

#### CITY OF HUNTINGTON BEACH INTERDEPARTMENTAL COMMUNICATION OFFICE OF THE CITY TREASURER

TO:

West Orange County Water Board (WOCWB) c/o Chris Davis

FROM:

Alisa Backstrom, City Treasurer

DATE:

April 22, 2020

SUBJECT: WEST ORANGE COUNTY WATER BOARD (WOCWB) - QUARTERLY

INVESTMENT REPORT

Enclosed are the Investment Reports for January, February and March 2020.

Please distribute to the WOCWB Board Members and place these items on the next WOCWB agenda.

Thank you.

cc:

Joyce M. Zacks

#### WEST ORANGE COUNTY WATER BOARD

### QUARTERLY TREASURER'S SUMMARY For quarter ending: March 31, 2020

Cash Balances:	at 3/31/20	% of Portfolio	
Union Bank	\$150,780	9%	
LAIF	\$1,512,785	91%	
Total	\$1,663,564	100%	

Total Earnings:	Month ending 3/31/20	Fiscal YTD
Current Year	\$2,303	\$27,843
Current Budget	\$400	\$3,600
Last Year Actual	\$3,027	\$77,071

Rates of Return:	Month ending 3/31/20	Fiscal YTD		
Union Bank	ar			
(YTM)	0.05%	n/a		
LAIF (YTM)	1.79%	n/a		
Portfolio	1.61%	2.15%		



#### West Orange County Water Board Portfolio Management Portfolio Summary January 31, 2020

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	1,512,784.76	1,512,784.76	1,512,784.76	90,81	1	1	1.940	1.967
Passbook/Checking Accounts - UBOC	153,064.15	153,064.15	153,064.15	9.19	1	1	0.049	0,050
Investments	1,665,848.91	1,665,848.91	1,665,848.91	100.00%	1	1	1.766	1.791

Total Earnings	January 31 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	2,526.87	23,234.24	
Current Budget	400.00	2,800.00	4,800.00
Last Year Actual	6,766.69	69,476.30	87,027.71
Average Daily Balance	1,647,506.41	1,729,559.16	
Effective Rate of Return	1.81%	2.28%	

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 May 2, 2018. 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 January 31, 2020

Page 1

CUSIP	Investmen	t# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Da 365 Ma	• 1000	Maturity Date
Local Agency	Investment Fun	ds										
SYS100	100	Local Agency Investm	ent Fund		1,512,784.76	1,512,784.76	1,512,784.76	1.967		1.967	1	
		Subtotal and Average	1,508,822.45		1,512,784.76	1,512,784.76	1,512,784.76			1.967	1	
Passbook/Ch	ecking Accounts	- UBOC	The state of the s	willowine and a common of the								
SYS101	101	Union Bank of Californ	nia		153,064.15	153,064.15	153,064.15	0.050		0.050	1	
		Subtotal and Average	138,683.97	: <del></del>	153,064.15	153,064.15	153,064.15			0.050	1	
		Total and Average	1,647,506.41		1,665,848.91	1,665,848.91	1,665,848.91	10000000111111111111111111111111111111		1.791	1	

## West Orange County Water Board Portfolio Management Activity By Type January 1, 2020 through January 31, 2020

CUSIP	Investment#	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance	
Local Agency	Investment Funds (	Monthly Summary)	5					
SYS100	100	Local Agency Investment Fund	1.967		8,773.69	0.00		
		Subtotal			8,773.69	0.00	1,512,784.76	
Passbook/Ch	ecking Accounts - U	BOC (Monthly Summary)		m m				
SYS101	101	Union Bank of California	0.050		20,260.83	0.00		
		Subtotal			20,260.83	0.00	153,064.15	
	A CONTRACTOR OF THE STATE OF TH	Total			29,034.52	0.00	1,665,848.91	

