



# State of California

## Pooled Money Investment Account

### Market Valuation

### 10/31/2023

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 27,362,385,544.60	\$ 27,688,866,500.00	NA
Notes	\$ 74,723,150,217.27	\$ 73,067,344,500.00	\$ 379,860,665.50
Federal Agency:			
SBA	\$ 286,125,786.69	\$ 285,460,873.80	\$ 1,326,221.82
MBS-REMICs	\$ 2,300,832.94	\$ 2,226,326.97	\$ 10,147.44
Debentures	\$ 9,232,490,986.18	\$ 9,066,268,750.00	\$ 58,738,015.70
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 800,000,000.00	\$ 779,656,000.00	\$ 6,377,986.50
Discount Notes	\$ 22,486,864,618.01	\$ 22,789,981,500.00	NA
Supranational Debentures	\$ 3,019,396,107.33	\$ 2,952,865,900.00	\$ 20,953,731.60
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ -	\$ -	\$ -
CDs and YCDs	\$ 12,950,000,000.00	\$ 12,945,802,665.31	\$ 134,832,513.87
Commercial Paper	\$ 8,823,250,777.72	\$ 8,894,888,513.90	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 512,632,935.77	\$ 488,209,800.00	\$ 3,195,764.23
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,154,000,000.00	\$ 5,154,000,000.00	NA
PMIA & GF Loans	\$ 380,626,000.00	\$ 380,626,000.00	NA
<b>TOTAL</b>	<b>\$ 165,733,223,806.51</b>	<b>\$ 164,496,197,329.98</b>	<b>\$ 605,295,046.66</b>

Fair Value Including Accrued Interest \$ 165,101,492,376.64

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