# **WEST ORANGE COUNTY WATER BOARD**

# QUARTERLY TREASURER'S SUMMARY For quarter ending: September 30, 2021

Cash Balances:	at 9/30/21	% of Portfolio
Union Bank	\$558,738	23%
LAIF	\$1,858,415	77%
Total	\$2,417,153	100%

Total Earnings:	Month ending 9/30/21	Fiscal YTD
Current Year	\$392	\$1,145
Current Budget	\$200	\$600
Last Year Actual	\$1,021	\$3,155

Rates of Return:	Month ending 9/30/21	Fiscal YTD
Union Bank		
(YTM)	0.05%	n/a
LAIF (YTM)	0.21%	n/a
Portfolio	0.25%	0.24%



# **West Orange County Water Board Portfolio Management Portfolio Summary** July 31, 2021

City of Huntington Beach 2000 Main St. Huntington Beach,

	Par	Market	Book	% of		Days to	YTM	YTM
Investments	Value	Value	Value	Portfolio	Term	Maturity	360 Equiv.	365 Equiv.
Local Agency Investment Funds	1,820,415.20	1,820,415.20	1,820,415.20	97.82	1	1	0.218	0.221
Passbook/Checking Accounts - UBOC	40,663.71	40,663.71	40,663.71	2.18	1	1	0.049	0.050
	1,861,078.91	1,861,078.91	1,861,078.91	100.00%	1	1	0.214	0.217

Investments

Total Earnings	July 31 Month Ending	Fiscal Year To Date	Fiscal Year Ending	
Current Year	374.53	374.53		
Current Budget	200.00	200.00	2,400.00	
Last Year Actual	1,085.86	1,085.86	9,484.83	
Average Daily Balance	1,860,406.65	1,860,406.65		
Effective Rate of Return	0.24%	0.24%		

I certify that this report accurately reflects all WOCWB investments and is in conformity with all State laws and the investment policy statement filed with the WOCWB Board of Directors on February 18, 2021. A copy of this policy is available in the office of WOCWB. The investment program herein shown provides sufficient cash flow liquidity to meet the next six month's budgeted expenditures.

Alisa Backstrom, Treasurer

### West Orange County Water Board Portfolio Management Portfolio Details - Investments

July 31, 2021

CUSIP	Investment	# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Day 365 Mat	
Local Agency	Investment Fund	s									
SYS100	100	Local Agency Investm	ent Fund		1,820,415.20	1,820,415.20	1,820,415.20	0.221		0.221	_1
	s	ubtotal and Average	1,819,744.51		1,820,415.20	1,820,415.20	1,820,415.20			0.221	1
Passbook/Ch	ecking Accounts	- UBOC									
SYS101	101	Union Bank of Californ	nia		40,663.71	40,663.71	40,663.71	0.050		0.050	_1
	s	ubtotal and Average	40,662.14		40,663.71	40,663.71	40,663.71			0.050	1
		Total and Average	1,860,406.65		1,861,078.91	1,861,078.91	1,861,078.91			0.217	1

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# West Orange County Water Board Portfolio Management Activity By Type July 1, 2021 through July 31, 2021

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Reden or Withd	nptions Irawals	Balance	
Local Agency	Investment Funds	(Monthly Summary)							
SYS100	100	Local Agency Investment Fund	0.221		1,485.10		0.00		
		Subtotal			1,485.10		0.00	1,820,415.20	
Passbook/Ch	ecking Accounts - U	IBOC (Monthly Summary)							
SYS101	101	Union Bank of California	0.050		1.68	0	0.00		
		Subtotal			1.68		0.00	40,663.71	
		Total			1,486.78		0.00	1,861,078.91	

