



# State of California

## Pooled Money Investment Account

### Market Valuation

### 10/31/2021

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 51,528,364,233.43	\$ 51,536,462,500.00	NA
Notes	\$ 66,995,520,746.81	\$ 66,755,995,500.00	\$ 107,797,892.00
Federal Agency:			
SBA	\$ 379,794,651.43	\$ 380,560,115.32	\$ 160,686.50
MBS-REMICs	\$ 7,684,554.49	\$ 8,032,825.82	\$ 35,258.52
Debentures	\$ 10,141,252,331.66	\$ 10,126,777,100.00	\$ 9,034,416.50
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 800,000,000.00	\$ 793,767,000.00	\$ 745,527.00
Discount Notes	\$ 13,921,695,748.53	\$ 13,922,104,750.00	NA
Supranational Debentures	\$ 1,922,465,207.67	\$ 1,910,733,500.00	\$ 4,097,629.50
Supranational Debentures FR	\$ 100,005,722.97	\$ 100,016,723.66	\$ 17,030.56
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ 50,000,000.00	\$ 49,988,446.23	\$ 20,833.33
CDs and YCDs	\$ 12,100,000,000.00	\$ 12,098,277,792.84	\$ 4,034,013.86
Commercial Paper	\$ 10,353,697,111.07	\$ 10,355,675,099.93	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 250,117,950.28	\$ 247,515,080.00	\$ 884,925.30
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 3,941,500,000.00	\$ 3,941,500,000.00	NA
PMIA & GF Loans	\$ 775,298,000.00	\$ 775,298,000.00	NA
<b>TOTAL</b>	<b>\$ 173,267,396,258.34</b>	<b>\$ 173,002,704,433.80</b>	<b>\$ 126,828,213.07</b>

Fair Value Including Accrued Interest \$ 173,129,532,646.87

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