### West Orange County Water Board Portfolio Management Activity Summary January 2019 through January 2020

	Yield to Maturity Managed		Number	Number						
Month End		Number of Securities	Average Balance	age 360 365 Poo		Pool Rate	of Investments Purchased	of Investments Redeemed	Average Term	Average Days to Maturity
January	2019	2	3,156,160.19	1.748	1.772	2.355	.0	.0	1	1
February	2019	2	2,484,548.56	1.557	1.579	2.392	0	0	1	1
March	2019	2	1,414,229.92	2.398	2.431	2.436	0	0	1	1
Aprîl	2019	2	1,301,818.98	2.407	2.441	2.445	0	0	1	1
May	2019	2	1,816,777.33	2.404	2.438	2,449	<sup>-</sup> O	0	1	1
June	2019	2	1,865,370.64	2.241	2.272	2.449	0	0	1	1
July	2019	2	1,961,388.95	2.342	2.374	2.379	0	0	1	1
August	2019	2	1,964,998.28	2.307	2,339	2.341	Ō	0	1	1
September	2019	2	1,892,556.58	2.247	2.279	2.280	0	0	1	1
October	2019	2	1,572,180.53	2.158	2.188	2.190	0	0	1	1
November	2019	2	1,505,659.66	2.072	2.101	2.103	٥	0	1	1
December	2019	2	1,560,659.13	1.910	1.936	2.103	0	0	1	1
January	2020	2	1,647,506.41	1.766	1.791	1.967	0	Ö	1	1
	Averag	e 2	1,854,647.62	2.120%	2.149%	. 2.299	0	0	1	1

#### West Orange County Water Board Portfolio Management Interest Earnings Summary January 31, 2020

		January 31Month	n Ending	Fiscal Year To	Fiscal Year To Date		
<u> </u>	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)		
ě	Less Accrued Interest at Purchase During Period	(	0.00)	(	0.00)		
	Interest Earned during Period	CALL STATE OF THE	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	Someone and the control of the contr	0.00		
<u> 1911 200 200 200 200 200 200 200 200 200 2</u>	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	Ç	0.00)	•	0.00)		
	Interest Earned during Period	<del>,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,</del>	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:	The state of the s				0.	
	Interest Collected		8,779.62	31	,171.17		
	Plus Accrued Interest at End of Period		-3,792.05	-3	3,792.05		
	Less Accrued Interest at Beginning of Period	C	2,460.70)	( 4	1,144.88)		
	Interest Earned during Period	<del></del>	2,526.87	23	3,234.24		
	Total Interest Earned during Period		2,526.87	23	3,234.24		
	Total Adjustments from Premiums and Discounts		0.00		0.00		
	Total Capital Gains or Losses		0.00		0.00		
±	Total Earnings during Period		2,526.87	23	3,234.24		

Portfolio WOCW AC PM (PRF\_PM6) 7.3.0 Report Ver. 7.3.6.1



# State of California Pooled Money Investment Account Market Valuation 1/31/2020

Description		arrying Cost Plus rued Interest Purch.	Fair Value	Accrued Interest		
United States Treasury:	-			-		
Bills	\$	16,133,255,448.54	\$ 16,265,497,000.00		NA	
Notes	\$	32,708,440,735.82	\$ 32,870,628,500.00	\$	158,552,191.00	
Federal Agency:	-	·				
SBA	\$	553,394,022.81	\$ 550,023,519.44	\$	1,042,619.75	
MBS-REMICs	\$	18,878,429.15	\$ 19,533,233.44	\$	88,139.43	
Debentures	\$	2,395,154,835.80	\$ 2,409,669,600.00	\$	13,720,799.60	
Debentures FR	\$		\$	\$		
Debentures CL	\$	975,000,000.00	\$ 976,566,750.00	\$	2,935,139.00	
Discount Notes	\$	15,066,101,840.18	\$ 15,110,118,500.00		NA	
Supranational Debentures	\$	664,499,557.94	\$ 668,619,650.00	\$	4,368,275.75	
Supranational Debentures FR	\$	200,189,619.96	\$ 200,324,118.66	\$	237,253.10	
CDs and YCDs FR	\$	400,000,000.00	\$ 400,116,000.00	\$	1,209,179.56	
Bank Notes	\$	600,000,000.00	\$ 600,093,879.88	\$	5,387,527.77	
CDs and YCDs	\$	16,600,000,000.00	\$ 16,603,684,347.36	\$	102,091,555.53	
Commercial Paper	\$	8,937,162,694.45	\$ 8,971,917,833.32		NA	
Corporate:				1111		
Bonds FR	\$	<b>+</b>	\$	\$	-	
Bonds	\$		\$ -	\$		
Repurchase Agreements	\$		\$	\$		
Reverse Repurchase	\$	A	\$	\$		
Time Deposits	\$	4,754,240,000.00	\$ 4,754,240,000.00		NA	
AB 55 & GF Loans	\$	617,241,000.00	\$ 617,241,000.00		NA	
TOTAL	\$	100,623,558,184.65	\$ 101,018,273,932.10	\$	289,632,680.49	

