

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
September 30, 2024

OFFICE OF THE TREASURER

P. O. BOX 942809
SACRAMENTO, CA 94209-0001



Date: October 22, 2024

To: Pooled Money Investment Board

From: Jeffrey Wurm, Director
Investment Division

Subject: PMIA Quarterly Report

California Government Code Section 16481.2 requires the Treasurer to submit a quarterly report on the resources of the Pooled Money Investment Account (PMIA) to the Pooled Money Investment Board (PMIB). This report must be transmitted to the PMIB within 30 days of the close of a quarter and must contain the following:

1. The type of investment, name of issuer, date of maturity and the par and dollar amount of each security, investment and money within the treasury (i.e., the investment portfolio and demand accounts of the PMIA).
2. The weighted average maturity of the investments within the treasury.
3. Any funds, investments, or programs, including loans, under the management of contracted parties.
4. The market value as of the date of the report (quarter-end), and the source of this valuation for any security within the treasury.
5. A statement of Compliance with the Investment Policy.

The required information is contained in the following two sections:

Section I contains: (1) a summary of the PMIA resources, including the investment portfolio size and average life and the amount of demand account bank balances; and (2) an analysis of the PMIA investment portfolio by type of investment.

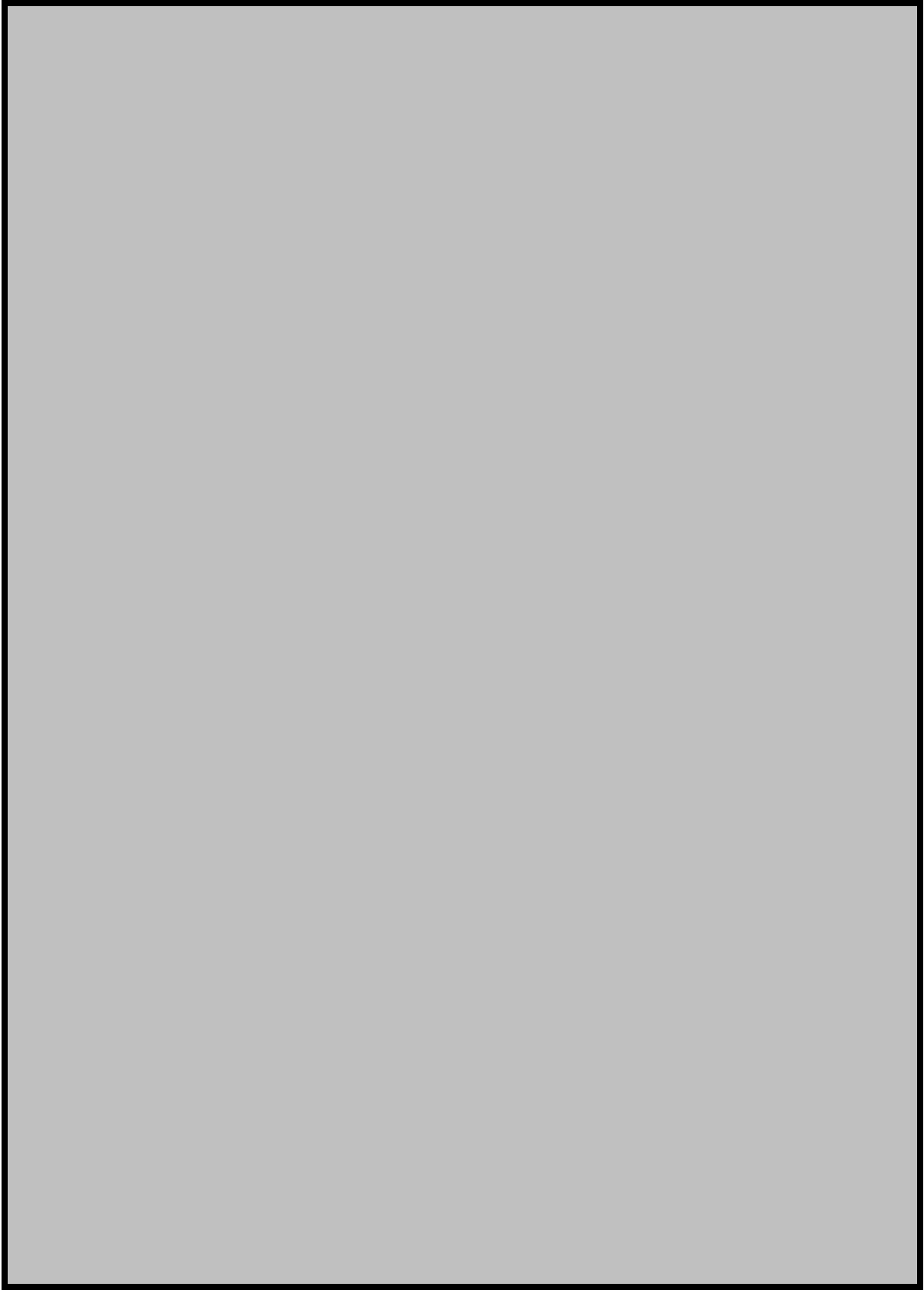
Section II contains: (1) market valuation by security type; and (2) a detailed listing of the PMIA portfolio holdings, including the investment type, name of issuer, par value, book value, market value and the source of the market value for each security held in the portfolio at quarter-end.

Compliance with Investment Policy

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended September 30, 2024, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.

Jeffrey Wurm

Date



POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2024

(Dollars in thousands)

Portfolio Amount		\$ 161,570,402
Effective Yield	4.576%	
Quarter-to-date Yield	4.556%	
Year-to-date Yield	4.556%	
Average Life (in days)	231	
Demand Bank Account Balances		\$ 1,875,469
Total PMIA Resources		<u><u>\$ 163,445,871</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2024

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 37,219,132	23.04%
Bonds	-	0.00%
Notes	52,438,210	32.46%
Strips	-	0.00%
Total Governments	\$ 89,657,342	55.49%
Federal Agency Debentures	\$ 13,731,664	8.50%
Certificates of Deposit	14,150,000	8.76%
Bank Notes	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	27,802,856	17.21%
Time Deposits	5,149,000	3.19%
GNMAs	-	0.00%
Commercial Paper	9,817,310	6.08%
FHLMC / REMICS	1,343	0.00%
Corporate Bonds	841,781	0.52%
PMIA Loans	419,106	0.26%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 161,570,402	100.00%

* - Total percentage is rounded up to 100% due to truncated numbers.

Section II



State of California

Pooled Money Investment Account

Market Valuation

9/30/2024

Carrying Cost Plus				
Description	Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 37,219,132,119.94	\$ 37,611,761,722.45	\$ 37,649,874,730.00	NA
Notes	\$ 52,438,209,673.44	\$ 52,431,249,843.99	\$ 52,628,447,237.50	\$ 338,916,414.00
Federal Agency:				
SBA	\$ 234,789,566.25	\$ 234,789,566.25	\$ 239,688,922.19	\$ 1,137,293.83
MBS-REMICs	\$ 1,343,330.39	\$ 1,343,330.39	\$ 1,333,133.17	\$ 5,860.17
Debentures	\$ 8,551,295,296.41	\$ 8,550,807,275.58	\$ 8,572,162,650.00	\$ 88,174,874.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,900,000,000.00	\$ 1,900,000,000.00	\$ 1,915,595,500.00	\$ 23,839,290.00
Discount Notes	\$ 27,802,855,756.89	\$ 28,183,541,083.32	\$ 28,201,570,100.00	NA
Supranational Debentures	\$ 3,045,579,031.00	\$ 3,045,427,121.27	\$ 3,058,954,350.00	\$ 30,087,194.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ -		\$ -	\$ -
CDs and YCDs	\$ 14,150,000,000.00	\$ 14,150,000,000.00	\$ 14,167,238,042.50	\$ 234,857,430.54
Commercial Paper	\$ 9,817,309,625.04	\$ 9,932,313,000.02	\$ 9,943,126,375.07	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 841,781,179.90	\$ 841,450,311.84	\$ 839,516,915.00	\$ 7,674,799.03
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,149,000,000.00	\$ 5,149,000,000.00	\$ 5,149,000,000.00	NA
PMIA & GF Loans	\$ 419,106,000.00	\$ 419,106,000.00	\$ 419,106,000.00	NA
TOTAL	\$ 161,570,401,579.26	\$ 162,450,789,255.11	\$ 162,785,613,955.43	\$ 724,693,156.07

