



State of California

Pooled Money Investment Account

Market Valuation

2/29/2024

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 26,924,803,816.81	\$ 27,291,651,500.00	NA
Notes	\$ 63,298,748,638.50	\$ 62,447,680,500.00	\$ 388,251,924.50
Federal Agency:			
SBA	\$ 267,820,971.68	\$ 267,426,730.80	\$ 1,297,607.73
MBS-REMICs	\$ 2,059,624.46	\$ 2,013,463.24	\$ 9,008.19
Debentures	\$ 8,383,258,772.30	\$ 8,289,911,050.00	\$ 72,399,903.20
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 800,000,000.00	\$ 787,913,500.00	\$ 5,686,111.50
Discount Notes	\$ 28,871,448,333.25	\$ 29,262,665,000.00	NA
Supranational Debentures	\$ 2,819,489,700.14	\$ 2,780,695,500.00	\$ 22,733,834.60
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes			
CDs and YCDs	\$ 16,500,000,000.00	\$ 16,500,095,058.09	\$ 239,387,680.55
Commercial Paper	\$ 10,484,704,916.64	\$ 10,621,501,579.94	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 645,582,722.40	\$ 628,469,070.00	\$ 4,714,625.21
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,959,000,000.00	\$ 4,959,000,000.00	NA
PMIA & GF Loans	\$ 325,717,000.00	\$ 325,717,000.00	NA
TOTAL	\$ 164,282,634,496.18	\$ 164,164,739,952.07	\$ 734,480,695.48

Fair Value Including Accrued Interest \$ 164,899,220,647.55

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