## West Orange County Water Board Portfolio Management Activity Summary July 2020 through July 2021

				Yield to Maturity Managed		Number	Number			
Month End	Year	Number of Securities	Average Balance	360 Equivalent	365 Equivalent	Pool Rate	of Investments Purchased	of Investments Redeemed	Average Term	Average Days to Maturity
July	2020	2	1,519,673.69	0.906	0.918	0.920	0	0	1	1
August	2020	2	1,466,029.15	0.772	0.782	0.784	0	0	1	1
September	2020	2	1,466,029.27	0.674	0.684	0.685	0	0	1	1
October	2020	2	1,659,980.48	0.469	0.475	0.620	0	0	1	1
November	2020	2	1,965,765.15	0.568	0.576	0.576	0	0	1	1
December	2020	2	1,959,429.01	0.532	0.540	0.540	0	0	1	1
January	2021	2	1,869,041.77	0.451	0.458	0.458	0	0	1	1
February	2021	2	1,870,306.81	0.401	0.407	0.407	0	0	1	1
March	2021	2	1,868,613.74	0.352	0.357	0.357	0	0	1	1
April	2021	2	1,818,907.11	0.331	0.336	0.336	0	0	1	1
May	2021	2	1,819,858.20	0.311	0.315	0.315	0	0	1	1
June	2021	2	1,822,507.15	0.254	0.257	0.262	0	0	1	1
July	2021	2	1,860,406.65	0.214	0.217	0.221	0	0	1	1
	Avera	ige 2	1,765,855.72	0.480%	0.486%	0.499	0	0	1	1

### West Orange County Water Board Portfolio Management Interest Earnings Summary July 31, 2021

	July 31Month Ending	Fiscal Year To Date	
CD/Coupon/Discount Investments:			
Interest Collected Plus Accrued Interest at End of Period Less Accrued Interest at Beginning of Period Less Accrued Interest at Purchase During Period	0.00 0.00 ( 0.00) ( 0.00)	0.00 0.00 ( 0.00) ( 0.00)	
Interest Earned during Period	0.00	0.00	
Adjusted by Premiums and Discounts Adjusted by Capital Gains or Losses	0.00 0.00	0.00 0.00	
Earnings during Periods	0.00	0.00	
Pass Through Securities:			
Interest Collected Plus Accrued Interest at End of Period Less Accrued Interest at Beginning of Period Less Accrued Interest at Purchase During Period	0.00 0.00 ( 0.00) ( 0.00)	0.00 0.00 ( 0.00) ( 0.00)	
Interest Earned during Period	0.00	0.00	
Adjusted by Premiums and Discounts Adjusted by Capital Gains or Losses	0.00 0.00	0.00 0.00	
Earnings during Periods	0.00	0.00	
Cash/Checking Accounts: Interest Collected Plus Accrued Interest at End of Period Less Accrued Interest at Beginning of Period	1,486.78 -6,152.42 ( -5,040.17)	1,486.78 -6,152.42 ( -5,040.17)	
Interest Earned during Period	374.53	374.53	
Total Interest Earned during Period  Total Adjustments from Premiums and Discounts  Total Capital Gains or Losses	374.53 0.00 0.00	374.53 0.00 0.00	
Total Earnings during Period	374.53	374.53	



# State of California Pooled Money Investment Account Market Valuation 7/31/2021

Description	arrying Cost Plus rued Interest Purch.	Fair Value	Accrued Interest		
United States Treasury:					
Bills	\$ 68,827,483,166.06	\$ 68,839,482,500.00		NA	
Notes	\$ 59,313,228,865.01	\$ 59,376,861,500.00	\$	127,851,835.50	
Federal Agency:					
SBA	\$ 408,364,270.94	\$ 409,316,689.13	\$	173,615.20	
MBS-REMICs	\$ 9,379,367.90	\$ 9,847,314.28	\$	43,276.48	
Debentures	\$ 8,631,651,654.08	\$ 8,636,670,970.00	\$	8,269,066.19	
Debentures FR	\$	\$ -	\$	Æ	
Debentures CL	\$ 1,200,000,000.00	\$ 1,200,188,000.00	\$	1,105,055.00	
Discount Notes	\$ 13,296,360,912.45	\$ 13,298,438,500.00		NA	
Supranational Debentures	\$ 1,774,742,651.40	\$ 1,771,449,000.00	\$	5,302,612.50	
Supranational Debentures FR	\$ 150,012,560.81	\$ 150,026,562.44	\$	18,392.51	
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,006,000.00	\$	41,812.92	
Bank Notes	\$ 50,000,000.00	\$ 49,947,108.46	\$	8,055.56	
CDs and YCDs	\$ 13,600,000,000.00	\$ 13,599,698,194.96	\$	6,067,291.69	
Commercial Paper	\$ 9,303,798,675.01	\$ 9,307,991,111.16		NA	
Corporate:					
Bonds FR	\$ <b>)</b> );	\$ ((ఱ	\$		
Bonds	\$ 112,891,605.90	\$ 112,005,250.00	\$	269,145.85	
Repurchase Agreements	\$ <b>34</b> 00	\$ -	\$		
Reverse Repurchase	\$ <b>14</b> 00	\$	\$		
Time Deposits	\$ 3,835,500,000.00	\$ 3,835,500,000.00		NA	
PMIA & GF Loans	\$ 747,545,000.00	\$ 747,545,000.00		NA	
TOTAL	\$ 181,560,958,729.56	\$ 181,644,973,700.43	\$	149,150,159.40	

