



State of California Pooled Money Investment Account Market Valuation 5/31/2024

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 31,345,507,540.42	\$ 31,767,627,811.00	NA
Notes	\$ 61,147,508,679.17	\$ 60,503,198,652.50	\$ 408,680,291.50
Federal Agency:			
SBA	\$ 252,674,245.95	\$ 256,430,968.71	\$ 1,224,472.42
MBS-REMICs	\$ 1,943,259.80	\$ 1,890,061.12	\$ 8,477.31
Debentures	\$ 8,032,854,727.68	\$ 7,940,234,515.00	\$ 75,035,208.45
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 1,850,000,000.00	\$ 1,833,569,750.00	\$ 11,078,374.50
Discount Notes	\$ 24,628,901,680.57	\$ 24,899,296,200.00	NA
Supranational Debentures	\$ 2,919,839,134.05	\$ 2,876,348,080.00	\$ 28,492,736.90
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes			
CDs and YCDs	\$ 14,900,015,000.00	\$ 14,894,671,773.49	\$ 245,321,277.76
Commercial Paper	\$ 11,106,150,972.23	\$ 11,228,693,958.35	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 675,060,154.90	\$ 657,079,080.00	\$ 6,535,000.03
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,105,000,000.00	\$ 5,105,000,000.00	NA
PMIA & GF Loans	\$ 363,727,000.00	\$ 363,727,000.00	NA
TOTAL	\$ 162,329,182,394.77	\$ 162,327,767,850.17	\$ 776,375,838.87

Fair Value Including Accrued Interest \$ 163,104,143,689.04

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