Fair Value Including Accrued Interest

\$ 163,510,307,111.50

Repurchase Agreements, Time Deposits, PMIA & 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 (1.002061084).
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 \$20,041,221.68 or \$20,000,000.00 x 1.002061084.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797LK1	U S TREAS BILL	10/01/2024	0.0000	3,200,000,000.00	3,147,638,922.81	0.99988 CITIBANK	3,199,606,656.00
912797GW1	U S TREAS BILL	10/03/2024	0.0000	750,000,000.00	712,086,255.56	0.99962 CITIBANK	749,715,690.00
912797KT3	U S TREAS BILL	10/10/2024	0.0000	1,050,000,000.00	1,025,016,887.46	0.99874 CITIBANK	1,048,676,569.50
912797LT2	U S TREAS BILL	10/15/2024	0.0000	2,350,000,000.00	2,314,393,402.10	0.99807 CITIBANK	2,345,474,440.50
912797LU9	U S TREAS BILL	10/22/2024	0.0000	150,000,000.00	147,416,708.34	0.99716 CITIBANK	149,574,339.00
912797KV8	U S TREAS BILL	10/24/2024	0.0000	1,900,000,000.00	1,854,068,628.48	0.99691 CITIBANK	1,894,136,999.00
912797LV7	U S TREAS BILL	10/29/2024	0.0000	1,400,000,000.00	1,377,840,582.00	0.99629 CITIBANK	1,394,800,302.00
912797LC9	U S TREAS BILL	11/07/2024	0.0000	800,000,000.00	781,152,245.80	0.99518 CITIBANK	796,144,992.00
912797MB0	U S TREAS BILL	11/12/2024	0.0000	600,000,000.00	590,672,802.06	0.99453 CITIBANK	596,717,442.00
912797LE5	U S TREAS BILL	11/21/2024	0.0000	900,000,000.00	880,907,222.91	0.99350 CITIBANK	894,153,897.00
912797ME4	U S TREAS BILL	12/03/2024	0.0000	600,000,000.00	590,260,593.72	0.99215 CITIBANK	595,287,750.00
912797MN4	U S TREAS BILL	12/10/2024	0.0000	1,300,000,000.00	1,279,223,629.19	0.99141 CITIBANK	1,288,836,393.00
912797LP0	U S TREAS BILL	12/12/2024	0.0000	2,850,000,000.00	2,777,780,577.70	0.99093 CITIBANK	2,824,159,050.00
912797MP9	U S TREAS BILL	12/17/2024	0.0000	300,000,000.00	295,142,333.34	0.99055 CITIBANK	297,164,826.00
912797MQ7	U S TREAS BILL	12/24/2024	0.0000	2,200,000,000.00	2,167,121,444.39	0.98967 CITIBANK	2,177,278,686.00
912796ZV4	U S TREAS BILL	12/26/2024	0.0000	300,000,000.00	286,234,737.51	0.98940 CITIBANK	296,820,540.00
912797LR6	U S TREAS BILL	01/02/2025	0.0000	2,900,000,000.00	2,833,053,425.02	0.98841 CITIBANK	2,866,397,700.00
912797MW4	U S TREAS BILL	01/07/2025	0.0000	300,000,000.00	295,256,858.31	0.98803 CITIBANK	296,410,002.00
912797MJ3	U S TREAS BILL	02/06/2025	0.0000	950,000,000.00	927,542,477.78	0.98491 CITIBANK	935,663,132.00
912797MK0	U S TREAS BILL	02/13/2025	0.0000	2,650,000,000.00	2,591,157,567.37	0.98413 CITIBANK	2,607,949,323.00
912797KA4	U S TREAS BILL	02/20/2025	0.0000	150,000,000.00	142,833,750.00	0.98340 CITIBANK	147,509,523.00
912797ML8	U S TREAS BILL	02/27/2025	0.0000	4,350,000,000.00	4,255,698,349.32	0.98271 CITIBANK	4,274,784,019.50
912797MM6	U S TREAS BILL	03/06/2025	0.0000	1,100,000,000.00	1,075,083,706.25	0.98170 CITIBANK	1,079,874,554.00
912797MT1	U S TREAS BILL	03/13/2025	0.0000	3,550,000,000.00	3,473,088,213.92	0.98113 CITIBANK	3,483,018,387.00
912797KJ5	U S TREAS BILL	03/20/2025	0.0000	150,000,000.00	145,461,354.18	0.98033 CITIBANK	147,050,179.50
912797MU8	U S TREAS BILL	03/27/2025	0.0000	400,000,000.00	391,418,194.42	0.97904 CITIBANK	391,616,800.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797LW5	U S TREAS BILL	07/10/2025	0.0000	300,000,000.00	286,765,500.00	0.97068 CITIBANK	291,205,338.00
912797MG9	U S TREAS BILL	08/07/2025	0.0000	300,000,000.00	287,032,500.00	0.96775 CITIBANK	290,325,147.00
912797MH7	U S TREAS BILL	09/04/2025	0.0000	300,000,000.00	287,783,250.00	0.96507 CITIBANK	289,522,053.00
				38,050,000,000.00	37,219,132,119.94		37,649,874,730.00
AIP:		0.00					
Book + AIP:		37,219,132,119.94	TREASURY BILL				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	2,250,000,000.00	2,247,892,667.73	0.99844	0.00237363	CITIBANK	2,246,484,397.50	5,340,667.50
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,050,908,554.78	0.99730	0.00505435	CITIBANK	1,047,169,924.50	5,307,067.50
9128283D0	U S TREAS NOTE	10/31/2024	2.2500	300,000,000.00	299,766,030.48	0.99801	0.00758152	CITIBANK	299,402,346.00	2,274,456.00
91282CFQ9	U S TREAS NOTE	10/31/2024	4.3750	1,400,000,000.00	1,399,624,103.05	0.99969	0.01474185	CITIBANK	1,399,562,500.00	20,638,590.00
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	699,885,298.26	0.99512	0.00222147	CITIBANK	696,582,033.00	1,555,029.00
912828G38	U S TREAS NOTE	11/15/2024	2.2500	1,800,000,000.00	1,796,984,169.05	0.99691	0.00666440	CITIBANK	1,794,445,326.00	11,995,920.00
9128283J7	U S TREAS NOTE	11/30/2024	2.1250	300,000,000.00	299,299,648.08	0.99563	0.00539959	CITIBANK	298,687,500.00	1,619,877.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	550,783,994.38	0.99461	0.00381148	CITIBANK	547,035,159.00	2,096,314.00
91282CFX4	U S TREAS NOTE	11/30/2024	4.5000	300,000,000.00	299,848,473.84	0.99969	0.01143443	CITIBANK	299,906,253.00	3,430,329.00
91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	1,400,000,000.00	1,399,671,175.61	0.99262	0.00213115	CITIBANK	1,389,664,066.00	2,983,610.00
91282CGD7	U S TREAS NOTE	12/31/2024	4.2500	900,000,000.00	899,224,435.80	0.99902	0.00727582	CITIBANK	899,121,096.00	6,548,238.00
91282CDS7	U S TREAS NOTE	01/15/2025	1.1250	150,000,000.00	148,566,260.25	0.99023	0.00727582	CITIBANK	148,535,157.00	1,091,373.00
91282CGG0	U S TREAS NOTE	01/31/2025	4.1250	1,700,000,000.00	1,696,401,954.12	0.99840	0.00358696	CITIBANK	1,697,277,348.00	6,097,832.00
9128283V0	U S TREAS NOTE	01/31/2025	2.5000	150,000,000.00	148,682,444.85	0.99336	0.00217391	CITIBANK	149,003,907.00	326,086.50
912828J27	U S TREAS NOTE	02/15/2025	2.0000	1,000,000,000.00	997,562,629.38	0.99065	0.00092391	CITIBANK	990,650,000.00	923,910.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,102,665,512.46	0.98680	0.00003108	CITIBANK	1,085,476,568.00	34,188.00
91282CGN5	U S TREAS NOTE	02/28/2025	4.6250	1,450,000,000.00	1,449,802,173.27	1.00078	0.00012776	CITIBANK	1,451,132,885.00	185,252.00
9128283Z1	U S TREAS NOTE	02/28/2025	2.7500	1,500,000,000.00	1,499,836,944.00	0.99340	0.00007597	CITIBANK	1,490,097,660.00	113,955.00
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	1,450,000,000.00	1,445,470,827.33	0.98844	0.00808424	CITIBANK	1,433,234,375.00	11,722,148.00
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,000,000,000.00	1,998,254,690.19	0.99047	0.00814538	CITIBANK	1,980,937,500.00	16,290,760.00
91282CHD6	U S TREAS NOTE	05/31/2025	4.2500	2,100,000,000.00	2,095,617,593.48	1.00027	0.01079918	CITIBANK	2,100,574,140.00	22,678,278.00
91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	298,788,436.44	0.99102	0.00612705	CITIBANK	297,304,689.00	1,838,115.00
91282CHL8	U S TREAS NOTE	06/30/2025	4.6250	700,000,000.00	698,569,750.64	1.00344	0.00791780	CITIBANK	702,406,250.00	5,542,460.00
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	800,000,000.00	799,841,344.08	0.98996	0.00470788	CITIBANK	791,968,752.00	3,766,304.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	1,350,000,000.00	1,336,903,011.83	0.99191	0.0039	1304	CITIBANK	1,339,083,994.50	5,282,604.00
91282CHN4	U S TREAS NOTE	07/31/2025	4.7500	900,000,000.00	898,546,564.47	1.00551	0.0041	3043	CITIBANK	904,957,020.00	3,717,387.00
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	600,448,166.48	0.99055	0.0025	0000	CITIBANK	594,328,128.00	1,500,000.00
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,347,099,805.86	0.99219	0.0014	4361	CITIBANK	1,339,453,138.50	1,948,873.50
91282CHV6	U S TREAS NOTE	08/31/2025	5.0000	900,000,000.00	899,515,676.26	1.00832	0.0001	3812	CITIBANK	907,488,270.00	124,308.00
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	199,527,329.48	0.99547	0.0161	6848	CITIBANK	199,093,752.00	3,233,696.00
91282CJB8	U S TREAS NOTE	09/30/2025	5.0000	900,000,000.00	899,700,167.85	1.00992	0.0210	3825	CITIBANK	908,929,710.00	18,934,425.00
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	800,000,000.00	801,312,324.25	1.00375	0.0161	4071	CITIBANK	803,000,000.00	12,912,568.00
91282CJE2	U S TREAS NOTE	10/31/2025	5.0000	850,000,000.00	849,525,077.99	1.01176	0.0168	4783	CITIBANK	859,994,130.00	14,320,655.50
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,133,033.52	0.99063	0.0101	10870	CITIBANK	792,500,000.00	8,086,960.00
91282CGA3	U S TREAS NOTE	12/15/2025	4.0000	750,000,000.00	750,313,247.86	1.00164	0.0085	2459	CITIBANK	751,230,450.00	6,393,442.50
91282CJS1	U S TREAS NOTE	12/31/2025	4.2500	600,000,000.00	599,360,827.11	1.00465	0.0072	7582	CITIBANK	602,789,040.00	4,365,492.00
91282CJV4	U S TREAS NOTE	01/31/2026	4.2500	600,000,000.00	597,934,494.39	1.00535	0.0036	9565	CITIBANK	603,210,960.00	2,217,390.00
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	600,000,000.00	598,711,792.86	1.00305	0.0018	4783	CITIBANK	601,828,140.00	1,108,698.00
91282CKB6	U S TREAS NOTE	02/28/2026	4.6250	1,100,000,000.00	1,098,385,121.24	1.01125	0.0001	12776	CITIBANK	1,112,375,000.00	140,536.00
91282CGR6	U S TREAS NOTE	03/15/2026	4.6250	550,000,000.00	548,867,385.79	1.01219	0.0213	6549	CITIBANK	556,703,125.00	11,751,019.50
91282CKK6	U S TREAS NOTE	04/30/2026	4.8750	100,000,000.00	99,796,575.34	1.01715	0.0164	2663	CITIBANK	101,714,840.00	1,642,663.00
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	1,100,000,000.00	1,091,800,582.33	0.99852	0.0107	3709	CITIBANK	1,098,367,193.00	11,810,799.00
91282CKS9	U S TREAS NOTE	05/31/2026	4.8750	1,250,000,000.00	1,251,922,794.46	1.01840	0.0123	8730	CITIBANK	1,272,998,000.00	15,484,125.00
91282CKY6	U S TREAS NOTE	06/30/2026	4.6250	200,000,000.00	199,488,007.96	1.01531	0.0079	1780	CITIBANK	203,062,500.00	1,583,560.00
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	800,000,000.00	795,688,245.90	1.01375	0.0058	6957	CITIBANK	811,000,000.00	4,695,656.00
91282CLB5	U S TREAS NOTE	07/31/2026	4.3750	800,000,000.00	802,165,416.37	1.01348	0.0038	0435	CITIBANK	810,784,000.00	3,043,480.00
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	850,000,000.00	845,637,773.72	1.01234	0.0020	2106	CITIBANK	860,492,230.00	1,717,901.00
91282CLH2	U S TREAS NOTE	08/31/2026	3.7500	150,000,000.00	149,707,047.36	1.00137	0.0020	2106	CITIBANK	150,205,080.00	303,159.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CLP4	U S TREAS NOTE	09/30/2026	3.5000	300,000,000.00	299,391,459.75	0.99879	0.00202106		CITIBANK	299,637,000.00	606,318.00
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	597,642,374.36	1.01871	0.01756489		CITIBANK	611,226,540.00	10,538,934.00
91282CJP7	U S TREAS NOTE	12/15/2026	4.3750	600,000,000.00	601,969,453.83	1.01566	0.00932377		CITIBANK	609,398,460.00	5,594,262.00
91282CKA8	U S TREAS NOTE	02/15/2027	4.1250	900,000,000.00	891,386,934.00	1.01145	0.00190557		CITIBANK	910,300,770.00	1,715,013.00
91282CKE0	U S TREAS NOTE	03/15/2027	4.2500	1,550,000,000.00	1,539,102,722.02	1.01527	0.01963315		CITIBANK	1,573,673,770.00	30,431,382.50
91282CKR1	U S TREAS NOTE	05/15/2027	4.5000	600,000,000.00	598,000,329.24	1.02250	0.01332880		CITIBANK	613,500,000.00	7,997,280.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	800,000,000.00	784,834,159.64	0.99141	0.00556386		CITIBANK	793,125,000.00	4,451,088.00
91282CKZ3	U S TREAS NOTE	07/15/2027	4.3750	500,000,000.00	501,425,533.98	1.02070	0.00570652		CITIBANK	510,351,550.00	2,853,260.00
91282CLG4	U S TREAS NOTE	08/15/2027	3.7500	150,000,000.00	149,382,569.70	1.00453	0.00173234		CITIBANK	150,679,695.00	259,851.00
91282CLL3	U S TREAS NOTE	09/15/2027	3.3750	850,000,000.00	847,279,670.00	0.99467	0.00173234		CITIBANK	845,467,774.50	1,472,489.00
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	1,000,000,000.00	989,924,390.58	1.01336	0.00011050		CITIBANK	1,013,359,400.00	110,500.00
91282CHK0	U S TREAS NOTE	06/30/2028	4.0000	300,000,000.00	292,647,557.04	1.01465	0.00684783		CITIBANK	304,394,520.00	2,054,349.00
91282CKD2	U S TREAS NOTE	02/28/2029	4.2500	600,000,000.00	596,772,502.11	1.02727	0.00011740		CITIBANK	616,359,360.00	70,440.00
91282CLC3	U S TREAS NOTE	07/31/2029	4.0000	200,000,000.00	204,410,000.00	1.02172	0.00011740		CITIBANK	204,344,000.00	23,480.00
91282CLK5	U S TREAS NOTE	08/31/2029	3.6250	150,000,000.00	150,640,605.51	1.00254	0.00011740		CITIBANK	150,380,865.00	17,610.00
				52,550,000,000.00	52,431,249,843.99					52,628,447,237.50	338,916,414.00
AIP:	6,959,829.45										
Book + AIP:	52,438,209,673.44			TREASURY NOTE							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164FKZ6	SBA POOL #504812	01/25/2025	6.0000	14,738.16	14,738.16	0.99066	CITIBANK	14,600.48	73.69
83164FMU5	SBA POOL #504871	03/25/2025	6.1250	36,492.61	36,492.61	0.99082	CITIBANK	36,157.75	186.26
83164FNG5	SBA POOL #504891	04/25/2025	6.1250	0.13	0.13	1.00000	CITIBANK	0.13	0.00
83164FQG2	SBA POOL #504955	04/25/2025	6.1250	18,678.56	18,678.56	0.99091	CITIBANK	18,508.79	95.34
83164FT87	SBA POOL #505075	08/25/2025	6.1250	31,523.43	31,523.43	0.99215	CITIBANK	31,275.81	160.90
83164GTL6	SBA POOL #505955	07/25/2027	5.8000	79,221.91	79,221.91	0.99627	CITIBANK	78,926.57	382.91
83164GU34	SBA POOL #506002	08/25/2027	5.8000	292,087.26	292,087.26	1.00191	CITIBANK	292,646.61	1,411.76
83164GVQ2	SBA POOL #506023	08/25/2027	5.8000	121,077.34	121,077.34	1.01357	CITIBANK	122,720.72	585.21
83164GXL1	SBA POOL #506083	11/25/2027	5.8000	198,120.26	198,120.26	1.01357	CITIBANK	200,809.35	957.58
83164GYW6	SBA POOL #506125	11/25/2027	5.8000	2,700.24	2,700.24	1.01185	CITIBANK	2,732.24	13.05
83164G3E0	SBA POOL #506197	12/25/2027	5.8000	104,250.96	104,250.96	1.00647	CITIBANK	104,925.26	503.88
83164G4W9	SBA POOL #506237	01/25/2028	5.8000	36,376.69	36,376.69	0.99574	CITIBANK	36,221.76	175.82
83164HBL3	SBA POOL #506343	02/25/2028	5.8000	95,211.79	95,211.79	1.01102	CITIBANK	96,261.31	460.19
83164HBY5	SBA POOL #506355	05/25/2028	5.8000	191,375.31	191,375.31	0.99991	CITIBANK	191,358.85	924.98
83164HFC9	SBA POOL #506463	07/25/2028	5.8000	45,414.46	45,414.46	1.00046	CITIBANK	45,435.21	219.50
83164HGN4	SBA POOL #506505	09/25/2028	5.8000	3,304.25	3,304.25	0.99846	CITIBANK	3,299.15	15.97
83164HGT1	SBA POOL #506510	10/25/2028	5.8000	33,019.22	33,019.22	1.01207	CITIBANK	33,417.86	159.59
83164HJY7	SBA POOL #506579	11/25/2028	5.8000	201,894.54	201,894.54	1.01529	CITIBANK	204,981.10	975.82
83164HMP2	SBA POOL #506666	12/25/2028	5.8000	180,716.61	180,716.61	1.01703	CITIBANK	183,793.85	873.46
83164HQB9	SBA POOL #506750	02/25/2029	5.8000	193,465.02	193,465.02	1.00046	CITIBANK	193,553.43	935.08
83164HT26	SBA POOL #506869	04/25/2029	5.8000	208,466.46	208,466.46	1.01571	CITIBANK	211,740.63	1,007.59
83164HW48	SBA POOL #506967	08/25/2029	5.8000	491,661.66	491,661.66	1.01007	CITIBANK	496,610.23	2,376.36
83164HY38	SBA POOL #507030	09/25/2029	5.8000	1,044,165.65	1,044,165.65	1.00172	CITIBANK	1,045,958.48	5,046.80
83164HWH9	SBA POOL #506948	09/25/2029	5.8000	93,253.41	93,253.41	1.01571	CITIBANK	94,718.05	450.72

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164H3K4	SBA POOL #507102	10/25/2029	5.8000	420,358.54	420,358.54	1.01472 CITIBANK	426,547.48	2,031.73
83164H5J5	SBA POOL #507149	01/25/2030	5.8000	734,151.04	734,151.04	1.01472 CITIBANK	744,959.95	3,548.40
83164H4C1	SBA POOL #507119	01/25/2030	5.8000	221,798.80	221,798.80	1.00983 CITIBANK	223,979.53	1,072.03
83164JAQ9	SBA POOL #507215	03/25/2030	5.8000	1,559,005.28	1,559,005.28	1.01966 CITIBANK	1,589,650.65	7,535.19
83164JAG1	SBA POOL #507207	03/25/2030	5.8000	681,069.09	681,069.09	0.99682 CITIBANK	678,900.57	3,291.83
83164JA89	SBA POOL #507231	05/25/2030	5.8000	1,111,357.78	1,111,357.78	1.00535 CITIBANK	1,117,305.77	5,371.56
83164JB47	SBA POOL #507259	05/25/2030	5.8000	846,771.80	846,771.80	1.01966 CITIBANK	863,416.79	4,092.73
83164JEE2	SBA POOL #507333	06/25/2030	5.8000	1,684,328.40	1,684,328.40	1.00881 CITIBANK	1,699,167.33	8,140.92
83164JES1	SBA POOL #507345	07/25/2030	5.8000	597,311.80	597,311.80	1.00466 CITIBANK	600,097.06	2,887.01
83164JGN0	SBA POOL #507405	08/25/2030	5.8000	289,827.24	289,827.24	1.00273 CITIBANK	290,617.02	1,400.83
83164JG67	SBA POOL #507421	09/25/2030	5.8000	434,399.88	434,399.88	1.00273 CITIBANK	435,583.62	2,099.60
83164JH82	SBA POOL #507455	09/25/2030	5.8000	515,045.79	515,045.79	1.02200 CITIBANK	526,377.31	2,489.39
83164JKL9	SBA POOL #507499	10/25/2030	5.8000	487,531.53	487,531.53	1.02200 CITIBANK	498,257.71	2,356.40
83164JNE2	SBA POOL #507589	01/25/2031	5.8000	1,597,043.52	1,597,043.52	1.02022 CITIBANK	1,629,334.14	7,719.04
83164JMW3	SBA POOL #507573	01/25/2031	5.8000	832,433.34	832,433.34	0.99991 CITIBANK	832,361.75	4,023.43
83164JKU9	SBA POOL #507507	02/25/2031	5.8000	873,868.55	873,868.55	1.01427 CITIBANK	886,339.53	4,223.70
83164JPW0	SBA POOL #507637	03/25/2031	5.8250	1,088,979.69	1,088,979.69	1.01162 CITIBANK	1,101,637.99	5,286.09
83164JML7	SBA POOL #507563	04/25/2031	5.8000	753,900.10	753,900.10	1.01427 CITIBANK	764,659.01	3,643.85
83164JQV1	SBA POOL #507668	04/25/2031	5.8250	344,570.57	344,570.57	1.00393 CITIBANK	345,923.35	1,672.60
83164JSC1	SBA POOL #507715	05/25/2031	5.8250	186,654.64	186,654.64	1.00655 CITIBANK	187,877.41	906.05
83164JRW8	SBA POOL #507701	05/25/2031	5.8250	533,004.28	533,004.28	1.00563 CITIBANK	536,002.43	2,587.29
83164JSZ0	SBA POOL #507736	06/25/2031	5.8250	147,768.76	147,768.76	1.00727 CITIBANK	148,842.89	717.29
83164JWU6	SBA POOL #507859	09/25/2031	5.8250	1,598,667.18	1,598,667.18	1.00727 CITIBANK	1,610,287.89	7,760.20
83164JXB7	SBA POOL #507874	10/25/2031	5.8250	426,510.67	426,510.67	1.01225 CITIBANK	431,736.71	2,070.35

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164J2A3	SBA POOL #507969	01/25/2032	5.8250	2,481,672.64	2,481,672.64	1.00727 CITIBANK	2,499,711.92	12,046.45
83164JZ25	SBA POOL #507961	01/25/2032	5.8250	1,195,343.63	1,195,343.63	1.01601 CITIBANK	1,214,481.08	5,802.40
83164J3Y0	SBA POOL #508015	02/25/2032	5.8250	739,591.10	739,591.10	1.01226 CITIBANK	748,659.23	3,590.10
83164J5L6	SBA POOL #508051	04/25/2032	5.8250	294,999.79	294,999.79	1.01416 CITIBANK	299,177.28	1,431.98
83164J5J1	SBA POOL #508049	04/25/2032	5.8250	637,570.55	637,570.55	1.01862 CITIBANK	649,439.56	3,094.87
83164J7G5	SBA POOL #508095	05/25/2032	5.8250	1,229,077.22	1,229,077.22	1.00706 CITIBANK	1,237,758.19	5,966.15
83164KAK9	SBA POOL #508110	07/25/2032	5.8250	828,832.64	828,832.64	1.01723 CITIBANK	843,111.77	4,023.29
83164KBJ1	SBA POOL #508141	08/25/2032	5.8250	116,798.25	116,798.25	1.01431 CITIBANK	118,470.10	566.96
83164KD42	SBA POOL #508223	09/25/2032	5.8250	817,734.37	817,734.37	1.00706 CITIBANK	823,510.03	3,969.42
83164KER0	SBA POOL #508244	11/25/2032	5.8500	353,014.38	353,014.38	1.00606 CITIBANK	355,154.71	1,720.95
83164KFN8	SBA POOL #508273	12/25/2032	5.8500	1,418,763.92	1,418,763.92	1.01750 CITIBANK	1,443,586.61	6,916.47
83164KH89	SBA POOL #508355	03/25/2033	5.8500	151,361.72	151,361.72	1.01021 CITIBANK	152,906.52	737.89
83164KGM9	SBA POOL #508304	03/25/2033	5.8500	1,138,476.73	1,138,476.73	1.01500 CITIBANK	1,155,555.02	5,550.07
83164KJW4	SBA POOL #508377	04/25/2033	5.8750	2,537,768.59	2,537,768.59	1.01909 CITIBANK	2,586,201.90	12,424.49
83164KNM1	SBA POOL #508496 FR	07/25/2033	5.8750	1,015,593.83	1,015,593.83	1.01248 CITIBANK	1,028,266.41	4,972.18
83164KPV9	SBA POOL #508536 FR	09/25/2033	5.9250	1,197,652.94	1,197,652.94	1.03059 CITIBANK	1,234,289.14	5,913.41
83164KS38	SBA POOL #508638 FR	01/25/2034	6.6250	1,453,209.59	1,453,209.59	1.03212 CITIBANK	1,499,880.87	8,022.93
83164KUG6	SBA POOL #508683 FR	06/25/2034	6.5000	88,744.05	88,744.05	1.02036 CITIBANK	90,551.06	480.70
83164KVK6	SBA POOL #508718	08/25/2034	6.2500	1,628,732.64	1,628,732.64	1.01861 CITIBANK	1,659,043.35	8,482.98
83164KX81	SBA POOL #508803 FR	02/25/2035	6.1000	397,777.69	397,777.69	1.02898 CITIBANK	409,303.30	2,022.04
83164K6Q1	SBA POOL #508979 FR	01/25/2036	5.7750	455,045.14	455,045.14	1.01003 CITIBANK	459,607.42	2,189.90
83164LAG6	SBA POOL #509007 FR	03/25/2036	5.7750	891,050.01	891,050.01	1.02740 CITIBANK	915,463.00	4,288.18
83164LCE9	SBA POOL #509069 FR	05/25/2036	5.7750	767,421.73	767,421.73	1.01278 CITIBANK	777,232.45	3,693.22
83164LEA5	SBA POOL #509129 FR	08/25/2036	5.7500	457,180.60	457,180.60	1.01830 CITIBANK	465,546.09	2,190.66