Fair Value Including Accrued Interest

\$ 181,794,123,859.83

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



### West Orange County Water Board Portfolio Management Portfolio Summary August 31, 2021

City of Huntington Beach 2000 Main St. Huntington Beach,

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Local Agency Investment Funds	1,858,415.20	1,858,415.20	1,858,415.20	99.86	1	1	0.218	0.221
Passbook/Checking Accounts - UBOC	2,664.81	2,664.81	2,664.81	0.14	1	1	0.049	0.050
<del></del>	1,861,080.01	1,861,080.01	1,861,080.01	100.00%	1	1	0.218	0.221
Investments	The programme of the pr							

Total Earnings	August 31 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	379.24	753.77	
Current Budget	200.00	400.00	2,400.00
Last Year Actual	1,047.46	2,133.32	9,484.83
Average Daily Balance	1,861,078.95	1,860,742.80	
Effective Rate of Return	0.24%	0.24%	

I certify that this report accurately reflects all WOCWB investments and is in conformity with all State laws and the investment policy statement filed with the WOCWB Board of Directors on February 18, 2021. A copy of this policy is available in the office of WOCWB. The investment program herein shown provides sufficient cash flow liquidity to meet the next six month's budgeted expenditures.

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Alisa Backstrom, Treasurer

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### West Orange County Water Board Portfolio Management Portfolio Details - Investments August 31, 2021

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CUSIP	Investmen	t# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Da 365 Ma		Maturity Date
Local Agency	Investment Fun	ds										
SYS100	100	Local Agency Investm	ent Fund		1,858,415.20	1,858,415.20	1,858,415.20	0.221		0.221	1	
		Subtotal and Average	1,836,350.68	ē <del>.</del>	1,858,415.20	1,858,415.20	1,858,415.20			0.221	1	
Passbook/Ch	ecking Accounts	- UBOC										
SYS101	101	Union Bank of Californ	nia		2,664.81	2,664.81	2,664.81	0.050		0.050	1	
		Subtotal and Average	24,728.26	_	2,664.81	2,664.81	2,664.81			0.050	1	
		Total and Average	1,861,078.95		1,861,080.01	1,861,080.01	1,861,080.01			0.221	1	

# West Orange County Water Board Portfolio Management Activity By Type August 1, 2021 through August 31, 2021

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance	
Local Agency	/ Investment Funds	(Monthly Summary)						
SYS100	100	Local Agency Investment Fund	0.221		38,000.00	0.00	<u> </u>	
		Subtotal			38,000.00	0.00	1,858,415.20	
Passbook/Ch	ecking Accounts - I	JBOC (Monthly Summary)		(4)				
SYS101	101	Union Bank of California	0.050		1.10	38,000.00		
		Subtotal			1.10	38,000.00	2,664.81	
		Total			38,001.10	38,000.00	1,861,080.01	

