



**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**6/30/2016**

	Carrying Cost Plus								
	Description	Accrued Interest	Purch.	Amortized Cost	Fair Value	Accrued Interest			
1*	United States Treasury:								
	Bills	\$	12,202,776,744.48	\$	12,223,991,747.38	\$	12,233,011,000.00	NA	
	Notes	\$	21,650,061,435.88	\$	21,643,492,715.88	\$	21,679,913,000.00	\$	32,803,585.50
1*	Federal Agency:								
	SBA	\$	711,503,679.54	\$	711,488,193.35	\$	705,336,310.09	\$	903,583.96
	MBS-REMICs	\$	59,658,122.97	\$	59,658,122.97	\$	63,529,777.27	\$	282,224.56
	Debentures	\$	1,105,155,621.62	\$	1,105,073,677.18	\$	1,106,209,500.00	\$	1,544,500.15
	Debentures FR	\$	-	\$	-	\$	-	\$	-
	Discount Notes	\$	8,126,877,847.14	\$	8,133,238,361.10	\$	8,135,019,000.00	NA	
	GNMA	\$	-	\$	-	\$	-	\$	-
1*	Supranational Debentures	\$	599,982,831.85	\$	599,982,831.85	\$	601,736,500.00	\$	1,126,943.50
2*	CDs and YCDs FR	\$	400,000,000.00	\$	400,000,000.00	\$	400,000,000.00	\$	611,288.61
2*	Bank Notes	\$	800,000,000.00	\$	800,000,000.00	\$	799,735,907.64	\$	752,749.99
2*	CDs and YCDs	\$	16,175,007,758.81	\$	16,175,001,869.92	\$	16,174,127,406.71	\$	16,474,277.76
2*	Commercial Paper	\$	7,486,127,569.47	\$	7,492,070,527.88	\$	7,492,217,111.12	NA	
1*	Corporate:								
	Bonds FR	\$	-	\$	-	\$	-	\$	-
	Bonds	\$	-	\$	-	\$	-	\$	-
1*	Repurchase Agreements	\$	-	\$	-	\$	-	\$	-
1*	Reverse Repurchase	\$	-	\$	-	\$	-	\$	-
	Time Deposits	\$	5,549,440,000.00	\$	5,549,440,000.00	\$	5,549,440,000.00	NA	
	AB 55 & GF Loans	\$	502,313,000.00	\$	502,313,000.00	\$	502,313,000.00	NA	
	<b>TOTAL</b>	<b>\$</b>	<b>75,368,904,611.76</b>	<b>\$</b>	<b>75,395,751,047.51</b>	<b>\$</b>	<b>75,442,588,512.83</b>	<b>\$</b>	<b>54,499,154.03</b>

Fair Value Including Accrued Interest \$ 75,497,087,666.86

\* 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 **(1.000621222)**.  
 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 \$20,012,424.43 or \$20,000,000.00 x **1.000621222**.