



State of California Pooled Money Investment Account Market Valuation 8/31/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 50,959,355,621.66	\$ 50,974,222,500.00	NA
Notes	\$ 104,276,905,095.93	\$ 101,503,463,000.00	\$ 204,742,620.50
Federal Agency:			
SBA	\$ 339,716,586.08	\$ 340,078,930.38	\$ 273,153.10
MBS-REMICs	\$ 4,016,572.17	\$ 4,041,914.86	\$ 18,102.58
Debentures	\$ 8,941,905,096.37	\$ 8,752,298,750.00	\$ 17,870,500.95
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 2,550,000,000.00	\$ 2,511,845,000.00	\$ 14,005,459.00
Discount Notes	\$ 30,130,920,319.35	\$ 30,144,393,000.00	NA
Supranational Debentures	\$ 2,281,987,475.83	\$ 2,200,894,100.00	\$ 7,424,528.90
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 99,745,085.56	\$ 525,000.00
CDs and YCDs	\$ 13,510,000,000.00	\$ 13,486,320,640.14	\$ 58,292,522.21
Commercial Paper	\$ 10,096,386,048.57	\$ 10,124,743,430.62	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 542,757,382.10	\$ 518,895,100.00	\$ 2,889,619.48
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,714,000,000.00	\$ 4,714,000,000.00	NA
PMIA & GF Loans	\$ 841,492,000.00	\$ 841,492,000.00	NA
TOTAL	\$ 229,289,442,198.06	\$ 226,216,433,451.56	\$ 306,041,506.72

Fair Value Including Accrued Interest \$ 226,522,474,958.28

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