

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
September 30, 2026

OFFICE OF THE TREASURER

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



Date: October 19, 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.

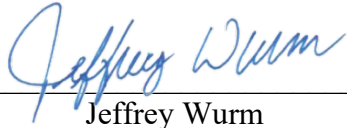
The required information is contained in the following two sections:

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 September 30, 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

October 22, 2026

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2026

(Dollars in thousands)

Portfolio Amount	\$	171,470,455
-------------------------	----	-------------

Effective Yield	3.939%
-----------------	--------

Quarter-to-date Yield	3.869%
-----------------------	--------

Year-to-date Yield	3.869%
--------------------	--------

Average Life (in days)	281
------------------------	-----

Demand Bank Account Balances	\$	2,439,097
-------------------------------------	----	-----------

Total PMIA Resources	<u>\$</u>	<u>173,909,552</u>
-----------------------------	-----------	--------------------

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2026

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 46,887,651	27.34%
Bonds	-	0.00%
Notes	51,306,450	29.92%
Strips	-	0.00%
Total Governments	\$ 98,194,101	57.26%
Agency Debentures	\$ 12,181,424	7.11%
Certificates of Deposit	16,750,000	9.77%
Bank Notes	400,000	0.23%
Repurchases	-	0.00%
Agency Discount Notes	24,999,207	14.58%
Time Deposits	5,458,000	3.18%
GNMAs	-	0.00%
Commercial Paper	12,141,633	7.08%
REMICS	622	0.00%
Corporate Bonds	1,109,992	0.65%
PMIA Loans	235,476	0.14%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, (All Types)	\$ 171,470,455	100.00%

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

Section II



State of California

Pooled Money Investment Account

Market Valuation

9/30/2026

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest Purch.	Amortized Cost		
United States Treasury:				
Bills	\$ 46,887,650,903.36	\$ 47,349,557,098.80	\$ 47,317,824,550.00	NA
Notes	\$ 51,306,450,313.35	\$ 51,291,009,001.22	\$ 50,669,741,850.00	\$ 433,180,317.50
Federal Agency:				
SBA	\$ 278,426,671.93	\$ 278,426,671.93	\$ 275,769,980.85	\$ 933,067.74
MBS-REMICs	\$ 622,217.73	\$ 622,217.73	\$ 622,462.88	\$ 2,714.37
Debentures	\$ 4,870,063,253.83	\$ 4,869,626,795.50	\$ 4,787,079,470.00	\$ 43,037,419.10
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,550,000,000.00	\$ 2,550,000,000.00	\$ 2,492,966,600.00	\$ 29,791,935.50
Discount Notes	\$ 20,229,508,229.24	\$ 20,418,850,881.92	\$ 20,417,619,100.00	NA
Supranational:				
Debentures	\$ 4,182,934,194.47	\$ 4,182,188,708.35	\$ 4,079,090,300.00	\$ 38,990,687.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 300,000,000.00	\$ 300,000,000.00	\$ 289,609,700.00	\$ 5,171,167.00
Discount Notes	\$ 4,769,699,000.02	\$ 4,813,785,111.11	\$ 4,813,327,500.00	NA
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 400,000,000.00	\$ 400,000,000.00	\$ 399,511,965.01	\$ 8,402,944.44
CDs and YCDs	\$ 16,750,000,000.00	\$ 16,750,000,000.00	\$ 16,735,948,137.15	\$ 204,398,361.09
Commercial Paper	\$ 12,141,632,555.55	\$ 12,243,224,555.52	\$ 12,238,425,402.73	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 1,109,991,752.75	\$ 1,109,627,377.75	\$ 1,089,318,793.00	\$ 12,524,800.44
Time Deposits	\$ 5,458,000,000.00	\$ 5,458,000,000.00	\$ 5,458,000,000.00	NA
PMIA & GF Loans	\$ 235,475,543.00	\$ 235,475,543.00	\$ 235,475,543.00	NA
TOTAL	\$ 171,470,454,635.23	\$ 172,250,393,962.83	\$ 171,300,331,354.62	\$ 776,433,414.68

Fair Value Including Accrued Interest

\$ 172,076,764,769.30

Time Deposits and PMIA & General Fund loans
are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.994484410)
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 \$19,889,688.19 or \$20,000,000.00 x 0.994484410

