



State of California

Pooled Money Investment Account

Market Valuation

1/31/2020

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 16,133,255,448.54	\$ 16,265,497,000.00	NA
Notes	\$ 32,708,440,735.82	\$ 32,870,628,500.00	\$ 158,552,191.00
Federal Agency:			
SBA	\$ 553,394,022.81	\$ 550,023,519.44	\$ 1,042,619.75
MBS-REMICs	\$ 18,878,429.15	\$ 19,533,233.44	\$ 88,139.43
Debentures	\$ 2,395,154,835.80	\$ 2,409,669,600.00	\$ 13,720,799.60
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 975,000,000.00	\$ 976,566,750.00	\$ 2,935,139.00
Discount Notes	\$ 15,066,101,840.18	\$ 15,110,118,500.00	NA
Supranational Debentures	\$ 664,499,557.94	\$ 668,619,650.00	\$ 4,368,275.75
Supranational Debentures FR	\$ 200,189,619.96	\$ 200,324,118.66	\$ 237,253.10
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,116,000.00	\$ 1,209,179.56
Bank Notes	\$ 600,000,000.00	\$ 600,093,879.88	\$ 5,387,527.77
CDs and YCDs	\$ 16,600,000,000.00	\$ 16,603,684,347.36	\$ 102,091,555.53
Commercial Paper	\$ 8,937,162,694.45	\$ 8,971,917,833.32	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,754,240,000.00	\$ 4,754,240,000.00	NA
AB 55 & GF Loans	\$ 617,241,000.00	\$ 617,241,000.00	NA
TOTAL	\$ 100,623,558,184.65	\$ 101,018,273,932.10	\$ 289,632,680.49

Fair Value Including Accrued Interest \$ 101,307,906,612.59

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