



# State of California

## Pooled Money Investment Account

### Market Valuation

#### 7/31/2023

Description	Carrying Cost Plus		Accrued Interest
	Accrued Interest	Purch.	
United States Treasury:			
Bills	\$ 22,920,227,364.58	\$ 23,272,620,000.00	NA
Notes	\$ 83,314,819,866.68	\$ 81,193,694,500.00	\$ 369,399,386.50
Federal Agency:			
SBA	\$ 298,056,508.17	\$ 297,329,020.36	\$ 1,319,177.05
MBS-REMICs	\$ 2,785,943.15	\$ 2,722,924.80	\$ 12,388.10
Debentures	\$ 8,820,713,286.83	\$ 8,646,121,900.00	\$ 57,478,299.40
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 1,600,000,000.00	\$ 1,553,961,000.00	\$ 14,177,742.50
Discount Notes	\$ 26,191,585,597.26	\$ 26,522,640,500.00	NA
Supranational Debentures	\$ 3,170,170,437.63	\$ 3,101,232,000.00	\$ 22,819,258.10
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 99,907,181.10	\$ 2,552,083.33
CDs and YCDs	\$ 13,450,000,000.00	\$ 13,443,309,931.60	\$ 230,379,805.55
Commercial Paper	\$ 7,646,843,861.11	\$ 7,723,753,430.51	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 438,848,712.92	\$ 414,791,860.00	\$ 2,753,541.98
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,208,000,000.00	\$ 5,208,000,000.00	NA
PMIA & GF Loans	\$ 349,147,000.00	\$ 349,147,000.00	NA
<b>TOTAL</b>	<b>\$ 173,511,198,578.33</b>	<b>\$ 171,829,231,248.37</b>	<b>\$ 700,891,682.51</b>

Fair Value Including Accrued Interest \$ 172,530,122,930.88

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