



State of California

Pooled Money Investment Account

Market Valuation

7/31/2024

| Description | Carrying Cost Plus Accrued Interest Purch. | Fair Value | Accrued Interest |
|-----------------------------|---|------------------------------|--------------------------|
| United States Treasury: | | | |
| Bills | \$ 41,939,954,445.84 | \$ 42,512,495,348.50 | NA |
| Notes | \$ 59,113,939,716.78 | \$ 58,869,617,733.00 | \$ 424,205,708.00 |
| Federal Agency: | | | |
| SBA | \$ 243,005,100.60 | \$ 247,345,430.53 | \$ 1,177,502.63 |
| MBS-REMICs | \$ 1,393,997.21 | \$ 1,367,919.70 | \$ 6,081.20 |
| Debentures | \$ 7,950,158,519.06 | \$ 7,897,843,475.00 | \$ 71,800,570.00 |
| Debentures FR | \$ - | \$ - | \$ - |
| Debentures CL | \$ 2,050,000,000.00 | \$ 2,048,222,200.00 | \$ 11,816,668.50 |
| Discount Notes | \$ 25,745,075,833.27 | \$ 26,069,152,200.00 | NA |
| Supranational Debentures | \$ 2,749,827,533.33 | \$ 2,731,503,650.00 | \$ 25,105,459.00 |
| Supranational Debentures FR | \$ - | \$ - | \$ - |
| CDs and YCDs FR | \$ - | \$ - | \$ - |
| Bank Notes | | | |
| CDs and YCDs | \$ 14,200,015,000.00 | \$ 14,201,039,481.92 | \$ 224,477,902.76 |
| Commercial Paper | \$ 10,359,791,180.64 | \$ 10,486,013,597.15 | NA |
| Corporate: | | | |
| Bonds FR | \$ - | \$ - | \$ - |
| Bonds | \$ 743,024,634.11 | \$ 732,282,707.00 | \$ 7,435,756.78 |
| Repurchase Agreements | \$ - | \$ - | \$ - |
| Reverse Repurchase | \$ - | \$ - | \$ - |
| Time Deposits | \$ 5,269,000,000.00 | \$ 5,269,000,000.00 | NA |
| PMIA & GF Loans | \$ 418,402,000.00 | \$ 418,402,000.00 | NA |
| TOTAL | \$ 170,783,587,960.84 | \$ 171,484,285,742.80 | \$ 766,025,648.87 |

Fair Value Including Accrued Interest \$ 172,250,311,391.67

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