



State of California
Pooled Money Investment Account
Market Valuation
5/31/2023

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 26,335,204,594.44	\$ 26,711,840,500.00	NA
Notes	\$ 89,471,753,796.21	\$ 87,208,631,500.00	\$ 302,522,258.00
Federal Agency:			
SBA	\$ 310,346,047.44	\$ 309,774,518.48	\$ 1,244,384.26
MBS-REMICs	\$ 2,937,764.44	\$ 2,894,533.81	\$ 13,084.68
Debentures	\$ 8,790,530,488.36	\$ 8,648,387,650.00	\$ 58,865,671.50
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 2,300,000,000.00	\$ 2,235,574,000.00	\$ 17,688,993.00
Discount Notes	\$ 22,277,933,333.35	\$ 22,567,976,000.00	NA
Supranational Debentures	\$ 2,924,071,517.94	\$ 2,857,625,400.00	\$ 18,059,340.40
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ 200,000,000.00	\$ 199,788,037.97	\$ 3,765,416.67
CDs and YCDs	\$ 12,300,000,000.00	\$ 12,289,496,672.24	\$ 189,165,097.19
Commercial Paper	\$ 8,744,396,763.87	\$ 8,819,671,458.32	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 449,354,132.71	\$ 426,647,530.00	\$ 3,278,826.53
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,193,000,000.00	\$ 5,193,000,000.00	NA
PMIA & GF Loans	\$ 342,644,000.00	\$ 342,644,000.00	NA
TOTAL	\$ 179,642,172,438.76	\$ 177,813,951,800.82	\$ 594,603,072.23

Fair Value Including Accrued Interest \$ 178,408,554,873.05

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