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164LJC6	SBA POOL #509259 FR	01/25/2037	5.7500	2,096,303.81	2,096,303.81	1.02131	CITIBANK	2,140,982.33	10,044.79
83164LFJ5	SBA POOL #509169 FR	01/25/2037	5.7500	992,844.26	992,844.26	1.02131	CITIBANK	1,014,004.75	4,757.38
83164LGK1	SBA POOL #509202 FR	02/25/2037	5.7750	494,479.42	494,479.42	1.01871	CITIBANK	503,730.14	2,379.68
83164LLQ2	SBA POOL #509335 FR	10/25/2037	5.5000	1,434,021.68	1,434,021.68	1.00221	CITIBANK	1,437,193.74	6,572.60
83164LM81	SBA POOL #509383 FR	06/25/2038	5.5250	1,733,606.87	1,733,606.87	1.03239	CITIBANK	1,789,763.60	7,981.81
83164LNV9	SBA POOL #509404 FR	08/25/2038	5.6000	5,558,715.45	5,558,715.45	1.01030	CITIBANK	5,615,947.98	25,940.67
83164LPT2	SBA POOL #509434 FR	11/25/2038	5.6500	710,442.29	710,442.29	1.03085	CITIBANK	732,361.57	3,345.00
83164LRF0	SBA POOL #509486	04/25/2039	5.6500	1,825,853.84	1,825,853.84	1.02232	CITIBANK	1,866,612.38	8,596.73
83164LSF9	SBA POOL #509518	06/25/2039	5.6500	2,213,249.66	2,213,249.66	1.01955	CITIBANK	2,256,520.90	10,420.72
83164LVF5	SBA POOL #509614	01/25/2040	5.6500	6,500,363.93	6,500,363.93	1.03134	CITIBANK	6,704,085.34	30,605.88
83164LXC0	SBA POOL #509675	05/25/2040	5.6500	2,057,289.54	2,057,289.54	1.01339	CITIBANK	2,084,830.48	9,686.40
83164LX22	SBA POOL #509697 FR	09/25/2040	5.6500	4,086,089.42	4,086,089.42	1.01339	CITIBANK	4,140,789.90	19,238.67
83164LY96	SBA POOL #509736 FR	10/25/2040	5.7000	5,093,710.17	5,093,710.17	1.02981	CITIBANK	5,245,528.20	24,195.12
83164LZW4	SBA POOL #509757	12/25/2040	5.7000	4,911,466.44	4,911,466.44	1.02981	CITIBANK	5,057,852.70	23,329.47
83164L2Z3	SBA POOL #509792	02/25/2041	5.7500	752,880.52	752,880.52	1.02338	CITIBANK	770,479.86	3,607.55
83164L3S8	SBA POOL #509809	03/25/2041	5.7500	4,090,550.64	4,090,550.64	1.03191	CITIBANK	4,221,088.29	19,600.56
83164L4M0	SBA POOL #509828	04/25/2041	5.7500	2,144,747.18	2,144,747.18	1.02168	CITIBANK	2,191,236.72	10,276.91
83164L4J7	SBA POOL #509825	04/25/2041	5.7500	3,865,604.82	3,865,604.82	1.02494	CITIBANK	3,962,013.00	18,522.69
83164L5Q0	SBA POOL #509855 FR	07/25/2041	5.7500	7,614,959.25	7,614,959.25	1.01431	CITIBANK	7,723,898.86	36,488.35
83164L7H8	SBA POOL #509896 FR	10/25/2041	5.7500	1,999,883.63	1,999,883.63	1.03018	CITIBANK	2,060,248.12	9,582.78
83164L5K3	SBA POOL #509850	11/25/2041	5.7500	4,249,268.01	4,249,268.01	1.01431	CITIBANK	4,310,058.04	20,361.08
83164MA82	SBA POOL #509931	12/25/2041	5.7500	700,445.68	700,445.68	1.02657	CITIBANK	719,056.52	3,356.30
83164MBL2	SBA POOL #509943	01/25/2042	5.7500	4,771,840.04	4,771,840.04	1.02102	CITIBANK	4,872,148.89	22,865.07
83164MBK4	SBA POOL #509942	01/25/2042	5.7500	8,247,539.11	8,247,539.11	1.02374	CITIBANK	8,443,327.44	39,519.46

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164MCD9	SBA POOL #509968	03/25/2042	5.7500	4,790,207.24	4,790,207.24	1.02657 CITIBANK	4,917,483.05	22,953.08
83164MCB3	SBA POOL #509966	03/25/2042	5.7500	8,424,770.75	8,424,770.75	1.03254 CITIBANK	8,698,904.37	40,368.69
83164MCX5	SBA POOL #509986	04/25/2042	5.7500	8,183,321.40	8,183,321.40	1.02547 CITIBANK	8,391,750.60	39,211.75
83164MC64	SBA POOL #509993	05/25/2042	5.7500	4,516,497.36	4,516,497.36	1.02547 CITIBANK	4,631,532.55	21,641.55
83164MD30	SBA POOL #510022	07/25/2042	5.7500	4,907,476.96	4,907,476.96	1.01464 CITIBANK	4,979,307.70	23,514.99
83164MBC2	SBA POOL #509935	07/25/2042	5.7500	7,239,270.27	7,239,270.27	1.03018 CITIBANK	7,457,780.40	34,688.17
83164MGH6	SBA POOL #510100	10/25/2042	5.7500	7,701,943.07	7,701,943.07	1.01187 CITIBANK	7,793,342.03	36,905.14
83164MH69	SBA POOL #510153	03/25/2043	5.7500	13,428,243.46	13,428,243.46	1.02134 CITIBANK	13,714,761.89	64,343.67
8316A0GC8	SBA POOL #530194	07/25/2047	6.0000	34,228,945.69	34,228,945.69	1.02305 CITIBANK	35,017,991.35	171,144.73
8316A0HL7	SBA POOL #530234 FR	10/25/2047	6.0000	19,245,746.44	19,245,746.44	1.02074 CITIBANK	19,644,883.98	96,228.73
				234,789,566.25	234,789,566.25		239,688,922.19	1,137,293.83
AIP:		0.00						
Book + AIP:		234,789,566.25	SBA POOL					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Current Value	Price	Val Accrued Source	Fair Value	Accrued Interest
31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.5000	333,159,000.00	1,343,330.39	1,343,330.39	0.99241	5.23490000 CITIBANK	1,333,133.17	5,860.17
				333,159,000.00	1,343,330.39				1,333,133.17	5,860.17
AIP:		0.00								
Book + AIP:		1,343,330.39	FNMA CMO							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3135GAD57	FNMA DEB	05/01/2025	5.1250	150,000,000.00	150,000,000.00	1.00473	0.01708333	CITIBANK		150,709,500.00	2,562,499.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,779,169.88	0.96843	0.00006250	CITIBANK		72,632,250.00	4,687.50
				225,000,000.00	224,779,169.88					223,341,750.00	2,567,187.00
AIP:		0.00									
Book + AIP:		224,779,169.88	FNMA DEB								

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AXHV3	FHLB DEB	10/01/2024	5.4100	150,000,000.00	150,000,000.00	1.00002	0.02254167	CITIBANK	150,003,000.00	3,381,250.50
3130AVV33	FHLB DEB	10/01/2024	4.4500	100,000,000.00	100,000,000.00	0.99999	0.01854167	CITIBANK	99,999,000.00	1,854,167.00
3130AQLY7	FHLB DEB	10/01/2024	1.1200	100,000,000.00	100,000,000.00	0.99990	0.00186667	CITIBANK	99,990,000.00	186,667.00
3130ARSW2	FHLB DEB	10/01/2024	2.6500	100,000,000.00	100,000,000.00	0.99994	0.01104167	CITIBANK	99,994,000.00	1,104,167.00
3130AMWC2	FHLB DEB	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.99988	0.00162500	CITIBANK	99,988,000.00	162,500.00
3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.99630	0.00150000	CITIBANK	99,630,000.00	150,000.00
3130AMPG1	FHLB DEB	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.99347	0.00122708	CITIBANK	99,347,000.00	122,708.00
3130B1GL5	FHLB DEB	11/27/2024	5.3200	100,000,000.00	100,000,000.00	1.00092	0.01477778	CITIBANK	100,092,000.00	1,477,778.00
3130AQF40	FHLB DEB	12/20/2024	1.0000	100,000,000.00	99,639,109.32	0.99199	0.00197222	CITIBANK	99,199,000.00	197,222.00
3130AYXH4	FHLB DEB	01/06/2025	4.9400	150,000,000.00	149,960,963.43	1.00096	0.00754722	CITIBANK	150,144,000.00	1,132,083.00
3130ANAK6	FHLB DEB	01/22/2025	1.0000	100,000,000.00	100,000,000.00	0.98914	0.00108333	CITIBANK	98,914,000.00	108,333.00
3130AYZ90	FHLB DEB	02/14/2025	5.0000	100,000,000.00	99,980,283.80	1.00163	0.00236111	CITIBANK	100,163,000.00	236,111.00
3130B0AT6	FHLB DEB	02/25/2025	5.0600	100,000,000.00	99,914,483.34	1.00206	0.00084333	CITIBANK	100,206,000.00	84,333.00
3130B2KM6	FHLB DEB	02/27/2025	4.7400	150,000,000.00	150,000,000.00	1.00122	0.00000000	CITIBANK	150,183,000.00	0.00
3130B2GS8	FHLB DEB	02/27/2025	4.8200	100,000,000.00	100,000,000.00	1.00153	0.00120500	CITIBANK	100,153,000.00	120,500.00
3130AV7L0	FHLB DEB	02/28/2025	5.0000	100,000,000.00	99,974,145.30	1.00220	0.00041667	CITIBANK	100,220,000.00	41,667.00
3130B2LT0	FHLB DEB	03/11/2025	4.6300	150,000,000.00	150,000,000.00	1.00086	0.00041667	CITIBANK	150,129,000.00	62,500.50
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	0.99738	0.01408333	CITIBANK	199,476,000.00	2,816,666.00
3130AWER7	FHLB DEB	06/06/2025	4.6250	50,000,000.00	49,985,633.10	1.00415	0.01092014	CITIBANK	50,207,500.00	546,007.00
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.99659	0.00577167	CITIBANK	199,318,000.00	1,154,334.00
3130AVE32	FHLB DEB	07/01/2025	5.0000	150,000,000.00	150,000,000.00	1.00733	0.00833333	CITIBANK	151,099,500.00	1,249,999.50
3130AXHW1	FHLB DEB	10/01/2025	5.0100	150,000,000.00	150,000,000.00	1.01002	0.02087500	CITIBANK	151,503,000.00	3,131,250.00
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.99483	0.00775000	CITIBANK	99,483,000.00	775,000.00
3130AYJ72	FHLB DEB	01/02/2026	4.2000	150,000,000.00	150,000,000.00	1.00577	0.00513333	CITIBANK	150,865,500.00	769,999.50

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest		
3130AYH58	FHLB DEB	03/02/2026	4.2400	150,000,000.00	150,000,000.00	1.00709	0.02108222 CITIBANK	151,063,500.00	3,162,333.00		
3130AXK31	FHLB DEB	04/01/2026	4.9700	150,000,000.00	150,000,000.00	1.01912	0.02070833 CITIBANK	152,868,000.00	3,106,249.50		
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.96090	0.00355833 CITIBANK	96,090,000.00	355,833.00		
3130AXJK5	FHLB DEB	07/01/2026	4.8900	150,000,000.00	150,000,000.00	1.02150	0.00815000 CITIBANK	153,225,000.00	1,222,500.00		
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.99261	0.00062806 CITIBANK	148,891,500.00	94,209.00		
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.98542	0.00983333 CITIBANK	98,542,000.00	983,333.00		
3130B0TY5	FHLB DEB	04/09/2027	4.7500	100,000,000.00	99,777,785.90	1.02981	0.01847222 CITIBANK	102,981,000.00	1,847,222.00		
3130ATHW0	FHLB DEB	09/10/2027	4.1250	100,000,000.00	101,638,619.98	1.01730	0.01847222 CITIBANK	101,730,000.00	1,847,222.00		
3130B1RM1	FHLB DEB	10/01/2027	4.4150	150,000,000.00	150,000,000.00	1.02535	0.00907528 CITIBANK	153,802,500.00	1,361,292.00		
				4,050,000,000.00	4,050,871,024.17			4,059,500,000.00	34,845,436.50		
AIP:		160,416.66									
Book + AIP:		4,051,031,440.83	FHLB DEB								

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3134GXYB4	FHLMC DEB	03/03/2025	3.0200	150,000,000.00	150,000,000.00	0.99538	0.00000000	CITIBANK		149,307,000.00	0.00
3134GXC93	FHLMC DEB	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.99479	0.00551000	CITIBANK		198,958,000.00	1,102,000.00
3134GXXU3	FHLMC DEB	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.99237	0.00497833	CITIBANK		148,855,500.00	746,749.50
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,833,718.58	0.97141	0.00041667	CITIBANK		97,141,000.00	41,667.00
3134GXSL9	FHLMC DEB	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.99128	0.01016667	CITIBANK		99,128,000.00	1,016,667.00
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	49,652,016.07	0.96660	0.00164583	CITIBANK		48,330,000.00	82,291.50
3134GXD35	FHLMC DEB	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.99455	0.01448611	CITIBANK		198,910,000.00	2,897,222.00
3134GXXZ2	FHLMC DEB	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.99089	0.01293403	CITIBANK		148,633,500.00	1,940,104.50
3134GXYQ1	FHLMC DEB	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.99354	0.00515556	CITIBANK		149,031,000.00	773,334.00
3134GX2G8	FHLMC DEB	03/27/2026	4.0000	100,000,000.00	100,000,000.00	1.00480	0.01711111	CITIBANK		100,480,000.00	1,711,111.00
				1,350,000,000.00	1,349,485,734.65					1,338,774,000.00	10,311,146.50
AIP:			0.00								
Book + AIP:			1,349,485,734.65	FHLMC DEB							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3133EPHY4	FFCB DEB	10/01/2024	4.4500	150,000,000.00	150,000,000.00	0.99999	0.01854167	CITIBANK	149,998,500.00	2,781,250.50
3133EPV77	FFCB DEB	10/01/2024	4.8750	100,000,000.00	100,000,000.00	1.00000	0.02031250	CITIBANK	100,000,000.00	2,031,250.00
3133ENS43	FFCB DEB	10/17/2024	4.3750	75,000,000.00	74,999,171.00	0.99974	0.01628472	CITIBANK	74,980,500.00	1,221,354.00
3133EPW43	FFCB DEB	10/30/2024	4.8750	100,000,000.00	99,986,863.44	1.00013	0.01638542	CITIBANK	100,013,000.00	1,638,542.00
3133ENZ94	FFCB DEB	11/18/2024	4.5000	100,000,000.00	99,993,039.68	0.99944	0.01287500	CITIBANK	99,944,000.00	1,287,500.00
3133EPWJ0	FFCB DEB	03/03/2025	5.2000	150,000,000.00	150,000,000.00	1.00403	0.02571111	CITIBANK	150,604,500.00	3,856,666.50
3133ERTS0	FFCB DEB	03/11/2025	4.5500	200,000,000.00	200,000,000.00	1.00086	0.02571111	CITIBANK	200,172,000.00	5,142,222.00
3133EP4M4	FFCB DEB	03/28/2025	5.0000	100,000,000.00	100,022,020.62	1.00270	0.02125000	CITIBANK	100,270,000.00	2,125,000.00
3133EPRV9	FFCB DEB	04/01/2025	5.0500	150,000,000.00	150,000,000.00	1.00413	0.02104167	CITIBANK	150,619,500.00	3,156,250.50
3133EPC52	FFCB DEB	06/02/2025	5.0000	150,000,000.00	150,000,000.00	1.00472	0.01236111	CITIBANK	150,708,000.00	1,854,166.50
3133EPYL3	FFCB DEB	08/01/2025	5.1250	150,000,000.00	150,000,000.00	1.00752	0.00427083	CITIBANK	151,128,000.00	640,624.50
3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	0.99855	0.01969000	CITIBANK	149,782,500.00	2,953,500.00
3133EPDL6	FFCB DEB	10/01/2025	4.8500	150,000,000.00	150,000,000.00	1.00942	0.02020833	CITIBANK	151,413,000.00	3,031,249.50
3133EPB46	FFCB DEB	02/02/2026	5.0000	150,000,000.00	150,000,000.00	1.01551	0.00402778	CITIBANK	152,326,500.00	604,167.00
3133EPA54	FFCB DEB	04/01/2026	5.0200	150,000,000.00	150,000,000.00	1.01703	0.02091667	CITIBANK	152,554,500.00	3,137,500.50
3133ERHT1	FFCB DEB	04/24/2026	4.7500	100,000,000.00	99,948,026.90	1.01537	0.00884028	CITIBANK	101,537,000.00	884,028.00
3133ERKR1	FFCB DEB	07/10/2026	4.6250	100,000,000.00	100,313,035.16	1.01698	0.00655208	CITIBANK	101,698,000.00	655,208.00
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,917,987.02	1.02383	0.00000000	CITIBANK	153,574,500.00	0.00
3133ERRW3	FFCB DEB	09/03/2026	3.8750	50,000,000.00	49,996,481.34	1.00552	0.00000000	CITIBANK	50,276,000.00	0.00
3133ERSG7	FFCB DEB	06/10/2027	3.6250	100,000,000.00	99,827,684.94	1.00284	0.00000000	CITIBANK	100,284,000.00	0.00
3133ERCC3	FFCB DEB	10/01/2027	4.8000	150,000,000.00	150,000,000.00	1.03601	0.01773333	CITIBANK	155,401,500.00	2,659,999.50
3133EP3B9	FFCB DEB	02/13/2029	4.1250	50,000,000.00	49,948,459.77	1.02355	0.00206250	CITIBANK	51,177,500.00	103,125.00
3133ERNC1	FFCB DEB	08/01/2029	4.1250	100,000,000.00	100,796,019.27	1.02550	0.00343750	CITIBANK	102,550,000.00	343,750.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133ERSP7	FFCB DEB	09/10/2029	3.5000	100,000,000.00	99,922,557.74	0.99534	0.00343750 CITIBANK	99,533,900.00	343,750.00
				2,925,000,000.00	2,925,671,346.88			2,950,546,900.00	40,451,104.00
AIP:		327,604.17							
Book + AIP:		2,925,998,951.05	FFCB DEB						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.99524	0.00254639	CITIBANK	99,524,000.00	254,639.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.99304	0.00224972	CITIBANK	99,304,000.00	224,972.00
45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,996,177.46	0.99159	0.01016667	CITIBANK	49,579,500.00	508,333.50
45950VSK3	IFC DEB	07/01/2025	5.3250	150,000,000.00	150,000,000.00	1.00458	0.00887500	CITIBANK	150,687,000.00	1,331,250.00
4581X0DN5	IADB DEB	07/15/2025	0.6250	150,000,000.00	145,830,419.08	0.97322	0.00887500	CITIBANK	145,983,000.00	1,331,250.00
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.98960	0.00252500	CITIBANK	98,960,000.00	252,500.00
45950VSD9	IFC DEB	10/01/2025	4.1690	150,000,000.00	150,000,000.00	1.00199	0.01737083	CITIBANK	150,298,500.00	2,605,624.50
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.99870	0.02329167	CITIBANK	149,805,000.00	3,493,750.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,962,699.53	1.00000	0.00359278	CITIBANK	50,000,000.00	179,639.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.95941	0.00021667	CITIBANK	95,941,000.00	21,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	1.00343	0.02113194	CITIBANK	150,514,500.00	3,169,791.00
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	1.00672	0.01845833	CITIBANK	151,008,000.00	2,768,749.50
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	0.99609	0.00673333	CITIBANK	99,608,600.00	673,333.00
45906MYF2	IBRD DEB	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.99391	0.00673333	CITIBANK	99,391,000.00	673,333.00
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	1.00770	0.00730000	CITIBANK	151,155,000.00	1,095,000.00
45950VTT3	IFC DEB	09/01/2026	3.6800	150,000,000.00	150,000,000.00	0.99981	0.00673333	CITIBANK	149,970,750.00	1,009,999.50
45818WFK7	IADB DEB	10/01/2026	4.6500	150,000,000.00	150,000,000.00	1.01392	0.01795417	CITIBANK	152,088,000.00	2,693,125.50
45950VRH1	IFC DEB	02/16/2027	4.3000	100,000,000.00	99,981,784.68	1.01697	0.00179167	CITIBANK	101,697,000.00	179,167.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	1.00657	0.00058806	CITIBANK	100,657,000.00	58,806.00
45950VTC0	IFC DEB	04/01/2027	4.5700	150,000,000.00	150,000,000.00	1.02394	0.01802611	CITIBANK	153,591,000.00	2,703,916.50
45950VTN6	IFC DEB	07/01/2027	4.7030	50,000,000.00	50,000,000.00	1.02886	0.00783833	CITIBANK	51,443,000.00	391,916.50
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	1.00199	0.00133611	CITIBANK	100,199,000.00	133,611.00
45950VTR7	IFC DEB	09/07/2027	3.5800	100,000,000.00	100,000,000.00	1.00047	0.00000000	CITIBANK	100,047,000.00	0.00
45906M5E7	IBRD DEB	04/02/2029	4.3800	150,000,000.00	150,000,000.00	1.03280	0.01727667	CITIBANK	154,920,000.00	2,591,500.50

