



**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**9/30/2015**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 12,871,664,593.62	\$ 12,883,160,576.35	\$ 12,891,502,500.00	NA
Notes	\$ 21,753,246,738.90	\$ 21,752,488,853.94	\$ 21,783,297,000.00	\$ 27,448,187.50
Federal Agency:				
SBA	\$ 602,701,636.28	\$ 602,693,367.65	\$ 596,900,482.69	\$ 522,669.38
MBS-REMICs	\$ 80,585,488.85	\$ 80,585,488.85	\$ 86,209,374.07	\$ 382,602.35
Debentures	\$ 1,364,527,837.95	\$ 1,364,526,185.17	\$ 1,365,823,350.00	\$ 1,384,349.30
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 7,086,977,374.95	\$ 7,092,738,013.84	\$ 7,093,404,000.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
Supranational Debentures	\$ 350,165,819.35	\$ 350,165,819.35	\$ 350,950,000.00	\$ 454,512.50
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 600,000,000.00	\$ 600,000,000.00	\$ 600,018,032.38	\$ 456,888.90
CDs and YCDs	\$ 12,875,010,933.58	\$ 12,875,010,933.58	\$ 12,872,759,172.35	\$ 8,756,708.37
Commercial Paper	\$ 2,822,034,319.49	\$ 2,823,728,763.90	\$ 2,823,785,298.62	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,628,540,000.00	\$ 5,628,540,000.00	\$ 5,628,540,000.00	NA
AB 55 & GF Loans	\$ 458,557,202.41	\$ 458,557,202.41	\$ 458,557,202.41	NA
<b>TOTAL</b>	<b>\$ 66,494,011,945.38</b>	<b>\$ 66,512,195,205.04</b>	<b>\$ 66,551,746,412.52</b>	<b>\$ 39,405,918.30</b>

Fair Value Including Accrued Interest

\$ 66,591,152,330.82

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 (**1.000594646**). 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 \$20,011,892.92 or \$20,000,000.00 x **1.000594646**.