

# Fiona Ma, CPA

Treasurer  
State of California

Quarterly Report  
On the  
Pooled Money Investment Account



For the Quarter Ending  
March 31, 2026

**OFFICE OF THE TREASURER**

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



**Date:** April 23, 2026  
**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.

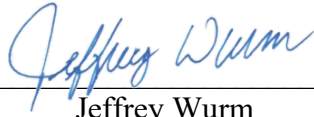
The required information is contained in the following two sections:

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 March 31, 2026, 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

\_\_\_\_\_  
April 24, 2026

Date

# Section I

# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF RESOURCES

**March 31, 2026**

(Dollars in thousands)

<b>Portfolio Amount</b>		\$ 165,337,897
Effective Yield	3.821%	
Quarter-to-date Yield	3.876%	
Year-to-date Yield	4.071%	
Average Life (in days)	260	
<b>Demand Bank Account Balances</b>		\$ 2,995,502
<b>Total PMIA Resources</b>		<u><u>\$ 168,333,399</u></u>

# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF RESOURCES

March 31, 2026

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 44,722,523	27.05%
Bonds	-	0.00%
Notes	49,292,259	29.81%
Strips	-	0.00%
Total Governments	\$ 94,014,782	56.86%
Federal Agency Debentures	\$ 11,439,985	6.92%
Certificates of Deposit	17,400,000	10.53%
Bank Notes	400,000	0.24%
Repurchases	-	0.00%
Federal Agency Discount Notes	24,585,704	14.87%
Time Deposits	5,472,000	3.31%
GNMAs	-	0.00%
Commercial Paper	10,784,921	6.52%
FHLMC / REMICS	829	0.00%
Corporate Bonds	973,660	0.59%
PMIA Loans	266,016	0.16%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
<b>Total, All Types</b>	<b>\$ 165,337,897</b>	<b>100.00%</b>

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

# Section II



## State of California Pooled Money Investment Account Market Valuation 3/31/2026

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 44,722,522,982.34	\$ 45,041,222,236.88	\$ 45,033,151,400.00	NA
Notes	\$ 49,292,258,674.55	\$ 49,271,989,419.91	\$ 49,320,696,150.00	\$ 406,254,298.00
Federal Agency:				
SBA	\$ 284,735,106.47	\$ 284,670,977.29	\$ 282,270,088.95	\$ 954,910.41
MBS-REMICs	\$ 828,976.21	\$ 828,976.21	\$ 834,536.98	\$ 3,616.34
Debentures	\$ 4,170,836,653.34	\$ 4,170,836,653.34	\$ 4,169,747,640.00	\$ 33,432,528.40
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,450,000,000.00	\$ 2,450,000,000.00	\$ 2,447,226,000.00	\$ 31,675,185.50
Discount Notes	\$ 18,589,440,826.53	\$ 18,748,772,124.99	\$ 18,737,614,500.00	NA
Supranational:				
Debentures	\$ 4,234,413,202.81	\$ 4,234,289,244.48	\$ 4,225,099,790.00	\$ 34,129,170.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,916,000.00	\$ 2,155,555.00
Discount Notes	\$ 5,996,263,597.22	\$ 6,051,445,319.44	\$ 6,048,424,000.00	NA
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 400,000,000.00	\$ 400,000,000.00	\$ 399,517,809.83	\$ 3,603,472.22
CDs and YCDs	\$ 17,400,000,000.00	\$ 17,400,000,000.00	\$ 17,390,638,342.15	\$ 180,555,958.37
Commercial Paper	\$ 10,784,921,083.25	\$ 10,855,911,297.17	\$ 10,853,096,291.64	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 973,660,364.24	\$ 973,256,676.74	\$ 970,809,904.00	\$ 9,472,413.81
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,472,000,000.00	\$ 5,472,000,000.00	\$ 5,472,000,000.00	NA
PMIA & GF Loans	\$ 266,015,740.00	\$ 266,015,740.00	\$ 266,015,740.00	NA
<b>TOTAL</b>	<b>\$ 165,337,897,206.96</b>	<b>\$ 165,921,238,666.45</b>	<b>\$ 165,918,058,193.55</b>	<b>\$ 702,237,108.55</b>

Fair Value Including Accrued Interest

\$ 166,620,295,302.10

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 (0.999980831)  
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,999,616.63 or \$20,000,000.00 x 0.999980831

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797SL2	U S TREAS BILL	04/09/2026	0.0000	3,700,000,000.00	3,642,416,422.97	0.99920 JPMORGAN	3,697,036,300.00
912797TH0	U S TREAS BILL	04/14/2026	0.0000	1,250,000,000.00	1,235,979,461.79	0.99869 JPMORGAN	1,248,362,500.00
912797SM0	U S TREAS BILL	04/23/2026	0.0000	1,350,000,000.00	1,329,892,604.13	0.99778 JPMORGAN	1,347,007,050.00
912797TK3	U S TREAS BILL	04/28/2026	0.0000	2,000,000,000.00	1,978,048,455.58	0.99728 JPMORGAN	1,994,550,000.00
912797TL1	U S TREAS BILL	05/05/2026	0.0000	1,000,000,000.00	989,585,586.78	0.99658 JPMORGAN	996,584,000.00
912797TR8	U S TREAS BILL	05/12/2026	0.0000	2,750,000,000.00	2,718,862,710.97	0.99587 JPMORGAN	2,738,637,000.00
912797QN0	U S TREAS BILL	05/14/2026	0.0000	3,750,000,000.00	3,690,876,776.99	0.99566 JPMORGAN	3,733,728,750.00
912797SV0	U S TREAS BILL	05/21/2026	0.0000	450,000,000.00	441,756,958.32	0.99497 JPMORGAN	447,735,600.00
912797TT4	U S TREAS BILL	05/26/2026	0.0000	1,350,000,000.00	1,334,422,177.05	0.99445 JPMORGAN	1,342,500,750.00
912797TU1	U S TREAS BILL	06/02/2026	0.0000	650,000,000.00	642,447,375.04	0.99379 JPMORGAN	645,961,550.00
912797SX6	U S TREAS BILL	06/04/2026	0.0000	300,000,000.00	296,060,531.25	0.99358 JPMORGAN	298,073,100.00
912797TZ0	U S TREAS BILL	06/09/2026	0.0000	2,050,000,000.00	2,027,201,547.25	0.99313 JPMORGAN	2,035,906,250.00
912797QX8	U S TREAS BILL	06/11/2026	0.0000	2,750,000,000.00	2,703,298,741.65	0.99291 JPMORGAN	2,730,488,750.00
912797TE7	U S TREAS BILL	06/25/2026	0.0000	1,350,000,000.00	1,326,783,708.33	0.99153 JPMORGAN	1,338,564,150.00
912797UC9	U S TREAS BILL	06/30/2026	0.0000	1,400,000,000.00	1,384,169,650.70	0.99102 JPMORGAN	1,387,421,000.00
912797UP0	U S TREAS BILL	07/14/2026	0.0000	2,300,000,000.00	2,273,098,746.54	0.98961 JPMORGAN	2,276,103,000.00
912797TN7	U S TREAS BILL	07/16/2026	0.0000	1,150,000,000.00	1,136,336,361.07	0.98945 JPMORGAN	1,137,868,650.00
912797TP2	U S TREAS BILL	07/23/2026	0.0000	950,000,000.00	933,559,179.12	0.98871 JPMORGAN	939,272,600.00
912797RG4	U S TREAS BILL	08/06/2026	0.0000	600,000,000.00	590,491,793.76	0.98736 JPMORGAN	592,417,200.00
912797TW7	U S TREAS BILL	08/13/2026	0.0000	2,900,000,000.00	2,850,956,187.57	0.98663 JPMORGAN	2,861,221,200.00
912797TX5	U S TREAS BILL	08/20/2026	0.0000	750,000,000.00	736,929,791.64	0.98597 JPMORGAN	739,476,000.00
912797TY3	U S TREAS BILL	08/27/2026	0.0000	1,500,000,000.00	1,473,595,902.72	0.98521 JPMORGAN	1,477,815,000.00
912797UF2	U S TREAS BILL	09/10/2026	0.0000	3,250,000,000.00	3,192,823,640.30	0.98383 JPMORGAN	3,197,460,500.00
912797UH8	U S TREAS BILL	09/24/2026	0.0000	800,000,000.00	785,417,123.60	0.98254 JPMORGAN	786,028,000.00
912797SA6	U S TREAS BILL	10/01/2026	0.0000	3,750,000,000.00	3,651,514,769.49	0.98179 JPMORGAN	3,681,708,750.00
912797SK4	U S TREAS BILL	10/29/2026	0.0000	450,000,000.00	438,361,800.00	0.97909 JPMORGAN	440,590,950.00

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797TM9	U S TREAS BILL	01/21/2027	0.0000	500,000,000.00	483,231,444.42	0.97138 JPMORGAN	485,691,000.00
912797TV9	U S TREAS BILL	02/18/2027	0.0000	150,000,000.00	145,002,000.00	0.96840 JPMORGAN	145,259,400.00
912797UD7	U S TREAS BILL	03/18/2027	0.0000	300,000,000.00	289,401,533.31	0.96561 JPMORGAN	289,682,400.00
				45,450,000,000.00	44,722,522,982.34		45,033,151,400.00
AIP:			0.00				
Book + AIP:			44,722,522,982.34	TREASURY BILL			

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CKK6	U S TREAS NOTE	04/30/2026	4.8750	100,000,000.00	99,989,758.14	1.00080	0.02046961	JPMORGAN	100,079,600.00	2,046,961.00
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	1,550,000,000.00	1,549,111,550.00	0.99976	0.01371892	JPMORGAN	1,549,629,550.00	21,264,326.00
91282CKS9	U S TREAS NOTE	05/31/2026	4.8750	2,750,000,000.00	2,753,271,964.00	1.00162	0.01633929	JPMORGAN	2,754,466,000.00	44,933,047.50
91282CCJ8	U S TREAS NOTE	06/30/2026	0.8750	300,000,000.00	297,994,210.38	0.99284	0.00219959	JPMORGAN	297,850,500.00	659,877.00
91282CKY6	U S TREAS NOTE	06/30/2026	4.6250	1,700,000,000.00	1,702,859,999.49	1.00230	0.01162638	JPMORGAN	1,703,910,000.00	19,764,846.00
9128287B0	U S TREAS NOTE	06/30/2026	1.8750	300,000,000.00	298,755,033.84	0.99531	0.00471340	JPMORGAN	298,591,800.00	1,414,020.00
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	800,000,000.00	799,305,622.42	1.00204	0.00944751	JPMORGAN	801,633,600.00	7,558,008.00
91282CLB5	U S TREAS NOTE	07/31/2026	4.3750	3,250,000,000.00	3,256,884,495.76	1.00228	0.00725138	JPMORGAN	3,257,400,250.00	23,566,985.00
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	850,000,000.00	849,131,386.85	1.00202	0.00543854	JPMORGAN	851,719,550.00	4,622,759.00
91282CLH2	U S TREAS NOTE	08/31/2026	3.7500	1,250,000,000.00	1,248,596,783.75	1.00003	0.00326087	JPMORGAN	1,250,036,250.00	4,076,087.50
91282CHY0	U S TREAS NOTE	09/15/2026	4.6250	1,800,000,000.00	1,807,989,342.24	1.00388	0.00213655	JPMORGAN	1,806,978,600.00	3,845,790.00
91282CLP4	U S TREAS NOTE	09/30/2026	3.5000	1,400,000,000.00	1,397,881,604.76	0.99882	0.00009563	JPMORGAN	1,398,342,400.00	133,882.00
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	599,375,736.20	1.00450	0.02134615	JPMORGAN	602,701,200.00	12,807,690.00
91282CLS8	U S TREAS NOTE	10/31/2026	4.1250	750,000,000.00	749,863,227.78	1.00184	0.01732044	JPMORGAN	751,380,750.00	12,990,330.00
91282CLY5	U S TREAS NOTE	11/30/2026	4.2500	600,000,000.00	599,610,038.37	1.00327	0.01424451	JPMORGAN	601,959,000.00	8,546,706.00
91282CJP7	U S TREAS NOTE	12/15/2026	4.3750	600,000,000.00	600,631,203.84	1.00418	0.01286058	JPMORGAN	602,508,600.00	7,716,348.00
91282CME8	U S TREAS NOTE	12/31/2026	4.2500	350,000,000.00	349,934,977.00	1.00367	0.01068370	JPMORGAN	351,285,550.00	3,739,295.00
91282CMH1	U S TREAS NOTE	01/31/2027	4.1250	350,000,000.00	349,637,625.01	1.00316	0.00683702	JPMORGAN	351,107,400.00	2,392,957.00
91282CKA8	U S TREAS NOTE	02/15/2027	4.1250	900,000,000.00	896,821,013.70	1.00312	0.00512776	JPMORGAN	902,803,500.00	4,614,984.00
91282CMP3	U S TREAS NOTE	02/28/2027	4.1250	1,400,000,000.00	1,401,947,675.98	1.00332	0.00358696	JPMORGAN	1,404,645,200.00	5,021,744.00
91282CKE0	U S TREAS NOTE	03/15/2027	4.2500	1,550,000,000.00	1,545,762,846.14	1.00488	0.00196332	JPMORGAN	1,557,567,100.00	3,043,146.00
91282CMY4	U S TREAS NOTE	04/30/2027	3.7500	750,000,000.00	748,476,100.07	0.99982	0.01574586	JPMORGAN	749,863,500.00	11,809,395.00
91282CKR1	U S TREAS NOTE	05/15/2027	4.5000	600,000,000.00	599,144,492.34	1.00734	0.01703039	JPMORGAN	604,401,000.00	10,218,234.00
91282CNE7	U S TREAS NOTE	05/31/2027	3.8750	1,200,000,000.00	1,198,643,879.94	1.00075	0.01298764	JPMORGAN	1,200,903,600.00	15,585,168.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	800,000,000.00	793,113,316.00	0.99292	0.00816989	JPMORGAN		794,336,000.00	6,535,912.00
91282CNL1	U S TREAS NOTE	06/30/2027	3.7500	1,300,000,000.00	1,299,251,711.18	0.99929	0.00942680	JPMORGAN		1,299,071,800.00	12,254,840.00
91282CKZ3	U S TREAS NOTE	07/15/2027	4.3750	500,000,000.00	500,658,801.32	1.00679	0.00918508	JPMORGAN		503,393,000.00	4,592,540.00
91282CNP2	U S TREAS NOTE	07/31/2027	3.8750	600,000,000.00	600,044,952.20	1.00046	0.00642265	JPMORGAN		600,273,600.00	3,853,590.00
91282CLG4	U S TREAS NOTE	08/15/2027	3.7500	750,000,000.00	746,576,852.58	0.99883	0.00466160	JPMORGAN		749,125,500.00	3,496,200.00
91282CNV9	U S TREAS NOTE	08/31/2027	3.6250	750,000,000.00	751,305,728.49	0.99709	0.00315217	JPMORGAN		747,820,500.00	2,364,127.50
91282CLL3	U S TREAS NOTE	09/15/2027	3.3750	950,000,000.00	948,359,663.42	0.99348	0.00155910	JPMORGAN		943,806,000.00	1,481,145.00
91282CFM8	U S TREAS NOTE	09/30/2027	4.1250	300,000,000.00	301,739,008.32	1.00414	0.00011270	JPMORGAN		301,242,600.00	33,810.00
91282CLQ2	U S TREAS NOTE	10/15/2027	3.8750	1,350,000,000.00	1,348,590,406.29	1.00067	0.01788462	JPMORGAN		1,350,899,100.00	24,144,237.00
91282CLX7	U S TREAS NOTE	11/15/2027	4.1250	900,000,000.00	897,761,681.24	1.00437	0.01561119	JPMORGAN		903,936,600.00	14,050,071.00
91282CPL9	U S TREAS NOTE	11/30/2027	3.3750	450,000,000.00	448,893,541.08	0.99262	0.01131181	JPMORGAN		446,676,750.00	5,090,314.50
91282CMB4	U S TREAS NOTE	12/15/2027	4.0000	150,000,000.00	148,883,651.64	1.00275	0.01175824	JPMORGAN		150,412,650.00	1,763,736.00
91282CPS4	U S TREAS NOTE	12/31/2027	3.3750	650,000,000.00	648,941,390.31	0.99236	0.00848412	JPMORGAN		645,033,350.00	5,514,678.00
91282CGH8	U S TREAS NOTE	01/31/2028	3.5000	400,000,000.00	400,252,438.00	0.99427	0.00580110	JPMORGAN		397,706,000.00	2,320,440.00
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	1,900,000,000.00	1,898,344,601.11	1.00321	0.00347826	JPMORGAN		1,906,104,700.00	6,608,694.00
91282CQB0	U S TREAS NOTE	02/29/2028	3.3750	900,000,000.00	892,928,967.72	0.99208	0.00293478	JPMORGAN		892,874,700.00	2,641,302.00
91282CMS7	U S TREAS NOTE	03/15/2028	3.8750	900,000,000.00	898,877,835.24	1.00109	0.00179008	JPMORGAN		900,976,500.00	1,611,072.00
91282CND9	U S TREAS NOTE	05/15/2028	3.7500	750,000,000.00	746,871,040.83	0.99874	0.01419199	JPMORGAN		749,054,250.00	10,643,992.50
91282CNH0	U S TREAS NOTE	06/15/2028	3.8750	600,000,000.00	599,396,190.08	1.00143	0.01139080	JPMORGAN		600,858,600.00	6,834,480.00
91282CHK0	U S TREAS NOTE	06/30/2028	4.0000	300,000,000.00	295,587,459.30	1.00412	0.01005525	JPMORGAN		301,236,900.00	3,016,575.00
91282CNM9	U S TREAS NOTE	07/15/2028	3.8750	100,000,000.00	99,904,653.28	1.00120	0.00813536	JPMORGAN		100,119,500.00	813,536.00
91282CHQ7	U S TREAS NOTE	07/31/2028	4.1250	450,000,000.00	455,590,152.87	1.00677	0.00683702	JPMORGAN		453,045,150.00	3,076,659.00
91282CNU1	U S TREAS NOTE	08/15/2028	3.6250	650,000,000.00	651,232,598.90	0.99572	0.00450622	JPMORGAN		647,220,600.00	2,929,043.00
91282CHX2	U S TREAS NOTE	08/31/2028	4.3750	300,000,000.00	305,443,241.07	1.01238	0.00380435	JPMORGAN		303,712,800.00	1,141,305.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CNY3	U S TREAS NOTE	09/15/2028	3.3750	400,000,000.00	398,871,319.28	0.98961	0.00155910	JPMORGAN	395,843,600.00	623,640.00
91282CPC9	U S TREAS NOTE	10/15/2028	3.5000	300,000,000.00	299,038,058.70	0.99223	0.01615385	JPMORGAN	297,667,500.00	4,846,155.00
91282CPP0	U S TREAS NOTE	12/15/2028	3.5000	850,000,000.00	848,835,290.75	0.99171	0.01028846	JPMORGAN	842,956,900.00	8,745,191.00
91282CPT2	U S TREAS NOTE	01/15/2029	3.5000	450,000,000.00	448,673,694.39	0.99146	0.00734807	JPMORGAN	446,156,100.00	3,306,631.50
91282CQA2	U S TREAS NOTE	02/15/2029	3.5000	600,000,000.00	600,612,418.00	0.99122	0.00435083	JPMORGAN	594,733,200.00	2,610,498.00
91282CKD2	U S TREAS NOTE	02/28/2029	4.2500	800,000,000.00	799,091,694.80	1.01142	0.00369565	JPMORGAN	809,133,600.00	2,956,520.00
91282CQE4	U S TREAS NOTE	03/15/2029	3.5000	400,000,000.00	397,736,686.64	0.99109	0.00161685	JPMORGAN	396,437,200.00	646,740.00
91282CKT7	U S TREAS NOTE	05/31/2029	4.5000	300,000,000.00	307,588,035.42	1.01930	0.01508242	JPMORGAN	305,789,400.00	4,524,726.00
91282CLC3	U S TREAS NOTE	07/31/2029	4.0000	500,000,000.00	503,439,113.23	1.00461	0.00662983	JPMORGAN	502,304,500.00	3,314,915.00
91282CLK5	U S TREAS NOTE	08/31/2029	3.6250	450,000,000.00	449,140,755.30	0.99238	0.00315217	JPMORGAN	446,571,450.00	1,418,476.50
91282CLR0	U S TREAS NOTE	10/31/2029	4.1250	300,000,000.00	299,655,567.60	1.00824	0.01732044	JPMORGAN	302,471,100.00	5,196,132.00
91282CGQ8	U S TREAS NOTE	02/28/2030	4.0000	750,000,000.00	748,399,638.18	1.00374	0.00347826	JPMORGAN	752,808,000.00	2,608,695.00
91282CNX5	U S TREAS NOTE	08/31/2030	3.6250	150,000,000.00	149,170,857.78	0.98783	0.00315217	JPMORGAN	148,174,350.00	472,825.50
91282CPN5	U S TREAS NOTE	11/30/2030	3.5000	300,000,000.00	296,560,143.78	0.98175	0.01173077	JPMORGAN	294,525,600.00	3,519,231.00
91282CPR6	U S TREAS NOTE	12/31/2030	3.6250	200,000,000.00	198,412,379.16	0.98664	0.00911257	JPMORGAN	197,327,200.00	1,822,514.00
91282CQD6	U S TREAS NOTE	02/28/2031	3.5000	150,000,000.00	146,593,316.43	0.98063	0.00304348	JPMORGAN	147,094,800.00	456,522.00
				49,300,000,000.00	49,271,989,419.91				49,320,696,150.00	406,254,298.00
AIP:		20,269,254.64								
Book + AIP:		49,292,258,674.55	TREASURY NOTE							