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
45950KDH0	IFC DEB	07/02/2029	4.2500	100,000,000.00	99,656,040.52	1.02845	0.00696528	CITIBANK		102,845,000.00	696,528.00
45818WFX9	IADB DEB	09/12/2029	3.6540	150,000,000.00	150,000,000.00	0.99825	0.00696528	CITIBANK		149,737,500.00	1,044,792.00
				3,050,000,000.00	3,045,427,121.27					3,058,954,350.00	30,087,194.50
AIP:		151,909.73									
Book + AIP:		3,045,579,031.00		SUPRANAT'L DEB							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130ARNJ6	FHLB DEB CL	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.99261	0.01181944	CITIBANK	99,261,000.00	1,181,944.00
3134GXQS6	FHLMC DEB CL	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.99344	0.01208333	CITIBANK	99,344,000.00	1,208,333.00
3134GXSU9	FHLMC DEB CL	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.99400	0.01093333	CITIBANK	99,400,000.00	1,093,333.00
3130AYZK5	FHLB DEB CL	08/13/2025	5.0000	150,000,000.00	150,000,000.00	1.00091	0.00250000	CITIBANK	150,136,500.00	375,000.00
3134H1ZY2	FHLMC DEB CL	10/01/2026	5.1250	150,000,000.00	150,000,000.00	1.00193	0.02078472	CITIBANK	150,289,500.00	3,117,708.00
3134H12X0	FHLMC DEB CL	04/01/2027	5.1750	100,000,000.00	100,000,000.00	1.00258	0.01020625	CITIBANK	100,258,000.00	1,020,625.00
3134H1ZW6	FHLMC DEB CL	04/01/2027	5.1400	150,000,000.00	150,000,000.00	1.00214	0.02084556	CITIBANK	150,321,000.00	3,126,834.00
3135GASW2	FNMA DEB CL	07/01/2027	5.1600	100,000,000.00	100,000,000.00	1.00506	0.00860000	CITIBANK	100,506,000.00	860,000.00
3135GATP6	FNMA DEB CL	10/01/2027	5.0500	150,000,000.00	150,000,000.00	1.03675	0.01178333	CITIBANK	155,512,500.00	1,767,499.50
3134H1T60	FHLMC DEB CL	05/01/2028	5.0000	150,000,000.00	150,000,000.00	1.01403	0.01472222	CITIBANK	152,104,500.00	2,208,333.00
3130B1R41	FHLB DEB CL	06/01/2028	4.5400	150,000,000.00	150,000,000.00	1.01263	0.00933222	CITIBANK	151,894,500.00	1,399,833.00
3135GAR78	FNMA DEB CL	10/02/2028	4.5500	150,000,000.00	150,000,000.00	1.01060	0.01756806	CITIBANK	151,590,000.00	2,635,209.00
3130B0YE3	FHLB DEB CL	04/02/2029	5.0200	150,000,000.00	150,000,000.00	1.01756	0.01854611	CITIBANK	152,634,000.00	2,781,916.50
45906M5H0	IBRD DEB CL	04/24/2029	5.1700	200,000,000.00	200,000,000.00	1.01172	0.00531361	CITIBANK	202,344,000.00	1,062,722.00
				1,900,000,000.00	1,900,000,000.00				1,915,595,500.00	23,839,290.00
AIP:		0.00								
Book + AIP:		1,900,000,000.00	CALLABLE DEB							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384H93	FHLB DN	10/01/2024	0.0000	900,000,000.00	870,902,388.92	0.99948 CITIBANK	899,532,000.00
313384J75	FHLB DN	10/07/2024	0.0000	200,000,000.00	196,239,000.00	0.99870 CITIBANK	199,740,000.00
313384K24	FHLB DN	10/10/2024	0.0000	100,000,000.00	99,703,611.12	0.99831 CITIBANK	99,831,000.00
313384L56	FHLB DN	10/21/2024	0.0000	600,000,000.00	584,631,583.34	0.99737 CITIBANK	598,420,800.00
313384L98	FHLB DN	10/25/2024	0.0000	200,000,000.00	194,996,937.51	0.99636 CITIBANK	199,272,000.00
313384M89	FHLB DN	11/01/2024	0.0000	800,000,000.00	780,131,951.40	0.99561 CITIBANK	796,488,000.00
313384N39	FHLB DN	11/04/2024	0.0000	100,000,000.00	98,422,875.00	0.99523 CITIBANK	99,523,000.00
313384P45	FHLB DN	11/13/2024	0.0000	200,000,000.00	195,902,277.78	0.99410 CITIBANK	198,820,000.00
313384P60	FHLB DN	11/15/2024	0.0000	100,000,000.00	97,901,166.66	0.99385 CITIBANK	99,385,000.00
313384Q51	FHLB DN	11/22/2024	0.0000	400,000,000.00	389,449,555.56	0.99297 CITIBANK	397,188,000.00
313384Q85	FHLB DN	11/25/2024	0.0000	450,000,000.00	438,905,763.87	0.99259 CITIBANK	446,665,500.00
313384R27	FHLB DN	11/27/2024	0.0000	900,000,000.00	876,036,930.56	0.99234 CITIBANK	893,106,000.00
313384R76	FHLB DN	12/02/2024	0.0000	200,000,000.00	193,632,833.34	0.99188 CITIBANK	198,376,000.00
313384S67	FHLB DN	12/09/2024	0.0000	500,000,000.00	488,070,222.20	0.99102 CITIBANK	495,510,000.00
313384S75	FHLB DN	12/10/2024	0.0000	100,000,000.00	98,157,500.00	0.99089 CITIBANK	99,089,000.00
313384T25	FHLB DN	12/13/2024	0.0000	200,000,000.00	196,429,583.34	0.99053 CITIBANK	198,106,000.00
313384U56	FHLB DN	12/24/2024	0.0000	400,000,000.00	391,596,180.56	0.98939 CITIBANK	395,756,800.00
313384U80	FHLB DN	12/27/2024	0.0000	750,000,000.00	731,089,486.12	0.98880 CITIBANK	741,600,000.00
313385AN6	FHLB DN	01/13/2025	0.0000	100,000,000.00	98,706,458.34	1.00000 CITIBANK	100,000,000.00
313385AZ9	FHLB DN	01/24/2025	0.0000	550,000,000.00	537,248,138.87	0.98575 CITIBANK	542,162,500.00
313385BC9	FHLB DN	01/27/2025	0.0000	100,000,000.00	98,026,513.88	0.98539 CITIBANK	98,539,000.00
313385BE5	FHLB DN	01/29/2025	0.0000	100,000,000.00	97,904,444.44	0.98515 CITIBANK	98,515,000.00
313385BS4	FHLB DN	02/10/2025	0.0000	450,000,000.00	439,807,965.28	0.98383 CITIBANK	442,723,500.00
313385BW5	FHLB DN	02/14/2025	0.0000	200,000,000.00	195,010,250.00	0.98336 CITIBANK	196,672,000.00
313385CD6	FHLB DN	02/21/2025	0.0000	100,000,000.00	97,241,041.66	0.98252 CITIBANK	98,252,000.00
313385CK0	FHLB DN	02/27/2025	0.0000	500,000,000.00	486,562,402.78	0.98181 CITIBANK	490,905,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385CP9	FHLB DN	03/03/2025	0.0000	300,000,000.00	292,206,986.10	0.98208 CITIBANK	294,624,000.00
313385CW4	FHLB DN	03/10/2025	0.0000	300,000,000.00	293,314,791.68	0.98128 CITIBANK	294,384,000.00
313385CX2	FHLB DN	03/11/2025	0.0000	100,000,000.00	98,065,638.88	0.98116 CITIBANK	98,116,000.00
313385DH6	FHLB DN	03/21/2025	0.0000	500,000,000.00	488,359,833.34	0.98002 CITIBANK	490,010,000.00
313385DL7	FHLB DN	03/24/2025	0.0000	600,000,000.00	585,419,722.22	0.97968 CITIBANK	587,808,000.00
313385DN3	FHLB DN	03/26/2025	0.0000	600,000,000.00	581,525,055.54	0.97945 CITIBANK	587,670,000.00
313385DQ6	FHLB DN	03/28/2025	0.0000	600,000,000.00	583,598,125.02	0.97922 CITIBANK	587,532,000.00
313385DU7	FHLB DN	04/01/2025	0.0000	800,000,000.00	777,178,916.68	0.97933 CITIBANK	783,464,000.00
313385EX0	FHLB DN	04/28/2025	0.0000	200,000,000.00	194,885,625.00	0.97633 CITIBANK	195,266,000.00
313385GJ9	FHLB DN	06/02/2025	0.0000	100,000,000.00	96,729,861.12	0.97365 CITIBANK	97,365,000.00
313385HP4	FHLB DN	07/01/2025	0.0000	100,000,000.00	96,159,666.66	0.97088 CITIBANK	97,088,000.00
				13,400,000,000.00	13,060,151,284.77		13,237,505,100.00
AIP:		0.00					
Book + AIP:		13,060,151,284.77	FHLB DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313396H97	FHLMC DN	10/01/2024	0.0000	500,000,000.00	487,570,694.44	0.99948 CITIBANK	499,740,000.00
313396K77	FHLMC DN	10/15/2024	0.0000	100,000,000.00	99,542,125.00	0.99766 CITIBANK	99,766,000.00
313396M59	FHLMC DN	10/29/2024	0.0000	150,000,000.00	149,326,250.01	0.99584 CITIBANK	149,376,000.00
313396R21	FHLMC DN	11/27/2024	0.0000	250,000,000.00	243,699,166.66	0.99234 CITIBANK	248,085,000.00
313396V34	FHLMC DN	12/30/2024	0.0000	100,000,000.00	98,260,611.12	0.98843 CITIBANK	98,843,000.00
313397CX7	FHLMC DN	03/11/2025	0.0000	100,000,000.00	97,943,750.00	0.98116 CITIBANK	98,116,000.00
313397DH1	FHLMC DN	03/21/2025	0.0000	100,000,000.00	97,608,638.88	0.98002 CITIBANK	98,002,000.00
				1,300,000,000.00	1,273,951,236.11		1,291,928,000.00
AIP:		0.00					
Book + AIP:		1,273,951,236.11		FHLMC DN			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588H99	FNMA DN	10/01/2024	0.0000	400,000,000.00	390,219,375.00	0.99948 CITIBANK	399,792,000.00
313588K79	FNMA DN	10/15/2024	0.0000	200,000,000.00	199,121,777.76	0.99766 CITIBANK	199,532,000.00
313588L52	FNMA DN	10/21/2024	0.0000	100,000,000.00	97,304,000.00	0.99688 CITIBANK	99,688,000.00
313588M51	FNMA DN	10/29/2024	0.0000	100,000,000.00	99,489,208.34	0.99584 CITIBANK	99,584,000.00
313588M85	FNMA DN	11/01/2024	0.0000	500,000,000.00	488,860,638.90	0.99561 CITIBANK	497,805,000.00
313588Q57	FNMA DN	11/22/2024	0.0000	100,000,000.00	97,247,833.34	0.99297 CITIBANK	99,297,000.00
313588R23	FNMA DN	11/27/2024	0.0000	300,000,000.00	292,175,402.78	0.99234 CITIBANK	297,702,000.00
313588S63	FNMA DN	12/09/2024	0.0000	100,000,000.00	97,498,111.12	0.99102 CITIBANK	99,102,000.00
313588U86	FNMA DN	12/27/2024	0.0000	100,000,000.00	97,306,666.66	0.98880 CITIBANK	98,880,000.00
313589AZ6	FNMA DN	01/24/2025	0.0000	100,000,000.00	97,577,222.22	0.98575 CITIBANK	98,575,000.00
313589BS1	FNMA DN	02/10/2025	0.0000	100,000,000.00	97,394,472.22	0.98383 CITIBANK	98,383,000.00
				2,100,000,000.00	2,054,194,708.34		2,088,340,000.00
AIP:		0.00					
Book + AIP:		2,054,194,708.34	FNMA DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052H90	IBRD DN	10/01/2024	0.0000	200,000,000.00	194,669,722.22	0.99948 CITIBANK	199,896,000.00
459052J49	IBRD DN	10/04/2024	0.0000	100,000,000.00	98,677,972.22	0.99909 CITIBANK	99,909,000.00
459052K70	IBRD DN	10/15/2024	0.0000	200,000,000.00	196,396,833.34	0.99766 CITIBANK	199,532,000.00
459052L53	IBRD DN	10/21/2024	0.0000	300,000,000.00	293,164,722.24	0.99688 CITIBANK	299,064,000.00
459052L95	IBRD DN	10/25/2024	0.0000	300,000,000.00	293,418,277.76	0.99636 CITIBANK	298,908,000.00
459052M52	IBRD DN	10/29/2024	0.0000	100,000,000.00	99,562,722.22	0.99584 CITIBANK	99,584,000.00
459052M86	IBRD DN	11/01/2024	0.0000	750,000,000.00	734,068,680.55	0.99561 CITIBANK	746,707,500.00
459052N77	IBRD DN	11/08/2024	0.0000	100,000,000.00	98,694,444.44	0.99473 CITIBANK	99,473,000.00
459052P34	IBRD DN	11/12/2024	0.0000	150,000,000.00	149,033,000.00	0.99422 CITIBANK	149,133,000.00
459052P42	IBRD DN	11/13/2024	0.0000	100,000,000.00	98,484,166.66	0.99410 CITIBANK	99,410,000.00
459052Q58	IBRD DN	11/22/2024	0.0000	500,000,000.00	489,138,305.56	0.99297 CITIBANK	496,485,000.00
459052Q82	IBRD DN	11/25/2024	0.0000	100,000,000.00	97,568,000.00	0.99259 CITIBANK	99,259,000.00
459052R24	IBRD DN	11/27/2024	0.0000	650,000,000.00	634,026,736.13	0.99234 CITIBANK	645,021,000.00
459052S64	IBRD DN	12/09/2024	0.0000	100,000,000.00	97,411,555.56	0.99102 CITIBANK	99,102,000.00
459052S72	IBRD DN	12/10/2024	0.0000	100,000,000.00	98,134,305.56	0.99089 CITIBANK	99,089,000.00
459052U87	IBRD DN	12/27/2024	0.0000	200,000,000.00	194,489,166.68	0.98880 CITIBANK	197,760,000.00
459053AK0	IBRD DN	01/10/2025	0.0000	100,000,000.00	97,513,888.88	0.98743 CITIBANK	98,743,000.00
459053AZ7	IBRD DN	01/24/2025	0.0000	500,000,000.00	488,613,361.10	0.98575 CITIBANK	492,875,000.00
459053BK9	IBRD DN	02/03/2025	0.0000	100,000,000.00	97,013,888.88	0.98466 CITIBANK	98,466,000.00
459053BS2	IBRD DN	02/10/2025	0.0000	200,000,000.00	195,307,000.00	0.98383 CITIBANK	196,766,000.00
459053BW3	IBRD DN	02/14/2025	0.0000	100,000,000.00	97,595,000.00	0.98336 CITIBANK	98,336,000.00
459053CX0	IBRD DN	03/11/2025	0.0000	200,000,000.00	196,150,611.12	0.98116 CITIBANK	196,232,000.00
459053DH4	IBRD DN	03/21/2025	0.0000	100,000,000.00	97,936,888.88	0.98002 CITIBANK	98,002,000.00
459053DL5	IBRD DN	03/24/2025	0.0000	100,000,000.00	97,891,777.78	0.97968 CITIBANK	97,968,000.00
				5,350,000,000.00	5,234,961,027.78		5,305,720,500.00
AIP:		0.00					
Book + AIP:		5,234,961,027.78	IBRD DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459516H94	IFC DN	10/01/2024	0.0000	200,000,000.00	194,711,250.00	0.99948 CITIBANK	199,896,000.00
459516J76	IFC DN	10/07/2024	0.0000	50,000,000.00	49,194,222.22	0.99870 CITIBANK	49,935,000.00
459516L57	IFC DN	10/21/2024	0.0000	50,000,000.00	48,695,416.67	0.99688 CITIBANK	49,844,000.00
459516L99	IFC DN	10/25/2024	0.0000	100,000,000.00	97,258,416.66	0.99636 CITIBANK	99,636,000.00
459516M56	IFC DN	10/29/2024	0.0000	100,000,000.00	96,991,944.44	0.99584 CITIBANK	99,584,000.00
459516M80	IFC DN	11/01/2024	0.0000	100,000,000.00	98,297,638.88	0.99561 CITIBANK	99,561,000.00
459516Q52	IFC DN	11/22/2024	0.0000	100,000,000.00	97,294,166.66	0.99297 CITIBANK	99,297,000.00
459516U57	IFC DN	12/24/2024	0.0000	100,000,000.00	97,318,888.88	0.98917 CITIBANK	98,917,000.00
459516U81	IFC DN	12/27/2024	0.0000	100,000,000.00	97,195,000.00	0.98880 CITIBANK	98,880,000.00
459515AZ5	IFC DN	01/24/2025	0.0000	100,000,000.00	97,820,666.66	0.98575 CITIBANK	98,575,000.00
459515BC5	IFC DN	01/27/2025	0.0000	100,000,000.00	98,416,166.66	0.98539 CITIBANK	98,539,000.00
459515BS0	IFC DN	02/10/2025	0.0000	100,000,000.00	98,053,500.00	0.98383 CITIBANK	98,383,000.00
				1,200,000,000.00	1,171,247,277.73		1,191,047,000.00
AIP:		0.00					
Book + AIP:		1,171,247,277.73	IFC DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313312H94	FFCB DN	10/01/2024	0.0000	600,000,000.00	581,071,138.90	0.99948 CITIBANK	599,688,000.00
313312K74	FFCB DN	10/15/2024	0.0000	100,000,000.00	97,438,000.00	0.99766 CITIBANK	99,766,000.00
313312L57	FFCB DN	10/21/2024	0.0000	100,000,000.00	97,376,805.56	0.99688 CITIBANK	99,688,000.00
313312M56	FFCB DN	10/29/2024	0.0000	300,000,000.00	291,365,874.99	0.99584 CITIBANK	298,752,000.00
313312Q52	FFCB DN	11/22/2024	0.0000	200,000,000.00	195,129,166.66	0.99297 CITIBANK	198,594,000.00
313312R28	FFCB DN	11/27/2024	0.0000	400,000,000.00	389,019,000.00	0.99234 CITIBANK	396,936,000.00
313312R77	FFCB DN	12/02/2024	0.0000	150,000,000.00	145,499,569.45	0.99188 CITIBANK	148,782,000.00
313312S68	FFCB DN	12/09/2024	0.0000	200,000,000.00	195,164,750.00	0.99102 CITIBANK	198,204,000.00
313312U81	FFCB DN	12/27/2024	0.0000	300,000,000.00	291,860,638.88	0.98880 CITIBANK	296,640,000.00
313312V31	FFCB DN	12/30/2024	0.0000	150,000,000.00	145,770,624.99	0.98843 CITIBANK	148,264,500.00
313313AK4	FFCB DN	01/10/2025	0.0000	50,000,000.00	48,555,000.00	0.98743 CITIBANK	49,371,500.00
313313BS6	FFCB DN	02/10/2025	0.0000	150,000,000.00	146,686,875.00	0.98383 CITIBANK	147,574,500.00
313313CD8	FFCB DN	02/21/2025	0.0000	100,000,000.00	97,527,777.78	0.98252 CITIBANK	98,252,000.00
313313CK2	FFCB DN	02/27/2025	0.0000	100,000,000.00	97,426,111.12	0.98181 CITIBANK	98,181,000.00
313313CL0	FFCB DN	02/28/2025	0.0000	100,000,000.00	97,146,666.66	0.98169 CITIBANK	98,169,000.00
313313CP1	FFCB DN	03/03/2025	0.0000	100,000,000.00	98,120,000.00	0.98208 CITIBANK	98,208,000.00
313313CW6	FFCB DN	03/10/2025	0.0000	150,000,000.00	146,450,000.00	0.98128 CITIBANK	147,192,000.00
313313CX4	FFCB DN	03/11/2025	0.0000	100,000,000.00	98,086,388.88	0.98116 CITIBANK	98,116,000.00
313313CZ9	FFCB DN	03/13/2025	0.0000	100,000,000.00	97,760,388.88	0.98093 CITIBANK	98,093,000.00
313313DH8	FFCB DN	03/21/2025	0.0000	200,000,000.00	195,266,888.88	0.98002 CITIBANK	196,004,000.00
313313DL9	FFCB DN	03/24/2025	0.0000	100,000,000.00	97,600,944.44	0.97968 CITIBANK	97,968,000.00
313313DN5	FFCB DN	03/26/2025	0.0000	200,000,000.00	193,763,305.54	0.97945 CITIBANK	195,890,000.00
313313DQ8	FFCB DN	03/28/2025	0.0000	200,000,000.00	193,728,222.22	0.97922 CITIBANK	195,844,000.00
313313DU9	FFCB DN	04/01/2025	0.0000	500,000,000.00	481,418,499.99	0.97933 CITIBANK	489,665,000.00
313313GJ1	FFCB DN	06/02/2025	0.0000	100,000,000.00	97,140,500.00	0.97365 CITIBANK	97,365,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313HP6	FFCB DN	07/01/2025	0.0000	100,000,000.00	95,775,277.78	0.97088 CITIBANK	97,088,000.00
				4,850,000,000.00	4,712,148,416.60		4,788,295,500.00
AIP:		0.00					
Book + AIP:		4,712,148,416.60	FFCB DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818KL59	IADB DN	10/21/2024	0.0000	100,000,000.00	98,698,194.44	0.99688 CITIBANK	99,688,000.00
45818KN32	IADB DN	11/04/2024	0.0000	200,000,000.00	197,503,611.12	0.99523 CITIBANK	199,046,000.00
				300,000,000.00	296,201,805.56		298,734,000.00
AIP:		0.00					
Book + AIP:		296,201,805.56	IADB DN				