## West Orange County Water Board Portfolio Management Activity Summary August 2020 through August 2021

				Yield t	o Maturity	Managed	Number	Number		
Month End		Number of Securities	Average Balance	360 Equivalent	365 Equivalent	Pool Rate	of Investments Purchased	of Investments Redeemed	Average Term	Average Days to Maturity
August	2020	2	1,466,029.15	0.772	0.782	0.784	0	0	1	1
September	2020	2	1,466,029.27	0.674	0.684	0.685	0	0	1	1
October	2020	2	1,659,980.48	0.469	0.475	0.620	0	0	1	1
November	2020	2	1,965,765.15	0.568	0.576	0.576	0	0	1	1
December	2020	2	1,959,429.01	0.532	0.540	0.540	0	0	1	1
January	2021	2	1,869,041.77	0.451	0.458	0.458	0	0	1	1
February	2021	2	1,870,306.81	0.401	0.407	0.407	0	0	1	1
March	2021	2	1,868,613.74	0.352	0.357	0.357	0	0	1	1
April	2021	2	1,818,907.11	0.331	0.336	0.336	0	0	1	1
May	2021	2	1,819,858.20	0.311	0.315	0.315	0	0	1	1
June	2021	2	1,822,507.15	0.254	0.257	0.262	0	0	1	1
July	2021	2	1,860,406.65	0.214	0.217	0.221	0	0	1	1
August	2021	2	1,861,078.95	0.218	0.221	0.221	0	0	1	1
	Averag	ge 2	1,792,581.89	0.427%	0.433%	0.445	0	0	1	1

### West Orange County Water Board Portfolio Management Interest Earnings Summary August 31, 2021

	August 31Month Ending	Fiscal Year To Date	
CD/Coupon/Discount Investments:			
Interest Collected	0.00	0.00	
Plus Accrued Interest at End of Period	0.00	0.00	
Less Accrued Interest at Beginning of Period	( 0.00)	( 0.00)	
Less Accrued Interest at Purchase During Period	( 0.00)	( 0.00)	
Interest Earned during Period	0.00	0.00	
Adjusted by Premiums and Discounts	0.00	0.00	
Adjusted by Capital Gains or Losses	0.00	0.00	
Earnings during Periods	0.00	0.00	
Pass Through Securities:			
Interest Collected	0.00	0.00	
Plus Accrued Interest at End of Period	0.00	0.00	
Less Accrued Interest at Beginning of Period	( 0.00)	( 0.00)	
Less Accrued Interest at Purchase During Period	( 0.00)	( 0.00)	
Interest Earned during Period	0.00	0.00	
Adjusted by Premiums and Discounts	0.00	0.00	
Adjusted by Capital Gains or Losses	0.00	0.00	
Earnings during Periods	0.00	0.00	
Cash/Checking Accounts:			
Interest Collected	1.10	1,487.88	
Plus Accrued Interest at End of Period	-5,774.28	-5,774.28	
Less Accrued Interest at Beginning of Period	( -6,152.42)	( -5,040.17)	
Interest Earned during Period	379.24	753.77	
Total Interest Earned during Period	379.24	753.77	
Total Adjustments from Premiums and Discounts	0.00	0.00	
Total Capital Gains or Losses	0.00	0.00	
Total Earnings during Period	379.24	753.77	