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164GU34	SBA POOL #506002	08/25/2027	4.0500	147,083.42	147,083.42	0.99420	JPMORGAN	146,230.04	496.41
83164GVQ2	SBA POOL #506023	08/25/2027	4.0500	60,969.67	60,969.67	0.99420	JPMORGAN	60,615.92	205.77
83164GXL1	SBA POOL #506083	11/25/2027	4.0500	108,096.83	108,096.83	0.99425	JPMORGAN	107,475.60	364.83
83164G3E0	SBA POOL #506197	12/25/2027	4.0500	58,191.79	58,191.79	0.99427	JPMORGAN	57,858.41	196.40
83164G4W9	SBA POOL #506237	01/25/2028	4.0500	20,739.53	20,739.53	0.99429	JPMORGAN	20,621.09	70.00
83164HBL3	SBA POOL #506343	02/25/2028	4.0500	55,365.64	55,365.64	0.99431	JPMORGAN	55,050.44	186.86
83164HBY5	SBA POOL #506355	05/25/2028	4.0500	62,159.34	62,159.34	0.99436	JPMORGAN	61,808.76	209.79
83164HGN4	SBA POOL #506505	09/25/2028	4.0500	2,140.61	2,140.61	0.99443	JPMORGAN	2,128.68	7.22
83164HMP2	SBA POOL #506666	12/25/2028	4.0500	121,182.03	121,182.03	0.99448	JPMORGAN	120,512.98	408.99
83164HQB9	SBA POOL #506750	02/25/2029	4.0500	132,393.99	132,393.99	0.99451	JPMORGAN	131,667.41	446.83
83164HT26	SBA POOL #506869	04/25/2029	4.0500	145,320.36	145,320.36	0.99455	JPMORGAN	144,527.64	490.46
83164HW48	SBA POOL #506967	08/25/2029	4.0500	350,250.42	350,250.42	0.99461	JPMORGAN	348,361.87	1,182.10
83164HY38	SBA POOL #507030	09/25/2029	4.0500	757,293.68	757,293.68	0.99462	JPMORGAN	753,222.47	2,555.87
83164H3K4	SBA POOL #507102	10/25/2029	4.0500	307,004.08	307,004.08	0.99464	JPMORGAN	305,358.54	1,036.14
83164H5J5	SBA POOL #507149	01/25/2030	4.0500	546,659.12	546,659.12	0.99469	JPMORGAN	543,754.17	1,844.97
83164H4C1	SBA POOL #507119	01/25/2030	4.0500	165,154.47	165,154.47	0.99469	JPMORGAN	164,276.84	557.40
83164JAG1	SBA POOL #507207	03/25/2030	4.0500	513,121.09	513,121.09	0.99472	JPMORGAN	510,409.76	1,731.78
83164JAQ9	SBA POOL #507215	03/25/2030	4.0500	1,174,562.63	1,174,562.63	0.99472	JPMORGAN	1,168,356.24	3,964.15
83164JA89	SBA POOL #507231	05/25/2030	4.0500	788,024.21	788,024.21	0.99475	JPMORGAN	783,883.93	2,659.58
83164JB47	SBA POOL #507259	05/25/2030	4.0500	494,010.16	494,010.16	0.99475	JPMORGAN	491,414.63	1,667.28
83164JES1	SBA POOL #507345	07/25/2030	4.0500	459,614.90	459,614.90	0.99478	JPMORGAN	457,213.41	1,551.20
83164JGN0	SBA POOL #507405	08/25/2030	4.0500	224,095.80	224,095.80	0.99479	JPMORGAN	222,928.26	756.32
83164JG67	SBA POOL #507421	09/25/2030	4.0500	337,455.82	337,455.82	0.99480	JPMORGAN	335,702.40	1,138.91
83164JH82	SBA POOL #507455	09/25/2030	4.0500	400,104.18	400,104.18	0.99480	JPMORGAN	398,025.24	1,350.35

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164JKL9	SBA POOL #507499	10/25/2030	4.0500	380,449.96	380,449.96	0.99482	JPMORGAN	378,478.85	1,284.02
83164JMW3	SBA POOL #507573	01/25/2031	4.0500	657,939.95	657,939.95	0.99486	JPMORGAN	654,558.80	2,220.55
83164JNE2	SBA POOL #507589	01/25/2031	4.0500	1,262,273.35	1,262,273.35	0.99486	JPMORGAN	1,255,786.53	4,260.17
83164JKU9	SBA POOL #507507	02/25/2031	4.0500	693,455.81	693,455.81	0.99488	JPMORGAN	689,901.85	2,340.41
83164JPW0	SBA POOL #507637	03/25/2031	4.0750	408,264.72	408,264.72	1.00000	JPMORGAN	408,264.72	1,386.40
83164JQV1	SBA POOL #507668	04/25/2031	4.0750	275,577.58	275,577.58	0.99540	JPMORGAN	274,310.47	935.82
83164JML7	SBA POOL #507563	04/25/2031	4.0500	495,502.55	495,502.55	0.99490	JPMORGAN	492,976.97	1,672.32
83164JSC1	SBA POOL #507715	05/25/2031	4.0750	149,827.82	149,827.82	0.99542	JPMORGAN	149,142.06	508.79
83164JRW8	SBA POOL #507701	05/25/2031	4.0750	427,842.89	427,842.89	0.99542	JPMORGAN	425,884.65	1,452.88
83164JSZ0	SBA POOL #507736	06/25/2031	4.0750	119,036.06	119,036.06	0.99544	JPMORGAN	118,493.61	404.23
83164JWU6	SBA POOL #507859	09/25/2031	4.0750	1,300,860.04	1,300,860.04	0.99550	JPMORGAN	1,295,011.37	4,417.50
83164JXB7	SBA POOL #507874	10/25/2031	4.0750	209,361.58	209,361.58	0.99552	JPMORGAN	208,424.48	710.96
83164JZ25	SBA POOL #507961	01/25/2032	4.0750	984,627.66	984,627.66	0.99558	JPMORGAN	980,277.57	3,343.63
83164J2A3	SBA POOL #507969	01/25/2032	4.0750	2,044,202.02	2,044,202.02	0.99558	JPMORGAN	2,035,170.74	6,941.77
83164J3Y0	SBA POOL #508015	02/25/2032	4.0750	610,960.19	610,960.19	0.99560	JPMORGAN	608,273.19	2,074.72
83164J5L6	SBA POOL #508051	04/25/2032	4.0750	245,038.35	245,038.35	0.99564	JPMORGAN	243,969.98	832.11
83164J7G5	SBA POOL #508095	05/25/2032	4.0750	1,023,630.19	1,023,630.19	0.99566	JPMORGAN	1,019,186.61	3,476.08
83164KD42	SBA POOL #508223	09/25/2032	4.0750	687,878.43	687,878.43	0.99573	JPMORGAN	684,943.94	2,335.92
83164KH89	SBA POOL #508355	03/25/2033	4.1000	129,055.43	129,055.43	0.99649	JPMORGAN	128,602.32	440.94
83164KGM9	SBA POOL #508304	03/25/2033	4.1000	970,697.98	970,697.98	0.99649	JPMORGAN	967,289.86	3,316.55
83164KJW4	SBA POOL #508377	04/25/2033	4.1250	1,869,424.73	1,869,424.73	0.99717	JPMORGAN	1,864,124.91	6,426.15
83164KNM1	SBA POOL #508496 FR	07/25/2033	4.1250	538,188.18	538,188.18	0.99725	JPMORGAN	536,709.78	1,850.02
83164KPV9	SBA POOL #508536 FR	09/25/2033	4.1750	327,729.75	327,729.75	0.99867	JPMORGAN	327,295.18	1,140.23
83164KS38	SBA POOL #508638 FR	01/25/2034	4.8750	852,175.12	852,175.12	1.01628	JPMORGAN	866,047.68	3,461.96

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164KUG6	SBA POOL #508683 FR	06/25/2034	4.7500	78,033.22	78,033.22	1.01346	JPMORGAN	79,083.31	308.88
83164KVK6	SBA POOL #508718	08/25/2034	4.5000	1,434,204.21	1,434,204.21	1.00879	JPMORGAN	1,446,813.73	5,378.27
83164KX81	SBA POOL #508803 FR	02/25/2035	4.3500	352,873.91	352,873.91	1.00475	JPMORGAN	354,549.71	1,279.17
83164K6Q1	SBA POOL #508979 FR	01/25/2036	4.0250	408,226.78	408,226.78	0.99473	JPMORGAN	406,075.83	1,369.26
83164LAG6	SBA POOL #509007 FR	03/25/2036	4.0250	801,100.09	801,100.09	0.99474	JPMORGAN	796,887.10	2,687.02
83164LCE9	SBA POOL #509069 FR	05/25/2036	4.0250	691,396.38	691,396.38	0.99475	JPMORGAN	687,766.55	2,319.06
83164LEA5	SBA POOL #509129 FR	08/25/2036	4.0000	354,177.50	354,177.50	0.99140	JPMORGAN	351,132.28	1,180.59
83164LJC6	SBA POOL #509259 FR	01/25/2037	4.0000	1,903,030.42	1,903,030.42	0.99134	JPMORGAN	1,886,548.27	6,343.43
83164LFJ5	SBA POOL #509169 FR	01/25/2037	4.0000	651,058.35	651,058.35	0.99134	JPMORGAN	645,419.53	2,170.19
83164LGK1	SBA POOL #509202 FR	02/25/2037	4.0250	449,364.09	449,364.09	0.99221	JPMORGAN	445,863.09	1,507.24
83164LLQ2	SBA POOL #509335 FR	10/25/2037	3.7500	1,309,878.26	1,309,878.26	0.98855	JPMORGAN	1,294,874.91	4,093.37
83164LM81	SBA POOL #509383 FR	06/25/2038	3.7750	1,593,430.99	1,593,430.99	0.98930	JPMORGAN	1,576,382.87	5,012.67
83164LNV9	SBA POOL #509404 FR	08/25/2038	3.8500	4,654,724.43	4,654,724.43	0.99214	JPMORGAN	4,618,124.33	14,933.91
83164LPT2	SBA POOL #509434 FR	11/25/2038	3.9000	571,082.42	571,082.42	0.98603	JPMORGAN	563,102.11	1,856.02
83164LRF0	SBA POOL #509486	04/25/2039	3.9000	1,690,830.51	1,690,830.51	0.98588	JPMORGAN	1,666,950.91	5,495.20
83164LSF9	SBA POOL #509518	06/25/2039	3.9000	2,052,138.11	2,052,138.11	0.98582	JPMORGAN	2,023,034.69	6,669.45
83164LVF5	SBA POOL #509614	01/25/2040	3.9000	4,832,107.43	4,832,107.43	0.98562	JPMORGAN	4,762,616.89	15,704.35
83164LXC0	SBA POOL #509675	05/25/2040	3.9000	1,919,677.76	1,919,677.76	0.98551	JPMORGAN	1,891,861.63	6,238.95
83164LX22	SBA POOL #509697 FR	09/25/2040	3.9000	3,588,029.76	3,588,029.76	0.98540	JPMORGAN	3,535,651.70	11,661.10
83164LY96	SBA POOL #509736 FR	10/25/2040	3.9500	4,396,485.83	4,396,485.83	0.98747	JPMORGAN	4,341,380.28	14,471.77
83164LZW4	SBA POOL #509757	12/25/2040	3.9500	4,380,070.92	4,380,070.92	0.98743	JPMORGAN	4,324,995.91	14,417.73
83164L2Z3	SBA POOL #509792	02/25/2041	4.0000	706,169.85	706,169.85	0.98951	JPMORGAN	698,759.30	2,353.90
83164L3S8	SBA POOL #509809	03/25/2041	4.0000	2,717,804.63	2,717,804.63	0.98949	JPMORGAN	2,689,248.66	9,059.35
83164L4J7	SBA POOL #509825	04/25/2041	4.0000	3,394,222.59	3,394,222.59	0.98948	JPMORGAN	3,358,518.76	11,314.08

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164L4M0	SBA POOL #509828	04/25/2041	4.0000	2,013,617.40	2,013,617.40	0.98948 JPMORGAN	1,992,436.16	6,712.06
83164L5Q0	SBA POOL #509855 FR	07/25/2041	4.0000	6,320,536.13	6,320,536.13	0.98944 JPMORGAN	6,253,810.23	21,068.45
83164L7H8	SBA POOL #509896 FR	10/25/2041	4.0000	1,882,805.91	1,882,805.91	0.98941 JPMORGAN	1,862,859.46	6,276.02
83164L5K3	SBA POOL #509850	11/25/2041	4.0000	3,363,571.95	3,363,571.95	0.98939 JPMORGAN	3,327,897.91	11,211.91
83164MA82	SBA POOL #509931	12/25/2041	4.0000	660,021.76	660,021.76	0.98938 JPMORGAN	653,012.99	2,200.07
83164MBK4	SBA POOL #509942	01/25/2042	4.0000	7,774,930.75	7,774,930.75	0.98937 JPMORGAN	7,692,275.46	25,916.44
83164MBL2	SBA POOL #509943	01/25/2042	4.0000	2,542,828.15	2,542,828.15	0.98937 JPMORGAN	2,515,795.34	8,476.09
83164MCB3	SBA POOL #509966	03/25/2042	4.0000	6,576,310.00	6,576,310.00	0.98935 JPMORGAN	6,506,239.42	21,921.03
83164MCD9	SBA POOL #509968	03/25/2042	4.0000	4,519,572.75	4,519,572.75	0.98935 JPMORGAN	4,471,416.70	15,065.24
83164MCX5	SBA POOL #509986	04/25/2042	4.0000	2,782,614.75	2,782,614.75	0.98933 JPMORGAN	2,752,935.38	9,275.38
83164MC64	SBA POOL #509993	05/25/2042	4.0000	3,562,575.98	3,562,575.98	0.98932 JPMORGAN	3,524,534.79	11,875.25
83164MBC2	SBA POOL #509935	07/25/2042	4.0000	6,085,130.02	6,085,130.02	0.98930 JPMORGAN	6,020,006.96	20,283.77
83164MD30	SBA POOL #510022	07/25/2042	4.0000	4,637,888.27	4,637,888.27	0.98930 JPMORGAN	4,588,253.59	15,459.63
83164MGH6	SBA POOL #510100	10/25/2042	4.0000	5,925,270.83	5,925,270.83	0.98926 JPMORGAN	5,861,657.12	19,750.90
83164MH69	SBA POOL #510153	03/25/2043	4.0000	10,811,333.48	10,811,333.48	0.98921 JPMORGAN	10,694,657.57	36,037.78
8316A0GC8	SBA POOL #530194	07/25/2047	4.2500	20,039,440.84	20,039,440.84	1.00135 JPMORGAN	20,066,474.05	70,973.02
8316A0HL7	SBA POOL #530234 FR	10/25/2047	4.2500	12,406,245.90	12,406,245.90	1.00139 JPMORGAN	12,423,440.96	43,938.79
8316A03C2	SBA POOL #530794	04/25/2050	3.9500	19,376,355.06	19,376,355.06	0.98583 JPMORGAN	19,101,753.36	63,780.50
8316A05D8	SBA POOL #530843	08/25/2050	4.0000	18,777,349.33	18,777,349.33	0.98844 JPMORGAN	18,560,245.62	62,591.16
8316A1AV0	SBA POOL #530919	09/25/2050	4.0000	30,489,566.53	30,489,566.53	0.98843 JPMORGAN	30,136,863.22	101,631.89
8316A1CZ9	SBA POOL #530987	12/25/2050	4.0000	22,011,392.95	22,011,392.95	0.98841 JPMORGAN	21,756,324.93	73,371.31
8316A1FD5	SBA POOL #531063	03/25/2051	4.0000	23,086,506.00	23,086,506.00	0.99872 JPMORGAN	23,057,024.53	76,955.02
				284,670,977.29	284,670,977.29		282,270,088.95	954,910.41
AIP:		64,129.18						
Book + AIP:		284,735,106.47	SBA POOL					