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
95001KPZ1	WELLS FGO CD	10/01/2024	09/19/2023	5.8500	100,000,000.00	100,000,000.00	4.9900	1.000000000	MESIROW	100,000,000.00	6,142,500.00
06051WJX3	BOFA CD	10/01/2024	02/22/2024	5.3700	100,000,000.00	100,000,000.00	4.9900	1.000000000	MESIROW	100,000,000.00	3,311,500.00
95001KRC0	WELLS FGO CD	11/01/2024	11/13/2023	5.7500	100,000,000.00	100,000,000.00	4.9200	1.000494058	MESIROW	100,049,405.83	5,159,027.78
06051WME1	BOFA CD	11/01/2024	05/17/2024	5.4600	100,000,000.00	100,000,000.00	4.9200	1.000375379	MESIROW	100,037,537.88	2,077,833.33
05612B2G8	BMO BANK CD	11/27/2024	05/08/2024	5.5000	100,000,000.00	100,000,000.00	4.9200	1.000738818	MESIROW	100,073,881.77	2,230,555.56
95001KRU0	WELLS FGO CD	12/02/2024	11/30/2023	5.5500	100,000,000.00	100,000,000.00	4.8500	1.000804791	MESIROW	100,080,479.10	4,717,500.00
05574BMV9	BMO BANK CD	12/02/2024	02/15/2024	5.3600	100,000,000.00	100,000,000.00	4.8500	1.000588624	MESIROW	100,058,862.41	3,409,555.56
06051WMV3	BOFA CD	12/27/2024	06/03/2024	5.4700	100,000,000.00	100,000,000.00	4.8500	1.001269741	MESIROW	100,126,974.10	1,823,333.33
06051WPM0	BOFA CD	01/24/2025	07/25/2024	5.3200	100,000,000.00	100,000,000.00	4.7200	1.001738933	MESIROW	100,173,893.25	1,004,888.89
06051WNU4	BOFA CD	01/29/2025	07/01/2024	5.4200	100,000,000.00	100,000,000.00	4.6600	1.002282721	MESIROW	100,228,272.11	1,385,111.11
95001KSW5	WELLS FGO CD	03/03/2025	03/05/2024	5.2400	100,000,000.00	100,000,000.00	4.5900	1.002124772	MESIROW	100,212,477.18	3,056,666.67
06051WKX1	BOFA CD	04/01/2025	04/16/2024	5.5200	100,000,000.00	100,000,000.00	4.5500	1.004214395	MESIROW	100,421,439.46	2,576,000.00
05612B2E3	BMO BANK CD	04/01/2025	04/11/2024	5.4300	100,000,000.00	100,000,000.00	4.5500	1.003762112	MESIROW	100,376,211.16	2,609,416.67
					1,300,000,000.00	1,300,000,000.00				1,301,839,434.25	39,503,888.90
AIP:		0.00									
Book + AIP:		1,300,000,000.00		CD DOMESTIC							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
20271EF53	CB AUS YCD	10/01/2024	10/16/2023	5.8700	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	5,723,250.00
63253T4U9	NAT AUB YCD	10/01/2024	10/13/2023	5.8300	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	5,732,833.33
05593D5S8	BNP YCD	10/01/2024	04/04/2024	5.4200	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	2,710,000.00
63873QU93	NATIXIS YCD	10/01/2024	12/13/2023	5.5900	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	4,549,638.89
63307UQF1	NB CANADA YCD	10/01/2024	03/27/2024	5.2300	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	2,731,222.22
83369XRF7	SOC GEN YCD	10/01/2024	03/27/2024	5.3800	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	2,809,555.56
90275DSW1	UBS YCD	10/01/2024	03/26/2024	5.3800	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	2,824,500.00
89115DEE2	TORONTO YCD	10/01/2024	03/20/2024	5.3900	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	2,919,583.33
05252VWH3	ANZ YCD	10/01/2024	02/21/2024	5.1700	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	3,202,527.78
06367DHU2	MONTREAL YCD	10/01/2024	04/03/2024	5.4500	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	2,740,138.89
53947BT42	LLOYDS YCD	10/01/2024	12/05/2023	5.5300	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	4,623,694.44
21684XP34	RABOBANK YCD	10/01/2024	02/07/2024	5.2600	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	3,462,833.33
78015JKX4	RB CANADA YCD	10/01/2024	03/15/2024	5.3400	100,000,000.00	100,000,000.00	4.8800	1.000000000 MESIROW	100,000,000.00	2,966,666.67
65603AB67	NORINCHUK YCD	10/02/2024	07/16/2024	5.4200	100,000,000.00	100,000,000.00	4.8800	1.000013427 MESIROW	100,001,342.67	1,159,277.78
23345HFQ6	DNB YCD	10/04/2024	08/23/2024	5.2200	100,000,000.00	100,000,000.00	4.8800	1.000026023 MESIROW	100,002,602.31	565,500.00
4823TDTA9	KBC YCD	10/07/2024	08/09/2024	5.2200	100,000,000.00	100,000,000.00	4.8800	1.000050375 MESIROW	100,005,037.52	768,500.00
86564PXX4	SUMI TRUST YCD	10/07/2024	06/14/2024	5.4200	100,000,000.00	100,000,000.00	4.8800	1.000076590 MESIROW	100,007,659.05	1,641,055.56
13606DAA0	CIBC YCD	10/11/2024	09/11/2024	5.1700	100,000,000.00	100,000,000.00	4.8800	1.000076558 MESIROW	100,007,655.83	287,222.22
65603AF97	NORINCHUK YCD	10/11/2024	09/06/2024	5.2000	100,000,000.00	100,000,000.00	4.8800	1.000083880 MESIROW	100,008,388.01	361,111.11
23345HGM4	DNB YCD	10/11/2024	09/30/2024	4.8000	100,000,000.00	100,000,000.00	4.8800	0.999977627 MESIROW	99,997,762.74	13,333.33
55380UX69	MUFG BK YCD	10/15/2024	06/25/2024	5.4400	100,000,000.00	100,000,000.00	4.8800	1.000189315 MESIROW	100,018,931.45	1,480,888.89
23345HFY9	DNB YCD	10/15/2024	09/06/2024	5.0700	100,000,000.00	100,000,000.00	4.8800	1.000067080 MESIROW	100,006,707.98	352,083.33
65603AG62	NORINCHUK YCD	10/15/2024	09/11/2024	5.1800	100,000,000.00	100,000,000.00	4.8800	1.000110995 MESIROW	100,011,099.46	287,777.78
87019WWW3	SWEDBANK YCD	10/21/2024	06/17/2024	5.4000	100,000,000.00	100,000,000.00	4.8800	1.000245118 MESIROW	100,024,511.77	1,590,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
60710TSE2	MIZUHO YCD	10/21/2024	06/20/2024	5.4300	100,000,000.00	100,000,000.00	4.8800	1.000262724 MESIROW	100,026,272.39	1,553,583.33
65558WAM0	NORDEA ABP YCD	10/25/2024	04/26/2024	5.4300	100,000,000.00	100,000,000.00	4.8800	1.000288197 MESIROW	100,028,819.67	2,383,166.67
22536WKG6	CIC YCD	10/25/2024	04/26/2024	5.4900	100,000,000.00	100,000,000.00	4.8800	1.000327213 MESIROW	100,032,721.31	2,409,500.00
4823TDTG6	KBC YCD	10/25/2024	08/26/2024	5.1700	100,000,000.00	100,000,000.00	4.8800	1.000175941 MESIROW	100,017,594.12	517,000.00
65603AH95	NORINCHUK YCD	10/28/2024	09/20/2024	4.8800	100,000,000.00	100,000,000.00	4.8800	0.999994562 MESIROW	99,999,456.24	149,111.11
20271EH69	CB AUS YCD	10/29/2024	03/14/2024	5.2400	100,000,000.00	100,000,000.00	4.8800	1.000168316 MESIROW	100,016,831.58	2,925,666.67
13606KZ25	CIBC YCD	11/01/2024	04/03/2024	5.4400	100,000,000.00	100,000,000.00	4.7850	1.000449478 MESIROW	100,044,947.78	2,735,111.11
86959TBA3	SVENSKA YCD	11/01/2024	01/31/2024	5.2000	100,000,000.00	100,000,000.00	4.7850	1.000211269 MESIROW	100,021,126.88	3,524,444.44
83369XR42	SOC GEN YCD	11/01/2024	01/30/2024	5.1600	100,000,000.00	100,000,000.00	4.7850	1.000177490 MESIROW	100,017,749.00	3,511,666.67
63253T5P9	NAT AUB YCD	11/01/2024	02/26/2024	5.2300	100,000,000.00	100,000,000.00	4.7850	1.000251662 MESIROW	100,025,166.16	3,167,055.56
06367JDJ8	MONTREAL YCD	11/01/2024	04/17/2024	5.4500	100,000,000.00	100,000,000.00	4.7850	1.000466544 MESIROW	100,046,654.44	2,528,194.44
55380UXC6	MUFG BK YCD	11/04/2024	07/03/2024	5.4300	100,000,000.00	100,000,000.00	4.7850	1.000545354 MESIROW	100,054,535.44	1,357,500.00
22536HSM2	CR AG CIB YCD	11/12/2024	09/06/2024	5.0700	100,000,000.00	100,000,000.00	4.7850	1.000311108 MESIROW	100,031,110.82	352,083.33
86564PZM6	SUMI TRUST YCD	11/13/2024	07/11/2024	5.3900	100,000,000.00	100,000,000.00	4.7850	1.000648762 MESIROW	100,064,876.15	1,227,722.22
65603AH38	NORINCHUK YCD	11/13/2024	09/17/2024	5.0300	100,000,000.00	100,000,000.00	4.7850	1.000279859 MESIROW	100,027,985.94	195,611.11
4823TDSW2	KBC YCD	11/13/2024	08/01/2024	5.3500	100,000,000.00	100,000,000.00	4.7850	1.000619509 MESIROW	100,061,950.85	906,527.78
21684XT97	RABOBANK YCD	11/22/2024	06/17/2024	5.4300	100,000,000.00	100,000,000.00	4.7850	1.000815524 MESIROW	100,081,552.40	1,598,833.33
05252WVW0	ANZ YCD	11/22/2024	05/21/2024	5.2900	100,000,000.00	100,000,000.00	4.7850	1.000590286 MESIROW	100,059,028.57	1,954,361.11
55380UY43	MUFG BK YCD	11/22/2024	07/24/2024	5.3800	100,000,000.00	100,000,000.00	4.7850	1.000782763 MESIROW	100,078,276.34	1,031,166.67
86959TGP5	SVENSKA YCD	11/22/2024	08/20/2024	5.1900	100,000,000.00	100,000,000.00	4.7850	1.000539422 MESIROW	100,053,942.16	605,500.00
4823TDTT8	KBC YCD	11/25/2024	09/23/2024	4.7800	100,000,000.00	100,000,000.00	4.7850	0.999984708 MESIROW	99,998,470.76	106,222.22
23345HEU8	DNB YCD	11/25/2024	07/26/2024	5.2800	100,000,000.00	100,000,000.00	4.7850	1.000679446 MESIROW	100,067,944.59	982,666.67
65558WBK3	NORDEA ABP YCD	11/27/2024	06/06/2024	5.3900	100,000,000.00	100,000,000.00	4.7850	1.000818995 MESIROW	100,081,899.48	1,751,750.00
87019WXT7	SWEDBANK YCD	11/27/2024	07/16/2024	5.3600	100,000,000.00	100,000,000.00	4.7850	1.000817367 MESIROW	100,081,736.66	1,146,444.44

