



State of California

Pooled Money Investment Account

Market Valuation

5/31/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 49,529,238,397.29	\$ 49,488,826,500.00	NA
Notes	\$ 102,013,123,817.00	\$ 100,021,677,500.00	\$ 192,901,284.00
Federal Agency:			
SBA	\$ 315,292,168.08	\$ 315,360,436.72	\$ 133,146.58
MBS-REMICs	\$ 5,097,672.07	\$ 5,208,914.66	\$ 23,114.60
Debentures	\$ 9,339,541,608.83	\$ 9,207,339,900.00	\$ 10,573,977.25
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 1,100,000,000.00	\$ 1,085,400,000.00	\$ 2,601,417.00
Discount Notes	\$ 29,979,361,770.70	\$ 29,960,407,000.00	NA
Supranational Debentures	\$ 2,215,238,528.33	\$ 2,151,711,500.00	\$ 4,681,224.00
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ -	\$ -	\$ -
CDs and YCDs	\$ 13,835,000,000.00	\$ 13,818,806,856.78	\$ 21,271,062.51
Commercial Paper	\$ 12,043,520,242.90	\$ 12,049,514,547.31	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 448,806,188.80	\$ 431,129,370.00	\$ 2,562,883.48
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,224,000,000.00	\$ 4,224,000,000.00	NA
PMIA & GF Loans	\$ 825,022,000.00	\$ 825,022,000.00	NA
TOTAL	\$ 225,873,242,394.00	\$ 223,584,404,525.47	\$ 234,748,109.42

Fair Value Including Accrued Interest \$ 223,819,152,634.89

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