# State of California Pooled Money Investment Account Market Valuation 8/31/2021

Description	arrying Cost Plus rued Interest Purch.	Fair Value	Ad	ccrued Interest
United States Treasury:				
Bills	\$ 60,078,370,143.61	\$ 60,089,880,500.00		NA
Notes	\$ 60,998,985,911.35	\$ 61,030,182,500.00	\$	83,107,709.50
Federal Agency:				
SBA	\$ 397,327,909.05	\$ 398,232,393.99	\$	168,584.22
MBS-REMICs	\$ 8,584,731.55	\$ 8,983,275.91	\$	39,496.64
Debentures	\$ 9,031,220,254.41	\$ 9,033,552,490.00	\$	8,565,525.56
Debentures FR	\$	\$ -	\$	-
Debentures CL	\$ 1,200,000,000.00	\$ 1,199,591,000.00	\$	1,059,224.00
Discount Notes	\$ 14,721,306,633.33	\$ 14,723,243,750.00		NA
Supranational Debentures	\$ 1,974,696,354.19	\$ 1,969,864,000.00	\$	4,939,748.00
Supranational Debentures FR	\$ 150,012,560.81	\$ 150,024,561.94	\$	34,705.41
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,001,000.00	\$	55,151.20
Bank Notes	\$ 50,000,000.00	\$ 49,959,560.18	\$	12,361.11
CDs and YCDs	\$ 14,250,000,000.00	\$ 14,249,800,866.00	\$	6,012,013.89
Commercial Paper	\$ 8,814,411,834.74	\$ 8,817,998,190.24		NA
Corporate:				
Bonds FR	\$	\$ 	\$	#X
Bonds	\$ 140,297,832.40	\$ 139,825,910.00	\$	509,734.98
Repurchase Agreements	\$ <b>-</b> 0	\$ ; <del>-</del>	\$	=
Reverse Repurchase	\$ <b>#</b> 2	\$ -	\$	-
Time Deposits	\$ 3,805,000,000.00	\$ 3,805,000,000.00		NA
PMIA & GF Loans	\$ 764,052,000.00	\$ 764,052,000.00		NA
TOTAL	\$ 176,684,266,165.44	\$ 176,730,191,998.26	\$	104,504,254.51

Fair Value Including Accrued Interest

\$ 176,834,696,252.77

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



### West Orange County Water Board Portfolio Management Portfolio Summary September 30, 2021

City of Huntington Beach 2000 Main St. Huntington Beach,

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Local Agency Investment Funds	1,858,415.20	1,858,415.20	1,858,415.20	76.88	1	1	0.203	0.206
Passbook/Checking Accounts - UBOC	558,737.68	558,737.68	558,737.68	23.12	1	1	0.049	0.050
Investments	2,417,152.88	2,417,152.88	2,417,152.88	100.00%	1	1	0.168	0.170

Total Earnings	September 30 Month Ending	Fiscal Year To Date	Fiscal Year Ending	
Current Year	391.54	1,145.31		
Current Budget	200.00	600.00	2,400.00	
Last Year Actual	1,021.26	3,154.58	9,484.83	
Average Daily Balance	1,916,687.14	1,878,985.52		
Effective Rate of Return	0.25%	0.24%		

I certify that this report accurately reflects all WOCWB investments and is in conformity with all State laws and the investment policy statement filed with the WOCWB Board of Directors on February 18, 2021. A copy of this policy is available in the office of WOCWB. The investment program herein shown provides sufficient cash flow liquidity to meet the next six month's budgeted expenditures.

HB 1-17-22

Alisa Backstrom, Treasurer

#### West Orange County Water Board Portfolio Management Portfolio Details - Investments September 30, 2021

Page 1

CUSIP	Investmen	it# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Da 365 Mat	• (6.000)	Maturity Date
Local Agency	Investment Fun	ds										
SYS100	100	Local Agency Investm	ent Fund	17-	1,858,415.20	1,858,415.20	1,858,415.20	0.206		0.206	1	
		Subtotal and Average	1,858,415.20	_	1,858,415.20	1,858,415.20	1,858,415.20			0.206	1	
Passbook/Ch	ecking Accounts	- UBOC										
SYS101	101	Union Bank of Californ	nia		558,737.68	558,737.68	558,737.68	0.050		0.050	1	
		Subtotal and Average	58,271.94	_	558,737.68	558,737.68	558,737.68	£		0.050	1	
	9	Total and Average	1,916,687.14		2,417,152.88	2,417,152.88	2,417,152.88			0.170	1	

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## West Orange County Water Board Portfolio Management Activity By Type

#### September 1, 2021 through September 30, 2021

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance	
Local Agency	Investment Funds	(Monthly Summary)						
		Subtotal					1,858,415.20	
Passbook/Ch	ecking Accounts - U	IBOC (Monthly Summary)						
SYS101	101	Union Bank of California	0.050	N)	556,072.87	0.00	y	
		Subtotal			556,072.87	0.00	558,737.68	
		Total			556,072.87	0.00	2,417,152.88	

