



# State of California Pooled Money Investment Account Market Valuation 4/30/2020

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 19,680,040,261.74	\$ 19,841,623,000.00	NA
Notes	\$ 31,918,133,810.64	\$ 32,436,121,500.00	\$ 148,732,989.50
Federal Agency:			
SBA	\$ 506,664,704.51	\$ 501,718,769.36	\$ 848,868.15
MBS-REMICs	\$ 17,624,762.99	\$ 18,623,075.27	\$ 82,224.61
Debentures	\$ 2,106,975,049.97	\$ 2,133,025,380.00	\$ 10,894,669.16
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 825,000,000.00	\$ 829,246,500.00	\$ 4,852,832.50
Discount Notes	\$ 16,930,644,743.01	\$ 17,020,172,000.00	NA
Supranational Debentures	\$ 714,280,614.68	\$ 720,786,550.00	\$ 1,954,506.25
Supranational Debentures FR	\$ 200,158,861.65	\$ 200,088,322.35	\$ 119,477.87
CDs and YCDs FR	\$ 300,000,000.00	\$ 299,897,000.00	\$ 610,064.42
Bank Notes	\$ 300,000,000.00	\$ 300,448,427.54	\$ 2,359,138.88
CDs and YCDs	\$ 14,100,000,000.00	\$ 14,114,754,656.45	\$ 52,157,861.06
Commercial Paper	\$ 9,976,309,769.38	\$ 10,014,318,620.63	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,431,990,000.00	\$ 5,431,990,000.00	NA
AB 55 & GF Loans	\$ 550,576,000.00	\$ 550,576,000.00	NA
<b>TOTAL</b>	<b>\$ 103,558,398,578.57</b>	<b>\$ 104,413,389,801.60</b>	<b>\$ 222,612,632.40</b>

Fair Value Including Accrued Interest \$ 104,636,002,434.00

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