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797SA6	U S TREAS BILL	10/01/2026	0.0000	7,200,000,000.00	7,046,555,529.89	1.00000 JPMORGAN	7,200,000,000.00
912797VK0	U S TREAS BILL	10/06/2026	0.0000	750,000,000.00	741,135,287.49	0.99948 JPMORGAN	749,607,000.00
912797UJ4	U S TREAS BILL	10/08/2026	0.0000	1,600,000,000.00	1,573,777,536.09	0.99927 JPMORGAN	1,598,824,000.00
912797VL8	U S TREAS BILL	10/13/2026	0.0000	4,200,000,000.00	4,157,681,314.55	0.99873 JPMORGAN	4,194,666,000.00
912797UL9	U S TREAS BILL	10/22/2026	0.0000	1,800,000,000.00	1,769,763,962.52	0.99776 JPMORGAN	1,795,975,200.00
912797VN4	U S TREAS BILL	10/27/2026	0.0000	750,000,000.00	740,686,583.31	0.99723 JPMORGAN	747,922,500.00
912797SK4	U S TREAS BILL	10/29/2026	0.0000	450,000,000.00	438,361,800.00	0.99700 JPMORGAN	448,650,450.00
912797VP9	U S TREAS BILL	11/03/2026	0.0000	600,000,000.00	592,571,624.97	0.99644 JPMORGAN	597,862,200.00
912797UM7	U S TREAS BILL	11/05/2026	0.0000	1,050,000,000.00	1,033,237,997.94	0.99621 JPMORGAN	1,046,023,650.00
912797VW4	U S TREAS BILL	11/10/2026	0.0000	2,500,000,000.00	2,472,484,284.72	0.99565 JPMORGAN	2,489,125,000.00
912797VZ7	U S TREAS BILL	12/01/2026	0.0000	3,050,000,000.00	3,016,252,716.72	0.99323 JPMORGAN	3,029,351,500.00
912797WE3	U S TREAS BILL	12/08/2026	0.0000	750,000,000.00	741,197,743.74	0.99251 JPMORGAN	744,379,500.00
912797WF0	U S TREAS BILL	12/15/2026	0.0000	150,000,000.00	148,272,562.50	0.99178 JPMORGAN	148,767,300.00
912797VH7	U S TREAS BILL	12/17/2026	0.0000	900,000,000.00	883,586,679.18	0.99151 JPMORGAN	892,355,400.00
912797WH6	U S TREAS BILL	12/29/2026	0.0000	2,300,000,000.00	2,271,783,172.23	0.99024 JPMORGAN	2,277,554,300.00
912797WP8	U S TREAS BILL	01/12/2027	0.0000	2,050,000,000.00	2,023,438,267.42	0.98846 JPMORGAN	2,026,334,800.00
912797VT1	U S TREAS BILL	01/14/2027	0.0000	2,050,000,000.00	2,013,294,551.44	0.98823 JPMORGAN	2,025,873,550.00
912797TM9	U S TREAS BILL	01/21/2027	0.0000	500,000,000.00	483,231,444.42	0.98743 JPMORGAN	493,715,500.00
912797VV6	U S TREAS BILL	02/04/2027	0.0000	150,000,000.00	147,174,249.99	0.98568 JPMORGAN	147,851,400.00
912797WB9	U S TREAS BILL	02/11/2027	0.0000	2,900,000,000.00	2,847,039,877.08	0.98483 JPMORGAN	2,856,018,600.00
912797TV9	U S TREAS BILL	02/18/2027	0.0000	1,250,000,000.00	1,215,018,711.83	0.98407 JPMORGAN	1,230,081,250.00
912797WC7	U S TREAS BILL	02/25/2027	0.0000	500,000,000.00	490,509,222.24	0.98319 JPMORGAN	491,596,000.00
912797WD5	U S TREAS BILL	03/04/2027	0.0000	400,000,000.00	392,133,555.52	0.98235 JPMORGAN	392,939,600.00
912797WK9	U S TREAS BILL	03/11/2027	0.0000	2,600,000,000.00	2,548,506,748.57	0.98153 JPMORGAN	2,551,978,000.00
912797UD7	U S TREAS BILL	03/18/2027	0.0000	1,050,000,000.00	1,014,719,533.29	0.98065 JPMORGAN	1,029,677,250.00
912797WL7	U S TREAS BILL	03/25/2027	0.0000	1,400,000,000.00	1,370,660,384.69	0.97975 JPMORGAN	1,371,655,600.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797UX3	U S TREAS BILL	05/13/2027	0.0000	800,000,000.00	771,518,131.25	0.97441 JPMORGAN	779,529,600.00
912797VF1	U S TREAS BILL	06/10/2027	0.0000	1,400,000,000.00	1,347,800,833.29	0.97093 JPMORGAN	1,359,306,200.00
912797VQ7	U S TREAS BILL	07/08/2027	0.0000	600,000,000.00	576,661,158.33	0.96727 JPMORGAN	580,359,600.00
912797VR5	U S TREAS BILL	08/05/2027	0.0000	900,000,000.00	866,682,562.50	0.96358 JPMORGAN	867,218,400.00
912797WA1	U S TREAS BILL	09/02/2027	0.0000	1,200,000,000.00	1,151,912,875.65	0.96052 JPMORGAN	1,152,625,200.00
				47,800,000,000.00	46,887,650,903.36		47,317,824,550.00
AIP:				0.00			
Book + AIP:				46,887,650,903.36	TREASURY BILL		

