State of California
Pooled Money Investment Account
Market Valuation
10/31/2020

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	$ 31,281,869,967.46	$ 31,338,887,000.00	NA
Notes	$ 23,880,369,444.67	$ 24,159,992,000.00	$ 106,505,626.00
Federal Agency:			
SBA	$ 473,858,243.22	$ 469,640,790.08	$ 201,333.40
MBS-REMICs	$ 14,762,598.67	$ 15,546,931.64	$ 68,429.31
Debentures	$ 2,547,721,580.69	$ 2,561,583,300.00	$ 5,684,210.09
Debentures FR	$ -	$ -	$ -
Debentures CL	$ 725,000,000.00	$ 724,916,250.00	$ 2,374,498.50
Discount Notes	$ 13,969,902,444.44	$ 13,975,036,200.00	NA
Supranational Debentures	$ 417,080,815.94	$ 417,766,250.00	$ 610,083.75
Supranational Debentures FR	$ 150,097,007.00	$ 150,107,576.85	$ 30,240.72
CDs and YCDs FR	$ 600,000,000.00	$ 600,112,000.00	$ 288,842.73
Bank Notes	$ -	$ -	$ -
CDs and YCDs	$ 13,900,405,817.10	$ 13,899,974,556.10	$ 14,648,680.56
Commercial Paper	$ 7,442,815,819.44	$ 7,447,250,833.35	NA
Corporate:			
Bonds FR	$ -	$ -	$ -
Bonds	$ -	$ -	$ -
Repurchase Agreements	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -
Time Deposits	$ 4,782,500,000.00	$ 4,782,500,000.00	NA
AB 55 & GF Loans	$ 690,043,000.00	$ 690,043,000.00	NA
TOTAL	$ 100,876,426,738.63	$ 101,233,356,688.02	$ 130,411,945.06

Fair Value Including Accrued Interest $ 101,363,768,633.08

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