



State of California Pooled Money Investment Account Market Valuation 2/28/2021

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 43,170,201,363.08	\$ 43,190,546,500.00	NA
Notes	\$ 29,845,413,644.53	\$ 30,012,425,500.00	\$ 71,053,930.50
Federal Agency:			
SBA	\$ 438,808,221.44	\$ 434,764,905.88	\$ 186,739.08
MBS-REMICs	\$ 11,772,067.72	\$ 12,358,396.60	\$ 54,637.34
Debentures	\$ 3,874,852,220.39	\$ 3,883,257,390.00	\$ 5,268,175.41
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 600,000,000.00	\$ 598,742,000.00	\$ 197,056.00
Discount Notes	\$ 14,075,433,660.81	\$ 14,081,053,680.00	NA
Supranational Debentures	\$ 770,582,759.62	\$ 769,064,950.00	\$ 2,562,773.75
Supranational Debentures FR	\$ 200,109,832.56	\$ 200,141,474.18	\$ 86,720.84
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,069,000.00	\$ 150,943.19
Bank Notes	\$ -	\$ -	\$ -
CDs and YCDs	\$ 15,150,000,000.00	\$ 15,149,230,774.92	\$ 7,307,291.66
Commercial Paper	\$ 10,342,429,152.73	\$ 10,345,923,180.54	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 14,966,250.00	\$ 14,787,750.00	\$ 6,708.30
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,229,500,000.00	\$ 4,229,500,000.00	NA
PMIA & GF Loans	\$ 693,695,000.00	\$ 693,695,000.00	NA
TOTAL	\$ 123,717,764,172.88	\$ 123,915,560,502.12	\$ 86,874,976.07

Fair Value Including Accrued Interest \$ 124,002,435,478.19

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