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	599,955,636.08	1.00012	0.02135587	JPMORGAN		600,073,800.00	12,813,522.00
91282CLS8	U S TREAS NOTE	10/31/2026	4.1250	750,000,000.00	749,980,736.28	0.99990	0.01726223	JPMORGAN		749,925,000.00	12,946,672.50
91282CLY5	U S TREAS NOTE	11/30/2026	4.2500	600,000,000.00	599,903,713.20	1.00019	0.01428279	JPMORGAN		600,114,600.00	8,569,674.00
91282CJP7	U S TREAS NOTE	12/15/2026	4.3750	2,000,000,000.00	2,001,839,553.79	1.00043	0.01290984	JPMORGAN		2,000,866,000.00	25,819,680.00
91282CME8	U S TREAS NOTE	12/31/2026	4.2500	350,000,000.00	349,978,404.74	1.00023	0.01074049	JPMORGAN		350,079,800.00	3,759,171.50
91282CMH1	U S TREAS NOTE	01/31/2027	4.1250	1,250,000,000.00	1,250,087,901.07	0.99960	0.00694973	JPMORGAN		1,249,501,250.00	8,687,162.50
91282CKA8	U S TREAS NOTE	02/15/2027	4.1250	900,000,000.00	898,638,996.51	0.99952	0.00526834	JPMORGAN		899,570,700.00	4,741,506.00
91282CMP3	U S TREAS NOTE	02/28/2027	4.1250	1,650,000,000.00	1,651,110,905.91	0.99952	0.00353246	JPMORGAN		1,649,209,650.00	5,828,559.00
91282CKE0	U S TREAS NOTE	03/15/2027	4.2500	1,550,000,000.00	1,547,991,004.56	1.00004	0.00187845	JPMORGAN		1,550,063,550.00	2,911,597.50
91282CMY4	U S TREAS NOTE	04/30/2027	3.7500	750,000,000.00	749,183,901.32	0.99655	0.01569293	JPMORGAN		747,411,000.00	11,769,697.50
91282CKR1	U S TREAS NOTE	05/15/2027	4.5000	600,000,000.00	599,527,274.49	1.00043	0.01699728	JPMORGAN		600,256,800.00	10,198,368.00
91282CNE7	U S TREAS NOTE	05/31/2027	3.8750	1,650,000,000.00	1,649,093,731.98	0.99647	0.01302254	JPMORGAN		1,644,172,200.00	21,487,191.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	800,000,000.00	795,883,125.17	0.99109	0.00821332	JPMORGAN		792,873,600.00	6,570,656.00
91282CNL1	U S TREAS NOTE	06/30/2027	3.7500	1,300,000,000.00	1,299,552,671.32	0.99494	0.00947690	JPMORGAN		1,293,425,900.00	12,319,970.00
91282CKZ3	U S TREAS NOTE	07/15/2027	4.3750	500,000,000.00	500,402,289.37	0.99896	0.00927310	JPMORGAN		499,481,500.00	4,636,550.00
91282CNP2	U S TREAS NOTE	07/31/2027	3.8750	1,050,000,000.00	1,049,587,417.93	0.99455	0.00652853	JPMORGAN		1,044,277,500.00	6,854,956.50
91282CLG4	U S TREAS NOTE	08/15/2027	3.7500	750,000,000.00	747,827,223.77	0.99316	0.00478940	JPMORGAN		744,871,500.00	3,592,050.00
91282CNV9	U S TREAS NOTE	08/31/2027	3.6250	1,050,000,000.00	1,050,459,270.72	0.99174	0.00310428	JPMORGAN		1,041,321,750.00	3,259,494.00
91282CLL3	U S TREAS NOTE	09/15/2027	3.3750	950,000,000.00	948,923,914.62	0.98873	0.00149171	JPMORGAN		939,290,650.00	1,417,124.50
91282CFM8	U S TREAS NOTE	09/30/2027	4.1250	300,000,000.00	301,157,219.46	0.99535	0.00011332	JPMORGAN		298,605,000.00	33,996.00
91282CLQ2	U S TREAS NOTE	10/15/2027	3.8750	1,350,000,000.00	1,349,049,402.10	0.99249	0.01789276	JPMORGAN		1,339,866,900.00	24,155,226.00
