



State of California

Pooled Money Investment Account

Market Valuation

7/31/2020

| Description | Carrying Cost Plus Accrued Interest Purch. | Fair Value | Accrued Interest |
|-----------------------------|---|------------------------------|--------------------------|
| United States Treasury: | | | |
| Bills | \$ 37,037,846,401.44 | \$ 37,136,744,500.00 | NA |
| Notes | \$ 27,314,900,652.24 | \$ 27,709,185,500.00 | \$ 137,540,407.50 |
| Federal Agency: | | | |
| SBA | \$ 483,568,039.16 | \$ 479,340,863.20 | \$ 205,602.00 |
| MBS-REMICs | \$ 16,880,911.20 | \$ 17,819,018.91 | \$ 78,618.97 |
| Debentures | \$ 2,316,436,805.46 | \$ 2,336,799,260.00 | \$ 9,109,545.86 |
| Debentures FR | \$ - | \$ - | \$ - |
| Debentures CL | \$ 625,000,000.00 | \$ 627,204,500.00 | \$ 1,436,165.50 |
| Discount Notes | \$ 15,695,584,347.24 | \$ 15,720,708,000.00 | NA |
| Supranational Debentures | \$ 614,688,043.27 | \$ 618,008,900.00 | \$ 4,377,582.75 |
| Supranational Debentures FR | \$ 200,128,103.33 | \$ 200,086,704.53 | \$ 44,854.32 |
| CDs and YCDs FR | \$ 500,000,000.00 | \$ 500,112,000.00 | \$ 282,033.38 |
| Bank Notes | \$ 100,000,000.00 | \$ 100,112,541.85 | \$ 815,444.44 |
| CDs and YCDs | \$ 14,350,650,610.28 | \$ 14,354,665,447.95 | \$ 24,355,166.66 |
| Commercial Paper | \$ 8,399,972,769.53 | \$ 8,417,405,112.79 | NA |
| Corporate: | | | |
| Bonds FR | \$ - | \$ - | \$ - |
| Bonds | \$ - | \$ - | \$ - |
| Repurchase Agreements | \$ - | \$ - | \$ - |
| Reverse Repurchase | \$ - | \$ - | \$ - |
| Time Deposits | \$ 5,261,490,000.00 | \$ 5,261,490,000.00 | NA |
| AB 55 & GF Loans | \$ 621,001,000.00 | \$ 621,001,000.00 | NA |
| TOTAL | \$ 113,538,147,683.15 | \$ 114,100,683,349.23 | \$ 178,245,421.38 |

Fair Value Including Accrued Interest \$ 114,278,928,770.61

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