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
83369XS90	SOC GEN YCD	11/27/2024	05/15/2024	5.4700	100,000,000.00	100,000,000.00	4.7850	1.000917619 MESIROW	100,091,761.87	2,112,027.78
89115DQN9	TORONTO YCD	11/27/2024	05/13/2024	5.4800	100,000,000.00	100,000,000.00	4.7850	1.000930753 MESIROW	100,093,075.35	2,146,333.33
05593D6L2	BNP YCD	11/27/2024	05/10/2024	5.4700	100,000,000.00	100,000,000.00	4.7850	1.000911906 MESIROW	100,091,190.62	2,188,000.00
13606K2V7	CIBC YCD	11/27/2024	05/10/2024	5.4400	100,000,000.00	100,000,000.00	4.7850	1.000865666 MESIROW	100,086,566.56	2,176,000.00
63873Q3B8	NATIXIS YCD	11/27/2024	05/08/2024	5.4800	100,000,000.00	100,000,000.00	4.7850	1.000925030 MESIROW	100,092,503.05	2,222,444.44
22536WGV2	CIC YCD	11/27/2024	05/15/2024	5.4400	100,000,000.00	100,000,000.00	4.7850	1.000871347 MESIROW	100,087,134.69	2,100,444.44
63253T5Q7	NAT AUB YCD	12/02/2024	03/12/2024	5.2300	100,000,000.00	100,000,000.00	4.6900	1.000686249 MESIROW	100,068,624.85	2,949,138.89
21684XP75	RABOBANK YCD	12/02/2024	02/15/2024	5.3100	50,000,000.00	50,000,000.00	4.6900	1.000788580 MESIROW	50,039,428.99	1,688,875.00
06745GBM2	BARCLAYS YCD	12/02/2024	02/23/2024	5.4100	100,000,000.00	100,000,000.00	4.6900	1.000963958 MESIROW	100,096,395.81	3,321,138.89
53947BY95	LLOYDS YCD	12/09/2024	07/01/2024	5.4300	100,000,000.00	100,000,000.00	4.6900	1.001282069 MESIROW	100,128,206.89	1,387,666.67
87019WYD1	SWEDBANK YCD	12/13/2024	08/13/2024	5.0900	100,000,000.00	100,000,000.00	4.6900	1.000738203 MESIROW	100,073,820.29	692,805.56
4823TDTQ4	KBC YCD	12/13/2024	09/12/2024	5.0300	100,000,000.00	100,000,000.00	4.6900	1.000657940 MESIROW	100,065,794.01	265,472.22
86564PL90	SUMI TRUST YCD	12/27/2024	09/11/2024	4.9500	100,000,000.00	100,000,000.00	4.6900	1.000590472 MESIROW	100,059,047.19	275,000.00
83369XSX7	SOC GEN YCD	12/27/2024	06/18/2024	5.4200	100,000,000.00	100,000,000.00	4.6900	1.001567229 MESIROW	100,156,722.91	1,580,833.33
87019WYR0	SWEDBANK YCD	12/27/2024	09/10/2024	4.9500	100,000,000.00	100,000,000.00	4.6900	1.000588931 MESIROW	100,058,893.09	288,750.00
06367DKY0	MONTREAL YCD	12/27/2024	06/24/2024	5.4400	100,000,000.00	100,000,000.00	4.6900	1.001624528 MESIROW	100,162,452.82	1,496,000.00
05252WVX8	ANZ YCD	12/27/2024	06/20/2024	5.2800	100,000,000.00	100,000,000.00	4.6900	1.001240551 MESIROW	100,124,055.12	1,510,666.67
05593D7B3	BNP YCD	12/27/2024	06/18/2024	5.4400	100,000,000.00	100,000,000.00	4.6900	1.001614367 MESIROW	100,161,436.71	1,586,666.67
22536HLJ6	CR AG CIB YCD	12/27/2024	07/24/2024	5.3100	100,000,000.00	100,000,000.00	4.6900	1.001367481 MESIROW	100,136,748.06	1,017,750.00
22536WHE9	CIC YCD	12/27/2024	06/17/2024	5.4200	100,000,000.00	100,000,000.00	4.6900	1.001565542 MESIROW	100,156,554.18	1,595,888.89
86959TEU6	SVENSKA YCD	12/27/2024	06/18/2024	5.4200	100,000,000.00	100,000,000.00	4.6900	1.001567229 MESIROW	100,156,722.91	1,580,833.33
06418NAK8	SCOTIA YCD	12/27/2024	04/04/2024	5.3600	100,000,000.00	100,000,000.00	4.6900	1.001300669 MESIROW	100,130,066.90	2,680,000.00
89115DLJ3	TORONTO YCD	12/27/2024	04/17/2024	5.4900	100,000,000.00	100,000,000.00	4.6900	1.001626248 MESIROW	100,162,624.83	2,546,750.00
86959THC3	SVENSKA YCD	12/30/2024	09/24/2024	4.6800	100,000,000.00	100,000,000.00	4.6100	1.000162638 MESIROW	100,016,263.78	91,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
65558WCN6	NORDEA ABP YCD	12/31/2024	07/18/2024	5.3200	100,000,000.00	100,000,000.00	4.6100	1.001646382 MESIROW	100,164,638.21	1,108,333.33
63307UQE4	NB CANADA YCD	01/02/2025	01/18/2024	5.1600	100,000,000.00	100,000,000.00	4.6100	1.000970581 MESIROW	100,097,058.05	3,683,666.67
53947BV56	LLOYDS YCD	01/02/2025	04/02/2024	5.4000	100,000,000.00	100,000,000.00	4.6100	1.001695521 MESIROW	100,169,552.08	2,730,000.00
83369XTD0	SOC GEN YCD	01/13/2025	07/11/2024	5.3000	100,000,000.00	100,000,000.00	4.6100	1.001808473 MESIROW	100,180,847.33	1,207,222.22
86564PP39	SUMI TRUST YCD	01/13/2025	09/25/2024	4.5900	100,000,000.00	100,000,000.00	4.6100	0.999932927 MESIROW	99,993,292.74	76,500.00
55380U3W5	MUFG BK YCD	01/15/2025	09/30/2024	4.6500	100,000,000.00	100,000,000.00	4.6100	1.000114471 MESIROW	100,011,447.07	12,916.67
89115BVD9	TORONTO YCD	01/24/2025	08/01/2024	5.2000	100,000,000.00	100,000,000.00	4.6100	1.001729497 MESIROW	100,172,949.71	881,111.11
05252WVY6	ANZ YCD	01/24/2025	07/15/2024	5.1400	100,000,000.00	100,000,000.00	4.6100	1.001506862 MESIROW	100,150,686.20	1,113,666.67
06367DLD5	MONTREAL YCD	01/24/2025	07/18/2024	5.3100	100,000,000.00	100,000,000.00	4.6100	1.002043113 MESIROW	100,204,311.28	1,106,250.00
55380U2Y2	MUFG BK YCD	01/24/2025	09/10/2024	4.9400	100,000,000.00	100,000,000.00	4.6100	1.000997047 MESIROW	100,099,704.72	288,166.67
22536HPF0	CR AG CIB YCD	01/29/2025	08/13/2024	4.9800	100,000,000.00	100,000,000.00	4.5250	1.001393410 MESIROW	100,139,340.95	677,833.33
63307UQG9	NB CANADA YCD	01/29/2025	06/18/2024	5.3000	100,000,000.00	100,000,000.00	4.5250	1.002315248 MESIROW	100,231,524.85	1,545,833.33
63253T5M6	NAT AUB YCD	01/29/2025	02/01/2024	4.9500	100,000,000.00	100,000,000.00	4.5250	1.000899133 MESIROW	100,089,913.29	3,341,250.00
90275DTJ9	UBS YCD	02/03/2025	07/08/2024	5.3600	100,000,000.00	100,000,000.00	4.5250	1.002658691 MESIROW	100,265,869.11	1,265,555.56
78015JPT8	RB CANADA YCD	02/03/2025	05/06/2024	5.4400	100,000,000.00	100,000,000.00	4.5250	1.002781987 MESIROW	100,278,198.75	2,236,444.44
21684XS80	RABOBANK YCD	02/03/2025	05/01/2024	5.5500	100,000,000.00	100,000,000.00	4.5250	1.003139105 MESIROW	100,313,910.46	2,358,750.00
06418NAZ5	SCOTIA YCD	02/03/2025	04/15/2024	5.4500	100,000,000.00	100,000,000.00	4.5250	1.002766359 MESIROW	100,276,635.89	2,558,472.22
05593DA60	BNP YCD	02/03/2025	07/15/2024	5.3300	100,000,000.00	100,000,000.00	4.5250	1.002573263 MESIROW	100,257,326.31	1,154,833.33
22536WHG4	CIC YCD	02/10/2025	08/01/2024	5.2100	100,000,000.00	100,000,000.00	4.5250	1.002326592 MESIROW	100,232,659.25	882,805.56
06367DLG8	MONTREAL YCD	02/10/2025	08/09/2024	4.9800	100,000,000.00	100,000,000.00	4.5250	1.001521445 MESIROW	100,152,144.54	733,166.67
13606K5Y8	CIBC YCD	02/10/2025	08/06/2024	4.9500	100,000,000.00	100,000,000.00	4.5250	1.001407229 MESIROW	100,140,722.92	770,000.00
83369XTN8	SOC GEN YCD	02/10/2025	08/01/2024	5.1800	100,000,000.00	100,000,000.00	4.5250	1.002219217 MESIROW	100,221,921.74	877,722.22
65558WCS5	NORDEA ABP YCD	02/10/2025	07/31/2024	5.1500	100,000,000.00	100,000,000.00	4.5250	1.002109508 MESIROW	100,210,950.76	886,944.44
63873Q5F7	NATIXIS YCD	02/10/2025	08/22/2024	4.9800	100,000,000.00	100,000,000.00	4.5250	1.001550796 MESIROW	100,155,079.58	553,333.33

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
89115BW55	TORONTO YCD	02/14/2025	08/09/2024	5.0000	100,000,000.00	100,000,000.00	4.5250	1.001640566 MESIROW	100,164,056.58	736,111.11
21684XW28	RABOBANK YCD	02/14/2025	08/06/2024	4.9300	100,000,000.00	100,000,000.00	4.5250	1.001375393 MESIROW	100,137,539.30	766,888.89
90275DTR1	UBS YCD	02/27/2025	08/02/2024	4.9000	50,000,000.00	50,000,000.00	4.5250	1.001373412 MESIROW	50,068,670.61	408,333.33
63873Q4Q4	NATIXIS YCD	02/28/2025	07/24/2024	5.2900	100,000,000.00	100,000,000.00	4.4400	1.003293168 MESIROW	100,329,316.85	1,013,916.67
05252WWA7	ANZ YCD	02/28/2025	07/29/2024	5.0500	100,000,000.00	100,000,000.00	4.4400	1.002332428 MESIROW	100,233,242.79	897,777.78
05593DAP8	BNP YCD	02/28/2025	07/29/2024	5.2500	100,000,000.00	100,000,000.00	4.4400	1.003144166 MESIROW	100,314,416.63	933,333.33
86565GEL0	SUMITOMO YCD	03/03/2025	09/03/2024	4.7700	100,000,000.00	100,000,000.00	4.4400	1.001307814 MESIROW	100,130,781.39	371,000.00
90275DTE0	UBS YCD	03/03/2025	04/26/2024	5.5600	50,000,000.00	50,000,000.00	4.4400	1.004219901 MESIROW	50,210,995.03	1,220,111.11
06745GBS9	BARCLAYS YCD	03/03/2025	03/04/2024	5.3600	100,000,000.00	100,000,000.00	4.4400	1.003255752 MESIROW	100,325,575.24	3,141,555.56
20271EH51	CB AUS YCD	03/03/2025	03/01/2024	5.2900	100,000,000.00	100,000,000.00	4.4400	1.002963196 MESIROW	100,296,319.64	3,144,611.11
06418NBV3	SCOTIA YCD	03/03/2025	06/03/2024	5.4500	100,000,000.00	100,000,000.00	4.4400	1.003876545 MESIROW	100,387,654.46	1,816,666.67
06367DLS2	MONTREAL YCD	03/03/2025	09/03/2024	4.8400	100,000,000.00	100,000,000.00	4.4400	1.001598796 MESIROW	100,159,879.57	376,444.44
22536WHP4	CIC YCD	03/03/2025	09/03/2024	4.8400	100,000,000.00	100,000,000.00	4.4400	1.001598796 MESIROW	100,159,879.57	376,444.44
53947BW30	LLOYDS YCD	03/03/2025	04/26/2024	5.5300	100,000,000.00	100,000,000.00	4.4400	1.004097200 MESIROW	100,409,720.04	2,427,055.56
22536HTD1	CR AG CIB YCD	03/10/2025	09/11/2024	4.7400	100,000,000.00	100,000,000.00	4.4400	1.001256573 MESIROW	100,125,657.25	263,333.33
63873Q5N0	NATIXIS YCD	03/21/2025	09/09/2024	4.7500	100,000,000.00	100,000,000.00	4.4400	1.001382131 MESIROW	100,138,213.13	290,277.78
89115D4F0	TORONTO YCD	03/21/2025	09/12/2024	4.7800	100,000,000.00	100,000,000.00	4.4400	1.001529537 MESIROW	100,152,953.67	252,277.78
06367DLZ6	MONTREAL YCD	03/24/2025	09/16/2024	4.6200	100,000,000.00	100,000,000.00	4.4400	1.000811279 MESIROW	100,081,127.94	192,500.00
65558WDV7	NORDEA ABP YCD	03/24/2025	09/24/2024	4.4200	100,000,000.00	100,000,000.00	4.4400	0.999887308 MESIROW	99,988,730.80	85,944.44
05593DBL6	BNP YCD	03/28/2025	08/21/2024	4.8500	100,000,000.00	100,000,000.00	4.4400	1.001865017 MESIROW	100,186,501.72	552,361.11
90275DTM2	UBS YCD	04/01/2025	07/15/2024	5.2400	100,000,000.00	100,000,000.00	4.3730	1.004042790 MESIROW	100,404,279.00	1,135,333.33
89115D6B7	TORONTO YCD	04/01/2025	09/24/2024	4.4700	100,000,000.00	100,000,000.00	4.3730	1.000460982 MESIROW	100,046,098.20	86,916.67
78015JSP3	RB CANADA YCD	04/01/2025	07/11/2024	5.2500	100,000,000.00	100,000,000.00	4.3730	1.004079166 MESIROW	100,407,916.61	1,195,833.33
21684XT71	RABOBANK YCD	04/01/2025	06/06/2024	5.3900	100,000,000.00	100,000,000.00	4.3730	1.004651391 MESIROW	100,465,139.14	1,751,750.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06418NBP6	SCOTIA YCD	04/01/2025	05/22/2024	5.4700	100,000,000.00	100,000,000.00	4.3730	1.004992166 MESIROW	100,499,216.62	2,005,666.67
63307UQH7	NB CANADA YCD	04/28/2025	08/28/2024	4.6200	100,000,000.00	100,000,000.00	4.3730	1.001290436 MESIROW	100,129,043.61	436,333.33
90275DTV2	UBS YCD	04/28/2025	09/13/2024	4.5200	100,000,000.00	100,000,000.00	4.3730	1.000776331 MESIROW	100,077,633.12	226,000.00
83369XUA4	SOC GEN YCD	05/28/2025	09/24/2024	4.3300	100,000,000.00	100,000,000.00	4.3270	0.999995850 MESIROW	99,999,584.98	84,194.44
06745GBY6	BARCLAYS YCD	06/02/2025	06/14/2024	5.3200	100,000,000.00	100,000,000.00	4.2710	1.006456695 MESIROW	100,645,669.50	1,610,777.78
78015JVP9	RB CANADA YCD	06/02/2025	08/21/2024	4.6800	100,000,000.00	100,000,000.00	4.2710	1.002544170 MESIROW	100,254,417.05	533,000.00
13606DAL6	CIBC YCD	07/01/2025	09/25/2024	4.1800	100,000,000.00	100,000,000.00	4.2150	0.999721226 MESIROW	99,972,122.59	69,666.67
78015JUB1	RB CANADA YCD	07/01/2025	07/30/2024	5.0500	100,000,000.00	100,000,000.00	4.2150	1.005862225 MESIROW	100,586,222.50	883,750.00
06418NCP5	SCOTIA YCD	07/01/2025	09/09/2024	4.3700	100,000,000.00	100,000,000.00	4.2150	1.001056293 MESIROW	100,105,629.26	267,055.56
06418NCV2	SCOTIA YCD	10/01/2025	09/20/2024	4.0900	100,000,000.00	100,000,000.00	4.1000	0.999852781 MESIROW	99,985,278.07	124,972.22
					12,850,000,000.00	12,850,000,000.00			12,865,398,608.25	195,353,541.64
AIP:		0.00								
Book + AIP:		12,850,000,000.00		CD YANKEE						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
40060WK19	GTA CP	10/01/2024	0.0000	50,000,000.00	49,240,666.67	0.0480	0	MESIROW	50,000,000.00
71708EK12	PFIZER CP	10/01/2024	0.0000	50,000,000.00	48,866,388.89	0.0480	0	MESIROW	50,000,000.00
89233GK13	TOYOTA CP	10/01/2024	0.0000	100,000,000.00	97,260,833.34	0.0480	0	MESIROW	100,000,000.00
06417JK19	SCOTIA NY CP	10/01/2024	0.0000	100,000,000.00	97,156,250.00	0.0480	0	MESIROW	100,000,000.00
06054NK18	BOFA CP	10/01/2024	0.0000	100,000,000.00	96,373,444.44	0.0480	0	MESIROW	100,000,000.00
62479LK46	MUFG BK CP	10/04/2024	0.0000	100,000,000.00	99,599,444.44	0.0480	3	MESIROW	99,960,000.00
19121AK75	COCA COLA CP	10/07/2024	0.0000	50,000,000.00	48,697,277.78	0.0480	6	MESIROW	49,960,000.00
71344TK76	PEPSICO CP	10/07/2024	0.0000	50,000,000.00	49,099,708.33	0.0480	6	MESIROW	49,960,000.00
62479LKF1	MUFG BK CP	10/15/2024	0.0000	150,000,000.00	149,322,666.66	0.0480	14	MESIROW	149,720,000.00
03785DKF2	APPLE CP	10/15/2024	0.0000	100,000,000.00	99,205,555.56	0.0480	14	MESIROW	99,813,333.33
2546R2KF2	DISNEY CP	10/15/2024	0.0000	50,000,000.00	48,637,500.00	0.0480	14	MESIROW	49,906,666.67
47816FKM2	JOHNSON CP	10/21/2024	0.0000	50,000,000.00	48,659,833.33	0.0480	20	MESIROW	49,866,666.67
83369BKM7	SOC GEN NY CP	10/21/2024	0.0000	100,000,000.00	97,183,333.34	0.0480	20	MESIROW	99,733,333.33
4820P2KM6	JUPITER CP	10/21/2024	0.0000	50,000,000.00	49,490,555.56	0.0480	20	MESIROW	49,866,666.67
15963TKM0	CHARIOT CP	10/21/2024	0.0000	50,000,000.00	49,784,444.44	0.0480	20	MESIROW	49,866,666.67
62479LKR5	MUFG BK CP	10/25/2024	0.0000	100,000,000.00	98,079,333.34	0.0480	24	MESIROW	99,680,000.00
53127TKR3	LIBERTY CP	10/25/2024	0.0000	50,000,000.00	49,063,750.00	0.0480	24	MESIROW	49,840,000.00
67983TKR6	OLD LINE CP	10/25/2024	0.0000	100,000,000.00	98,090,083.34	0.0480	24	MESIROW	99,680,000.00
86563GKR2	SUMI TRUST CP	10/25/2024	0.0000	100,000,000.00	98,178,916.66	0.0480	24	MESIROW	99,680,000.00
78015CKR2	RBC NY CP	10/25/2024	0.0000	100,000,000.00	97,153,250.00	0.0480	24	MESIROW	99,680,000.00
89233GKV7	TOYOTA CP	10/29/2024	0.0000	100,000,000.00	98,226,666.66	0.0480	28	MESIROW	99,626,666.67
03785DKV7	APPLE CP	10/29/2024	0.0000	100,000,000.00	99,516,944.45	0.0480	28	MESIROW	99,626,666.67
62479LL11	MUFG BK CP	11/01/2024	0.0000	100,000,000.00	98,290,972.22	0.0472	31	MESIROW	99,593,555.56
06417JL18	SCOTIA NY CP	11/01/2024	0.0000	100,000,000.00	96,807,777.78	0.0472	31	MESIROW	99,593,555.56

