

State of California
Pooled Money Investment Account
Market Valuation
1/31/2010

Description	Carrying Cost Plus		Accrued Interest	
	Accrued Interest	Purch.		Fair Value
United States Treasury:				
Bills	\$	20,173,855,199.37	\$ 20,222,278,150.00	NA
Notes	\$	7,159,637,772.96	\$ 7,198,563,500.00	\$ 14,776,650.50
Federal Agency:				
SBA	\$	552,016,476.54	\$ 543,149,082.55	\$ 590,616.14
MBS-REMICs	\$	863,063,283.15	\$ 913,600,049.97	\$ 4,101,489.27
Debentures	\$	1,609,299,600.31	\$ 1,620,836,020.00	\$ 9,281,571.74
Debentures FR	\$	1,649,967,025.26	\$ 1,650,151,000.00	\$ 422,021.60
Discount Notes	\$	8,312,516,085.84	\$ 8,326,591,500.00	NA
FHLMC PC	\$	-	\$ -	\$ -
GNMA	\$	103,457.51	\$ 115,755.24	\$ 1,019.15
IBRD Deb FR	\$	300,000,000.00	\$ 301,239,000.00	\$ 27,643.00
CDs and YCDs FR	\$	-	\$ -	\$ -
Bank Notes	\$	-	\$ -	\$ -
CDs and YCDs	\$	5,475,048,838.70	\$ 5,475,399,398.50	\$ 1,781,881.96
Commercial Paper	\$	5,447,687,056.74	\$ 5,448,504,340.29	NA
Corporate:				
Bonds FR	\$	188,823,681.11	\$ 188,684,325.36	\$ 131,277.73
Bonds	\$	-	\$ -	\$ -
Repurchase Agreements	\$	-	\$ -	NA
Reverse Repurchase	\$	-	\$ -	\$ -
Time Deposits	\$	4,150,300,000.00	\$ 4,150,300,000.00	NA
NOW Account	\$	-	\$ -	NA
AB 55 & GF Loans	\$	11,982,712,173.81	\$ 11,982,712,173.81	NA
TOTAL	\$	67,865,030,651.30	\$ 68,022,124,295.72	\$ 31,114,171.09

Fair Value Including Accrued Interest

\$ 68,053,238,466.81

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).