



State of California Pooled Money Investment Account Market Valuation 8/31/2021

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 60,078,370,143.61	\$ 60,089,880,500.00	NA
Notes	\$ 60,998,985,911.35	\$ 61,030,182,500.00	\$ 83,107,709.50
Federal Agency:			
SBA	\$ 397,327,909.05	\$ 398,232,393.99	\$ 168,584.22
MBS-REMICs	\$ 8,584,731.55	\$ 8,983,275.91	\$ 39,496.64
Debentures	\$ 9,031,220,254.41	\$ 9,033,552,490.00	\$ 8,565,525.56
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 1,200,000,000.00	\$ 1,199,591,000.00	\$ 1,059,224.00
Discount Notes	\$ 14,721,306,633.33	\$ 14,723,243,750.00	NA
Supranational Debentures	\$ 1,974,696,354.19	\$ 1,969,864,000.00	\$ 4,939,748.00
Supranational Debentures FR	\$ 150,012,560.81	\$ 150,024,561.94	\$ 34,705.41
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,001,000.00	\$ 55,151.20
Bank Notes	\$ 50,000,000.00	\$ 49,959,560.18	\$ 12,361.11
CDs and YCDs	\$ 14,250,000,000.00	\$ 14,249,800,866.00	\$ 6,012,013.89
Commercial Paper	\$ 8,814,411,834.74	\$ 8,817,998,190.24	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 140,297,832.40	\$ 139,825,910.00	\$ 509,734.98
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 3,805,000,000.00	\$ 3,805,000,000.00	NA
PMIA & GF Loans	\$ 764,052,000.00	\$ 764,052,000.00	NA
TOTAL	\$ 176,684,266,165.44	\$ 176,730,191,998.26	\$ 104,504,254.51

Fair Value Including Accrued Interest \$ 176,834,696,252.77

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