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 03/31/2026

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	828,976.21	828,976.21	1.00671	5.23490000 JPMORGAN	834,536.98	3,616.34
				333,159,000.00	828,976.21				834,536.98	3,616.34
AIP:		0.00								
Book + AIP:		828,976.21		FNMA CMO						

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AXK31	FHLB DEB	04/01/2026	4.9700	150,000,000.00	150,000,000.00	0.99989	0.00000000	JPMORGAN	149,984,100.00	0.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.99793	0.00443333	JPMORGAN	99,792,500.00	443,333.00
3130B8XW7	FHLB DEB	07/01/2026	3.5600	100,000,000.00	100,000,000.00	0.99943	0.01008667	JPMORGAN	99,942,500.00	1,008,667.00
3130B8XQ0	FHLB DEB	07/01/2026	3.5600	100,000,000.00	100,000,000.00	0.99941	0.01018556	JPMORGAN	99,940,800.00	1,018,556.00
3130AXJK5	FHLB DEB	07/01/2026	4.8900	150,000,000.00	150,000,000.00	1.00268	0.01222500	JPMORGAN	150,402,450.00	1,833,750.00
3130AWTQ3	FHLB DEB	09/11/2026	4.6250	50,000,000.00	50,218,154.08	1.00385	0.00256944	JPMORGAN	50,192,250.00	128,472.00
3130B3A29	FHLB DEB	10/09/2026	4.0000	50,000,000.00	49,997,245.19	1.00110	0.01911111	JPMORGAN	50,055,050.00	955,555.50
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.99663	0.00331972	JPMORGAN	149,493,900.00	497,958.00
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.99325	0.01229167	JPMORGAN	99,324,700.00	1,229,167.00
3130B0TY5	FHLB DEB	04/09/2027	4.7500	100,000,000.00	99,909,906.68	1.01025	0.02269444	JPMORGAN	101,024,500.00	2,269,444.00
3130ATHW0	FHLB DEB	09/10/2027	4.1250	100,000,000.00	100,804,052.82	1.00390	0.00240625	JPMORGAN	100,389,900.00	240,625.00
3130B1RM1	FHLB DEB	10/01/2027	4.4150	150,000,000.00	150,000,000.00	1.00843	0.01275444	JPMORGAN	151,264,650.00	1,913,166.00
3130B4E23	FHLB DEB	10/01/2027	4.2300	150,000,000.00	150,000,000.00	1.00620	0.01139750	JPMORGAN	150,930,300.00	1,709,625.00
3130B3HA4	FHLB DEB	10/01/2029	4.0200	150,000,000.00	150,000,000.00	1.00497	0.00000000	JPMORGAN	150,745,500.00	0.00
				1,600,000,000.00	1,600,929,358.77				1,603,483,100.00	13,248,318.50
AIP:			0.00							
Book + AIP:			1,600,929,358.77	FHLB DEB						

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3133ETSG3	FFCB DEB	04/01/2026	4.1500	150,000,000.00	150,000,000.00	0.99989	0.00000000		JPMORGAN	149,984,100.00	0.00
3133EPA54	FFCB DEB	04/01/2026	5.0200	150,000,000.00	150,000,000.00	0.99989	0.00000000		JPMORGAN	149,984,100.00	0.00
3133ERHT1	FFCB DEB	04/24/2026	4.7500	100,000,000.00	99,997,902.84	1.00054	0.02071528		JPMORGAN	100,053,900.00	2,071,528.00
3133ETNG8	FFCB DEB	06/30/2026	4.0000	150,000,000.00	149,984,465.76	1.00047	0.01011111		JPMORGAN	150,070,050.00	1,516,666.50
3133ERKR1	FFCB DEB	07/10/2026	4.6250	100,000,000.00	100,048,382.56	1.00223	0.01040625		JPMORGAN	100,222,800.00	1,040,625.00
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,982,074.31	1.00386	0.00395833		JPMORGAN	150,578,250.00	593,749.50
3133ERRW3	FFCB DEB	09/03/2026	3.8750	50,000,000.00	49,999,223.09	1.00033	0.00301389		JPMORGAN	50,016,300.00	150,694.50
3133ETFS1	FFCB DEB	10/30/2026	3.7700	100,000,000.00	100,000,000.00	0.99992	0.01581306		JPMORGAN	99,992,100.00	1,581,306.00
3133ERSG7	FFCB DEB	06/10/2027	3.6250	100,000,000.00	99,923,669.00	0.99857	0.01117708		JPMORGAN	99,856,500.00	1,117,708.00
3133ERCC3	FFCB DEB	10/01/2027	4.8000	150,000,000.00	150,000,000.00	1.01414	0.00000000		JPMORGAN	152,121,150.00	0.00
3133ETGT8	FFCB DEB	02/01/2028	3.8000	50,000,000.00	50,000,000.00	0.99861	0.00633333		JPMORGAN	49,930,400.00	316,666.50
3133ETFH5	FFCB DEB	04/26/2028	3.8000	150,000,000.00	149,894,076.93	0.99661	0.01636111		JPMORGAN	149,491,050.00	2,454,166.50
3133ETHN0	FFCB DEB	05/22/2028	3.8750	100,000,000.00	99,807,354.02	0.99844	0.01388542		JPMORGAN	99,843,600.00	1,388,542.00
3133ETYR2	FFCB DEB	10/02/2028	3.4800	70,000,000.00	69,998,273.59	0.98987	0.01894667		JPMORGAN	69,291,040.00	1,326,266.90
3133ETXC6	FFCB DEB	11/01/2028	3.5600	50,000,000.00	50,000,000.00	0.99145	0.01483333		JPMORGAN	49,572,650.00	741,666.50
3133EWJL5	FFCB DEB	12/29/2028	3.8300	50,000,000.00	50,000,000.00	0.99813	0.00053194		JPMORGAN	49,906,700.00	26,597.00
3133EP3B9	FFCB DEB	02/13/2029	4.1250	50,000,000.00	49,966,124.24	1.00599	0.00550000		JPMORGAN	50,299,500.00	275,000.00
3133ETFJ1	FFCB DEB	03/29/2029	3.8600	50,000,000.00	50,000,000.00	0.99899	0.00021444		JPMORGAN	49,949,400.00	10,722.00
3133EWAQ3	FFCB DEB	04/02/2029	3.5700	100,000,000.00	100,000,000.00	0.99074	0.00743750		JPMORGAN	99,074,400.00	743,750.00
3133ETDY0	FFCB DEB	04/23/2029	3.8750	100,000,000.00	99,967,860.36	0.99730	0.01700694		JPMORGAN	99,730,000.00	1,700,694.00
3133ERNC1	FFCB DEB	08/01/2029	4.1250	100,000,000.00	100,549,320.95	1.00657	0.00687500		JPMORGAN	100,656,800.00	687,500.00
3133ERSP7	FFCB DEB	09/10/2029	3.5000	100,000,000.00	99,946,026.40	0.99188	0.00204167		JPMORGAN	99,188,300.00	204,167.00
3133ETH26	FFCB DEB	10/01/2029	3.6250	150,000,000.00	150,000,000.00	0.99100	0.00000000		JPMORGAN	148,649,850.00	0.00
3133ERYH8	FFCB DEB	10/23/2029	3.8750	100,000,000.00	99,842,540.52	0.99926	0.01700694		JPMORGAN	99,925,900.00	1,700,694.00

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133EWEL0	FFCB DEB	07/01/2030	3.5700	150,000,000.00	150,000,000.00	0.98584	0.00357000 JPMORGAN	147,875,700.00	535,500.00
				2,570,000,000.00	2,569,907,294.57			2,566,264,540.00	20,184,209.90
AIP:			0.00						
Book + AIP:				2,569,907,294.57					

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	1.00000	0.00000000	JPMORGAN		150,000,000.00	0.00
4581X0DV7	IADB DEB	04/20/2026	0.8750	150,000,000.00	149,766,059.16	0.99848	0.00391319	JPMORGAN		149,772,600.00	586,978.50
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	0.99933	0.01095000	JPMORGAN		149,898,750.00	1,642,500.00
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	0.99882	0.01010000	JPMORGAN		99,881,500.00	1,010,000.00
45906MYF2	IBRD DEB	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.99530	0.00843750	JPMORGAN		99,529,900.00	843,750.00
459058LK7	IBRD DEB	08/27/2026	4.0000	50,000,000.00	49,981,030.46	1.00069	0.00377778	JPMORGAN		50,034,600.00	188,889.00
45950VTT3	IFC DEB	09/01/2026	3.6800	150,000,000.00	150,000,000.00	0.99765	0.00306667	JPMORGAN		149,647,050.00	460,000.50
45818WFK7	IADB DEB	10/01/2026	4.6500	150,000,000.00	150,000,000.00	1.00005	0.00000000	JPMORGAN		150,008,100.00	0.00
45950VRH1	IFC DEB	02/16/2027	4.3000	100,000,000.00	99,993,263.68	1.00278	0.00537500	JPMORGAN		100,278,000.00	537,500.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	1.00194	0.00411639	JPMORGAN		100,194,200.00	411,639.00
45950VTC0	IFC DEB	04/01/2027	4.5700	150,000,000.00	150,000,000.00	1.00369	0.00000000	JPMORGAN		150,554,100.00	0.00
45950VTN6	IFC DEB	07/01/2027	4.7030	50,000,000.00	50,000,000.00	1.01081	0.01175750	JPMORGAN		50,540,450.00	587,875.00
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.99413	0.00441944	JPMORGAN		99,413,300.00	441,944.00
45950VTR7	IFC DEB	09/07/2027	3.5800	100,000,000.00	100,000,000.00	0.99159	0.00238667	JPMORGAN		99,159,100.00	238,667.00
45950VTB2	IFC DEB	03/15/2028	4.4750	40,000,000.00	40,276,804.35	1.01143	0.02125625	JPMORGAN		40,457,040.00	850,250.00
45950VUQ7	IFC DEB	04/03/2028	4.0000	150,000,000.00	150,000,000.00	1.00002	0.01977778	JPMORGAN		150,002,550.00	2,966,667.00
459058LT8	IBRD DEB	05/05/2028	3.6250	200,000,000.00	198,370,350.12	0.99590	0.01470139	JPMORGAN		199,180,800.00	2,940,278.00
45950VUR5	IFC DEB	07/03/2028	3.9910	100,000,000.00	100,000,000.00	1.00246	0.00975578	JPMORGAN		100,245,700.00	975,578.00
45906M6G1	IBRD DEB	09/29/2028	3.6000	50,000,000.00	49,926,830.94	0.97419	0.00020000	JPMORGAN		48,709,700.00	10,000.00
45818WGK6	IADB DEB	10/02/2028	3.5600	150,000,000.00	150,000,000.00	0.98941	0.01799778	JPMORGAN		148,411,050.00	2,699,667.00
45950VUT1	IFC DEB	12/01/2028	3.6250	150,000,000.00	150,000,000.00	0.99017	0.01752083	JPMORGAN		148,525,350.00	2,628,124.50
45950KDQ0	IFC DEB	01/22/2029	3.5000	150,000,000.00	149,623,308.42	0.99131	0.00670833	JPMORGAN		148,695,750.00	1,006,249.50
45950VVC7	IFC DEB	01/29/2029	3.7190	150,000,000.00	150,000,000.00	0.99178	0.00640494	JPMORGAN		148,766,550.00	960,741.00
45906M5E7	IBRD DEB	04/02/2029	4.3800	150,000,000.00	150,000,000.00	1.00368	0.02177833	JPMORGAN		150,552,450.00	3,266,749.50

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
45950KDHO	IFC DEB	07/02/2029	4.2500	100,000,000.00	99,764,481.92	1.01091	0.01050694 JPMORGAN	101,091,000.00	1,050,694.00
45818WFX9	IADB DEB	09/12/2029	3.6540	150,000,000.00	150,000,000.00	0.98395	0.00192850 JPMORGAN	147,592,500.00	289,275.00
45950VUE4	IFC DEB	01/02/2030	4.5000	150,000,000.00	150,000,000.00	1.01885	0.01112500 JPMORGAN	152,827,500.00	1,668,750.00
459058KQ5	IBRD DEB	02/14/2030	3.8750	200,000,000.00	198,606,557.52	0.99861	0.00505903 JPMORGAN	199,722,400.00	1,011,806.00
4581X0ES3	IADB DEB	02/15/2030	4.5000	100,000,000.00	101,492,911.34	1.01870	0.00575000 JPMORGAN	101,870,100.00	575,000.00
45818WGE0	IADB DEB	03/01/2030	4.0200	150,000,000.00	150,000,000.00	0.99736	0.00335000 JPMORGAN	149,603,250.00	502,500.00
459058LR2	IBRD DEB	03/20/2030	4.1250	150,000,000.00	152,271,103.53	1.00698	0.00126042 JPMORGAN	151,047,150.00	189,063.00
459058JC8	IBRD DEB	05/14/2030	0.8750	50,000,000.00	44,883,661.89	0.88333	0.00332986 JPMORGAN	44,166,550.00	166,493.00
459058LY7	IBRD DEB	10/28/2030	3.5000	150,000,000.00	149,332,881.15	0.97996	0.01487500 JPMORGAN	146,993,700.00	2,231,250.00
45950VUY0	IFC DEB	01/02/2031	3.7100	150,000,000.00	150,000,000.00	0.98485	0.00793528 JPMORGAN	147,727,050.00	1,190,292.00
				4,240,000,000.00	4,234,289,244.48			4,225,099,790.00	34,129,170.50
AIP:		123,958.33							
Book + AIP:		4,234,413,202.81		SUPRANAT'L DEB					

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3134H1T60	FHLMC DEB CL	05/01/2028	5.0000	150,000,000.00	150,000,000.00	1.00096	0.02083333 JPMORGAN	150,144,450.00	3,124,999.50
3130B1R41	FHLB DEB CL	06/01/2028	4.5400	150,000,000.00	150,000,000.00	1.00587	0.01513333 JPMORGAN	150,880,800.00	2,269,999.50
3136GAJA8	FNMA DEB CL	06/01/2028	4.2500	150,000,000.00	150,000,000.00	0.99976	0.01416667 JPMORGAN	149,964,300.00	2,125,000.50
3136GASC4	FNMA DEB CL	08/28/2028	3.8000	150,000,000.00	150,000,000.00	0.99377	0.00348333 JPMORGAN	149,064,750.00	522,499.50
3135GAR78	FNMA DEB CL	10/02/2028	4.5500	150,000,000.00	150,000,000.00	1.00540	0.02262361 JPMORGAN	150,810,300.00	3,393,541.50
3130B0YE3	FHLB DEB CL	04/02/2029	5.0200	150,000,000.00	150,000,000.00	1.01025	0.02496056 JPMORGAN	151,536,750.00	3,744,084.00
45906M5H0	IBRD DEB CL	04/24/2029	5.1700	200,000,000.00	200,000,000.00	1.00300	0.00962194 JPMORGAN	200,600,400.00	1,924,388.00
3130B3GS6	FHLB DEB CL	10/01/2029	4.2500	150,000,000.00	150,000,000.00	1.00017	0.01062500 JPMORGAN	150,026,100.00	1,593,750.00
3135GAX55	FNMA DEB CL	10/22/2029	4.2500	150,000,000.00	150,000,000.00	0.99884	0.01877083 JPMORGAN	149,825,400.00	2,815,624.50
3130B3R70	FHLB DEB CL	11/20/2029	4.5800	150,000,000.00	150,000,000.00	1.00324	0.01615722 JPMORGAN	150,485,850.00	2,423,583.00
3130B6S80	FHLB DEB CL	11/27/2029	4.5500	150,000,000.00	150,000,000.00	0.99940	0.01567222 JPMORGAN	149,909,550.00	2,350,833.00
3136GCFS9	FNMA DEB CL	01/15/2030	3.9600	150,000,000.00	150,000,000.00	0.99317	0.00825000 JPMORGAN	148,975,650.00	1,237,500.00
3134HCF53	FHLMC DEB CL	02/01/2030	4.4200	100,000,000.00	100,000,000.00	1.00097	0.00061389 JPMORGAN	100,097,000.00	61,389.00
45950VUN4	IFC DEB CL	03/12/2030	4.3800	100,000,000.00	100,000,000.00	1.00316	0.00231167 JPMORGAN	100,315,600.00	231,167.00
3136GAJE0	FNMA DEB CL	06/28/2030	4.2000	150,000,000.00	150,000,000.00	0.99566	0.01061667 JPMORGAN	149,348,400.00	1,592,500.50
3136GATQ2	FNMA DEB CL	09/30/2030	4.0300	150,000,000.00	150,000,000.00	0.98988	0.00011194 JPMORGAN	148,482,450.00	16,791.00
3136GCYC3	FNMA DEB CL	10/01/2030	4.3100	100,000,000.00	100,000,000.00	1.00059	0.00059861 JPMORGAN	100,058,800.00	59,861.00
3136GAWJ4	FNMA DEB CL	10/02/2030	4.1250	150,000,000.00	150,000,000.00	0.99287	0.02051042 JPMORGAN	148,930,800.00	3,076,563.00
3136GCFH3	FNMA DEB CL	01/15/2031	4.0000	150,000,000.00	150,000,000.00	0.99123	0.00844444 JPMORGAN	148,684,650.00	1,266,666.00
				2,750,000,000.00	2,750,000,000.00			2,748,142,000.00	33,830,740.50
AIP:		0.00							
Book + AIP:		2,750,000,000.00	CALLABLE DEB						

