



# State of California Pooled Money Investment Account Market Valuation 7/31/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 52,098,128,291.11	\$ 52,057,747,000.00	NA
Notes	\$ 104,818,985,610.97	\$ 102,520,395,000.00	\$ 273,587,614.00
Federal Agency:			
SBA	\$ 300,318,315.91	\$ 300,555,022.11	\$ 189,527.40
MBS-REMICs	\$ 4,432,359.73	\$ 4,497,025.55	\$ 20,034.96
Debentures	\$ 8,895,418,676.26	\$ 8,738,846,550.00	\$ 14,157,686.50
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 2,450,000,000.00	\$ 2,439,724,500.00	\$ 9,836,029.50
Discount Notes	\$ 29,458,450,347.10	\$ 29,441,160,000.00	NA
Supranational Debentures	\$ 2,231,820,920.27	\$ 2,165,702,700.00	\$ 6,556,084.60
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 99,792,447.60	\$ 266,666.67
CDs and YCDs	\$ 12,760,000,000.00	\$ 12,735,555,691.17	\$ 41,454,066.65
Commercial Paper	\$ 10,111,738,076.32	\$ 10,123,658,513.84	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 492,556,729.32	\$ 473,132,560.00	\$ 2,271,300.58
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,614,000,000.00	\$ 4,614,000,000.00	NA
PMIA & GF Loans	\$ 829,187,000.00	\$ 829,187,000.00	NA
<b>TOTAL</b>	<b>\$ 229,165,036,326.99</b>	<b>\$ 226,543,954,010.27</b>	<b>\$ 348,339,010.86</b>

Fair Value Including Accrued Interest \$ 226,892,293,021.13

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