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
69448WL10	PACLIFE STF CP	11/01/2024	0.0000	50,000,000.00	48,736,500.00	0.0472	31	MESIROW	49,796,777.78
78015CL18	RBC NY CP	11/01/2024	0.0000	100,000,000.00	96,958,083.34	0.0472	31	MESIROW	99,593,555.56
03785DL12	APPLE CP	11/01/2024	0.0000	100,000,000.00	99,211,333.34	0.0472	31	MESIROW	99,593,555.56
38346LL12	GOTHAM CP	11/01/2024	0.0000	50,000,000.00	48,702,083.33	0.0472	31	MESIROW	49,796,777.78
71708EL11	PFIZER CP	11/01/2024	0.0000	100,000,000.00	97,927,625.00	0.0472	31	MESIROW	99,593,555.56
91058TL12	UNITEDHEALTH CP	11/01/2024	0.0000	100,000,000.00	97,502,555.56	0.0472	31	MESIROW	99,593,555.56
89233GL12	TOYOTA CP	11/01/2024	0.0000	100,000,000.00	97,070,277.78	0.0472	31	MESIROW	99,593,555.56
45685QL15	ING FDL CP	11/01/2024	0.0000	150,000,000.00	146,896,666.68	0.0472	31	MESIROW	149,390,333.33
47816FL17	JOHNSON CP	11/01/2024	0.0000	50,000,000.00	48,728,819.44	0.0472	31	MESIROW	49,796,777.78
59157TL19	METLIFE STF CP	11/01/2024	0.0000	100,000,000.00	97,516,111.12	0.0472	31	MESIROW	99,593,555.56
86563GL42	SUMI TRUST CP	11/04/2024	0.0000	100,000,000.00	98,167,555.56	0.0472	34	MESIROW	99,554,222.22
03785DL46	APPLE CP	11/04/2024	0.0000	100,000,000.00	99,543,055.56	0.0472	34	MESIROW	99,554,222.22
62479LLC7	MUFG BK CP	11/12/2024	0.0000	150,000,000.00	148,965,750.00	0.0472	42	MESIROW	149,174,000.00
45685QLD9	ING FDL CP	11/13/2024	0.0000	100,000,000.00	97,201,750.00	0.0472	43	MESIROW	99,436,222.22
15963TLF4	CHARIOT CP	11/15/2024	0.0000	50,000,000.00	49,660,000.00	0.0472	45	MESIROW	49,705,000.00
22533TLF1	CR AG NY CP	11/15/2024	0.0000	100,000,000.00	98,760,250.00	0.0472	45	MESIROW	99,410,000.00
67983TLN4	OLD LINE CP	11/22/2024	0.0000	50,000,000.00	49,130,638.89	0.0472	52	MESIROW	49,659,111.11
47816FLN9	JOHNSON CP	11/22/2024	0.0000	100,000,000.00	97,194,666.66	0.0472	52	MESIROW	99,318,222.22
40060WLN0	GTA CP	11/22/2024	0.0000	50,000,000.00	49,347,833.33	0.0472	52	MESIROW	49,659,111.11
82124LLR1	SHEFFIELD CP	11/25/2024	0.0000	100,000,000.00	98,345,277.78	0.0472	55	MESIROW	99,278,888.89
06054NLR0	BOFA CP	11/25/2024	0.0000	100,000,000.00	96,136,861.12	0.0472	55	MESIROW	99,278,888.89
38346LLR5	GOTHAM CP	11/25/2024	0.0000	50,000,000.00	49,101,416.67	0.0472	55	MESIROW	49,639,444.44
53127TLT8	LIBERTY CP	11/27/2024	0.0000	50,000,000.00	48,491,597.22	0.0472	57	MESIROW	49,626,333.33
69448WLT9	PACLIFE STF CP	11/27/2024	0.0000	50,000,000.00	48,743,888.89	0.0472	57	MESIROW	49,626,333.33

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
04821TLT0	ATLANTIC CP	11/27/2024	0.0000	100,000,000.00	97,622,222.22	0.0472	57	MESIROW	99,252,666.67
06054NLT6	BOFA CP	11/27/2024	0.0000	100,000,000.00	96,988,833.34	0.0472	57	MESIROW	99,252,666.67
89233GLT1	TOYOTA CP	11/27/2024	0.0000	100,000,000.00	97,085,000.00	0.0472	57	MESIROW	99,252,666.67
91058TM29	UNITEDHEALTH CP	12/02/2024	0.0000	100,000,000.00	96,712,222.22	0.0464	62	MESIROW	99,200,888.89
06417JM25	SCOTIA NY CP	12/02/2024	0.0000	100,000,000.00	96,273,277.78	0.0464	62	MESIROW	99,200,888.89
64952UM46	NYLIFE STF CP	12/04/2024	0.0000	50,000,000.00	49,290,277.78	0.0464	64	MESIROW	49,587,555.56
86563GM90	SUMI TRUST CP	12/09/2024	0.0000	100,000,000.00	98,295,388.88	0.0464	69	MESIROW	99,110,666.67
1247P2M92	CAFCO CP	12/09/2024	0.0000	50,000,000.00	48,756,333.33	0.0464	69	MESIROW	49,555,333.33
40060WM90	GTA CP	12/09/2024	0.0000	50,000,000.00	48,662,500.00	0.0464	69	MESIROW	49,555,333.33
06054NM99	BOFA CP	12/09/2024	0.0000	100,000,000.00	97,350,000.00	0.0464	69	MESIROW	99,110,666.67
22533TM94	CR AG NY CP	12/09/2024	0.0000	100,000,000.00	98,488,000.00	0.0464	69	MESIROW	99,110,666.67
63873JM98	NATIXIS NY CP	12/09/2024	0.0000	100,000,000.00	97,423,611.12	0.0464	69	MESIROW	99,110,666.67
69448WM92	PACLIFE STF CP	12/09/2024	0.0000	50,000,000.00	49,266,222.22	0.0464	69	MESIROW	49,555,333.33
92512LMC2	VERSAILLES CP	12/12/2024	0.0000	50,000,000.00	49,360,625.00	0.0464	72	MESIROW	49,536,000.00
82124LMC3	SHEFFIELD CP	12/12/2024	0.0000	50,000,000.00	49,354,166.67	0.0464	72	MESIROW	49,536,000.00
53127TMD2	LIBERTY CP	12/13/2024	0.0000	100,000,000.00	97,359,750.00	0.0464	73	MESIROW	99,059,111.11
06054NMQ1	BOFA CP	12/24/2024	0.0000	100,000,000.00	97,181,666.66	0.0464	84	MESIROW	98,917,333.33
63873JMT4	NATIXIS NY CP	12/27/2024	0.0000	100,000,000.00	96,993,333.34	0.0464	87	MESIROW	98,878,666.67
45685QMT3	ING FDL CP	12/27/2024	0.0000	100,000,000.00	97,326,166.66	0.0464	87	MESIROW	98,878,666.67
59157TMT7	METLIFE STF CP	12/27/2024	0.0000	100,000,000.00	97,316,666.66	0.0464	87	MESIROW	98,878,666.67
83369BMW3	SOC GEN NY CP	12/30/2024	0.0000	100,000,000.00	97,735,333.34	0.0451	90	MESIROW	98,872,500.00
82124LMW9	SHEFFIELD CP	12/30/2024	0.0000	100,000,000.00	98,754,666.66	0.0451	90	MESIROW	98,872,500.00
62479LMW2	MUFG BK CP	12/30/2024	0.0000	100,000,000.00	98,073,333.34	0.0451	90	MESIROW	98,872,500.00
38346LN77	GOTHAM CP	01/07/2025	0.0000	50,000,000.00	49,211,875.00	0.0451	98	MESIROW	49,386,138.89

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
92512LND9	VERSAILLES CP	01/13/2025	0.0000	100,000,000.00	98,443,055.56	0.0451	104	MESIROW	98,697,111.11
82124LND0	SHEFFIELD CP	01/13/2025	0.0000	100,000,000.00	97,345,833.34	0.0451	104	MESIROW	98,697,111.11
83369BND4	SOC GEN NY CP	01/13/2025	0.0000	100,000,000.00	97,238,500.00	0.0451	104	MESIROW	98,697,111.11
53127TND1	LIBERTY CP	01/13/2025	0.0000	100,000,000.00	98,600,555.56	0.0451	104	MESIROW	98,697,111.11
12619TND2	CRC CP	01/13/2025	0.0000	50,000,000.00	49,333,541.67	0.0451	104	MESIROW	49,348,555.56
38346LNF9	GOTHAM CP	01/15/2025	0.0000	100,000,000.00	98,644,666.66	0.0451	106	MESIROW	98,672,055.56
1247P2NF7	CAFCO CP	01/15/2025	0.0000	100,000,000.00	98,594,000.00	0.0451	106	MESIROW	98,672,055.56
88602TNQ2	THUNDER CP	01/24/2025	0.0000	100,000,000.00	98,213,333.34	0.0451	115	MESIROW	98,559,305.56
63873JNQ9	NATIXIS NY CP	01/24/2025	0.0000	100,000,000.00	97,072,222.22	0.0451	115	MESIROW	98,559,305.56
59157TNQ2	METLIFE STF CP	01/24/2025	0.0000	100,000,000.00	97,368,888.88	0.0451	115	MESIROW	98,559,305.56
13607ENQ8	CIBC HLD CP	01/24/2025	0.0000	50,000,000.00	48,732,083.33	0.0451	115	MESIROW	49,279,652.78
04821TNV3	ATLANTIC CP	01/29/2025	0.0000	50,000,000.00	49,125,277.78	0.0442	120	MESIROW	49,263,333.33
83369BNV4	SOC GEN NY CP	01/29/2025	0.0000	100,000,000.00	96,955,111.12	0.0442	120	MESIROW	98,526,666.67
88602TPA5	THUNDER CP	02/10/2025	0.0000	50,000,000.00	48,758,958.33	0.0442	132	MESIROW	49,189,666.67
53127TPA5	LIBERTY CP	02/10/2025	0.0000	100,000,000.00	97,449,527.78	0.0442	132	MESIROW	98,379,333.33
67983TPA8	OLD LINE CP	02/10/2025	0.0000	100,000,000.00	97,496,277.78	0.0442	132	MESIROW	98,379,333.33
1247P2PE8	CAFCO CP	02/14/2025	0.0000	50,000,000.00	48,736,750.00	0.0442	136	MESIROW	49,165,111.11
59157TPE7	METLIFE STF CP	02/14/2025	0.0000	50,000,000.00	48,649,000.00	0.0442	136	MESIROW	49,165,111.11
82124LPE6	SHEFFIELD CP	02/14/2025	0.0000	50,000,000.00	48,749,500.00	0.0442	136	MESIROW	49,165,111.11
83369BPE0	SOC GEN NY CP	02/14/2025	0.0000	100,000,000.00	97,867,000.00	0.0442	136	MESIROW	98,330,222.22
40060WPM8	GTA CP	02/21/2025	0.0000	50,000,000.00	48,829,111.11	0.0442	143	MESIROW	49,122,138.89
67983TPT7	OLD LINE CP	02/27/2025	0.0000	50,000,000.00	48,881,083.33	0.0442	149	MESIROW	49,085,305.56
89233GQ33	TOYOTA CP	03/03/2025	0.0000	100,000,000.00	97,586,666.66	0.0434	153	MESIROW	98,155,500.00
83369BQ33	SOC GEN NY CP	03/03/2025	0.0000	100,000,000.00	97,754,444.44	0.0434	153	MESIROW	98,155,500.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
78015CQ39	RBC NY CP	03/03/2025	0.0000	100,000,000.00	96,302,055.56	0.0434	153	MESIROW	98,155,500.00
06054NQ38	BOFA CP	03/03/2025	0.0000	100,000,000.00	96,244,666.66	0.0434	153	MESIROW	98,155,500.00
17327AQ34	CGMI CP	03/03/2025	0.0000	200,000,000.00	192,306,388.88	0.0434	153	MESIROW	196,311,000.00
63873JQ37	NATIXIS NY CP	03/03/2025	0.0000	100,000,000.00	97,876,666.66	0.0434	153	MESIROW	98,155,500.00
09659BQ37	BNP NY CP	03/03/2025	0.0000	100,000,000.00	97,889,305.56	0.0434	153	MESIROW	98,155,500.00
53127TQA4	LIBERTY CP	03/10/2025	0.0000	50,000,000.00	48,903,819.44	0.0434	160	MESIROW	49,035,555.56
82124LQA3	SHEFFIELD CP	03/10/2025	0.0000	50,000,000.00	48,767,750.00	0.0434	160	MESIROW	49,035,555.56
59157TQE6	METLIFE STF CP	03/14/2025	0.0000	50,000,000.00	48,881,250.00	0.0434	164	MESIROW	49,011,444.44
59157TQQ9	METLIFE STF CP	03/24/2025	0.0000	100,000,000.00	97,388,888.88	0.0434	174	MESIROW	97,902,333.33
83369BQS8	SOC GEN NY CP	03/26/2025	0.0000	100,000,000.00	97,150,000.00	0.0434	176	MESIROW	97,878,222.22
45685QQS1	ING FDL CP	03/26/2025	0.0000	100,000,000.00	97,138,000.00	0.0434	176	MESIROW	97,878,222.22
06054NQU8	BOFA CP	03/28/2025	0.0000	100,000,000.00	97,226,333.34	0.0434	178	MESIROW	97,854,111.11
74271TQU0	PROCTER CP	03/28/2025	0.0000	100,000,000.00	96,971,111.12	0.0434	178	MESIROW	97,854,111.11
17327AR17	CGMI CP	04/01/2025	0.0000	100,000,000.00	96,085,000.00	0.0423	182	MESIROW	97,861,500.00
06417JR12	SCOTIA NY CP	04/01/2025	0.0000	150,000,000.00	146,358,333.33	0.0423	182	MESIROW	146,792,250.00
78015CRU8	RBC NY CP	04/28/2025	0.0000	100,000,000.00	97,188,888.88	0.0423	209	MESIROW	97,544,250.00
06054NRU7	BOFA CP	04/28/2025	0.0000	100,000,000.00	96,750,000.00	0.0423	209	MESIROW	97,544,250.00
06417JRU8	SCOTIA NY CP	04/28/2025	0.0000	100,000,000.00	96,889,000.00	0.0423	209	MESIROW	97,544,250.00
06417JSU7	SCOTIA NY CP	05/28/2025	0.0000	100,000,000.00	96,805,277.78	0.0416	239	MESIROW	97,238,222.22
06054NSU6	BOFA CP	05/28/2025	0.0000	100,000,000.00	96,853,833.34	0.0416	239	MESIROW	97,238,222.22
AIP:		0.00		10,050,000,000.00	9,817,309,625.04				9,943,126,375.07
Book + AIP:		9,817,309,625.04		COMMER PAPER					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
24422EVY2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,980,795.91	0.99015	0.00177083 CITIBANK	19,803,000.00	35,416.60
17290ACB4	CITIGROUP CB	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.98805	0.00045694 CITIBANK	24,701,250.00	11,423.50
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,017,915.78	0.97656	0.00195556 CITIBANK	27,343,680.00	54,755.68
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	25,574,737.93	0.99675	0.00322917 CITIBANK	24,918,750.00	80,729.25
06048WX54	BOFA CB CL	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.99208	0.00150222 CITIBANK	24,802,000.00	37,555.50
94974BGP9	WELLS FGO CB	09/29/2025	3.5500	90,000,000.00	88,998,120.18	0.99264	0.01498889 CITIBANK	89,337,600.00	1,349,000.10
06048W2G4	BOFA CB	10/27/2025	6.0200	15,000,000.00	15,000,000.00	1.00366	0.02073556 CITIBANK	15,054,900.00	311,033.40
48130CEY7	JPM CHASE CB	12/29/2025	5.0700	25,000,000.00	25,000,000.00	1.01229	0.00873167 CITIBANK	25,307,250.00	218,291.75
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,990,850.91	0.95980	0.00044722 CITIBANK	14,397,000.00	6,708.30
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	25,681,425.57	0.98302	0.01075000 CITIBANK	24,575,500.00	268,750.00
24422ETH2	DEERE CAP CB	06/10/2026	2.6500	25,000,000.00	24,057,575.34	0.97945	0.00596250 CITIBANK	24,486,250.00	149,062.50
48130CBC8	JPM CHASE CB CL	06/12/2026	5.2500	15,000,000.00	15,000,000.00	1.00446	0.01152083 CITIBANK	15,066,900.00	172,812.45
037833BZ2	APPLE CB CL	08/04/2026	2.4500	25,000,000.00	23,982,965.43	0.97722	0.00183750 CITIBANK	24,430,500.00	45,937.50
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.99674	0.02090278 CITIBANK	24,918,500.00	522,569.50
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,953,686.29	0.93736	0.00546250 CITIBANK	8,436,240.00	49,162.50
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.93258	0.00593056 CITIBANK	23,314,500.00	148,264.00
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.93247	0.00442667 CITIBANK	23,311,750.00	110,666.75
14913UAE0	CATERPILR CB	01/08/2027	4.5000	24,000,000.00	23,871,552.64	1.01568	0.00662500 CITIBANK	24,376,320.00	159,000.00
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,524,612.16	0.98534	0.00444444 CITIBANK	9,853,400.00	44,444.40
594918BY9	MICROSOFT CB CL	02/06/2027	3.3000	25,000,000.00	24,526,361.44	0.99233	0.00229167 CITIBANK	24,808,250.00	57,291.75
037833CJ7	APPLE CB CL	02/09/2027	3.3500	25,000,000.00	24,818,490.56	0.99285	0.00229167 CITIBANK	24,821,250.00	57,291.75
89236TLR4	TOYOTA CB CL	02/22/2027	5.2500	25,000,000.00	25,000,000.00	0.99557	0.00131250 CITIBANK	24,889,250.00	32,812.50
06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	0.99891	0.00958333 CITIBANK	24,972,750.00	239,583.25
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.01206	0.02256111 CITIBANK	10,120,600.00	225,611.10

