



**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**9/30/2021**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest Purch.	Amortized Cost		
United States Treasury:				
Bills	\$ 56,178,200,257.59	\$ 56,190,154,704.02	\$ 56,190,711,000.00	NA
Notes	\$ 64,903,468,222.78	\$ 64,898,238,504.73	\$ 64,882,239,000.00	\$ 96,896,205.00
Federal Agency:				
SBA	\$ 389,722,901.42	\$ 389,722,901.42	\$ 390,563,174.44	\$ 165,306.70
MBS-REMICs	\$ 8,242,650.31	\$ 8,242,650.31	\$ 8,623,428.04	\$ 37,961.86
Debentures	\$ 9,877,200,898.64	\$ 9,876,875,537.54	\$ 9,876,830,100.00	\$ 9,519,348.90
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,100,000,000.00	\$ 1,100,000,000.00	\$ 1,097,313,000.00	\$ 923,444.00
Discount Notes	\$ 15,471,384,294.40	\$ 15,473,204,097.13	\$ 15,472,922,250.00	NA
Supranational Debentures				
Supranational Debentures FR	\$ 1,820,961,152.12	\$ 1,819,806,638.22	\$ 1,816,063,500.00	\$ 5,542,182.50
Supranational Debentures FR	\$ 150,005,722.97	\$ 150,005,722.97	\$ 150,017,723.77	\$ 15,371.87
CDs and YCDs FR				
CDs and YCDs FR	\$ 100,000,000.00	\$ 100,000,000.00	\$ 100,000,000.00	\$ 7,166.67
Bank Notes	\$ 50,000,000.00	\$ 50,000,000.00	\$ 49,983,680.43	\$ 16,527.78
CDs and YCDs	\$ 14,100,000,000.00	\$ 14,100,000,000.00	\$ 14,099,163,132.48	\$ 5,531,263.95
Commercial Paper	\$ 10,063,885,800.03	\$ 10,066,693,445.87	\$ 10,066,706,706.27	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 164,758,989.17	\$ 164,612,550.28	\$ 163,795,910.00	\$ 803,887.31
Repurchase Agreements				
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
Time Deposits	\$ 3,911,500,000.00	\$ 3,911,500,000.00	\$ 3,911,500,000.00	NA
PMIA & GF Loans	\$ 775,298,000.00	\$ 775,298,000.00	\$ 775,298,000.00	NA
<b>TOTAL</b>	<b>\$ 179,064,628,889.43</b>	<b>\$ 179,074,354,752.49</b>	<b>\$ 179,051,730,605.43</b>	<b>\$ 119,458,666.54</b>

Fair Value Including Accrued Interest

\$ 179,171,189,271.97

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

The value of each participating dollar equals the fair value divided by the amortized cost (0.999873661). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,997,473.21 or \$20,000,000.00 x 0.999873661.