



State of California
Pooled Money Investment Account
Market Valuation
6/30/2015

Description	Carrying Cost Plus				
	Accrued Interest	Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:					
Bills	\$ 12,478,798,026.25	\$ 12,486,334,849.86	\$ 12,490,802,500.00	NA	
Notes	\$ 20,558,752,232.85	\$ 20,555,536,741.39	\$ 20,580,129,500.00	\$ 21,455,182.50	
Federal Agency:					
SBA	\$ 585,671,321.30	\$ 585,666,243.58	\$ 581,898,249.19	\$ 515,761.93	
MBS-REMICs	\$ 88,086,151.74	\$ 88,086,151.74	\$ 94,368,771.34	\$ 419,094.47	
Debentures	\$ 1,356,989,977.45	\$ 1,356,980,116.34	\$ 1,357,742,600.00	\$ 3,825,064.96	
Debentures FR	\$ -	\$ -	\$ -	\$ -	
Discount Notes	\$ 6,937,478,493.01	\$ 6,939,792,520.75	\$ 6,941,176,500.00	NA	
GNMA	\$ -	\$ -	\$ -	\$ -	
Supranational Debenture	\$ 450,178,265.15	\$ 450,178,265.15	\$ 450,788,000.00	\$ 759,031.50	
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -	
Bank Notes	\$ 700,000,000.00	\$ 700,000,000.00	\$ 699,897,195.93	\$ 433,666.67	
CDs and YCDs	\$ 14,650,014,748.62	\$ 14,650,014,748.62	\$ 14,642,625,872.59	\$ 4,375,027.76	
Commercial Paper	\$ 5,921,030,472.27	\$ 5,922,910,944.52	\$ 5,922,245,201.40	NA	
Corporate:					
Bonds FR	\$ -	\$ -	\$ -	\$ -	
Bonds	\$ -	\$ -	\$ -	\$ -	
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -	
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -	
Time Deposits	\$ 5,437,540,000.00	\$ 5,437,540,000.00	\$ 5,437,540,000.00	NA	
AB 55 & GF Loans	\$ 441,948,027.07	\$ 441,948,027.07	\$ 441,948,027.07	NA	
TOTAL	\$ 69,606,487,715.71	\$ 69,614,988,609.02	\$ 69,641,162,417.52	\$ 31,782,829.79	

Fair Value Including Accrued Interest \$ 69,672,945,247.31

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 **(1.000375979)**.
 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 \$20,007,519.59 or \$20,000,000.00 x **1.000375979**.