



State of California Pooled Money Investment Account Market Valuation 2/29/2020

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 14,500,102,983.31	\$ 14,631,723,000.00	NA
Notes	\$ 33,057,091,132.58	\$ 33,358,309,500.00	\$ 132,856,830.50
Federal Agency:			
SBA	\$ 540,294,280.25	\$ 537,062,203.48	\$ 1,018,143.08
MBS-REMICs	\$ 18,607,680.01	\$ 19,385,250.35	\$ 86,914.40
Debentures	\$ 2,245,282,530.48	\$ 2,264,852,100.00	\$ 14,506,124.00
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 975,000,000.00	\$ 978,194,750.00	\$ 4,183,124.25
Discount Notes	\$ 16,560,913,923.55	\$ 16,616,708,250.00	NA
Supranational Debentures	\$ 763,888,457.94	\$ 769,491,600.00	\$ 5,093,168.75
Supranational Debentures FR	\$ 200,189,619.96	\$ 200,285,923.35	\$ 546,461.17
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,142,000.00	\$ 1,314,700.06
Bank Notes	\$ 500,000,000.00	\$ 500,180,754.51	\$ 3,331,500.00
CDs and YCDs	\$ 13,550,000,000.00	\$ 13,557,508,099.97	\$ 63,005,347.20
Commercial Paper	\$ 8,695,660,847.17	\$ 8,725,475,101.32	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,898,990,000.00	\$ 4,898,990,000.00	NA
AB 55 & GF Loans	\$ 623,150,000.00	\$ 623,150,000.00	NA
TOTAL	\$ 97,529,171,455.25	\$ 98,081,458,532.98	\$ 225,942,313.41

Fair Value Including Accrued Interest \$ 98,307,400,846.39

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