Fair Value Including Accrued Interest

101,307,906,612.59

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).



#### West Orange County Water Board Portfolio Management Portfolio Summary February 29, 2020

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	1,512,784.76	1,512,784.76	1,512,784.76	89,42	1	1	1.886	1.912
Passbook/Checking Accounts - UBOC	178,910.85	178,910.85	178,910,85	10.58	1	1	0.049	0.050
Sec. 1994	1,691,695.61	1,691,695.61	1,691,695.61	100.00%	1	1	1.692	1.715
Investments								

Total Earnings	February 29 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	2,304.54	25,538.78	V.
Current Budget	400.00	3,200.00	4,800.00
Last Year Actual	4,567.57	74,043.87	87,027.71
Average Daily Balance	1,674,759.85	1,723,046.13	
Effective Rate of Return	1.73%	2.22%	

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 May 2, 2018. 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 February 29, 2020

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CUSIP	Investme	ent# Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM Da 365 Ma		Maturity Date
Local Agency	Investment Fu	nds		•								
SYS100	100	Local Agency Investm	ent Fund		1,512,784.76	1,512,784.76	1,512,784.76	1.912		1.912	1	
		Subtotal and Average	1,512,784.76	er samanan mullimati eranan era	1,512,784.76	1,512,784.76	1,512,784.76			1.912	1	
Passbook/Ch	ecking Accoun	ts - UBOC										
SYS101	101	Union Bank of Californ	nia	78	178,910.85	178,910.85	178,910.85	0.050		0.050	1	
		Subtotal and Average	161,975.09	· ·	178,910.85	178,910.85	178,910.85		Market Control	0.050	1	
		Total and Average	1,674,759.85		1,691,695.61	1,691,695.61	1,691,695.61			1.715	1	

Portfolio WOCW AC PM (PRF\_PM2) 7.3.0

### West Orange County Water Board Portfolio Management Activity By Type February 1, 2020 through February 29, 2020

CUSIP	Investment#	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance	
Local Agency	y Investment Funds(	Monthly Summary)	<del></del>	The state of the s			2006-2016-2016-2016-2016-2016-2016-2016-	
		Subtotal					1,512,784.76	
Passbook/Ch	ecking Accounts - U	BOC (Monthly Summary)						
SYS101	101	Union Bank of California	0.050		25,846.70	0.00		
		Subtotal			25,846.70	0,00	178,910.85	
		Total		*	25,846.70	0.00	1,691,695.61	

### West Orange County Water Board Portfolio Management Activity Summary February 2019 through February 2020

End February March April May June July August September October November				Yield to	o Maturity	Managed	Number	Number		
Month End	C121250000000000000000000000000000000000	Number of Securities	Average Balance	360 365 Equivalent Equivalent		Pool Rate	of Investments Purchased	of Investments Redeemed	Average Term	Average Days to Maturity
February	2019	2	2,484,548.56	1.557	1.579	2.392	0	0	1	1
March	2019	2	1,414,229.92	2.398	2.431	2.436	0	0	1	1
April	2019	2	1,301,818.98	2.407	2.441	2.445	0	0	- 1	1
May	2019	2	1,816,777.33	2.404	2.438	2.449	0	0	1	1
June	2019	2	1,865,370.64	2.241	2.272	2.449	0	0	1	1
July	2019	2	1,961,388.95	2.342	2.374	2.379	0	O O	1	1
August	2019	2	1,964,998.28	2.307	2.339	2.341	0	0	1	1
September	2019	2	1,892,556.58	2.247	2.279	2.280	0	0	1	1
October	2019	2	1,572,180.53	2.158	2.188	2.190	0	0	1	1
November	2019	2	1,505,659.66	2.072	2.101	2.103	0	0	1	1
December	2019	2	1,560,659.13	1.910	1.936	2.103	0	0	1	1
January	2020	2	1,647,506.41	1.766	1.791	1.967	0	0	1	1
February	2020	2	1,674,759.85	1.692	1.715	1.912	0	0	1	1
	Averag	ge 2	1,739,003.88	2.116%	2,145%	2,265	0	. 0	1	1

