



## State of California Pooled Money Investment Account Market Valuation 9/30/2024

| Description                 | Carrying Cost Plus<br>Accrued Interest Purch. | Amortized Cost               | Fair Value                   | Accrued Interest         |
|-----------------------------|---|------------------------------|------------------------------|--------------------------|
| United States Treasury:     |   |                              |                              |                          |
| Bills                       | \$ 37,219,132,119.94                          | \$ 37,611,761,722.45         | \$ 37,649,874,730.00         | NA                       |
| Notes                       | \$ 52,438,209,673.44                          | \$ 52,431,249,843.99         | \$ 52,628,447,237.50         | \$ 338,916,414.00        |
| Federal Agency:             |   |                              |                              |                          |
| SBA                         | \$ 234,789,566.25                             | \$ 234,789,566.25            | \$ 239,688,922.19            | \$ 1,137,293.83          |
| MBS-REMICs                  | \$ 1,343,330.39                               | \$ 1,343,330.39              | \$ 1,333,133.17              | \$ 5,860.17              |
| Debentures                  | \$ 8,551,295,296.41                           | \$ 8,550,807,275.58          | \$ 8,572,162,650.00          | \$ 88,174,874.00         |
| Debentures FR               | \$ -  | \$ -                         | \$ -                         | \$ -                     |
| Debentures CL               | \$ 1,900,000,000.00                           | \$ 1,900,000,000.00          | \$ 1,915,595,500.00          | \$ 23,839,290.00         |
| Discount Notes              | \$ 27,802,855,756.89                          | \$ 28,183,541,083.32         | \$ 28,201,570,100.00         | NA                       |
| Supranational Debentures    | \$ 3,045,579,031.00                           | \$ 3,045,427,121.27          | \$ 3,058,954,350.00          | \$ 30,087,194.50         |
| Supranational Debentures FR | \$ -  | \$ -                         | \$ -                         | \$ -                     |
| CDs and YCDs FR             | \$ -  | \$ -                         | \$ -                         | \$ -                     |
| Bank Notes                  | \$ -  | \$ -                         | \$ -                         | \$ -                     |
| CDs and YCDs                | \$ 14,150,000,000.00                          | \$ 14,150,000,000.00         | \$ 14,167,238,042.50         | \$ 234,857,430.54        |
| Commercial Paper            | \$ 9,817,309,625.04                           | \$ 9,932,313,000.02          | \$ 9,943,126,375.07          | NA                       |
| Corporate:                  |   |                              |                              |                          |
| Bonds FR                    | \$ -  | \$ -                         | \$ -                         | \$ -                     |
| Bonds                       | \$ 841,781,179.90                             | \$ 841,450,311.84            | \$ 839,516,915.00            | \$ 7,674,799.03          |
| Repurchase Agreements       | \$ -  | \$ -                         | \$ -                         | \$ -                     |
| Reverse Repurchase          | \$ -  | \$ -                         | \$ -                         | \$ -                     |
| Time Deposits               | \$ 5,149,000,000.00                           | \$ 5,149,000,000.00          | \$ 5,149,000,000.00          | NA                       |
| PMIA & GF Loans             | \$ 419,106,000.00                             | \$ 419,106,000.00            | \$ 419,106,000.00            | NA                       |
| <b>TOTAL</b>                | <b>\$ 161,570,401,579.26</b>                  | <b>\$ 162,450,789,255.11</b> | <b>\$ 162,785,613,955.43</b> | <b>\$ 724,693,156.07</b> |

Fair Value Including Accrued Interest

\$ 163,510,307,111.50

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 ([1.002061084](#)).  
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 [\\$20,041,221.68](#) or \$20,000,000.00 x [1.002061084](#).