



**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**2/28/2022**

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 46,472,272,106.97	\$ 46,429,166,500.00	NA
Notes	\$ 84,628,471,463.24	\$ 83,478,898,500.00	\$ 104,971,057.50
Federal Agency:			
SBA	\$ 340,292,826.93	\$ 340,771,620.75	\$ 143,809.26
MBS-REMICs	\$ 5,920,047.32	\$ 6,126,573.69	\$ 26,972.04
Debentures	\$ 9,304,930,731.93	\$ 9,234,710,500.00	\$ 8,465,057.10
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 800,000,000.00	\$ 782,249,000.00	\$ 800,862.00
Discount Notes	\$ 23,921,165,555.40	\$ 23,894,611,500.00	NA
Supranational Debentures	\$ 2,069,131,963.01	\$ 2,029,098,000.00	\$ 6,080,057.50
Supranational Debentures FR	\$ 50,000,000.00	\$ 50,002,000.00	\$ 24,568.06
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ -	\$ -	\$ -
CDs and YCDs	\$ 13,985,000,000.00	\$ 13,977,462,334.62	\$ 8,006,081.95
Commercial Paper	\$ 12,359,935,277.68	\$ 12,359,096,486.15	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 425,881,030.93	\$ 416,133,480.00	\$ 2,466,855.73
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 3,960,500,000.00	\$ 3,960,500,000.00	NA
PMIA & GF Loans	\$ 743,769,000.00	\$ 743,769,000.00	NA
<b>TOTAL</b>	<b>\$ 199,067,270,003.41</b>	<b>\$ 197,702,595,495.21</b>	<b>\$ 130,985,321.14</b>

Fair Value Including Accrued Interest \$ 197,833,580,816.35

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