#### West Orange County Water Board Portfolio Management Interest Earnings Summary February 29, 2020

	February 29Mor	nth Ending	Fiscal Year To Date	
CD/Coupon/Discount Investments:		5		
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 Per	riod (	0.00)	(	
Interest Earned during Perio	ođ	0.00	0.00	
Adjusted by Premiums and Discounts		0.00	0.00	
Adjusted by Capital Gains or Losses		0.00	0.00	9
Earnings during Period	ds	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 Per	riod (	0.00)	( 0.00)	
Interest Earned during Perio	od	0.00	0.00	
Adjusted by Premiums and Discounts		0.00	0.00	
Adjusted by Capital Gains or Losses	.2.	0.00	0.00	
Earnings during Period	ds	0.00	0.00	
Cash/Checking Accounts:				
Interest Collected		6.23	31,177.40	
Plus Accrued Interest at End of Period		-1,493.74	-1,493.74	
Less Accrued Interest at Beginning of Period	Ţ	-3,792.05)	( 4,144.88)	
Interest Earned during Perio	od	2,304.54	25,538.78	
Total Interest Earned during Period		2,304.54	25,538.78	
Total Adjustments from Premiums and Dis	scounts	0.00	0.00	
Total Capital Gains or Losses	145	0.00	0.00	
Total Earnings during Perio	od	2,304.54	25,538.78	



# State of California Pooled Money Investment Account Market Valuation 2/29/2020

Description	arrying Cost Plus rued Interest Purch.	Fair Value	Accrued Interest		
United States Treasury:				19 11 12 14 14 14 14 14 14 14 14 14 14 14 14 14	
Bills	\$ 14,500,102,983.31	\$ 14,631,723,000.00		NA	
Notes	\$ 33,057,091,132.58	\$ 33,358,309,500.00	\$	132,856,830.50	
Federal Agency:					
SBA	\$ 540,294,280.25	\$ 537,062,203.48	\$	1,018,143.08	
MBS-REMICs	\$ 18,607,680.01	\$ 19,385,250.35	\$	86,914.40	
Debentures	\$ 2,245,282,530.48	\$ 2,264,852,100.00	\$	14,506,124.00	
Debentures FR	\$ -	\$ 	\$		
Debentures CL	\$ 975,000,000.00	\$ 978,194,750.00	\$	4,183,124.25	
Discount Notes	\$ 16,560,913,923.55	\$ 16,616,708,250.00		NA	
Supranational Debentures	\$ 763,888,457.94	\$ 769,491,600.00	\$	5,093,168.75	
Supranational Debentures FR	\$ 200,189,619.96	\$ 200,285,923.35	\$	546,461.17	
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,142,000.00	\$	1,314,700.06	
Bank Notes	\$ 500,000,000.00	\$ 500,180,754.51	\$	3,331,500.00	
CDs and YCDs	\$ 13,550,000,000.00	\$ 13,557,508,099.97	\$	63,005,347.20	
Commercial Paper	\$ 8,695,660,847.17	\$ 8,725,475,101.32		NA	
Corporate:		A SAME TO SAME TO SAME TO SAME THE SAME			
Bonds FR	\$	\$ ·•	\$	•	
Bonds	\$ _	\$	\$	·	
Repurchase Agreements	\$ •	\$ <b>₩</b>	\$	· ·	
Reverse Repurchase	\$ <b>5</b> 4	\$ -	\$	÷	
Time Deposits	\$ 4,898,990,000.00	\$ 4,898,990,000.00	_	NA	
AB 55 & GF Loans	\$ 623,150,000.00	\$ 623,150,000.00		NA	
TOTAL	\$ 97,529,171,455.25	\$ 98,081,458,532.98	\$	225,942,313.41	

Fair Value Including Accrued Interest

\$

98,307,400,846.39

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).