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385UZ7	FHLB DN	04/01/2026	0.0000	800,000,000.00	786,550,222.22	1.00000 JPMORGAN	800,000,000.00
313385VG8	FHLB DN	04/08/2026	0.0000	150,000,000.00	147,298,437.51	0.99928 JPMORGAN	149,892,000.00
313385VY9	FHLB DN	04/24/2026	0.0000	600,000,000.00	589,916,347.22	0.99764 JPMORGAN	598,584,000.00
313385WF9	FHLB DN	05/01/2026	0.0000	350,000,000.00	344,884,458.33	0.99692 JPMORGAN	348,922,000.00
313385WJ1	FHLB DN	05/04/2026	0.0000	850,000,000.00	838,595,222.23	0.99658 JPMORGAN	847,093,000.00
313385WN2	FHLB DN	05/08/2026	0.0000	600,000,000.00	591,705,416.66	0.99617 JPMORGAN	597,702,000.00
313385XH4	FHLB DN	05/27/2026	0.0000	600,000,000.00	589,775,375.00	0.99420 JPMORGAN	596,520,000.00
313385XK7	FHLB DN	05/29/2026	0.0000	100,000,000.00	98,686,055.56	0.99399 JPMORGAN	99,399,000.00
313385XN1	FHLB DN	06/01/2026	0.0000	600,000,000.00	590,507,819.44	0.99366 JPMORGAN	596,196,000.00
313385YT7	FHLB DN	06/30/2026	0.0000	100,000,000.00	98,848,055.56	0.99065 JPMORGAN	99,065,000.00
313385YU4	FHLB DN	07/01/2026	0.0000	550,000,000.00	538,638,333.34	0.99055 JPMORGAN	544,802,500.00
313385YZ3	FHLB DN	07/06/2026	0.0000	400,000,000.00	393,465,874.98	0.99003 JPMORGAN	396,012,000.00
313385ZD1	FHLB DN	07/10/2026	0.0000	700,000,000.00	689,091,986.10	0.98961 JPMORGAN	692,727,000.00
313385ZL3	FHLB DN	07/17/2026	0.0000	400,000,000.00	392,857,916.66	0.98888 JPMORGAN	395,552,000.00
313385ZT6	FHLB DN	07/24/2026	0.0000	450,000,000.00	441,702,125.01	0.98816 JPMORGAN	444,672,000.00
313385ZW9	FHLB DN	07/27/2026	0.0000	200,000,000.00	196,632,888.88	0.98785 JPMORGAN	197,570,000.00
313385ZY5	FHLB DN	07/29/2026	0.0000	100,000,000.00	97,996,250.00	0.98764 JPMORGAN	98,764,000.00
313385A55	FHLB DN	08/03/2026	0.0000	100,000,000.00	98,441,944.44	0.98695 JPMORGAN	98,695,000.00
313385B88	FHLB DN	08/14/2026	0.0000	300,000,000.00	294,978,750.00	0.98579 JPMORGAN	295,737,000.00
313385D45	FHLB DN	08/26/2026	0.0000	100,000,000.00	98,289,000.00	0.98452 JPMORGAN	98,452,000.00
313385E28	FHLB DN	09/01/2026	0.0000	100,000,000.00	98,239,833.34	0.98377 JPMORGAN	98,377,000.00
313385F27	FHLB DN	09/09/2026	0.0000	300,000,000.00	293,500,597.24	0.98292 JPMORGAN	294,876,000.00
313385F43	FHLB DN	09/11/2026	0.0000	300,000,000.00	293,361,958.32	0.98270 JPMORGAN	294,810,000.00
313385H25	FHLB DN	09/25/2026	0.0000	200,000,000.00	195,963,944.44	0.98122 JPMORGAN	196,244,000.00
313385H58	FHLB DN	09/28/2026	0.0000	300,000,000.00	293,540,277.78	0.98090 JPMORGAN	294,270,000.00

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385H82	FHLB DN	10/01/2026	0.0000	450,000,000.00	438,388,694.47	0.98038 JPMORGAN	441,171,000.00
				9,700,000,000.00	9,531,857,784.73		9,616,104,500.00
AIP:			0.00				
Book + AIP:				9,531,857,784.73		FHLB DN	

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313397UZ2	FHLMC DN	04/01/2026	0.0000	400,000,000.00	396,124,361.10	1.00000 JPMORGAN	400,000,000.00
313397VY4	FHLMC DN	04/24/2026	0.0000	100,000,000.00	98,907,500.00	0.99764 JPMORGAN	99,764,000.00
313397WN7	FHLMC DN	05/08/2026	0.0000	400,000,000.00	396,715,638.90	0.99617 JPMORGAN	398,468,000.00
313397XH9	FHLMC DN	05/27/2026	0.0000	300,000,000.00	295,951,736.12	0.99420 JPMORGAN	298,260,000.00
313397XN6	FHLMC DN	06/01/2026	0.0000	250,000,000.00	243,047,444.46	0.99366 JPMORGAN	248,415,000.00
313397YU9	FHLMC DN	07/01/2026	0.0000	500,000,000.00	492,072,055.56	0.99055 JPMORGAN	495,275,000.00
313397YZ8	FHLMC DN	07/06/2026	0.0000	200,000,000.00	196,825,736.12	0.99003 JPMORGAN	198,006,000.00
313397ZD6	FHLMC DN	07/10/2026	0.0000	300,000,000.00	295,327,236.12	0.98961 JPMORGAN	296,883,000.00
313397ZL8	FHLMC DN	07/17/2026	0.0000	300,000,000.00	294,926,263.88	0.98888 JPMORGAN	296,664,000.00
313397ZT1	FHLMC DN	07/24/2026	0.0000	200,000,000.00	196,819,791.68	0.98816 JPMORGAN	197,632,000.00
313397A50	FHLMC DN	08/03/2026	0.0000	100,000,000.00	98,276,861.12	0.98695 JPMORGAN	98,695,000.00
313397D40	FHLMC DN	08/26/2026	0.0000	100,000,000.00	98,172,222.22	0.98452 JPMORGAN	98,452,000.00
313397F22	FHLMC DN	09/09/2026	0.0000	200,000,000.00	196,144,861.10	0.98292 JPMORGAN	196,584,000.00
313397F48	FHLMC DN	09/11/2026	0.0000	100,000,000.00	98,014,388.88	0.98270 JPMORGAN	98,270,000.00
313397H20	FHLMC DN	09/25/2026	0.0000	100,000,000.00	98,164,916.66	0.98122 JPMORGAN	98,122,000.00
313397H53	FHLMC DN	09/28/2026	0.0000	100,000,000.00	98,050,138.88	0.98090 JPMORGAN	98,090,000.00
313397H87	FHLMC DN	10/01/2026	0.0000	100,000,000.00	97,677,027.78	0.98038 JPMORGAN	98,038,000.00
				3,750,000,000.00	3,691,218,180.58		3,715,618,000.00
AIP:		0.00					
Book + AIP:		3,691,218,180.58	FHLMC DN				

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313589UZ4	FNMA DN	04/01/2026	0.0000	100,000,000.00	98,966,041.66	1.00000 JPMORGAN	100,000,000.00
313589VE0	FNMA DN	04/06/2026	0.0000	50,000,000.00	49,808,250.00	0.99949 JPMORGAN	49,974,500.00
313589WF6	FNMA DN	05/01/2026	0.0000	100,000,000.00	98,898,250.00	0.99692 JPMORGAN	99,692,000.00
313589WJ8	FNMA DN	05/04/2026	0.0000	100,000,000.00	98,870,611.12	0.99658 JPMORGAN	99,658,000.00
313589XH1	FNMA DN	05/27/2026	0.0000	100,000,000.00	98,648,611.12	0.99420 JPMORGAN	99,420,000.00
313589YU1	FNMA DN	07/01/2026	0.0000	300,000,000.00	296,010,152.78	0.99055 JPMORGAN	297,165,000.00
313589ZD8	FNMA DN	07/10/2026	0.0000	400,000,000.00	394,892,791.66	0.98961 JPMORGAN	395,844,000.00
313589ZG1	FNMA DN	07/13/2026	0.0000	100,000,000.00	98,718,055.56	0.98930 JPMORGAN	98,930,000.00
313589ZL0	FNMA DN	07/17/2026	0.0000	200,000,000.00	197,223,111.12	0.98888 JPMORGAN	197,776,000.00
313589B85	FNMA DN	08/14/2026	0.0000	100,000,000.00	98,502,583.34	0.98579 JPMORGAN	98,579,000.00
313589H55	FNMA DN	09/28/2026	0.0000	100,000,000.00	98,134,833.34	0.98090 JPMORGAN	98,090,000.00
				1,650,000,000.00	1,628,673,291.70		1,635,128,500.00
AIP:			0.00				
Book + AIP:			1,628,673,291.70	FNMA DN			

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313UZ9	FFCB DN	04/01/2026	0.0000	200,000,000.00	195,516,361.12	1.00000 JPMORGAN	200,000,000.00
313313VB1	FFCB DN	04/03/2026	0.0000	150,000,000.00	147,429,791.67	0.99979 JPMORGAN	149,968,500.00
313313VG0	FFCB DN	04/08/2026	0.0000	200,000,000.00	196,425,250.00	0.99928 JPMORGAN	199,856,000.00
313313WF1	FFCB DN	05/01/2026	0.0000	500,000,000.00	493,136,833.36	0.99692 JPMORGAN	498,460,000.00
313313WJ3	FFCB DN	05/04/2026	0.0000	200,000,000.00	197,244,833.34	0.99658 JPMORGAN	199,316,000.00
313313WN4	FFCB DN	05/08/2026	0.0000	250,000,000.00	246,425,875.01	0.99617 JPMORGAN	249,042,500.00
313313XH6	FFCB DN	05/27/2026	0.0000	200,000,000.00	196,014,555.56	0.99420 JPMORGAN	198,840,000.00
313313XK9	FFCB DN	05/29/2026	0.0000	200,000,000.00	196,886,250.00	0.99399 JPMORGAN	198,798,000.00
313313XN3	FFCB DN	06/01/2026	0.0000	100,000,000.00	98,428,333.34	0.99366 JPMORGAN	99,366,000.00
313313XV5	FFCB DN	06/08/2026	0.0000	200,000,000.00	197,596,277.78	0.99294 JPMORGAN	198,588,000.00
313313YS1	FFCB DN	06/29/2026	0.0000	200,000,000.00	196,441,305.56	0.99075 JPMORGAN	198,150,000.00
313313YZ5	FFCB DN	07/06/2026	0.0000	100,000,000.00	98,705,666.66	0.99003 JPMORGAN	99,003,000.00
313313ZD3	FFCB DN	07/10/2026	0.0000	300,000,000.00	295,440,333.34	0.98961 JPMORGAN	296,883,000.00
313313ZG6	FFCB DN	07/13/2026	0.0000	100,000,000.00	98,735,083.34	0.98930 JPMORGAN	98,930,000.00
313313ZT8	FFCB DN	07/24/2026	0.0000	100,000,000.00	98,188,750.00	0.98816 JPMORGAN	98,816,000.00
313313ZY7	FFCB DN	07/29/2026	0.0000	100,000,000.00	98,028,333.34	0.98764 JPMORGAN	98,764,000.00
313313B49	FFCB DN	08/10/2026	0.0000	100,000,000.00	98,564,333.34	0.98621 JPMORGAN	98,621,000.00
313313B80	FFCB DN	08/14/2026	0.0000	150,000,000.00	147,520,833.33	0.98579 JPMORGAN	147,868,500.00
313313F29	FFCB DN	09/09/2026	0.0000	100,000,000.00	98,245,000.00	0.98292 JPMORGAN	98,292,000.00
313313F45	FFCB DN	09/11/2026	0.0000	100,000,000.00	98,087,388.88	0.98270 JPMORGAN	98,270,000.00
313313H27	FFCB DN	09/25/2026	0.0000	150,000,000.00	147,161,291.67	0.98122 JPMORGAN	147,183,000.00
313313M39	FFCB DN	10/28/2026	0.0000	100,000,000.00	97,468,888.88	0.97748 JPMORGAN	97,748,000.00
				3,800,000,000.00	3,737,691,569.52		3,770,763,500.00
AIP:		0.00					
Book + AIP:		3,737,691,569.52	FFCB DN				

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053UZ5	IBRD DN	04/01/2026	0.0000	650,000,000.00	631,117,111.11	1.00000 JPMORGAN	650,000,000.00
459053WF7	IBRD DN	05/01/2026	0.0000	200,000,000.00	196,932,888.88	0.99692 JPMORGAN	199,384,000.00
459053WJ9	IBRD DN	05/04/2026	0.0000	100,000,000.00	98,354,222.22	0.99658 JPMORGAN	99,658,000.00
459053WN0	IBRD DN	05/08/2026	0.0000	300,000,000.00	297,056,972.24	0.99617 JPMORGAN	298,851,000.00
459053XH2	IBRD DN	05/27/2026	0.0000	300,000,000.00	294,622,055.56	0.99420 JPMORGAN	298,260,000.00
459053XK5	IBRD DN	05/29/2026	0.0000	100,000,000.00	97,885,888.88	0.99399 JPMORGAN	99,399,000.00
459053YU2	IBRD DN	07/01/2026	0.0000	200,000,000.00	196,214,611.12	0.99055 JPMORGAN	198,110,000.00
459053YZ1	IBRD DN	07/06/2026	0.0000	200,000,000.00	196,967,055.54	0.99003 JPMORGAN	198,006,000.00
459053ZD9	IBRD DN	07/10/2026	0.0000	200,000,000.00	197,174,027.78	0.98961 JPMORGAN	197,922,000.00
459053ZL1	IBRD DN	07/17/2026	0.0000	200,000,000.00	196,881,833.34	0.98888 JPMORGAN	197,776,000.00
459053ZT4	IBRD DN	07/24/2026	0.0000	200,000,000.00	196,278,722.22	0.98816 JPMORGAN	197,632,000.00
459053ZW7	IBRD DN	07/27/2026	0.0000	100,000,000.00	98,176,750.00	0.98785 JPMORGAN	98,785,000.00
459053A53	IBRD DN	08/03/2026	0.0000	100,000,000.00	98,427,666.66	0.98695 JPMORGAN	98,695,000.00
459053B86	IBRD DN	08/14/2026	0.0000	200,000,000.00	196,607,638.90	0.98579 JPMORGAN	197,158,000.00
459053D43	IBRD DN	08/26/2026	0.0000	200,000,000.00	196,549,055.56	0.98452 JPMORGAN	196,904,000.00
459053E26	IBRD DN	09/01/2026	0.0000	100,000,000.00	98,215,750.00	0.98377 JPMORGAN	98,377,000.00
459053F25	IBRD DN	09/09/2026	0.0000	100,000,000.00	98,171,555.56	0.98292 JPMORGAN	98,292,000.00
459053F41	IBRD DN	09/11/2026	0.0000	200,000,000.00	196,501,416.66	0.98270 JPMORGAN	196,540,000.00
459053H23	IBRD DN	09/25/2026	0.0000	200,000,000.00	196,116,750.00	0.98122 JPMORGAN	196,244,000.00
459053H56	IBRD DN	09/28/2026	0.0000	200,000,000.00	196,003,194.44	0.98090 JPMORGAN	196,180,000.00
				4,050,000,000.00	3,974,255,166.67		4,012,173,000.00
AIP:		0.00					
Book + AIP:		3,974,255,166.67	IBRD DN				

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515UZ3	IFC DN	04/01/2026	0.0000	200,000,000.00	196,953,250.00	1.00000 JPMORGAN	200,000,000.00
459515VG4	IFC DN	04/08/2026	0.0000	100,000,000.00	98,869,000.00	0.99928 JPMORGAN	99,928,000.00
459515VY5	IFC DN	04/24/2026	0.0000	100,000,000.00	98,339,500.00	0.99764 JPMORGAN	99,764,000.00
459515WB4	IFC DN	04/27/2026	0.0000	100,000,000.00	98,313,333.34	0.99733 JPMORGAN	99,733,000.00
459515WF5	IFC DN	05/01/2026	0.0000	150,000,000.00	147,793,944.44	0.99692 JPMORGAN	149,538,000.00
459515WJ7	IFC DN	05/04/2026	0.0000	100,000,000.00	98,538,166.66	0.99658 JPMORGAN	99,658,000.00
459515XV9	IFC DN	06/08/2026	0.0000	100,000,000.00	98,534,888.88	0.99294 JPMORGAN	99,294,000.00
459515YU0	IFC DN	07/01/2026	0.0000	100,000,000.00	98,544,666.66	0.99055 JPMORGAN	99,055,000.00
459515ZD7	IFC DN	07/10/2026	0.0000	100,000,000.00	98,529,166.66	0.98961 JPMORGAN	98,961,000.00
459515ZT2	IFC DN	07/24/2026	0.0000	200,000,000.00	197,065,611.12	0.98816 JPMORGAN	197,632,000.00
459515A51	IFC DN	08/03/2026	0.0000	100,000,000.00	98,376,388.88	0.98695 JPMORGAN	98,695,000.00
459515A93	IFC DN	08/07/2026	0.0000	100,000,000.00	98,470,333.34	0.98652 JPMORGAN	98,652,000.00
459515B84	IFC DN	08/14/2026	0.0000	100,000,000.00	98,512,500.00	0.98579 JPMORGAN	98,579,000.00
459515F23	IFC DN	09/09/2026	0.0000	100,000,000.00	98,171,555.56	0.98292 JPMORGAN	98,292,000.00
				1,650,000,000.00	1,625,012,305.54		1,637,781,000.00
AIP:		0.00					
Book + AIP:		1,625,012,305.54	IFC DN				

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LUZ1	IADB DN	04/01/2026	0.0000	50,000,000.00	49,391,666.67	1.00000 JPMORGAN	50,000,000.00
45818LVE7	IADB DN	04/06/2026	0.0000	100,000,000.00	99,556,805.56	0.99949 JPMORGAN	99,949,000.00
45818LWB2	IADB DN	04/27/2026	0.0000	50,000,000.00	49,688,277.78	0.99733 JPMORGAN	49,866,500.00
45818LXN5	IADB DN	06/01/2026	0.0000	100,000,000.00	99,197,861.11	0.99366 JPMORGAN	99,366,000.00
45818LXV7	IADB DN	06/08/2026	0.0000	50,000,000.00	49,577,666.67	0.99294 JPMORGAN	49,647,000.00
45818LXW5	IADB DN	06/09/2026	0.0000	50,000,000.00	49,583,847.22	0.99283 JPMORGAN	49,641,500.00
				400,000,000.00	396,996,125.01		398,470,000.00
AIP:			0.00				
Book + AIP:			396,996,125.01	IADB DN			

