



Pooled Money Investment Account

Portfolio as of 12-31-19

**PAR VALUES MATURING BY DATE AND TYPE**

**Maturities in Millions of Dollars**

| ITEM         | 1 day to 30 days | 31 days to 60 days | 61 days to 90 days | 91 days to 120 days | 121 days to 150 days | 151 days to 180 days | 181 days to 210 days | 211 days to 270 days | 271 days to 1 year | 1 year to 2 years | 2 years to 3 years | 3 years to 4 years | 4 years to 5 year/out |
|--------------|------------------|--------------------|--------------------|---------------------|----------------------|----------------------|----------------------|----------------------|--------------------|-------------------|--------------------|--------------------|-----------------------|
| TREASURY     | \$ 4,300         | \$ 5,650           | \$ 2,250           | \$ 400              | \$ 2,600             | \$ 1,750             | \$ 4,000             | \$ 5,250             | \$ 6,100           | \$ 14,000         | \$ 1,900           |                    |                       |
| REPO         |                  |                    |                    |                     |                      |                      |                      |                      |                    |                   |                    |                    |                       |
| TDs          | \$ 1,534         | \$ 806             | \$ 923             | \$ 468              | \$ 547               | \$ 460               |                      |                      |                    |                   |                    |                    |                       |
| AGENCY       | \$ 763           | \$ 2,150           | \$ 1,640           | \$ 1,325            | \$ 2,050             | \$ 875               | \$ 1,240             | \$ 527               | \$ 1,443           | \$ 1,168          | \$ 450             | \$ 150             | \$ 125                |
| CP           | \$ 750           | \$ 2,100           | \$ 1,275           | \$ 850              | \$ 1,550             | \$ 100               | \$ 200               |                      |                    |                   |                    |                    |                       |
| CDs + BNs    | \$ 1,750         | \$ 5,500           | \$ 2,300           | \$ 2,500            | \$ 1,400             | \$ 750               | \$ 1,450             | \$ 100               | \$ 400             |                   |                    |                    |                       |
| CORP BND     |                  |                    |                    |                     |                      |                      |                      |                      |                    |                   |                    |                    |                       |
| <b>TOTAL</b> |                  |                    |                    |                     |                      |                      |                      |                      |                    |                   |                    |                    |                       |
| \$ 89,818    | \$ 9,097         | \$ 16,206          | \$ 8,388           | \$ 5,543            | \$ 8,147             | \$ 3,935             | \$ 6,890             | \$ 5,877             | \$ 7,943           | \$ 15,168         | \$ 2,350           | \$ 150             | \$ 125                |
| PERCENT      | 10.1%            | 18.0%              | 9.3%               | 6.2%                | 9.1%                 | 4.4%                 | 7.7%                 | 6.5%                 | 8.8%               | 16.9%             | 2.6%               | 0.2%               | 0.1%                  |

Notes:

1. SBA Floating Rate Securities are represented at coupon change date.
2. Mortgages are represented at current book value.
3. Figures are rounded to the nearest million.
4. Does not include AB55 and General Fund loans.