[illegible]

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS048735	PCB BANK TD	10/02/2024	5.2800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048595	FIRST GENERAL BANK TD	10/02/2024	5.1200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048734	MISSION NATIONAL BANK TD	10/02/2024	5.2800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048732	FARMERS & MERCHANTS BANK OF CA	10/02/2024	5.2500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048596	PACIFIC ALLIANCE BANK TD	10/02/2024	5.1400	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048593	CALIFORNIA BANK OF COMMERCE TR	10/02/2024	5.1600	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS048605	NUVISION FEDERAL CREDIT UNION TR	10/03/2024	5.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048601	COMMERCEWEST BANK TD	10/03/2024	5.1400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048607	PROVIDENT CREDIT UNION TD	10/03/2024	5.1700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048602	FFB BANK TD	10/03/2024	5.1200	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048610	TECHNOLOGY CREDIT UNION TD	10/04/2024	5.1800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048608	OPEN BANK TD	10/04/2024	5.1700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048749	POPPY BANK TD	10/09/2024	5.2800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048614	AXOS BANK TD	10/09/2024	5.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048616	CTBC BANK CORP (USA) TD	10/10/2024	5.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048753	FIVE STAR BANK TD	10/10/2024	5.2800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048757	WESCOM CENTRAL CREDIT UNION TR	10/10/2024	5.3100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048618	NEW OMNI BANK NA TD	10/10/2024	5.1100	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048619	TRAVIS CREDIT UNION TD	10/10/2024	5.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048760	WESCOM CENTRAL CREDIT UNION TR	10/11/2024	5.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048621	PCB BANK TD	10/11/2024	5.2000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048635	CORNERSTONE COMMUNITY BANK TR	10/16/2024	5.2000	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048634	AXOS BANK TD	10/16/2024	5.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048766	BANK OF SOUTHERN CALIFORNIA NA	10/17/2024	5.2500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048639	COMMERCEWEST BANK TD	10/18/2024	5.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048778	BEACON BUSINESS BANK TD	10/24/2024	5.2400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS048645	BANK OF THE SIERRA TD	10/24/2024	5.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048644	STATE BANK OF INDIA (CALIFORNIA) TD	10/24/2024	5.2100	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS048649	MISSION VALLEY BANK TD	10/30/2024	5.2000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048651	SCHOOLSFIRST FEDERAL CREDIT UNION	10/30/2024	5.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048648	CALIFORNIA BANK OF COMMERCE TD	10/30/2024	5.2200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048655	TECHNOLOGY CREDIT UNION TD	10/31/2024	5.2400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048654	PROVIDENT CREDIT UNION TD	10/31/2024	5.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048652	COMMONWEALTH BUSINESS BANK TD	10/31/2024	5.2000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048653	GOLDEN 1 CREDIT UNION TD	10/31/2024	5.2400	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS048659	PACIFIC PREMIER BANK TD	11/06/2024	5.2000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048796	PROVIDENT CREDIT UNION TD	11/07/2024	5.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048666	TRAVIS CREDIT UNION TD	11/07/2024	5.2100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048665	SANTA CRUZ COUNTY BANK TD	11/07/2024	5.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048664	PREFERRED BANK TD	11/07/2024	5.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048663	HANMI BANK TD	11/07/2024	5.2000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048795	AMERICAN PLUS BANK NA TD	11/07/2024	5.0900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048662	COMMERCEWEST BANK TD	11/07/2024	5.1800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048661	CATHAY BANK TD	11/07/2024	5.2000	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048799	ROYAL BUSINESS BANK TD	11/08/2024	5.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048670	TRAVIS CREDIT UNION TD	11/13/2024	5.2300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048669	BANK OF HOPE TD	11/13/2024	5.2300	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS048804	BANK OF SOUTHERN CALIFORNIA NA	11/14/2024	5.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048677	TECHNOLOGY CREDIT UNION TD	11/14/2024	5.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048676	PROVIDENT CREDIT UNION TD	11/14/2024	5.2200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048674	NEW OMNI BANK NA TD	11/14/2024	5.1700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048803	CTBC BANK CORP (USA) TD	11/14/2024	5.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS048679	US METRO BANK TD	11/15/2024	5.2000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048808	CTBC BANK CORP (USA) TD	11/15/2024	5.1200	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS048815	NEW OMNI BANK NA TD	11/20/2024	5.0100	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048813	FIVE STAR BANK TD	11/20/2024	5.0500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048680	CATHAY BANK TD	11/20/2024	5.2100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048821	CALIFORNIA BANK OF COMMERCE NA	11/21/2024	5.0300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048819	PROSPECTORS FEDERAL CREDIT UNION	11/21/2024	5.0500	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048817	MECHANICS BANK TD	11/21/2024	5.0300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048830	TRI COUNTIES BANK TD	12/04/2024	5.0300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048828	GOLDEN 1 CREDIT UNION TD	12/04/2024	5.0300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048827	COMMERCEWEST BANK TD	12/04/2024	5.0200	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048705	US METRO BANK TD	12/04/2024	5.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048704	PROVIDENT CREDIT UNION TD	12/04/2024	5.2100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048702	OPEN BANK TD	12/04/2024	5.2100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048685	SAFE CREDIT UNION TD	12/04/2024	5.2200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048684	POPPY BANK TD	12/04/2024	5.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048833	COMMONWEALTH BUSINESS BANK TID	12/05/2024	5.0000	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048693	PACIFIC PREMIER BANK TD	12/05/2024	5.2200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048709	US METRO BANK TD	12/05/2024	5.2000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048708	PACIFIC PREMIER BANK TD	12/05/2024	5.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048706	AXOS BANK TD	12/05/2024	5.1700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048710	PACIFIC PREMIER BANK TD	12/06/2024	5.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048697	PROVIDENT CREDIT UNION TD	12/06/2024	5.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048696	CALIFORNIA BANK OF COMMERCE TID	12/06/2024	5.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048695	BANK OF HOPE TD	12/06/2024	5.2400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048694	BANC OF CALIFORNIA NA TD	12/06/2024	5.2400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS048839	WESCOM CENTRAL CREDIT UNION T	12/06/2024	5.0300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048836	COMMONWEALTH BUSINESS BANK T	12/06/2024	4.9800	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048835	BENEFICIAL STATE BANK TD	12/06/2024	5.0200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048844	WESCOM CENTRAL CREDIT UNION T	12/11/2024	4.9900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048716	PCB BANK TD	12/11/2024	5.2200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048715	FIVE STAR BANK TD	12/11/2024	5.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048721	HANMI BANK TD	12/12/2024	5.2200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048720	GOLDEN 1 CREDIT UNION TD	12/12/2024	5.2200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048719	AMERICAN RIVIERA BANK TD	12/12/2024	5.2200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048849	PROVIDENT CREDIT UNION TD	12/12/2024	4.9200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048855	PROVIDENT CREDIT UNION TD	12/13/2024	4.9300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048854	NEW OMNI BANK NA TD	12/13/2024	4.8800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048853	CTBC BANK CORP (USA) TD	12/13/2024	4.9200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048731	BANK OF HOPE TD	12/13/2024	5.1800	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS048725	AMERICAN FIRST CREDIT UNION TD	12/13/2024	5.1900	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048733	FINANCIAL PARTNERS CREDIT UNIO	01/02/2025	5.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048743	SANTA CRUZ COUNTY BANK TD	01/03/2025	5.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048742	AMERICAN PLUS BANK NA TD	01/03/2025	5.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048741	PACIFIC PREMIER BANK TD	01/03/2025	5.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048740	OPEN BANK TD	01/03/2025	5.1600	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048739	MISSION FEDERAL CREDIT UNION T	01/03/2025	5.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048738	MALAGA BANK FSB TD	01/03/2025	5.1300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048737	EAST WEST BANK TD	01/03/2025	5.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048744	COMMUNITY VALLEY BANK TD	01/03/2025	5.1300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048736	COMMERCIAL BANK OF CALIFORNIA	01/03/2025	5.1600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048748	HANMI BANK TD	01/08/2025	5.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS048747	EAST WEST BANK TD	01/08/2025	5.1300	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS048758	SCHOOLSFIRST FEDERAL CREDIT UN	01/09/2025	5.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048756	PROVIDENT CREDIT UNION TD	01/09/2025	5.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048755	PROVIDENT CREDIT UNION TD	01/09/2025	5.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048754	MERIWEST CREDIT UNION TD	01/09/2025	5.1500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048752	BANC OF CALIFORNIA NA TD	01/09/2025	5.1500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048759	MALAGA BANK FSB TD	01/10/2025	5.1100	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS048764	US METRO BANK TD	01/15/2025	5.0400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048763	MISSION FEDERAL CREDIT UNION TI	01/15/2025	5.0300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048762	CALIFORNIA COAST CREDIT UNION T	01/15/2025	5.0300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048761	BANC OF CALIFORNIA NA TD	01/15/2025	5.0500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048768	POPPY BANK TD	01/16/2025	5.0400	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS048767	MISSION NATIONAL BANK TD	01/16/2025	5.0400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048765	BANC OF CALIFORNIA NA TD	01/16/2025	5.0500	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048769	AMERICAN PLUS BANK NA TD	01/17/2025	5.0000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048779	FINANCIAL PARTNERS CREDIT UNIO	01/23/2025	5.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048782	TRI COUNTIES BANK TD	01/24/2025	5.0200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048781	EAST WEST BANK TD	01/24/2025	5.0100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048780	AMERICAN PLUS BANK NA TD	01/24/2025	4.9700	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS048786	MISSION FEDERAL CREDIT UNION TI	01/29/2025	4.9800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048784	OPEN BANK TD	01/29/2025	4.9900	26,000,000.00	26,000,000.00	1.00000	26,000,000.00
SYS048783	AMERICAN PLUS BANK NA TD	01/29/2025	4.9400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048792	MERIWEST CREDIT UNION TD	02/05/2025	4.7600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048798	HANMI BANK TD	02/07/2025	4.8300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048797	CORNERSTONE COMMUNITY BANK TI	02/07/2025	4.8200	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS048802	CALIFORNIA COAST CREDIT UNION T	02/12/2025	4.8500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS048801	AMERICAN PLUS BANK NA TD	02/12/2025	4.8100	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048807	POPPY BANK TD	02/13/2025	4.8100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048806	METROPOLITAN BANK TD	02/13/2025	4.8100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048805	CATHAY BANK TD	02/13/2025	4.8000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048814	AXOS BANK TD	02/26/2025	4.7300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048820	TECHNOLOGY CREDIT UNION TD	02/27/2025	4.7400	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048818	METROPOLITAN BANK TD	02/27/2025	4.7300	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048829	POPPY BANK TD	03/05/2025	4.7300	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS048826	COMMERCEWEST BANK TD	03/05/2025	4.7200	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048825	AMERICAN FIRST CREDIT UNION TD	03/05/2025	4.7400	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS048838	TRAVIS CREDIT UNION TD	03/07/2025	4.6600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048837	POPPY BANK TD	03/07/2025	4.6700	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048834	BANK OF SAN FRANCISCO TD	03/07/2025	4.6500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048843	STATE BANK OF INDIA (CALIFORNIA) TD	03/12/2025	4.6000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048842	PREFERRED BANK TD	03/12/2025	4.5800	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048841	CITIZEN BUSINESS BANK TD	03/12/2025	4.6000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048840	AXOS BANK TD	03/12/2025	4.5800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048848	HANMI BANK TD	03/13/2025	4.5600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048847	CATHAY BANK TD	03/13/2025	4.5500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048856	ROYAL BUSINESS BANK TD	03/14/2025	4.6100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048852	AMERICAN PLUS BANK NA TD	03/14/2025	4.5600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
				5,149,000,000.00	5,149,000,000.00		
AIP:				0.00			
Book + AIP:				5,149,000,000.00	TIME DEPOSIT		

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

Security Name	Maturity	Rate	Par/Book Value	Price	Fair Value
PMIA LOAN 2340004	03/21/2025	4.273	78,255,000.00	1.00	78,255,000.00
PMIA LOAN 2340005	03/21/2025	4.273	97,717,000.00	1.00	97,717,000.00
PMIA LOAN 2340006	03/21/2025	4.273	36,020,000.00	1.00	36,020,000.00
PMIA LOAN 2340007	04/18/2025	4.309	9,342,000.00	1.00	9,342,000.00
PMIA LOAN 2340008	05/16/2025	4.358	14,956,000.00	1.00	14,956,000.00
PMIA LOAN 2340009	05/16/2025	4.358	28,171,000.00	1.00	28,171,000.00
PMIA LOAN 2340010	06/20/2025	4.543	12,299,000.00	1.00	12,299,000.00
PMIA LOAN 2450001	07/18/2025	4.532	117,759,000.00	1.00	117,759,000.00
PMIA LOAN 2450002	09/19/2025	4.600	24,587,000.00	1.00	24,587,000.00
			419,106,000.00		419,106,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2024

Total # of items:	872
Par Value:	163,782,054,566.25
Book Value:	161,562,470,951.19
Fair Value:	162,785,613,955.43
Accrual:	724,693,156.07
Total Book Value:	161,562,470,951.19
AIP:	7,930,628.07
Book + AIP:	161,570,401,579.26