



State of California
Pooled Money Investment Account
Market Valuation
9/30/2016

	Carrying Cost Plus		Fair Value	Accrued Interest	
	Description	Accrued Interest Purch.			Amortized Cost
1*	United States Treasury:				
	Bills	\$ 11,401,506,250.08	\$ 11,424,324,705.67	\$ 11,428,957,500.00	NA
	Notes	\$ 20,045,572,538.49	\$ 20,043,793,876.45	\$ 20,060,297,000.00	\$ 28,241,781.50
1*	Federal Agency:				
	SBA	\$ 720,861,955.68	\$ 720,861,955.68	\$ 713,031,386.07	\$ 457,100.69
	MBS-REMICs	\$ 54,197,494.37	\$ 54,197,494.37	\$ 57,380,084.72	\$ 255,981.62
	Debentures	\$ 874,936,111.43	\$ 874,932,465.60	\$ 875,566,000.00	\$ 1,420,035.50
	Debentures FR	\$ -	\$ -	\$ -	\$ -
	Discount Notes	\$ 7,676,506,236.05	\$ 7,687,765,499.99	\$ 7,691,065,000.00	NA
	GNMA	\$ -	\$ -	\$ -	\$ -
1*	Supranational Debentures	\$ 349,980,433.20	\$ 349,980,433.20	\$ 350,734,500.00	\$ 653,124.50
2*	CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 400,000,000.00	\$ 656,791.92
2*	Bank Notes	\$ 800,000,000.00	\$ 800,000,000.00	\$ 800,059,819.97	\$ 2,270,333.35
2*	CDs and YCDs	\$ 12,600,028,335.66	\$ 12,600,009,446.78	\$ 12,600,111,931.68	\$ 22,649,236.08
2*	Commercial Paper	\$ 7,333,219,055.55	\$ 7,341,231,833.25	\$ 7,340,803,513.90	NA
1*	Corporate:				
	Bonds FR	\$ -	\$ -	\$ -	\$ -
	Bonds	\$ -	\$ -	\$ -	\$ -
1*	Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1*	Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
	Time Deposits	\$ 5,222,440,000.00	\$ 5,222,440,000.00	\$ 5,222,440,000.00	NA
	AB 55 & GF Loans	\$ 803,510,000.00	\$ 803,510,000.00	\$ 803,510,000.00	NA
	TOTAL	\$ 68,282,758,410.51	\$ 68,323,047,710.99	\$ 68,343,956,736.34	\$ 56,604,385.16

Fair Value Including Accrued Interest \$ 68,400,561,121.50

* Governmental Accounting Standards Board (GASB) Statement #72

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 (**1.000306032**).
 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 \$20,006,120.64 or \$20,000,000.00 x **1.000306032**.