



State of California Pooled Money Investment Account Market Valuation 2/28/2023

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 35,472,002,381.05	\$ 35,826,707,500.00	NA
Notes	\$ 94,479,803,125.60	\$ 91,357,303,500.00	\$ 237,482,814.00
Federal Agency:			
SBA	\$ 327,908,914.39	\$ 327,687,031.65	\$ 972,554.95
MBS-REMICs	\$ 3,157,960.37	\$ 3,107,406.75	\$ 14,094.88
Debentures	\$ 10,519,944,660.97	\$ 10,309,828,600.00	\$ 36,864,682.20
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 2,550,000,000.00	\$ 2,465,101,500.00	\$ 23,082,730.00
Discount Notes	\$ 26,993,358,722.23	\$ 27,267,863,500.00	NA
Supranational Debentures	\$ 3,076,127,648.22	\$ 2,985,206,700.00	\$ 10,609,111.90
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ 200,000,000.00	\$ 199,684,401.36	\$ 1,107,638.89
CDs and YCDs	\$ 12,250,000,000.00	\$ 12,240,290,356.81	\$ 135,955,874.98
Commercial Paper	\$ 8,523,061,958.32	\$ 8,610,681,333.30	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 475,106,188.63	\$ 446,727,560.00	\$ 2,887,277.98
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,254,000,000.00	\$ 5,254,000,000.00	NA
PMIA & GF Loans	\$ 376,839,000.00	\$ 376,839,000.00	NA
TOTAL	\$ 200,501,310,559.78	\$ 197,671,028,389.87	\$ 448,976,779.78

Fair Value Including Accrued Interest \$ 198,120,005,169.65

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