#### West Orange County Water Board Portfolio Management Portfolio Summary March 31, 2020

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	1,512,784.76	1,512,784.76	1,512,784.76	90.94	1	1	1.763	1.787
Passbook/Checking Accounts - UBOC	150,779.59	150,779.59	150,779.59	9.06	1	1	0.049	0.050
1 <del></del>	1,663,564.35	1,663,564.35	1,663,564.35	100.00%	1	1	1.607	1.630
Investments								

Total Earnings	March 31 Month Ending	Fiscal Year To Date	Fiscal Year Ending	
Current Year	2,303.32	27,843.30		
Current Budget	400.00	3,600.00	4,800.00	
Last Year Actual	3,027.40	77,071.27	87,027.71	
Average Daily Balance	1,685,341.91	1,718,795.83		
Effective Rate of Return	1.61%	2.15%	,	

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 May 2, 2018. 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 March 31, 2020

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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		1,512,784.76	1,512,784.76	1,512,784.76	1.787		1.787	1	
		Subtotal and Average	1,512,784.76	-	1,512,784.76	1,512,784.76	1,512,784.76			1.787	1	
Passbook/Ch	ecking Accounts	-UBOC			i i							
SYS101	101	Union Bank of Californ	nia		150,779.59	150,779.59	150,779.59	0,050		0.050	1	
		Subtotal and Average	172,557.15	77.	150,779.59	150,779.59	150,779.59			0.050	1	
	345	Total and Average	1,685,341.91	=	1,663,564.35	1,663,564.35	1,663,564.35			1.630	1	

### West Orange County Water Board Portfolio Management Activity By Type March 1, 2020 through March 31, 2020

CUSIP	Investment#	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Local Agency	Investment Funds (	Monthly Summary)	tree Illinguistic Control				
		Subtotal					1,512,784.76
Passbook/Ch	ecking Accounts - U	BOC (Monthly Summary)					
SYS101	101	Union Bank of California	0.050		7.63	28,138.89	*
		Subtotal			7.63	28,138.89	150,779.59
		Total			7.63	28,138,89	1,663,564.35

#### West Orange County Water Board Portfolio Management Activity Summary March 2019 through March 2020

End March April May June July August September October November				Yield t	o Maturity	Managed	Number	Number		
Month End	A STATE OF THE STA	Number of Securities	Average Balance	360 Equivalent	365 Equivalent	Pool Rate	of Investments Purchased	of Investments Redeemed	Average Term	Average Days to Maturity
March	2019	2	1,414,229.92	2.398	2.431	2.436	0	.0	1	1
April	2019	2	1,301,818.98	2.407	2.441	2.445	0	0	1	1
May	2019	2	1,816,777.33	2.404	2.438	2.449	0	0	1	1
June	2019	2	1,865,370.64	2.241	2.272	2.449	0	0	1	1
July	2019	2	1,961,388.95	2.342	2.374	2.379	0	0.	1	1
August	2019	2	1,964,998.28	2.307	2.339	2.341	0	.0	1	1
September	2019	2	1,892,556.58	2.247	2.279	2,280	0	0	1	1
October	2019	Ź	1,572,180.53	2.158	2.188	2.190	0	0	1	1
November	2019	2	1,505,659.66	2.072	2.101	2.103	0	0	1	1
December	2019	2	1,560,659.13	1.910	1.936	2.103	. 0	0	1	1
January	2020	2	1,647,506.41	1.766	1.791	1.967	0	0	1	1
February	2020	2	1,674,759.85	1.692	1.715	1.912	0	0	1	1
March	2020	2	1,685,341.91	1.607	1.630	1.787	0	0	1	1
	Averag	je 2	1,682,231.15	2,119%	2.149%	2.219	0	0	1	1

