00	NA
Notes	\$ 29,730,009,636.88	\$ 29,845,520,000.00	\$ 160,290,060.50
Federal Agency:			
SBA	\$ 584,072,949.30	\$ 580,845,612.38	\$ 1,343,469.05
MBS-REMICs	\$ 19,366,998.18	\$ 19,969,436.91	\$ 90,442.36
Debentures	\$ 2,345,059,234.69	\$ 2,358,815,450.00	\$ 11,803,354.00
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 550,000,000.00	\$ 550,017,500.00	\$ 3,194,250.00
Discount Notes	\$ 7,932,763,861.05	\$ 7,965,334,000.00	NA
Supranational Debentures	\$ 564,182,969.54	\$ 568,468,850.00	\$ 2,229,177.75
Supranational Debentures FR	\$ 200,220,716.29	\$ 200,270,279.12	\$ 606,243.10
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 1,625,439.61
Bank Notes	\$ 700,000,000.00	\$ 699,958,763.50	\$ 4,234,916.66
CDs and YCDs	\$ 13,550,000,000.00	\$ 13,553,172,030.10	\$ 71,512,374.95
Commercial Paper	\$ 6,318,630,180.55	\$ 6,345,109,831.92	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,787,240,000.00	\$ 4,787,240,000.00	NA
AB 55 & GF Loans	\$ 605,929,000.00	\$ 605,929,000.00	NA
TOTAL	\$ 86,447,864,161.95	\$ 86,831,047,753.93	\$ 256,929,727.98

Fair Value Including Accrued Interest \$ 87,087,977,481.91

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