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06054RD66	BOFA BN	07/01/2026	09/19/2025	3.9500	100,000,000.00	100,000,000.00	3.9000	0.999917358 MESIROW	99,991,735.80	2,128,611.11
06054RES7	BOFA BN	09/25/2026	03/03/2026	3.8000	100,000,000.00	100,000,000.00	3.9800	0.999073234 MESIROW	99,907,323.44	306,111.11
06054RDRO	BOFA BN	11/02/2026	01/15/2026	3.8000	100,000,000.00	100,000,000.00	4.0200	0.998528831 MESIROW	99,852,883.12	802,222.22
06054REH1	BOFA BN	12/01/2026	02/25/2026	3.7700	100,000,000.00	100,000,000.00	4.1100	0.997658675 MESIROW	99,765,867.47	366,527.78
					400,000,000.00	400,000,000.00			399,517,809.83	3,603,472.22
AIP:				0.00						
Book + AIP:					400,000,000.00			BANK NOTE		



**OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026**

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
05593DKS1	BNP YCD	04/01/2026	09/15/2025	4.0600	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	2,233,000.00
05252WXH1	ANZ YCD	04/01/2026	10/15/2025	3.7500	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	1,750,000.00
4823TDP96	KBC YCD	04/01/2026	12/22/2025	3.7700	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	1,047,222.22
22536WLW4	CIC YCD	04/01/2026	06/13/2025	4.3500	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	3,528,333.33
21684X4W3	RABOBANK YCD	04/01/2026	10/09/2025	3.9300	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	1,899,500.00
78015JHG5	RB CANADA YCD	04/01/2026	06/17/2025	4.3500	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	3,480,000.00
55381BQN1	MUFG BK YCD	04/01/2026	12/11/2025	3.9000	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	1,202,500.00
22536J3Q6	CR AG CIB YCD	04/01/2026	12/10/2025	3.8500	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	1,197,777.78
05973RGN6	SANTANDER YCD	04/01/2026	09/18/2025	4.0200	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	2,177,500.00
90275DUP3	UBS YCD	04/01/2026	04/16/2025	4.2300	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	4,112,500.00
87019WW92	SWEDBANK YCD	04/01/2026	11/05/2025	3.9200	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	1,600,666.67
86564TJL8	SUMI TRUST YCD	04/01/2026	12/09/2025	3.9000	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	1,224,166.67
65603BFF1	NORINCHUK YCD	04/01/2026	12/29/2025	3.8600	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	997,166.67
13606DNQ1	CIBC YCD	04/01/2026	09/17/2025	3.9900	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	2,172,333.33
89115D6V3	TORONTO YCD	04/01/2026	10/30/2025	3.9800	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	1,691,500.00
06745GCW9	BARCLAYS YCD	04/01/2026	04/08/2025	4.2300	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	4,206,500.00
23345HWW4	DNB YCD	04/01/2026	01/30/2026	3.6300	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	615,083.33
83369XZ84	SOC GEN YCD	04/01/2026	09/26/2025	3.9900	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	2,072,583.33
06367DQA6	MONTREAL YCD	04/01/2026	04/17/2025	4.2600	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	4,129,833.33
63307UQR5	NB CANADA YCD	04/01/2026	07/03/2025	4.1200	100,000,000.00	100,000,000.00	3.8100	1.000000000 MESIROW	100,000,000.00	3,112,888.89
23345HXD5	DNB YCD	04/03/2026	03/11/2026	3.6000	100,000,000.00	100,000,000.00	3.8100	0.999987891 MESIROW	99,998,789.14	210,000.00
4823TDV32	KBC YCD	04/06/2026	02/25/2026	3.6400	100,000,000.00	100,000,000.00	3.8100	0.999974530 MESIROW	99,997,452.97	353,888.89
60701ABN2	MIZUHO YCD	04/06/2026	03/12/2026	3.6400	100,000,000.00	100,000,000.00	3.8100	0.999975332 MESIROW	99,997,533.18	202,222.22
05593DM26	BNP YCD	04/08/2026	01/16/2026	3.7400	100,000,000.00	100,000,000.00	3.8100	0.999980631 MESIROW	99,998,063.09	779,166.67

**OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026**

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
83369XZ92	SOC GEN YCD	04/24/2026	10/09/2025	3.9300	100,000,000.00	100,000,000.00	3.8100	1.000030356 MESIROW	100,003,035.58	1,899,500.00
86959TTJ5	SVENSKA YCD	04/24/2026	01/13/2026	3.7000	100,000,000.00	100,000,000.00	3.8100	0.999910426 MESIROW	99,991,042.64	801,666.67
65558WPF9	NORDEA ABP YCD	04/24/2026	10/08/2025	3.9200	100,000,000.00	100,000,000.00	3.8100	1.000023835 MESIROW	100,002,383.54	1,905,555.56
21684X5E2	RABOBANK YCD	04/24/2026	11/06/2025	3.9400	100,000,000.00	100,000,000.00	3.8100	1.000044053 MESIROW	100,004,405.30	1,597,888.89
55381BRC4	MUFG BK YCD	04/24/2026	12/30/2025	3.8000	100,000,000.00	100,000,000.00	3.8100	0.999970046 MESIROW	99,997,004.56	971,111.11
06745GEY3	BARCLAYS YCD	04/24/2026	10/09/2025	3.9900	100,000,000.00	100,000,000.00	3.8100	1.000067892 MESIROW	100,006,789.18	1,928,500.00
65603BHU6	NORINCHUK YCD	04/24/2026	03/17/2026	3.7800	100,000,000.00	100,000,000.00	3.8100	0.999977055 MESIROW	99,997,705.54	157,500.00
4823TDR29	KBC YCD	04/27/2026	01/13/2026	3.7500	100,000,000.00	100,000,000.00	3.8100	0.999934490 MESIROW	99,993,448.96	812,500.00
22536WNF9	CIC YCD	05/01/2026	10/30/2025	4.0100	100,000,000.00	100,000,000.00	3.8700	1.000061506 MESIROW	100,006,150.62	1,704,250.00
90275DVH0	UBS YCD	05/01/2026	10/07/2025	3.9600	100,000,000.00	100,000,000.00	3.8700	1.000012524 MESIROW	100,001,252.36	1,936,000.00
05593DL43	BNP YCD	05/01/2026	10/30/2025	3.9800	100,000,000.00	100,000,000.00	3.8700	1.000036996 MESIROW	100,003,699.65	1,691,500.00
60710T7C9	MIZUHO YCD	05/01/2026	10/30/2025	3.9800	100,000,000.00	100,000,000.00	3.8700	1.000036996 MESIROW	100,003,699.65	1,691,500.00
23345HXJ2	DNB YCD	05/01/2026	03/26/2026	3.6100	100,000,000.00	100,000,000.00	3.8700	0.999782096 MESIROW	99,978,209.57	60,166.67
05252WXJ7	ANZ YCD	05/01/2026	11/05/2025	3.7800	100,000,000.00	100,000,000.00	3.8700	0.999875623 MESIROW	99,987,562.32	1,543,500.00
83050YGF1	SE BANKEN YCD	05/04/2026	01/13/2026	3.7200	50,000,000.00	50,000,000.00	3.8700	0.999834494 MESIROW	49,991,724.71	403,000.00
83369XZC5	SOC GEN YCD	05/04/2026	11/05/2025	3.9500	100,000,000.00	100,000,000.00	3.8700	1.000016058 MESIROW	100,001,605.81	1,612,916.67
86564TKQ5	SUMI TRUST YCD	05/04/2026	01/14/2026	3.7600	100,000,000.00	100,000,000.00	3.8700	0.999871094 MESIROW	99,987,109.42	804,222.22
89115DMH6	TORONTO YCD	05/04/2026	12/23/2025	3.8400	100,000,000.00	100,000,000.00	3.8700	0.999935268 MESIROW	99,993,526.80	1,056,000.00
65603BHH5	NORINCHUK YCD	05/04/2026	03/05/2026	3.7600	100,000,000.00	100,000,000.00	3.8700	0.999889555 MESIROW	99,988,955.45	282,000.00
22536XCQ5	CR AG CIB YCD	05/05/2026	03/06/2026	3.6200	100,000,000.00	100,000,000.00	3.8700	0.999755228 MESIROW	99,975,522.77	261,444.44
06367DTA3	MONTREAL YCD	05/08/2026	11/10/2025	3.9600	100,000,000.00	100,000,000.00	3.8700	1.000030251 MESIROW	100,003,025.11	1,562,000.00
86565GVD9	SUMITOMO YCD	05/08/2026	10/30/2025	3.9900	100,000,000.00	100,000,000.00	3.8700	1.000055663 MESIROW	100,005,566.35	1,695,750.00
63873THL5	NATIXIS YCD	05/08/2026	11/06/2025	3.9600	100,000,000.00	100,000,000.00	3.8700	1.000028508 MESIROW	100,002,850.80	1,606,000.00
4823TDW49	KBC YCD	05/08/2026	03/13/2026	3.7900	100,000,000.00	100,000,000.00	3.8700	0.999910179 MESIROW	99,991,017.89	200,027.78

**OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026**

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
86564TLG6	SUMI TRUST YCD	05/27/2026	02/02/2026	3.7700	100,000,000.00	100,000,000.00	3.8700	0.999809029 MESIROW	99,980,902.93	607,388.89
05252WXL2	ANZ YCD	05/27/2026	12/11/2025	3.6500	100,000,000.00	100,000,000.00	3.8700	0.999592481 MESIROW	99,959,248.10	1,125,416.67
05593DLE1	BNP YCD	05/27/2026	11/13/2025	3.9400	100,000,000.00	100,000,000.00	3.8700	1.000017204 MESIROW	100,001,720.44	1,521,277.78
55381BRM2	MUFG BK YCD	05/27/2026	01/15/2026	3.7500	100,000,000.00	100,000,000.00	3.8700	0.999767077 MESIROW	99,976,707.72	791,666.67
22536J2A2	CR AG CIB YCD	05/27/2026	11/21/2025	3.9700	100,000,000.00	100,000,000.00	3.8700	1.000068178 MESIROW	100,006,817.79	1,444,638.89
65603BJD2	NORINCHUK YCD	05/27/2026	03/27/2026	3.8000	100,000,000.00	100,000,000.00	3.8700	0.999888604 MESIROW	99,988,860.45	52,777.78
06745GGM7	BARCLAYS YCD	05/27/2026	11/14/2025	4.0200	100,000,000.00	100,000,000.00	3.8700	1.000139724 MESIROW	100,013,972.40	1,541,000.00
65558WQP6	NORDEA ABP YCD	05/27/2026	11/19/2025	3.9600	100,000,000.00	100,000,000.00	3.8700	1.000051617 MESIROW	100,005,161.67	1,463,000.00
86959TSJ6	SVENSKA YCD	05/27/2026	11/24/2025	3.9300	100,000,000.00	100,000,000.00	3.8700	1.000009159 MESIROW	100,000,915.87	1,397,333.33
63307UQT1	NB CANADA YCD	05/29/2026	11/04/2025	3.8200	100,000,000.00	100,000,000.00	3.8700	0.999822633 MESIROW	99,982,263.31	1,570,444.44
89115DTZ9	TORONTO YCD	06/01/2026	02/19/2026	3.7500	100,000,000.00	100,000,000.00	3.8200	0.999854685 MESIROW	99,985,468.53	427,083.33
78015JV87	RB CANADA YCD	06/01/2026	12/09/2025	3.8500	100,000,000.00	100,000,000.00	3.8200	0.999972788 MESIROW	99,997,278.78	1,208,472.22
22536WN44	CIC YCD	06/01/2026	12/11/2025	3.8800	100,000,000.00	100,000,000.00	3.8200	1.000024075 MESIROW	100,002,407.48	1,196,333.33
55381BSY5	MUFG BK YCD	06/05/2026	03/11/2026	3.7700	100,000,000.00	100,000,000.00	3.8200	0.999895276 MESIROW	99,989,527.64	219,916.67
05252WXP3	ANZ YCD	06/08/2026	01/15/2026	3.6500	100,000,000.00	100,000,000.00	3.8200	0.999625988 MESIROW	99,962,598.77	770,555.56
65558WRC4	NORDEA ABP YCD	06/08/2026	12/11/2025	3.7200	100,000,000.00	100,000,000.00	3.8200	0.999730295 MESIROW	99,973,029.48	1,147,000.00
06745GHL8	BARCLAYS YCD	06/29/2026	12/23/2025	3.8800	100,000,000.00	100,000,000.00	3.8200	1.000047122 MESIROW	100,004,712.20	1,067,000.00
4823TDW80	KBC YCD	06/29/2026	03/24/2026	3.9800	100,000,000.00	100,000,000.00	3.8200	1.000383580 MESIROW	100,038,358.05	88,444.44
86959TUN4	SVENSKA YCD	06/30/2026	03/11/2026	3.7000	100,000,000.00	100,000,000.00	3.8400	0.999632805 MESIROW	99,963,280.51	215,833.33
21684LX9	RABOBANK YCD	06/30/2026	09/11/2025	3.9100	100,000,000.00	100,000,000.00	3.8400	0.999964720 MESIROW	99,996,472.00	2,193,944.44
20271EP60	CB AUS YCD	07/01/2026	07/01/2025	4.0000	100,000,000.00	100,000,000.00	3.8400	1.000107883 MESIROW	100,010,788.32	3,044,444.44
22536XDA9	CR AG CIB YCD	07/01/2026	03/13/2026	3.7300	100,000,000.00	100,000,000.00	3.8400	0.999705693 MESIROW	99,970,569.25	196,861.11
05973RJN3	SANTANDER YCD	07/01/2026	01/14/2026	3.7700	100,000,000.00	100,000,000.00	3.8400	0.999747238 MESIROW	99,974,723.82	806,361.11
05252WXM0	ANZ YCD	07/01/2026	12/29/2025	3.6000	100,000,000.00	100,000,000.00	3.8400	0.999309761 MESIROW	99,930,976.13	930,000.00

**OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026**

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
23345HWZ7	DNB YCD	07/01/2026	02/27/2026	3.6700	100,000,000.00	100,000,000.00	3.8400	0.999542068 MESIROW	99,954,206.79	336,416.67
05593DLU5	BNP YCD	07/01/2026	01/08/2026	3.7800	100,000,000.00	100,000,000.00	3.8400	0.999766011 MESIROW	99,976,601.10	871,500.00
06418NJN3	SCOTIA YCD	07/01/2026	09/25/2025	3.9200	100,000,000.00	100,000,000.00	3.8400	1.000003482 MESIROW	100,000,348.22	2,047,111.11
13606DLN0	CIBC YCD	07/01/2026	06/30/2025	4.2100	100,000,000.00	100,000,000.00	3.8400	1.000617124 MESIROW	100,061,712.39	3,215,972.22
06745GHA2	BARCLAYS YCD	07/01/2026	11/20/2025	4.0000	100,000,000.00	100,000,000.00	3.8400	1.000259561 MESIROW	100,025,956.05	1,466,666.67
87019WY90	SWEDBANK YCD	07/01/2026	12/18/2025	3.7400	100,000,000.00	100,000,000.00	3.8400	0.999645785 MESIROW	99,964,578.53	1,080,444.44
65558WTH1	NORDEA ABP YCD	07/01/2026	02/27/2026	3.7300	100,000,000.00	100,000,000.00	3.8400	0.999691748 MESIROW	99,969,174.78	341,916.67
83369XZL5	SOC GEN YCD	07/01/2026	12/09/2025	3.8700	100,000,000.00	100,000,000.00	3.8400	0.999958326 MESIROW	99,995,832.61	1,214,750.00
90275DVM9	UBS YCD	07/01/2026	11/05/2025	3.9600	100,000,000.00	100,000,000.00	3.8400	1.000144969 MESIROW	100,014,496.94	1,617,000.00
63307UQU8	NB CANADA YCD	07/01/2026	12/09/2025	3.7700	100,000,000.00	100,000,000.00	3.8400	0.999710996 MESIROW	99,971,099.59	1,183,361.11
83050YGW4	SE BANKEN YCD	07/01/2026	03/16/2026	3.8600	100,000,000.00	100,000,000.00	3.8400	1.000033577 MESIROW	100,003,357.73	171,555.56
86564TMP5	SUMI TRUST YCD	07/01/2026	02/25/2026	3.7500	100,000,000.00	100,000,000.00	3.8400	0.999739638 MESIROW	99,973,963.84	364,583.33
89115DPD2	TORONTO YCD	07/01/2026	01/14/2026	3.8100	100,000,000.00	100,000,000.00	3.8400	0.999846555 MESIROW	99,984,655.49	814,916.67
78015JQG5	RB CANADA YCD	07/01/2026	10/09/2025	3.9100	100,000,000.00	100,000,000.00	3.8400	0.999993567 MESIROW	99,999,356.71	1,889,833.33
63873TJM1	NATIXIS YCD	07/01/2026	12/09/2025	3.9000	100,000,000.00	100,000,000.00	3.8400	1.000032525 MESIROW	100,003,252.52	1,224,166.67
55381BTJ7	MUFG BK YCD	07/06/2026	03/25/2026	3.8700	100,000,000.00	100,000,000.00	3.8400	1.000071562 MESIROW	100,007,156.16	75,250.00
86565GWU0	SUMITOMO YCD	07/10/2026	01/02/2026	3.7800	100,000,000.00	100,000,000.00	3.8400	0.999736464 MESIROW	99,973,646.44	934,500.00
60701A6A6	MIZUHO YCD	07/10/2026	01/13/2026	3.7700	100,000,000.00	100,000,000.00	3.8400	0.999721398 MESIROW	99,972,139.84	816,833.33
65558WSG4	NORDEA ABP YCD	07/17/2026	01/16/2026	3.7200	100,000,000.00	100,000,000.00	3.8400	0.999559903 MESIROW	99,955,990.30	775,000.00
86564TNU3	SUMI TRUST YCD	07/17/2026	03/24/2026	3.9700	100,000,000.00	100,000,000.00	3.8400	1.000372073 MESIROW	100,037,207.32	88,222.22
06745GHW4	BARCLAYS YCD	07/17/2026	03/26/2026	4.0000	100,000,000.00	100,000,000.00	3.8400	1.000462666 MESIROW	100,046,266.61	66,666.67
06367DTZ8	MONTREAL YCD	07/17/2026	01/13/2026	3.8000	100,000,000.00	100,000,000.00	3.8400	0.999789543 MESIROW	99,978,954.33	823,333.33
13606DRP9	CIBC YCD	07/24/2026	01/05/2026	3.7600	100,000,000.00	100,000,000.00	3.8400	0.999641799 MESIROW	99,964,179.86	898,222.22
87019W3K9	SWEDBANK YCD	07/24/2026	02/25/2026	3.7000	100,000,000.00	100,000,000.00	3.8400	0.999518776 MESIROW	99,951,877.61	359,722.22

**OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026**

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
83369XZR2	SOC GEN YCD	07/24/2026	01/09/2026	3.7500	100,000,000.00	100,000,000.00	3.8400	0.999615805 MESIROW	99,961,580.51	854,166.67
21684X6E1	RABOBANK YCD	07/24/2026	01/21/2026	3.7500	100,000,000.00	100,000,000.00	3.8400	0.999630823 MESIROW	99,963,082.25	729,166.67
78015JR41	RB CANADA YCD	07/29/2026	10/20/2025	3.7500	100,000,000.00	100,000,000.00	3.8400	0.999493408 MESIROW	99,949,340.81	1,697,916.67
22536J5X9	CR AG CIB YCD	07/31/2026	01/14/2026	3.8100	100,000,000.00	100,000,000.00	3.8600	0.999729725 MESIROW	99,972,972.46	814,916.67
83369XZT8	SOC GEN YCD	08/03/2026	01/30/2026	3.7300	100,000,000.00	100,000,000.00	3.8600	0.999475169 MESIROW	99,947,516.85	632,027.78
63873TLH9	NATIXIS YCD	08/03/2026	03/05/2026	3.8100	100,000,000.00	100,000,000.00	3.8600	0.999792544 MESIROW	99,979,254.40	285,750.00
05973RJQ6	SANTANDER YCD	08/03/2026	01/21/2026	3.7500	100,000,000.00	100,000,000.00	3.8600	0.999530408 MESIROW	99,953,040.78	729,166.67
06367DU52	MONTREAL YCD	08/03/2026	01/22/2026	3.7700	100,000,000.00	100,000,000.00	3.8600	0.999599257 MESIROW	99,959,925.66	722,583.33
53947B4Q0	LLOYDS YCD	08/03/2026	10/17/2025	3.7700	100,000,000.00	100,000,000.00	3.8600	0.999465972 MESIROW	99,946,597.17	1,738,388.89
06418NJT0	SCOTIA YCD	08/03/2026	11/04/2025	3.9100	100,000,000.00	100,000,000.00	3.8600	0.999959048 MESIROW	99,995,904.80	1,607,444.44
87019W3E3	SWEDBANK YCD	08/03/2026	02/10/2026	3.6700	100,000,000.00	100,000,000.00	3.8600	0.999287261 MESIROW	99,928,726.14	509,722.22
63254B2R6	NAT AUB YCD	08/03/2026	03/12/2026	3.8000	100,000,000.00	100,000,000.00	3.8600	0.999768345 MESIROW	99,976,834.49	211,111.11
60701ACF8	MIZUHO YCD	08/03/2026	03/25/2026	3.9500	100,000,000.00	100,000,000.00	3.8600	1.000295855 MESIROW	100,029,585.47	76,805.56
05593DN66	BNP YCD	08/14/2026	03/06/2026	3.8100	100,000,000.00	100,000,000.00	3.8600	0.999775913 MESIROW	99,977,591.33	275,166.67
63254B2N5	NAT AUB YCD	08/14/2026	03/10/2026	3.7800	100,000,000.00	100,000,000.00	3.8600	0.999671320 MESIROW	99,967,132.04	231,000.00
05252WXS7	ANZ YCD	08/14/2026	02/24/2026	3.6300	100,000,000.00	100,000,000.00	3.8600	0.999098012 MESIROW	99,909,801.20	363,000.00
87019W4A0	SWEDBANK YCD	08/26/2026	03/24/2026	3.9400	100,000,000.00	100,000,000.00	3.8600	1.000308012 MESIROW	100,030,801.17	87,555.56
89115M2J4	TORONTO YCD	08/26/2026	03/10/2026	3.7800	100,000,000.00	100,000,000.00	3.8600	0.999642558 MESIROW	99,964,255.78	231,000.00
22536WPY6	CIC YCD	08/26/2026	02/17/2026	3.7400	100,000,000.00	100,000,000.00	3.8600	0.999448285 MESIROW	99,944,828.51	446,722.22
13606DTC6	CIBC YCD	09/09/2026	03/03/2026	3.7800	100,000,000.00	100,000,000.00	3.9600	0.999156020 MESIROW	99,915,601.99	304,500.00
63254B2M7	NAT AUB YCD	09/09/2026	03/03/2026	3.7000	100,000,000.00	100,000,000.00	3.9600	0.998805590 MESIROW	99,880,558.96	298,055.56
86565GZC7	SUMITOMO YCD	09/09/2026	03/02/2026	3.7400	100,000,000.00	100,000,000.00	3.9600	0.998978997 MESIROW	99,897,899.69	311,666.67
78015JWG8	RB CANADA YCD	09/09/2026	12/29/2025	3.7400	100,000,000.00	100,000,000.00	3.9600	0.998865102 MESIROW	99,886,510.20	966,166.67
06367DUN3	MONTREAL YCD	09/11/2026	03/11/2026	3.8300	100,000,000.00	100,000,000.00	3.9600	0.999382404 MESIROW	99,938,240.38	223,416.67

**OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026**

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
83050YGL8	SE BANKEN YCD	09/11/2026	02/11/2026	3.6800	100,000,000.00	100,000,000.00	3.9600	0.998666326 MESIROW	99,866,632.56	500,888.89
05973RKR2	SANTANDER YCD	09/11/2026	03/10/2026	3.8600	100,000,000.00	100,000,000.00	3.9600	0.999513648 MESIROW	99,951,364.76	235,888.89
22536WQD1	CIC YCD	09/11/2026	03/05/2026	3.7900	100,000,000.00	100,000,000.00	3.9600	0.999193768 MESIROW	99,919,376.75	284,250.00
83050YGS3	SE BANKEN YCD	09/15/2026	03/10/2026	3.8000	100,000,000.00	100,000,000.00	3.9600	0.999229277 MESIROW	99,922,927.67	232,222.22
53947B5P1	LLOYDS YCD	09/25/2026	02/27/2026	3.7600	100,000,000.00	100,000,000.00	3.9600	0.998969622 MESIROW	99,896,962.15	344,666.67
05252WXX6	ANZ YCD	09/25/2026	03/25/2026	3.7500	100,000,000.00	100,000,000.00	3.9600	0.998973293 MESIROW	99,897,329.31	72,916.67
05593DNF6	BNP YCD	09/25/2026	03/19/2026	3.9800	100,000,000.00	100,000,000.00	3.9600	1.000069007 MESIROW	100,006,900.70	143,722.22
06745GHQ7	BARCLAYS YCD	09/25/2026	03/10/2026	3.8800	100,000,000.00	100,000,000.00	3.9600	0.999568895 MESIROW	99,956,889.48	237,111.11
83371RJX6	SOC GEN YCD	09/28/2026	02/24/2026	3.7400	100,000,000.00	100,000,000.00	3.9800	0.998750440 MESIROW	99,875,044.02	374,000.00
63873TLC0	NATIXIS YCD	09/28/2026	03/02/2026	3.7700	100,000,000.00	100,000,000.00	3.9800	0.998909188 MESIROW	99,890,918.80	314,166.67
86565GZK9	SUMITOMO YCD	09/28/2026	03/13/2026	3.9000	100,000,000.00	100,000,000.00	3.9800	0.999567643 MESIROW	99,956,764.31	205,833.33
06418NKL5	SCOTIA YCD	09/28/2026	11/18/2025	3.8900	100,000,000.00	100,000,000.00	3.9800	0.999276261 MESIROW	99,927,626.15	1,447,944.44
21684X6S0	RABOBANK YCD	09/28/2026	02/27/2026	3.7400	100,000,000.00	100,000,000.00	3.9800	0.998756521 MESIROW	99,875,652.14	342,833.33
05973RKX9	SANTANDER YCD	09/28/2026	03/26/2026	4.0200	100,000,000.00	100,000,000.00	3.9800	1.000183025 MESIROW	100,018,302.48	67,000.00
06367DUG8	MONTREAL YCD	09/28/2026	03/03/2026	3.8000	100,000,000.00	100,000,000.00	3.9800	0.999057833 MESIROW	99,905,783.30	306,111.11
13606DUH3	CIBC YCD	09/28/2026	03/27/2026	4.0200	100,000,000.00	100,000,000.00	3.9800	1.000185204 MESIROW	100,018,520.36	55,833.33
06745GFC0	BARCLAYS YCD	10/01/2026	10/20/2025	3.8400	100,000,000.00	100,000,000.00	3.9800	0.998957660 MESIROW	99,895,766.04	1,738,666.67
63307UQV6	NB CANADA YCD	10/01/2026	01/15/2026	3.6500	100,000,000.00	100,000,000.00	3.9800	0.998202961 MESIROW	99,820,296.09	770,555.56
20271EQ36	CB AUS YCD	10/01/2026	09/18/2025	3.6700	100,000,000.00	100,000,000.00	3.9800	0.998061203 MESIROW	99,806,120.31	1,987,916.67
83050YGZ7	SE BANKEN YCD	10/01/2026	03/23/2026	4.0400	50,000,000.00	50,000,000.00	3.9800	1.000278923 MESIROW	50,013,946.15	50,500.00
06418NPN6	SCOTIA YCD	10/26/2026	03/23/2026	4.0300	100,000,000.00	100,000,000.00	3.9800	1.000259748 MESIROW	100,025,974.78	100,750.00
53947B5B2	LLOYDS YCD	10/28/2026	12/09/2025	3.8500	100,000,000.00	100,000,000.00	4.0500	0.998581347 MESIROW	99,858,134.74	1,208,472.22
83050YGQ7	SE BANKEN YCD	10/28/2026	03/02/2026	3.7200	100,000,000.00	100,000,000.00	4.0500	0.998047881 MESIROW	99,804,788.13	310,000.00
90275DVS6	UBS YCD	10/28/2026	01/20/2026	3.8300	100,000,000.00	100,000,000.00	4.0500	0.998571950 MESIROW	99,857,195.03	755,361.11

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06418NLP5	SCOTIA YCD	11/02/2026	12/12/2025	3.7800	100,000,000.00	100,000,000.00	4.0500	0.998152813 MESIROW	99,815,281.32	1,155,000.00
20271ER84	CB AUS YCD	11/02/2026	11/06/2025	3.7000	100,000,000.00	100,000,000.00	4.0500	0.997604711 MESIROW	99,760,471.14	1,500,555.56
20271ES75	CB AUS YCD	12/23/2026	12/18/2025	3.5700	100,000,000.00	100,000,000.00	4.0100	0.996545661 MESIROW	99,654,566.07	1,031,333.33
90275DWA4	UBS YCD	01/04/2027	03/05/2026	3.8100	100,000,000.00	100,000,000.00	3.9900	0.998566135 MESIROW	99,856,613.54	285,750.00
78015JXC6	RB CANADA YCD	01/04/2027	01/22/2026	3.7000	100,000,000.00	100,000,000.00	3.9900	0.997615519 MESIROW	99,761,551.93	709,166.67
53947B5R7	LLOYDS YCD	01/04/2027	03/10/2026	3.8200	100,000,000.00	100,000,000.00	3.9900	0.998656684 MESIROW	99,865,668.39	233,444.44
06418NMP4	SCOTIA YCD	01/04/2027	02/09/2026	3.6600	100,000,000.00	100,000,000.00	3.9900	0.997372855 MESIROW	99,737,285.49	518,500.00
06367DUU7	MONTREAL YCD	01/04/2027	03/23/2026	4.0800	100,000,000.00	100,000,000.00	3.9900	1.000643737 MESIROW	100,064,373.75	102,000.00
63873TLP1	NATIXIS YCD	01/04/2027	03/19/2026	4.0500	100,000,000.00	100,000,000.00	3.9900	1.000405769 MESIROW	100,040,576.89	146,250.00
20271ET58	CB AUS YCD	01/27/2027	01/29/2026	3.6100	100,000,000.00	100,000,000.00	3.9900	0.996724635 MESIROW	99,672,463.50	621,722.22
90275DWG1	UBS YCD	02/26/2027	03/27/2026	4.1800	100,000,000.00	100,000,000.00	4.0200	1.001397981 MESIROW	100,139,798.11	58,055.56
13606DSU7	CIBC YCD	02/26/2027	02/25/2026	3.7200	100,000,000.00	100,000,000.00	4.0200	0.997211072 MESIROW	99,721,107.21	361,666.67
20271ET74	CB AUS YCD	02/26/2027	03/04/2026	3.5900	100,000,000.00	100,000,000.00	4.0200	0.996087786 MESIROW	99,608,778.57	279,222.22
06418NNH1	SCOTIA YCD	02/26/2027	02/25/2026	3.7100	100,000,000.00	100,000,000.00	4.0200	0.997122751 MESIROW	99,712,275.14	360,694.44
					15,700,000,000.00	15,700,000,000.00			15,693,669,516.66	155,684,361.13
AIP:				0.00						
Book + AIP:				15,700,000,000.00		CD YANKEE				

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
67983UD18	OLD LINE CP	04/01/2026	0.0000	50,000,000.00	49,446,444.44	0.0371	0	MESIROW	50,000,000.00
53127UD15	LIBERTY CP	04/01/2026	0.0000	50,000,000.00	49,250,583.33	0.0371	0	MESIROW	50,000,000.00
82124MD15	SHEFFIELD CP	04/01/2026	0.0000	50,000,000.00	49,679,666.67	0.0371	0	MESIROW	50,000,000.00
63873KD12	NATIXIS NY CP	04/01/2026	0.0000	100,000,000.00	97,296,055.56	0.0371	0	MESIROW	100,000,000.00
92512MD14	VERSAILLES CP	04/01/2026	0.0000	100,000,000.00	98,822,166.66	0.0371	0	MESIROW	100,000,000.00
15963UD11	CHARIOT CP	04/01/2026	0.0000	100,000,000.00	99,400,666.66	0.0371	0	MESIROW	100,000,000.00
04821UD17	ATLANTIC CP	04/01/2026	0.0000	100,000,000.00	99,036,916.66	0.0371	0	MESIROW	100,000,000.00
45685RD12	ING FDL CP	04/01/2026	0.0000	100,000,000.00	97,069,444.44	0.0371	0	MESIROW	100,000,000.00
59157UD15	METLIFE STF CP	04/01/2026	0.0000	100,000,000.00	98,730,000.00	0.0371	0	MESIROW	100,000,000.00
88602UD15	THUNDER CP	04/01/2026	0.0000	50,000,000.00	49,635,138.89	0.0371	0	MESIROW	50,000,000.00
62479MD34	MUFG BK CP	04/03/2026	0.0000	100,000,000.00	99,757,333.34	0.0371	2	MESIROW	99,979,388.89
22533UD34	CR AG NY CP	04/03/2026	0.0000	100,000,000.00	99,819,000.00	0.0371	2	MESIROW	99,979,388.89
1247P3D66	CAFCO CP	04/06/2026	0.0000	50,000,000.00	49,422,500.00	0.0371	5	MESIROW	49,974,236.11
53127UD64	LIBERTY CP	04/06/2026	0.0000	50,000,000.00	49,428,500.00	0.0371	5	MESIROW	49,974,236.11
22533UD67	CR AG NY CP	04/06/2026	0.0000	100,000,000.00	99,310,555.56	0.0371	5	MESIROW	99,948,472.22
30601WD63	FAIRWAY CP	04/06/2026	0.0000	50,000,000.00	49,335,222.22	0.0371	5	MESIROW	49,974,236.11
93114FD68	WALMART CP	04/06/2026	0.0000	100,000,000.00	99,866,750.00	0.0371	5	MESIROW	99,948,472.22
47816GD89	JOHNSON CP	04/08/2026	0.0000	100,000,000.00	99,388,305.56	0.0371	7	MESIROW	99,927,861.11
03785EDL5	APPLE CP	04/20/2026	0.0000	50,000,000.00	49,822,083.33	0.0371	19	MESIROW	49,902,097.22
15963UDQ6	CHARIOT CP	04/24/2026	0.0000	50,000,000.00	49,831,111.11	0.0371	23	MESIROW	49,881,486.11
64952YDQ9	NYLIFE STF CP	04/24/2026	0.0000	50,000,000.00	49,476,763.89	0.0371	23	MESIROW	49,881,486.11
63873KDQ7	NATIXIS NY CP	04/24/2026	0.0000	100,000,000.00	97,838,638.88	0.0371	23	MESIROW	99,762,972.22
38346MDQ4	GOTHAM CP	04/24/2026	0.0000	50,000,000.00	49,362,888.89	0.0371	23	MESIROW	49,881,486.11
13609CDQ1	CIBC HLD CP	04/24/2026	0.0000	50,000,000.00	49,044,333.33	0.0371	23	MESIROW	49,881,486.11