#### West Orange County Water Board Portfolio Management Interest Earnings Summary March 31, 2020

	March 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	195
Cash/Checking Accounts:			3
Interest Collected	7.63	31,185.03	
Plus Accrued Interest at End of Period	803.15	803.15	
Less Accrued Interest at Beginning of Period	( -1,492.54)	( 4,144.88)	
Interest Earned during Period.	2,303.32	27,843.30	
Total Interest Earned during Period	2,303.32	27,843.30	
Total Adjustments from Premiums and Discounts	0.00	0.00	
Total Capital Gains or Losses	0.00	0.00	
Total Earnings during Period	2,303.32	27,843.30	

Portfolio WOCW AC PM (PRF\_PM6) 7.3.0 Report Ver. 7.3.6.1



## State of California Pooled Money Investment Account Market Valuation 3/31/2020

	Description		arrying Cost Plus rued Interest Purch.		Amortized Cost		Fair Value	Accrued Interes		
1*	United States Treasury:					1:		<b>.</b>		
	Bills	\$	12,823,871,548.59	\$	12,920,450,177.77	\$	12,994,847,000.00	-	NA	
	Notes	\$	33,119,951,799.65	\$	33,113,778,380.29	\$	33,687,518,000.00	\$	140,637,607.00	
1*	Federal Agency:								The state of the s	
	SBA	\$	525,135,261.64	\$	525,135,261.64	\$	522,232,337.71	\$	880,056.18	
	MBS-REMICs	\$	18,063,052.24	\$	18,063,052.24	\$	19,088,647.00	\$	84,337.25	
	Debentures	\$	2,105,162,090.64	\$	2,105,042,298.98	\$	2,132,896,450.00	\$	10,524,714.25	
	Debentures FR	\$		\$		\$	-	\$	10,027,1174.20	
	Debentures CL	\$	925,000,000.00	\$	925,000,000.00	\$	929,988,750.00	\$	3,544,917.00	
	Discount Notes	\$	17,515,361,340.24	\$	17,575,787,257.02	\$	17,620,985,750.00	Ψ	NA NA	
1*	Supranational Debentures	\$	714,280,614.68	\$	714,249,336.90	\$	704 446 650 00	Φ.	0.040.040.05	
1*	Supranational Debentures FR	\$	200,158,861.65	\$	200,158,861.65	\$	721,116,650.00 200,117,030.04	\$	2,940,049.25 608,243.35	
					Jihan Alia				1	
2*	CDs and YCDs FR	\$	300,000,000.00	\$	300,000,000.00	\$	299,053,000.00	\$	292,521.92	
2*	Bank Notes	\$	500,000,000.00	\$	500,000,000.00	\$	500,078,465.32	\$	4,119,416.67	
2*	CDs and YCDs	\$	13,300,000,000.00	\$	13,300,000,000.00	\$	13,305,153,219.71	\$	66,002,000.01	
2*	Commercial Paper	\$	10,115,069,047.16	\$	10,145,768,286.22	\$	10,145,738,569.17		NA	
1*	Corporate:			- V			Section and some section and			
	Bonds FR	\$	<u>.</u>	\$		\$		\$		
	Bonds	\$	(*e	\$	т.	\$	H	\$		
1*	Repurchase Agreements	\$		\$	-	\$	-	\$		
*	Reverse Repurchase	\$	-	\$	-	\$		\$	•	
	Time Deposits	eposits \$ 5,331,990,000.00		\$	5,331,990,000.00	\$	5,331,990,000.00		NA	
	AB 55 & GF Loans	\$	624,194,000.00	\$	624,194,000.00	\$	624,194,000.00		NA NA	
	TOTAL	\$	98,118,237,616.49	\$	98,299,616,912.71	\$	99,034,997,868.95	\$	229,633,862.88	

Fair Value Including Accrued Interest

\$ 99,264,631,731.83

Repurchase Agreements, Time Deposits, AB 55 & 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 (1.007481015). 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 \$20,149,620.31 or  $$20,000,000.00 \times 1.007481015$ .

<sup>\*</sup> Governmental Accounting Standards Board (GASB) Statement #72