# West Orange County Water Board Portfolio Management Activity Summary

September	2020	through	September	2021
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				Yield to	o Maturity	Managed	Number	Number		
Month End	Year	Number of Securities	Average Balance	360 Equivalent	365 Equivalent	Pool Rate	of Investments Purchased	of Investments Redeemed	Average Term	Average Days to Maturity
September	2020	2	1,466,029.27	0.674	0.684	0.685	0	0	1	1
October	2020	2	1,659,980.48	0.469	0.475	0.620	0	0	1	1
November	2020	2	1,965,765.15	0.568	0.576	0.576	0	0	1	1
December	2020	2	1,959,429.01	0.532	0.540	0.540	0	0	1	1
January	2021	2	1,869,041.77	0.451	0.458	0.458	0	0	1	1
February	2021	2	1,870,306.81	0.401	0.407	0.407	0	0	1	1
March	2021	2	1,868,613.74	0.352	0.357	0.357	0	0	1	1
April	2021	2	1,818,907.11	0.331	0.336	0.336	0	0	1	1
May	2021	2	1,819,858.20	0.311	0.315	0.315	0	0	1	1
June	2021	2	1,822,507.15	0.254	0.257	0.262	0	0	1	1
July	2021	2	1,860,406.65	0.214	0.217	0.221	0	0	1	1
August	2021	2	1,861,078.95	0.218	0.221	0.221	0	0	1	1
September	2021	2	1,916,687.14	0.168	0.170	0.206	0	0	-1_	1
	Avera	ge 2	1,827,635.79	0.380%	0.385%	0.400	0	0	1	1

### West Orange County Water Board Portfolio Management Interest Earnings Summary September 30, 2021

	September 30Month Ending	Fiscal Year To Date	
CD/Coupon/Discount Investments:			
Interest Collected	0.00	0.00	
Plus Accrued Interest at End of Period	0.00	0.00	
Less Accrued Interest at Beginning of Period	( 0.00)	( 0.00)	
Less Accrued Interest at Purchase During Period	( 0.00)	( 0.00)	
Interest Earned during Period	0.00	0.00	
Adjusted by Premiums and Discounts	0.00	0.00	
Adjusted by Capital Gains or Losses	0.00	0.00	
Earnings during Periods	0.00	0.00	
Pass Through Securities:			
Interest Collected	0.00	0.00	
Plus Accrued Interest at End of Period	0.00	0.00	
Less Accrued Interest at Beginning of Period	( 0.00)	( 0.00)	
Less Accrued Interest at Purchase During Period	( 0.00)	( 0.00)	
Interest Earned during Period	0.00	0.00	
Adjusted by Premiums and Discounts	0.00	0.00	
Adjusted by Capital Gains or Losses	0.00	0.00	
Earnings during Periods	0.00	0.00	
Cash/Checking Accounts:			
Interest Collected	2.41	1,490.29	
Plus Accrued Interest at End of Period	-5,385.15	-5,385.15	
Less Accrued Interest at Beginning of Period	( -5,774.28)	( -5,040.17)	
Interest Earned during Period	391.54	1,145.31	
Total Interest Earned during Period	391.54	1,145.31	
Total Adjustments from Premiums and Discour	nts 0.00	0.00	
Total Capital Gains or Losses	0.00	0.00	
Total Earnings during Period	391.54	1,145.31	



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

Description	Carrying Cost Plus Accrued Interest Purch.		Amortized Cost		Fair Value		Accrued Interest	
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	\$	-	\$		\$	( <b>*</b>	\$	·
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	\$	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	\$	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	\$	Œ	\$	-	\$	Via d	\$	7 <b>2</b>
Bonds	\$	164,758,989.17	\$	164,612,550.28	\$	163,795,910.00	\$	803,887.31
Repurchase Agreements	\$	-	\$	<u> </u>	\$	-	\$	3
Reverse Repurchase	\$	¥	\$	,	\$	14	\$	
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
TOTAL	\$	179,064,628,889.43	\$	179,074,354,752.49	\$	179,051,730,605.43	\$	119,458,666.54

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.