



**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**12/31/2015**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch.		
United States Treasury:				
Bills	\$ 10,468,708,753.45	\$ 10,482,830,783.28	\$ 10,478,607,000.00	NA
Notes	\$ 22,248,452,535.53	\$ 22,247,129,027.71	\$ 22,207,793,500.00	\$ 24,762,324.50
Federal Agency:				
SBA	\$ 642,351,164.21	\$ 642,343,909.17	\$ 635,322,467.80	\$ 549,995.41
MBS-REMICs	\$ 73,596,655.56	\$ 73,596,655.56	\$ 77,904,572.74	\$ 348,792.53
Debentures	\$ 961,990,090.06	\$ 961,986,867.84	\$ 961,041,000.00	\$ 3,893,258.30
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 7,584,478,430.49	\$ 7,593,829,138.89	\$ 7,592,138,500.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
Supranational Debentures	\$ 350,151,164.92	\$ 350,151,164.92	\$ 349,959,000.00	\$ 626,387.50
CDs and YCDs FR	\$ 200,000,000.00	\$ 200,000,000.00	\$ 200,000,000.00	\$ 197,363.48
Bank Notes	\$ 400,000,000.00	\$ 400,000,000.00	\$ 399,813,054.46	\$ 351,250.00
CDs and YCDs	\$ 10,985,007,118.52	\$ 10,985,007,118.52	\$ 10,981,602,163.42	\$ 9,862,947.22
Commercial Paper	\$ 2,385,328,869.46	\$ 2,386,701,088.85	\$ 2,386,066,166.67	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,677,040,000.00	\$ 5,677,040,000.00	\$ 5,677,040,000.00	NA
AB 55 & GF Loans	\$ 3,590,865,000.00	\$ 3,590,865,000.00	\$ 3,590,865,000.00	NA
<b>TOTAL</b>	<b>\$ 65,567,969,782.20</b>	<b>\$ 65,591,480,754.74</b>	<b>\$ 65,538,152,425.09</b>	<b>\$ 40,592,318.94</b>

Fair Value Including Accrued Interest

\$ 65,578,744,744.03

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 (**0.999186963**). 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 \$19,983,739.25 or \$20,000,000.00 x **0.999186963**.