



# State of California Pooled Money Investment Account Market Valuation 1/31/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 48,500,254,535.59	\$ 48,460,414,000.00	NA
Notes	\$ 85,696,415,143.41	\$ 84,813,187,000.00	\$ 147,054,459.50
Federal Agency:			
SBA	\$ 345,829,327.41	\$ 346,364,913.87	\$ 146,293.30
MBS-REMICs	\$ 6,159,422.37	\$ 6,391,641.14	\$ 28,137.60
Debentures	\$ 10,404,956,466.49	\$ 10,349,010,050.00	\$ 8,594,390.00
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 900,000,000.00	\$ 882,711,000.00	\$ 773,360.00
Discount Notes	\$ 22,357,095,147.12	\$ 22,333,152,750.00	NA
Supranational Debentures	\$ 2,069,293,683.95	\$ 2,040,256,500.00	\$ 6,507,100.50
Supranational Debentures FR	\$ 50,000,000.00	\$ 50,005,500.00	\$ 15,516.67
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ -	\$ -	\$ -
CDs and YCDs	\$ 14,925,000,416.66	\$ 14,919,734,588.32	\$ 7,131,118.02
Commercial Paper	\$ 12,613,539,263.83	\$ 12,614,873,270.77	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 329,900,428.70	\$ 322,995,970.00	\$ 1,541,557.55
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 3,903,500,000.00	\$ 3,903,500,000.00	NA
PMIA & GF Loans	\$ 743,769,000.00	\$ 743,769,000.00	NA
<b>TOTAL</b>	<b>\$ 202,845,712,835.53</b>	<b>\$ 201,786,366,184.10</b>	<b>\$ 171,791,933.14</b>

Fair Value Including Accrued Interest \$ 201,958,158,117.24

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