



# State of California

## Pooled Money Investment Account

### Market Valuation

#### 7/31/2021

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 68,827,483,166.06	\$ 68,839,482,500.00	NA
Notes	\$ 59,313,228,865.01	\$ 59,376,861,500.00	\$ 127,851,835.50
Federal Agency:			
SBA	\$ 408,364,270.94	\$ 409,316,689.13	\$ 173,615.20
MBS-REMICs	\$ 9,379,367.90	\$ 9,847,314.28	\$ 43,276.48
Debentures	\$ 8,631,651,654.08	\$ 8,636,670,970.00	\$ 8,269,066.19
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 1,200,000,000.00	\$ 1,200,188,000.00	\$ 1,105,055.00
Discount Notes	\$ 13,296,360,912.45	\$ 13,298,438,500.00	NA
Supranational Debentures	\$ 1,774,742,651.40	\$ 1,771,449,000.00	\$ 5,302,612.50
Supranational Debentures FR	\$ 150,012,560.81	\$ 150,026,562.44	\$ 18,392.51
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,006,000.00	\$ 41,812.92
Bank Notes	\$ 50,000,000.00	\$ 49,947,108.46	\$ 8,055.56
CDs and YCDs	\$ 13,600,000,000.00	\$ 13,599,698,194.96	\$ 6,067,291.69
Commercial Paper	\$ 9,303,798,675.01	\$ 9,307,991,111.16	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 112,891,605.90	\$ 112,005,250.00	\$ 269,145.85
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 3,835,500,000.00	\$ 3,835,500,000.00	NA
PMIA & GF Loans	\$ 747,545,000.00	\$ 747,545,000.00	NA
<b>TOTAL</b>	<b>\$ 181,560,958,729.56</b>	<b>\$ 181,644,973,700.43</b>	<b>\$ 149,150,159.40</b>

Fair Value Including Accrued Interest \$ 181,794,123,859.83

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