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
45685RDQ7	ING FDL CP	04/24/2026	0.0000	100,000,000.00	96,865,000.00	0.0371	23	MESIROW	99,762,972.22
24422MDT5	DEERE CAP CP	04/27/2026	0.0000	50,000,000.00	49,830,416.67	0.0371	26	MESIROW	49,866,027.78
30601WDT3	FAIRWAY CP	04/27/2026	0.0000	50,000,000.00	49,175,500.00	0.0371	26	MESIROW	49,866,027.78
15963UDT0	CHARIOT CP	04/27/2026	0.0000	50,000,000.00	49,815,277.78	0.0371	26	MESIROW	49,866,027.78
2546R3DT8	DISNEY CP	04/27/2026	0.0000	100,000,000.00	97,838,888.88	0.0371	26	MESIROW	99,732,055.56
60689GDT0	MIZUHO NY CP	04/27/2026	0.0000	100,000,000.00	99,026,250.00	0.0371	26	MESIROW	99,732,055.56
15963UE10	CHARIOT CP	05/01/2026	0.0000	50,000,000.00	49,710,666.67	0.0380	30	MESIROW	49,841,666.67
45685RE11	ING FDL CP	05/01/2026	0.0000	100,000,000.00	97,029,666.66	0.0380	30	MESIROW	99,683,333.33
47816GE13	JOHNSON CP	05/01/2026	0.0000	100,000,000.00	99,092,527.78	0.0380	30	MESIROW	99,683,333.33
53127UE14	LIBERTY CP	05/01/2026	0.0000	50,000,000.00	49,532,361.11	0.0380	30	MESIROW	49,841,666.67
38346ME18	GOTHAM CP	05/01/2026	0.0000	50,000,000.00	49,479,569.44	0.0380	30	MESIROW	49,841,666.67
62479ME17	MUFG BK CP	05/01/2026	0.0000	100,000,000.00	98,887,000.00	0.0380	30	MESIROW	99,683,333.33
88602UE14	THUNDER CP	05/01/2026	0.0000	50,000,000.00	49,302,083.33	0.0380	30	MESIROW	49,841,666.67
86563HE14	SUMI TRUST CP	05/01/2026	0.0000	50,000,000.00	49,458,958.33	0.0380	30	MESIROW	49,841,666.67
93114FE18	WALMART CP	05/01/2026	0.0000	100,000,000.00	99,627,000.00	0.0380	30	MESIROW	99,683,333.33
59157UE14	METLIFE STF CP	05/01/2026	0.0000	50,000,000.00	49,293,555.56	0.0380	30	MESIROW	49,841,666.67
83369CE18	SOC GEN NY CP	05/01/2026	0.0000	100,000,000.00	98,607,194.44	0.0380	30	MESIROW	99,683,333.33
69448XE16	PACLIFE STF CP	05/01/2026	0.0000	50,000,000.00	49,273,138.89	0.0380	30	MESIROW	49,841,666.67
71344UE13	PEPSICO CP	05/01/2026	0.0000	50,000,000.00	49,513,250.00	0.0380	30	MESIROW	49,841,666.67
09659CE46	BNP NY CP	05/04/2026	0.0000	100,000,000.00	99,041,722.22	0.0380	33	MESIROW	99,651,666.67
82124ME48	SHEFFIELD CP	05/04/2026	0.0000	100,000,000.00	99,318,000.00	0.0380	33	MESIROW	99,651,666.67
92512ME47	VERSAILLES CP	05/04/2026	0.0000	50,000,000.00	49,440,500.00	0.0380	33	MESIROW	49,825,833.33
60689GE44	MIZUHO NY CP	05/04/2026	0.0000	100,000,000.00	99,087,750.00	0.0380	33	MESIROW	99,651,666.67
45685REB9	ING FDL CP	05/11/2026	0.0000	100,000,000.00	97,902,333.34	0.0380	40	MESIROW	99,577,777.78

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
53127UES5	LIBERTY CP	05/26/2026	0.0000	50,000,000.00	49,323,166.67	0.0380	55	MESIROW	49,709,722.22
04821UET5	ATLANTIC CP	05/27/2026	0.0000	50,000,000.00	49,554,472.22	0.0380	56	MESIROW	49,704,444.44
45685RET0	ING FDL CP	05/27/2026	0.0000	100,000,000.00	98,786,861.12	0.0380	56	MESIROW	99,408,888.89
69448XET5	PACLIFE STF CP	05/27/2026	0.0000	50,000,000.00	49,411,000.00	0.0380	56	MESIROW	49,704,444.44
47816GET2	JOHNSON CP	05/27/2026	0.0000	50,000,000.00	49,378,472.22	0.0380	56	MESIROW	49,704,444.44
89233HET7	TOYOTA CP	05/27/2026	0.0000	150,000,000.00	147,198,666.66	0.0380	56	MESIROW	149,113,333.33
24422MET4	DEERE CAP CP	05/27/2026	0.0000	50,000,000.00	49,542,472.22	0.0380	56	MESIROW	49,704,444.44
83369CET7	SOC GEN NY CP	05/27/2026	0.0000	100,000,000.00	98,243,166.66	0.0380	56	MESIROW	99,408,888.89
67983UEV1	OLD LINE CP	05/29/2026	0.0000	50,000,000.00	49,415,750.00	0.0380	58	MESIROW	49,693,888.89
38346MEV2	GOTHAM CP	05/29/2026	0.0000	50,000,000.00	49,519,500.00	0.0380	58	MESIROW	49,693,888.89
78015DEV8	RBC NY CP	05/29/2026	0.0000	100,000,000.00	97,819,027.78	0.0380	58	MESIROW	99,387,777.78
82124MEV8	SHEFFIELD CP	05/29/2026	0.0000	100,000,000.00	98,984,611.12	0.0380	58	MESIROW	99,387,777.78
2546R3EV2	DISNEY CP	05/29/2026	0.0000	50,000,000.00	49,351,111.11	0.0380	58	MESIROW	49,693,888.89
83369CF17	SOC GEN NY CP	06/01/2026	0.0000	100,000,000.00	98,787,750.00	0.0386	61	MESIROW	99,345,944.44
92512MF12	VERSAILLES CP	06/01/2026	0.0000	50,000,000.00	49,413,819.44	0.0386	61	MESIROW	49,672,972.22
47816GF12	JOHNSON CP	06/01/2026	0.0000	100,000,000.00	98,780,250.00	0.0386	61	MESIROW	99,345,944.44
86563HF13	SUMI TRUST CP	06/01/2026	0.0000	50,000,000.00	49,535,000.00	0.0386	61	MESIROW	49,672,972.22
86563HF88	SUMI TRUST CP	06/08/2026	0.0000	100,000,000.00	99,066,222.22	0.0386	68	MESIROW	99,270,888.89
40060XF88	GTA CP	06/08/2026	0.0000	50,000,000.00	49,537,694.44	0.0386	68	MESIROW	49,635,444.44
04821UF80	ATLANTIC CP	06/08/2026	0.0000	50,000,000.00	49,526,569.44	0.0386	68	MESIROW	49,635,444.44
1247P3FV9	CAFCO CP	06/29/2026	0.0000	50,000,000.00	49,454,583.33	0.0386	89	MESIROW	49,522,861.11
47816GFV6	JOHNSON CP	06/29/2026	0.0000	100,000,000.00	98,739,333.34	0.0386	89	MESIROW	99,045,722.22
62479MFV0	MUFG BK CP	06/29/2026	0.0000	100,000,000.00	98,863,000.00	0.0386	89	MESIROW	99,045,722.22
83369CFV1	SOC GEN NY CP	06/29/2026	0.0000	100,000,000.00	98,285,833.34	0.0386	89	MESIROW	99,045,722.22

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
78015DFV7	RBC NY CP	06/29/2026	0.0000	100,000,000.00	97,974,666.66	0.0386	89	MESIROW	99,045,722.22
71344UFV6	PEPSICO CP	06/29/2026	0.0000	100,000,000.00	98,926,666.66	0.0386	89	MESIROW	99,045,722.22
89233HG16	TOYOTA CP	07/01/2026	0.0000	100,000,000.00	97,830,416.66	0.0385	91	MESIROW	99,026,805.56
88602UG12	THUNDER CP	07/01/2026	0.0000	50,000,000.00	49,108,250.00	0.0385	91	MESIROW	49,513,402.78
60689GG18	MIZUHO NY CP	07/01/2026	0.0000	100,000,000.00	98,882,916.66	0.0385	91	MESIROW	99,026,805.56
45685RG19	ING FDL CP	07/01/2026	0.0000	100,000,000.00	97,979,583.34	0.0385	91	MESIROW	99,026,805.56
1247P3G14	CAFCO CP	07/01/2026	0.0000	100,000,000.00	98,647,000.00	0.0385	91	MESIROW	99,026,805.56
06417KG11	SCOTIA NY CP	07/01/2026	0.0000	100,000,000.00	98,272,444.44	0.0385	91	MESIROW	99,026,805.56
47816GG11	JOHNSON CP	07/01/2026	0.0000	100,000,000.00	98,742,777.78	0.0385	91	MESIROW	99,026,805.56
59157UG12	METLIFE STF CP	07/01/2026	0.0000	50,000,000.00	49,000,361.11	0.0385	91	MESIROW	49,513,402.78
53127UG61	LIBERTY CP	07/06/2026	0.0000	50,000,000.00	49,352,430.56	0.0385	96	MESIROW	49,486,666.67
47816GG60	JOHNSON CP	07/06/2026	0.0000	100,000,000.00	98,491,250.00	0.0385	96	MESIROW	98,973,333.33
2546R3G65	DISNEY CP	07/06/2026	0.0000	100,000,000.00	98,746,111.12	0.0385	96	MESIROW	98,973,333.33
71344UG60	PEPSICO CP	07/06/2026	0.0000	100,000,000.00	98,710,833.34	0.0385	96	MESIROW	98,973,333.33
82124MG61	SHEFFIELD CP	07/06/2026	0.0000	100,000,000.00	98,722,388.88	0.0385	96	MESIROW	98,973,333.33
2546R3GA6	DISNEY CP	07/10/2026	0.0000	100,000,000.00	98,729,166.66	0.0385	100	MESIROW	98,930,555.56
59157UGA2	METLIFE STF CP	07/10/2026	0.0000	100,000,000.00	98,134,416.66	0.0385	100	MESIROW	98,930,555.56
67983UGA5	OLD LINE CP	07/10/2026	0.0000	50,000,000.00	49,057,000.00	0.0385	100	MESIROW	49,465,277.78
38346MGD0	GOTHAM CP	07/13/2026	0.0000	50,000,000.00	49,350,694.44	0.0385	103	MESIROW	49,449,236.11
04821UGD8	ATLANTIC CP	07/13/2026	0.0000	50,000,000.00	49,363,000.00	0.0385	103	MESIROW	49,449,236.11
88602UGH7	THUNDER CP	07/17/2026	0.0000	100,000,000.00	98,688,000.00	0.0385	107	MESIROW	98,855,694.44
1247P3GH9	CAFCO CP	07/17/2026	0.0000	50,000,000.00	49,284,444.44	0.0385	107	MESIROW	49,427,847.22
47816GGH6	JOHNSON CP	07/17/2026	0.0000	100,000,000.00	98,441,944.44	0.0385	107	MESIROW	98,855,694.44
30601WGH6	FAIRWAY CP	07/17/2026	0.0000	50,000,000.00	49,237,388.89	0.0385	107	MESIROW	49,427,847.22

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
12619UGH8	CRC CP	07/17/2026	0.0000	100,000,000.00	98,770,138.88	0.0385	107	MESIROW	98,855,694.44
60689GGQ3	MIZUHO NY CP	07/24/2026	0.0000	100,000,000.00	98,063,055.56	0.0385	114	MESIROW	98,780,833.33
2546R3GQ1	DISNEY CP	07/24/2026	0.0000	100,000,000.00	98,645,333.34	0.0385	114	MESIROW	98,780,833.33
45685RGQ4	ING FDL CP	07/24/2026	0.0000	100,000,000.00	98,205,777.78	0.0385	114	MESIROW	98,780,833.33
67983UGQ0	OLD LINE CP	07/24/2026	0.0000	100,000,000.00	98,476,888.88	0.0385	114	MESIROW	98,780,833.33
59157UGQ7	METLIFE STF CP	07/24/2026	0.0000	50,000,000.00	49,204,097.22	0.0385	114	MESIROW	49,390,416.67
06417KGQ6	SCOTIA NY CP	07/24/2026	0.0000	100,000,000.00	98,350,888.88	0.0385	114	MESIROW	98,780,833.33
63873KGQ4	NATIXIS NY CP	07/24/2026	0.0000	100,000,000.00	98,015,722.22	0.0385	114	MESIROW	98,780,833.33
69448XGQ9	PACLIFE STF CP	07/24/2026	0.0000	50,000,000.00	49,095,333.33	0.0385	114	MESIROW	49,390,416.67
53127UGT1	LIBERTY CP	07/27/2026	0.0000	50,000,000.00	49,331,777.78	0.0385	117	MESIROW	49,374,375.00
30601WGT0	FAIRWAY CP	07/27/2026	0.0000	50,000,000.00	49,227,083.33	0.0385	117	MESIROW	49,374,375.00
06054PGV2	BOFA CP	07/29/2026	0.0000	100,000,000.00	97,155,277.78	0.0385	119	MESIROW	98,727,361.11
78015DHE3	RBC NY CP	08/14/2026	0.0000	100,000,000.00	98,139,722.22	0.0386	135	MESIROW	98,552,500.00
67983UHE6	OLD LINE CP	08/14/2026	0.0000	50,000,000.00	49,203,263.89	0.0386	135	MESIROW	49,276,250.00
59157UHE3	METLIFE STF CP	08/14/2026	0.0000	100,000,000.00	98,387,277.78	0.0386	135	MESIROW	98,552,500.00
63873KHE0	NATIXIS NY CP	08/14/2026	0.0000	100,000,000.00	98,119,166.66	0.0386	135	MESIROW	98,552,500.00
88602UHE3	THUNDER CP	08/14/2026	0.0000	50,000,000.00	49,090,222.22	0.0386	135	MESIROW	49,276,250.00
47816GHE2	JOHNSON CP	08/14/2026	0.0000	100,000,000.00	98,454,222.22	0.0386	135	MESIROW	98,552,500.00
30601WHE2	FAIRWAY CP	08/14/2026	0.0000	50,000,000.00	49,187,500.00	0.0386	135	MESIROW	49,276,250.00
2546R3HE7	DISNEY CP	08/14/2026	0.0000	100,000,000.00	98,370,166.66	0.0386	135	MESIROW	98,552,500.00
12619UHS3	CRC CP	08/26/2026	0.0000	100,000,000.00	98,149,777.78	0.0386	147	MESIROW	98,423,833.33
30601WHS1	FAIRWAY CP	08/26/2026	0.0000	50,000,000.00	49,067,347.22	0.0386	147	MESIROW	49,211,916.67
89233HHS6	TOYOTA CP	08/26/2026	0.0000	100,000,000.00	97,840,333.34	0.0386	147	MESIROW	98,423,833.33
78015DHS2	RBC NY CP	08/26/2026	0.0000	50,000,000.00	49,064,666.67	0.0386	147	MESIROW	49,211,916.67

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
83369CHS6	SOC GEN NY CP	08/26/2026	0.0000	100,000,000.00	98,191,111.12	0.0386	147	MESIROW	98,423,833.33
67983UJ20	OLD LINE CP	09/02/2026	0.0000	50,000,000.00	49,095,416.67	0.0389	154	MESIROW	49,167,972.22
06417KJ91	SCOTIA NY CP	09/09/2026	0.0000	100,000,000.00	98,052,083.34	0.0389	161	MESIROW	98,260,305.56
63873KJ99	NATIXIS NY CP	09/09/2026	0.0000	100,000,000.00	98,098,833.34	0.0389	161	MESIROW	98,260,305.56
59157UJ92	METLIFE STF CP	09/09/2026	0.0000	100,000,000.00	98,068,777.78	0.0389	161	MESIROW	98,260,305.56
83369CJ96	SOC GEN NY CP	09/09/2026	0.0000	100,000,000.00	98,134,333.34	0.0389	161	MESIROW	98,260,305.56
45685RJB4	ING FDL CP	09/11/2026	0.0000	100,000,000.00	98,063,250.00	0.0389	163	MESIROW	98,238,694.44
78015DK17	RBC NY CP	09/21/2026	0.0000	50,000,000.00	48,973,833.33	0.0389	173	MESIROW	49,065,319.44
71344UJM2	PEPSICO CP	09/21/2026	0.0000	100,000,000.00	98,195,166.67	0.0389	173	MESIROW	98,130,638.89
30601WJR1	FAIRWAY CP	09/25/2026	0.0000	50,000,000.00	48,990,208.33	0.0389	177	MESIROW	49,043,708.33
1247P3JR4	CAFCO CP	09/25/2026	0.0000	50,000,000.00	49,023,611.11	0.0389	177	MESIROW	49,043,708.33
78015DJR2	RBC NY CP	09/25/2026	0.0000	100,000,000.00	97,882,777.78	0.0389	177	MESIROW	98,087,416.67
89233HJU9	TOYOTA CP	09/28/2026	0.0000	50,000,000.00	48,944,194.44	0.0391	180	MESIROW	49,022,500.00
88602UJU5	THUNDER CP	09/28/2026	0.0000	50,000,000.00	48,982,166.67	0.0391	180	MESIROW	49,022,500.00
45685RJU2	ING FDL CP	09/28/2026	0.0000	100,000,000.00	97,909,111.12	0.0391	180	MESIROW	98,045,000.00
06417KJU4	SCOTIA NY CP	09/28/2026	0.0000	100,000,000.00	97,903,888.88	0.0391	180	MESIROW	98,045,000.00
78015DKU3	RBC NY CP	10/28/2026	0.0000	100,000,000.00	97,627,500.00	0.0391	210	MESIROW	97,719,166.67
06417KL23	SCOTIA NY CP	11/02/2026	0.0000	100,000,000.00	97,472,222.22	0.0391	215	MESIROW	97,664,861.11
06054PLP9	BOFA CP	11/23/2026	0.0000	100,000,000.00	97,285,388.88	0.0391	236	MESIROW	97,436,777.78

