



State of California

Pooled Money Investment Account

Market Valuation

5/31/2021

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 48,525,288,846.01	\$ 48,545,569,000.00	NA
Notes	\$ 48,554,871,595.80	\$ 48,654,760,000.00	\$ 117,363,861.00
Federal Agency:			
SBA	\$ 420,433,785.86	\$ 421,519,356.19	\$ 178,803.62
MBS-REMICs	\$ 10,264,739.96	\$ 10,807,823.48	\$ 47,446.42
Debentures	\$ 7,681,259,096.84	\$ 7,685,403,020.00	\$ 9,646,375.81
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 1,200,000,000.00	\$ 1,198,914,000.00	\$ 816,695.00
Discount Notes	\$ 12,248,215,352.45	\$ 12,252,162,000.00	NA
Supranational Debentures	\$ 1,521,141,035.58	\$ 1,518,300,500.00	\$ 4,191,599.00
Supranational Debentures FR	\$ 200,054,814.69	\$ 200,090,830.95	\$ 75,219.29
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,002,000.00	\$ 129,376.09
Bank Notes	\$ -	\$ -	\$ -
CDs and YCDs	\$ 16,250,000,000.00	\$ 16,249,965,491.65	\$ 7,886,000.01
Commercial Paper	\$ 10,852,436,923.58	\$ 10,857,516,007.79	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 42,188,777.79	\$ 41,945,150.00	\$ 114,208.30
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,072,500,000.00	\$ 4,072,500,000.00	NA
PMIA & GF Loans	\$ 641,846,000.00	\$ 641,846,000.00	NA
TOTAL	\$ 152,620,500,968.56	\$ 152,751,301,180.06	\$ 140,449,584.54

Fair Value Including Accrued Interest \$ 152,891,750,764.60

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