



State of California Pooled Money Investment Account Market Valuation 1/31/2024

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 29,367,637,177.93	\$ 29,746,267,500.00	NA
Notes	\$ 68,276,645,745.76	\$ 67,500,136,000.00	\$ 415,432,964.50
Federal Agency:			
SBA	\$ 270,714,210.78	\$ 270,529,128.36	\$ 1,311,522.42
MBS-REMICs	\$ 2,112,857.95	\$ 2,081,896.18	\$ 9,257.45
Debentures	\$ 8,483,252,104.13	\$ 8,416,872,600.00	\$ 75,957,014.20
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 650,000,000.00	\$ 638,906,500.00	\$ 4,456,111.50
Discount Notes	\$ 25,131,550,958.30	\$ 25,469,401,000.00	NA
Supranational Debentures	\$ 2,819,512,700.14	\$ 2,788,653,300.00	\$ 22,478,612.60
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes			
CDs and YCDs	\$ 14,900,000,000.00	\$ 14,906,763,784.05	\$ 205,689,986.08
Commercial Paper	\$ 9,797,910,569.35	\$ 9,924,275,555.56	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 621,664,002.54	\$ 607,310,760.00	\$ 4,602,340.63
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,188,000,000.00	\$ 5,188,000,000.00	NA
PMIA & GF Loans	\$ 325,717,000.00	\$ 325,717,000.00	NA
TOTAL	\$ 165,834,717,326.88	\$ 165,784,915,024.15	\$ 729,937,809.38

Fair Value Including Accrued Interest \$ 166,514,852,833.53

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