10,950,000,000.00 10,784,921,083.25

10,853,096,291.64

AIP: 0.00  
Book + AIP: 10,784,921,083.25

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OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
95001DG20	WELLS FGO CB CL	04/01/2026	5.6000	25,000,000.00	25,000,000.00	1.00000	0.00000000	JPMORGAN	25,000,000.00	0.00
06051GFX2	BOFA CB	04/19/2026	3.5000	30,000,000.00	29,987,300.28	0.99949	0.01575000	JPMORGAN	29,984,760.00	472,500.00
949746RW3	WELLS FGO CB	04/22/2026	3.0000	75,000,000.00	74,987,672.02	0.99918	0.01325000	JPMORGAN	74,938,650.00	993,750.00
24422ETH2	DEERE CAP CB	06/10/2026	2.6500	25,000,000.00	24,893,079.86	0.99655	0.00817083	JPMORGAN	24,913,775.00	204,270.75
91159HHN3	US BANC CB	07/22/2026	2.3750	30,000,000.00	29,863,649.03	0.99474	0.00455208	JPMORGAN	29,842,230.00	136,562.40
037833BZ2	APPLE CB CL	08/04/2026	2.4500	25,000,000.00	24,810,819.46	0.99430	0.00387917	JPMORGAN	24,857,500.00	96,979.25
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	1.00198	0.00267361	JPMORGAN	25,049,425.00	66,840.25
06048WN63	BOFA CB	09/10/2026	1.1500	9,000,000.00	8,989,417.74	0.98844	0.00067083	JPMORGAN	8,895,933.00	6,037.47
949746SH5	WELLS FGO CB	10/23/2026	3.0000	40,000,000.00	39,800,823.86	0.99317	0.01316667	JPMORGAN	39,726,840.00	526,666.80
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.98757	0.00738889	JPMORGAN	24,689,125.00	184,722.25
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.97642	0.00602667	JPMORGAN	24,410,575.00	150,666.75
14913UAE0	CATERPILR CB	01/08/2027	4.5000	24,000,000.00	23,956,306.21	1.00370	0.01037500	JPMORGAN	24,088,896.00	249,000.00
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,837,156.81	0.99164	0.00711111	JPMORGAN	9,916,380.00	71,111.10
594918BY9	MICROSOFT CB CL	02/06/2027	3.3000	25,000,000.00	24,828,319.82	0.99440	0.00504167	JPMORGAN	24,859,975.00	126,041.75
037833CJ7	APPLE CB CL	02/09/2027	3.3500	25,000,000.00	24,933,804.92	0.99473	0.00483889	JPMORGAN	24,868,150.00	120,972.25
06055JQH5	BOFA CB CL	03/23/2027	3.8500	35,000,000.00	34,988,672.73	0.99820	0.00395694	JPMORGAN	34,937,105.00	138,492.90
24422EWK1	DEERE CAP CB	09/15/2027	4.1500	25,000,000.00	25,126,948.93	1.00042	0.00184444	JPMORGAN	25,010,400.00	46,111.00
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00091	0.02772778	JPMORGAN	10,009,120.00	277,277.80
89236TMU6	TOYOTA CB CL	10/22/2027	4.3500	25,000,000.00	25,000,000.00	0.99716	0.01921250	JPMORGAN	24,929,025.00	480,312.50
713448GA0	PEPSICO CB CL	02/07/2028	4.4500	20,000,000.00	19,990,824.54	1.00743	0.00667500	JPMORGAN	20,148,640.00	133,500.00
037833ET3	APPLE CB CL	05/10/2028	4.0000	25,000,000.00	24,849,735.70	1.00078	0.01566667	JPMORGAN	25,019,550.00	391,666.75
023135BY1	AMAZON CB CL	05/12/2028	1.6500	18,000,000.00	17,012,297.48	0.95107	0.00637083	JPMORGAN	17,119,260.00	114,674.94
91159XAA3	US BANC CB CL	06/30/2028	5.1000	25,000,000.00	25,000,000.00	1.00271	0.01289167	JPMORGAN	25,067,775.00	322,291.75
64952WFP3	NYLIFE CB	07/25/2028	4.1500	25,000,000.00	24,989,193.43	0.99626	0.00760833	JPMORGAN	24,906,500.00	190,208.25

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
91159XAF2	US BANC CB CL	11/01/2028	4.6000	25,000,000.00	25,000,000.00	1.00254	0.01916667 JPMORGAN	25,063,375.00	479,166.75
023135CS3	AMAZON CB CL	11/20/2028	3.9000	20,000,000.00	20,072,344.55	0.99454	0.01419167 JPMORGAN	19,890,840.00	283,833.40
64952WFS7	NYLIFE CB	02/02/2029	4.0500	15,000,000.00	15,015,812.17	0.99103	0.00663750 JPMORGAN	14,865,435.00	99,562.50
24422EUU1	DEERE CAP CB	03/07/2029	3.4500	25,000,000.00	24,158,180.89	0.97859	0.00230000 JPMORGAN	24,464,750.00	57,500.00
023135DC7	AMAZON CB CL	03/13/2029	4.0000	25,000,000.00	24,957,265.82	0.99426	0.00200000 JPMORGAN	24,856,525.00	50,000.00
91159XCJ2	US BANC CB CL	06/01/2029	4.7500	25,000,000.00	25,000,000.00	1.00727	0.01583333 JPMORGAN	25,181,800.00	395,833.25
89236TMN2	TOYOTA CB CL	08/27/2029	4.2500	25,000,000.00	25,000,000.00	0.99035	0.00401389 JPMORGAN	24,758,725.00	100,347.25
91159XBE4	US BANC CB CL	02/01/2030	5.1500	25,000,000.00	25,000,000.00	1.00875	0.00858333 JPMORGAN	25,218,775.00	214,583.25
17290AHC7	CITIGROUP CB CL	04/02/2030	4.9100	25,000,000.00	25,000,000.00	0.99895	0.02441361 JPMORGAN	24,973,700.00	610,340.25
742718GM5	PROCTER CB CL	05/01/2030	4.0500	15,000,000.00	15,105,358.01	0.99348	0.01687500 JPMORGAN	14,902,215.00	253,125.00
48130CX42	JPM CHASE CB CL	07/01/2030	4.5500	25,000,000.00	25,000,000.00	0.98587	0.00745694 JPMORGAN	24,646,700.00	186,423.50
89236TNW1	TOYOTA CB CL	10/22/2030	4.0500	25,000,000.00	25,000,000.00	0.98230	0.01788750 JPMORGAN	24,557,575.00	447,187.50
02079KAW7	ALPHABET CB CL	11/15/2030	4.1000	25,000,000.00	25,101,692.48	0.99225	0.01651389 JPMORGAN	24,806,225.00	412,847.25
48130KPH4	JPM CHASE CB CL	01/02/2031	4.3000	25,000,000.00	25,000,000.00	0.97366	0.00907778 JPMORGAN	24,341,400.00	226,944.50
06055JQJ1	BOFA CB CL	02/10/2031	4.3500	25,000,000.00	25,000,000.00	1.00369	0.00616250 JPMORGAN	25,092,275.00	154,062.50
				976,000,000.00	973,256,676.74			970,809,904.00	9,472,413.81
AIP:		403,687.50							
Book + AIP:		973,660,364.24	CORP BOND						

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049399	PACIFIC ALLIANCE BANK TD	04/01/2026	3.7700	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049404	PROVIDENT CREDIT UNION TD	04/02/2026	3.7600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049402	MISSION FEDERAL CREDIT UNION TI	04/02/2026	3.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049400	FFB BANK TD	04/02/2026	3.7400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049405	WEST COAST COMMUNITY BANK TD	04/03/2026	3.7200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049503	FARMERS & MERCHANTS BANK OF CE	04/08/2026	3.5500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS049505	MALAGA BANK FSB TD	04/08/2026	3.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049499	AMERICAN PLUS BANK NA TD	04/08/2026	3.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049510	POPPY BANK TD	04/08/2026	3.6000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049407	AXOS BANK TD	04/08/2026	3.7300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049511	TRAVIS CREDIT UNION TD	04/09/2026	3.5800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049514	CTBC BANK CORP (USA) TD	04/09/2026	3.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049518	MERIWEST CREDIT UNION TD	04/09/2026	3.6000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049515	FINANCIAL PARTNERS CREDIT UNIOI	04/09/2026	3.6000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049517	FIVE STAR BANK TD	04/09/2026	3.5500	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049525	WESCOM CENTRAL CREDIT UNION TI	04/09/2026	3.6000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049520	PREFERRED BANK TD	04/09/2026	3.5500	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049524	TRAVIS CREDIT UNION TD	04/09/2026	3.5800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049512	BANC OF CALIFORNIA NA TD	04/09/2026	3.5900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049513	COMMERCEWEST BANK TD	04/09/2026	3.5700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049516	FIVE STAR BANK TD	04/09/2026	3.5500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049532	TECHNOLOGY CREDIT UNION TD	04/10/2026	3.5900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049531	POPPY BANK TD	04/10/2026	3.6000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049533	WESCOM CENTRAL CREDIT UNION TI	04/10/2026	3.6000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049529	MALAGA BANK FSB TD	04/10/2026	3.5500	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS049423	AXOS BANK TD	04/15/2026	3.7300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049539	BANC OF CALIFORNIA NA TD	04/15/2026	3.6000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049546	POPPY BANK TD	04/16/2026	3.6400	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS049426	ROYAL BUSINESS BANK TD	04/16/2026	3.7600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049551	COMMERCEWEST BANK TD	04/17/2026	3.6100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049548	AMERICAN FIRST CREDIT UNION TD	04/17/2026	3.6200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049562	FINANCIAL PARTNERS CREDIT UNION	04/23/2026	3.6500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049566	FIRST PACIFIC BANK TD	04/24/2026	3.6500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049437	CALIFORNIA BANK OF COMMERCE NA	04/29/2026	3.6700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049435	SCHOOLSFIRST FEDERAL CREDIT UNION	04/29/2026	3.7000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049573	AMERICAN PLUS BANK NA TD	04/29/2026	3.6900	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS049578	TECHNOLOGY CREDIT UNION TD	04/30/2026	3.7300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049440	PROVIDENT CREDIT UNION TD	04/30/2026	3.6700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049438	COMMONWEALTH BUSINESS BANK TD	04/30/2026	3.6700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049577	GOLDEN 1 CREDIT UNION TD	04/30/2026	3.7200	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS049581	MERIWEST CREDIT UNION TD	05/06/2026	3.6600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049580	COMMERCEWEST BANK TD	05/06/2026	3.6300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049445	HANMI BANK TD	05/07/2026	3.7300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049448	COMMERCEWEST BANK TD	05/07/2026	3.7300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049588	TRAVIS CREDIT UNION TD	05/07/2026	3.6500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049444	CATHAY BANK TD	05/07/2026	3.7300	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049585	COMMERCEWEST BANK TD	05/07/2026	3.6400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049584	COMMERCEWEST BANK TD	05/07/2026	3.6400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049590	ROYAL BUSINESS BANK TD	05/08/2026	3.7500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049598	TRAVIS CREDIT UNION TD	05/13/2026	3.6500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049597	BANK OF HOPE TD	05/13/2026	3.6600	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS049604	TECHNOLOGY CREDIT UNION TD	05/14/2026	3.6600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049602	POPPY BANK TD	05/14/2026	3.6700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049458	US METRO BANK TD	05/15/2026	3.7400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049461	CATHAY BANK TD	05/20/2026	3.7600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049614	TECHNOLOGY CREDIT UNION TD	05/28/2026	3.6600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049623	SAFE CREDIT UNION TD	06/03/2026	3.6400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049619	COMMERCEWEST BANK TD	06/03/2026	3.6400	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS049622	PROVIDENT CREDIT UNION TD	06/03/2026	3.6400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049618	AMERICAN FIRST CREDIT UNION TD	06/03/2026	3.6600	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS049621	POPPY BANK TD	06/03/2026	3.6700	122,000,000.00	122,000,000.00	1.00000	122,000,000.00
SYS049620	GOLDEN 1 CREDIT UNION TD	06/03/2026	3.6500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049473	US METRO BANK TD	06/04/2026	3.6600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049470	AXOS BANK TD	06/04/2026	3.6300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049471	PROVIDENT SAVINGS BANK, FSB TD	06/04/2026	3.6600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049477	BANK OF SAN FRANCISCO TD	06/05/2026	3.6300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049634	POPPY BANK TD	06/05/2026	3.6800	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS049637	WESCOM CENTRAL CREDIT UNION TD	06/05/2026	3.6800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049636	TRAVIS CREDIT UNION TD	06/05/2026	3.6600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049632	BENEFICIAL STATE BANK TD	06/05/2026	3.6800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049645	CITIZENS BUSINESS BANK TD	06/10/2026	3.6200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049650	WESCOM CENTRAL CREDIT UNION TD	06/10/2026	3.6700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049646	FIVE STAR BANK TD	06/10/2026	3.6200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049643	FARMERS & MERCHANTS BANK OF CA	06/10/2026	3.6200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049644	AXOS BANK TD	06/10/2026	3.6200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049492	HANMI BANK TD	06/11/2026	3.6300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049654	GOLDEN 1 CREDIT UNION TD	06/11/2026	3.6600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049666	ENDEAVOR BANK TD	06/12/2026	3.6500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049665	TRI COUNTIES BANK TD	06/12/2026	3.6500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049663	NEW OMNI BANK NA TD	06/12/2026	3.6800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049659	AMERICAN FIRST CREDIT UNION TD	06/12/2026	3.6600	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS049496	PROVIDENT CREDIT UNION TD	06/12/2026	3.6100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049507	NUVISION FEDERAL CREDIT UNION TD	07/08/2026	3.5400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049509	PCB BANK TD	07/08/2026	3.5300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049501	EAST WEST BANK TD	07/08/2026	3.5100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049506	MISSION NATIONAL BANK TD	07/08/2026	3.5300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049502	EAST WEST BANK TD	07/08/2026	3.5100	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS049508	OPEN BANK TD	07/08/2026	3.5400	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS049504	HANMI BANK TD	07/08/2026	3.5300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049500	COMMERCIAL BANK OF CALIFORNIA TD	07/08/2026	3.5300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049522	PROVIDENT CREDIT UNION TD	07/09/2026	3.5300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049521	PROVIDENT CREDIT UNION TD	07/09/2026	3.5300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049523	SCHOOLSFIRST FEDERAL CREDIT UNION TD	07/09/2026	3.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049519	NEW OMNI BANK NA TD	07/09/2026	3.5300	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS049528	EVERTRUST BANK TD	07/10/2026	3.5000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049530	PCB BANK TD	07/10/2026	3.5200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049527	AMERICAN PLUS BANK NA TD	07/10/2026	3.5000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049541	US METRO BANK TD	07/15/2026	3.5400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049540	MISSION FEDERAL CREDIT UNION TD	07/15/2026	3.5100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049545	MISSION NATIONAL BANK TD	07/16/2026	3.5400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049543	BANC OF CALIFORNIA NA TD	07/16/2026	3.5600	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049549	BANK OF SAN FRANCISCO TD	07/17/2026	3.5400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049550	AMERICAN PLUS BANK NA TD	07/17/2026	3.5200	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS049563	FRONTWAVE CREDIT UNION TD	07/23/2026	3.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049564	STATE BANK OF INDIA (CALIFORNIA)	07/23/2026	3.5700	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS049560	BANK OF THE SIERRA TD	07/23/2026	3.5600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049561	BEACON BUSINESS BANK TD	07/23/2026	3.5700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049570	EAST WEST BANK TD	07/24/2026	3.5500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049569	AMERICAN PLUS BANK NA TD	07/24/2026	3.5500	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS049567	MISSION NATIONAL BANK TD	07/24/2026	3.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049568	OPEN BANK TD	07/24/2026	3.5800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049574	MISSION VALLEY BANK TD	07/29/2026	3.7000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049575	OPEN BANK TD	07/29/2026	3.7000	26,000,000.00	26,000,000.00	1.00000	26,000,000.00
SYS049576	STATE BANK OF INDIA (CALIFORNIA)	07/29/2026	3.7000	19,000,000.00	19,000,000.00	1.00000	19,000,000.00
SYS049582	PACIFIC ALLIANCE BANK TD	08/05/2026	3.5800	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049587	PROVIDENT CREDIT UNION TD	08/06/2026	3.5800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049583	AMERICAN PLUS BANK NA TD	08/06/2026	3.5600	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049586	PREFERRED BANK TD	08/06/2026	3.5600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049589	HANMI BANK TD	08/07/2026	3.7000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049596	AMERICAN PLUS BANK NA TD	08/12/2026	3.5300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS049603	PROVIDENT CREDIT UNION TD	08/13/2026	3.5400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049599	CATHAY BANK TD	08/13/2026	3.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049601	METROPOLITAN BANK TD	08/13/2026	3.5500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049600	CTBC BANK CORP (USA) TD	08/13/2026	3.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049605	CTBC BANK CORP (USA) TD	08/14/2026	3.5600	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS049608	FIVE STAR BANK TD	08/19/2026	3.5200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049609	MECHANICS BANK TD	08/20/2026	3.5400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049611	PCB BANK TD	08/26/2026	3.5700	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS049612	AXOS BANK TD	08/26/2026	3.5900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049613	METROPOLITAN BANK TD	08/27/2026	3.5800	2,000,000.00	2,000,000.00	1.00000	2,000,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049615	TECHNOLOGY CREDIT UNION TD	08/27/2026	3.5900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049624	TRI COUNTIES BANK TD	09/02/2026	3.5800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049625	US METRO BANK TD	09/02/2026	3.5900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049628	PROVIDENT SAVINGS BANK FSB TD	09/03/2026	3.5800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049627	COMMONWEALTH BUSINESS BANK TI	09/03/2026	3.5700	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS049629	US METRO BANK TD	09/03/2026	3.5800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049633	COMMONWEALTH BUSINESS BANK TI	09/04/2026	3.5800	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS049630	BANC OF CALIFORNIA NA TD	09/04/2026	3.5900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049635	PROVIDENT CREDIT UNION TD	09/04/2026	3.5800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049631	BANK OF HOPE TD	09/04/2026	3.6000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049649	STATE BANK OF INDIA (CALIFORNIA)	09/09/2026	3.5900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049647	PCB BANK TD	09/09/2026	3.5800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049648	PREFERRED BANK TD	09/09/2026	3.5600	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049657	PROVIDENT CREDIT UNION TD	09/10/2026	3.5700	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049653	CATHAY BANK TD	09/10/2026	3.5700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049656	OPEN BANK TD	09/10/2026	3.5800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049652	US METRO BANK TD	09/10/2026	3.5800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049655	HANMI BANK TD	09/10/2026	3.5500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049664	ROYAL BUSINESS BANK TD	09/11/2026	3.6000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049660	AMERICAN PLUS BANK NA TD	09/11/2026	3.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049661	BANK OF HOPE TD	09/11/2026	3.6100	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS049662	CTBC BANK CORP (USA) TD	09/11/2026	3.5900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
				5,472,000,000.00	5,472,000,000.00		5,472,000,000.00
AIP:		0.00					
Book + AIP:	5,472,000,000.00		TIME DEPOSIT				

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

Security Name	Maturity	Rate	Par/Book Value	Price	Fair Value
PMIA LOAN 2450006	04/17/2026	4.28100000	35,312,000.00	1.00	35,312,000.00
PMIA LOAN 2450007	05/22/2026	4.28000000	8,091,000.00	1.00	8,091,000.00
PMIA LOAN 2450008	06/19/2026	4.27000000	144,237,740.00	1.00	144,237,740.00
PMIA LOAN 2560001	01/22/2027	3.91500000	67,938,000.00	1.00	67,938,000.00
PMIA LOAN 2560002	03/19/2027	3.82100000	1,317,000.00	1.00	1,317,000.00
PMIA LOAN 2560003	03/19/2027	3.82100000	9,120,000.00	1.00	9,120,000.00
			266,015,740.00		266,015,740.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2026

Total # of items:	907
Par Value:	166,991,845,717.29
Book Value:	165,317,036,177.31
Fair Value:	165,918,058,193.55
Accrual:	702,237,108.55
Total Book Value:	165,317,036,177.31
AIP:	20,861,029.65
Book + AIP:	165,337,897,206.96