



State of California Pooled Money Investment Account Market Valuation 1/31/2021

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 43,016,868,322.06	\$ 43,036,499,500.00	NA
Notes	\$ 30,448,168,575.01	\$ 30,639,943,500.00	\$ 110,537,124.50
Federal Agency:			
SBA	\$ 449,271,012.06	\$ 445,182,475.90	\$ 190,991.90
MBS-REMICs	\$ 12,369,723.03	\$ 12,987,966.73	\$ 57,286.73
Debentures	\$ 3,549,907,951.30	\$ 3,561,699,010.00	\$ 6,078,759.59
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 500,000,000.00	\$ 500,024,000.00	\$ 930,388.00
Discount Notes	\$ 15,523,629,902.60	\$ 15,530,388,830.00	NA
Supranational Debentures	\$ 417,755,642.96	\$ 417,720,400.00	\$ 1,645,744.75
Supranational Debentures FR	\$ 150,065,910.68	\$ 150,121,981.20	\$ 28,774.30
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,072,000.00	\$ 104,868.42
Bank Notes	\$ -	\$ -	\$ -
CDs and YCDs	\$ 16,050,000,000.00	\$ 16,050,125,657.09	\$ 12,312,902.80
Commercial Paper	\$ 8,293,678,777.75	\$ 8,297,507,298.63	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,288,500,000.00	\$ 4,288,500,000.00	NA
PMIA & GF Loans	\$ 693,695,000.00	\$ 693,695,000.00	NA
TOTAL	\$ 123,693,910,817.45	\$ 123,924,467,619.55	\$ 131,886,840.99

Fair Value Including Accrued Interest \$ 124,056,354,460.54

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