



# State of California

## Pooled Money Investment Account

### Market Valuation

### 5/31/2020

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 20,700,770,230.56	\$ 20,838,074,000.00	NA
Notes	\$ 31,517,512,325.84	\$ 31,984,202,000.00	\$ 169,925,993.50
Federal Agency:			
SBA	\$ 497,967,396.25	\$ 493,680,405.65	\$ 834,411.79
MBS-REMICs	\$ 17,207,877.62	\$ 18,166,556.09	\$ 80,178.10
Debentures	\$ 1,907,005,176.05	\$ 1,930,978,660.00	\$ 10,209,866.63
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 825,000,000.00	\$ 828,371,250.00	\$ 5,518,527.25
Discount Notes	\$ 16,852,900,256.92	\$ 16,917,740,250.00	NA
Supranational Debentures	\$ 664,284,929.51	\$ 670,141,600.00	\$ 2,764,083.75
Supranational Debentures FR	\$ 200,158,861.65	\$ 200,261,719.09	\$ 316,333.88
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,100,000.00	\$ 443,826.28
Bank Notes	\$ 200,000,000.00	\$ 200,310,867.14	\$ 1,607,055.56
CDs and YCDs	\$ 12,000,000,000.00	\$ 12,010,901,278.27	\$ 46,743,638.92
Commercial Paper	\$ 7,241,889,325.03	\$ 7,266,979,210.70	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,536,990,000.00	\$ 5,536,990,000.00	NA
AB 55 & GF Loans	\$ 575,525,000.00	\$ 575,525,000.00	NA
<b>TOTAL</b>	<b>\$ 99,037,211,379.43</b>	<b>\$ 99,772,422,796.94</b>	<b>\$ 238,443,915.66</b>

Fair Value Including Accrued Interest \$ 100,010,866,712.60

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