



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).