



State of California

Pooled Money Investment Account

Market Valuation

11/30/2021

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 48,726,449,678.61	\$ 48,730,719,000.00	NA
Notes	\$ 69,830,483,002.41	\$ 69,566,332,000.00	\$ 100,381,839.50
Federal Agency:			
SBA	\$ 368,147,080.16	\$ 368,757,247.51	\$ 155,956.38
MBS-REMICs	\$ 7,037,163.75	\$ 7,342,045.11	\$ 32,233.50
Debentures	\$ 10,290,758,847.05	\$ 10,273,071,200.00	\$ 9,225,900.85
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 800,000,000.00	\$ 792,328,000.00	\$ 681,362.00
Discount Notes	\$ 15,920,475,698.53	\$ 15,918,872,000.00	NA
Supranational Debentures	\$ 2,123,861,085.45	\$ 2,110,398,500.00	\$ 5,249,155.50
Supranational Debentures FR	\$ 100,005,722.97	\$ 100,010,723.20	\$ 28,113.89
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ 50,000,000.00	\$ 49,994,496.07	\$ 25,000.00
CDs and YCDs	\$ 14,050,000,416.66	\$ 14,047,931,055.49	\$ 5,075,180.49
Commercial Paper	\$ 11,343,047,430.48	\$ 11,344,338,881.89	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 286,148,538.89	\$ 282,462,680.00	\$ 1,525,203.13
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 3,946,500,000.00	\$ 3,946,500,000.00	NA
PMIA & GF Loans	\$ 732,356,000.00	\$ 732,356,000.00	NA
TOTAL	\$ 178,575,270,664.96	\$ 178,271,413,829.27	\$ 122,379,945.24

Fair Value Including Accrued Interest \$ 178,393,793,774.51

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