



**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**6/30/2022**

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 54,848,665,577.86	\$ 54,942,932,200.87	\$ 54,781,856,500.00	NA
Notes	\$ 104,643,095,916.36	\$ 104,593,661,357.83	\$ 102,160,461,000.00	\$ 245,265,780.00
Federal Agency:				
SBA	\$ 307,350,707.85	\$ 307,350,707.85	\$ 308,985,118.38	\$ 193,926.96
MBS-REMICs	\$ 4,692,696.64	\$ 4,692,696.64	\$ 4,761,517.29	\$ 21,218.19
Debentures	\$ 9,362,179,022.09	\$ 9,361,738,008.20	\$ 9,198,083,200.00	\$ 10,102,007.55
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,350,000,000.00	\$ 2,350,000,000.00	\$ 2,333,288,000.00	\$ 4,963,026.00
Discount Notes	\$ 30,059,675,770.69	\$ 30,110,253,965.21	\$ 30,001,238,500.00	NA
Supranational Debentures				
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR				
Bank Notes	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 100,127,240.39	\$ 8,333.33
CDs and YCDs	\$ 13,285,000,000.00	\$ 13,285,000,000.00	\$ 13,259,760,785.79	\$ 28,932,798.53
Commercial Paper	\$ 11,523,629,687.36	\$ 11,549,363,979.09	\$ 11,525,497,727.72	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 492,674,729.32	\$ 492,342,145.99	\$ 473,145,680.00	\$ 3,245,257.95
Repurchase Agreements				
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
PMIA & GF Loans	\$ 4,453,000,000.00	\$ 4,453,000,000.00	\$ 4,453,000,000.00	NA
PMIA & GF Loans	\$ 828,153,000.00	\$ 828,153,000.00	\$ 828,153,000.00	NA
<b>TOTAL</b>	<b>\$ 234,469,950,028.44</b>	<b>\$ 234,590,320,981.95</b>	<b>\$ 231,570,067,769.57</b>	<b>\$ 297,806,682.01</b>

Fair Value Including Accrued Interest

\$ 231,867,874,451.58

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 (0.987125414).  
 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 \$19,742,508.28 or \$20,000,000.00 x 0.987125414.