PMIA/LAIF Performance Report as of 11/12/20

PMIA Average Monthly Effective Yields\(^{(1)}\)

<table>
<thead>
<tr>
<th>Month</th>
<th>Yield</th>
</tr>
</thead>
<tbody>
<tr>
<td>Oct</td>
<td>0.620</td>
</tr>
<tr>
<td>Sep</td>
<td>0.685</td>
</tr>
<tr>
<td>Aug</td>
<td>0.784</td>
</tr>
</tbody>
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Quarterly Performance Quarter Ended 09/30/20

- LAIF Apportionment Rate\(^{(2)}\): 0.84
- LAIF Earnings Ratio\(^{(2)}\): 0.00002309407394024
- LAIF Fair Value Factor\(^{(1)}\): 1.004114534
- PMIA Daily\(^{(1)}\): 0.65%
- PMIA Quarter to Date\(^{(1)}\): 0.80%
- PMIA Average Life\(^{(1)}\): 169

Pooled Money Investment Account Monthly Portfolio Composition \(^{(1)}\)

10/31/20 $101.4 billion

- Treasuries 54.93%
- Agencies 18.02%
- Certificates of Deposit/Bank Notes 14.30%
- Time Deposits 4.72%
- Commercial Paper 7.34%
- Loans 0.68%

Chart does not include 0.01% of mortgages. Percentages may not total 100% due to rounding.

Daily rates are now available here. [View PMIA Daily Rates](#)

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1) and interest earned on the Wildfire Fund loan pursuant to Public Utility Code 3288 (a).

Source:

\(^{(1)}\) State of California, Office of the Treasurer

\(^{(2)}\) State of California, Office of the Controller