91282CPE5	U S TREAS NOTE	10/31/2027	3.5000	900,000,000.00	895,729,875.03	0.98800	0.01464674	JPMORGAN		889,200,900.00	13,182,066.00
91282CLX7	U S TREAS NOTE	11/15/2027	4.1250	900,000,000.00	898,452,427.14	0.99407	0.01558084	JPMORGAN		894,666,600.00	14,022,756.00
91282CPL9	U S TREAS NOTE	11/30/2027	3.3750	900,000,000.00	897,151,375.38	0.98519	0.01134221	JPMORGAN		886,667,400.00	10,207,989.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CMB4	U S TREAS NOTE	12/15/2027	4.0000	150,000,000.00	149,211,567.78	0.99196	0.01180328	JPMORGAN		148,793,850.00	1,770,492.00
91282CPS4	U S TREAS NOTE	12/31/2027	3.3750	650,000,000.00	649,244,560.19	0.98382	0.00852921	JPMORGAN		639,479,750.00	5,543,986.50
91282CGH8	U S TREAS NOTE	01/31/2028	3.5000	800,000,000.00	798,698,732.40	0.98389	0.00589674	JPMORGAN		787,110,400.00	4,717,392.00
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	1,900,000,000.00	1,898,777,988.85	0.98965	0.00342541	JPMORGAN		1,880,329,300.00	6,508,279.00
91282CQB0	U S TREAS NOTE	02/29/2028	3.3750	1,650,000,000.00	1,640,407,148.43	0.98119	0.00289019	JPMORGAN		1,618,955,250.00	4,768,813.50
91282CMS7	U S TREAS NOTE	03/15/2028	3.8750	900,000,000.00	899,165,448.81	0.98751	0.00171271	JPMORGAN		888,754,500.00	1,541,439.00
91282CQL8	U S TREAS NOTE	04/30/2028	3.7500	750,000,000.00	748,427,507.29	0.98403	0.01569293	JPMORGAN		738,018,750.00	11,769,697.50
91282CND9	U S TREAS NOTE	05/15/2028	3.7500	1,050,000,000.00	1,045,952,161.53	0.98356	0.01416440	JPMORGAN		1,032,732,750.00	14,872,620.00
91282CQS3	U S TREAS NOTE	05/31/2028	4.0000	1,350,000,000.00	1,348,491,168.69	0.98676	0.01344262	JPMORGAN		1,332,127,350.00	18,147,537.00
91282CNH0	U S TREAS NOTE	06/15/2028	3.8750	600,000,000.00	599,533,283.40	0.98430	0.01143443	JPMORGAN		590,577,600.00	6,860,658.00
91282CQY0	U S TREAS NOTE	06/30/2028	4.1250	750,000,000.00	749,932,953.12	0.98808	0.01042459	JPMORGAN		741,063,000.00	7,818,442.50
91282CHK0	U S TREAS NOTE	06/30/2028	4.0000	750,000,000.00	746,301,892.68	0.98609	0.01010870	JPMORGAN		739,569,000.00	7,581,525.00
91282CNM9	U S TREAS NOTE	07/15/2028	3.8750	700,000,000.00	697,075,546.72	0.98343	0.00821332	JPMORGAN		688,403,800.00	5,749,324.00
91282CHQ7	U S TREAS NOTE	07/31/2028	4.1250	1,350,000,000.00	1,357,757,000.94	0.98748	0.00694973	JPMORGAN		1,333,091,250.00	9,382,135.50
91282CNU1	U S TREAS NOTE	08/15/2028	3.6250	1,100,000,000.00	1,097,476,361.86	0.97812	0.00462976	JPMORGAN		1,075,932,000.00	5,092,736.00
91282CHX2	U S TREAS NOTE	08/31/2028	4.3750	900,000,000.00	910,145,388.72	0.99107	0.00374655	JPMORGAN		891,963,900.00	3,371,895.00
91282CRH6	U S TREAS NOTE	08/31/2028	4.1250	300,000,000.00	298,855,377.90	0.98668	0.00353246	JPMORGAN		296,004,600.00	1,059,738.00
91282CNY3	U S TREAS NOTE	09/15/2028	3.3750	400,000,000.00	399,101,328.88	0.97234	0.00149171	JPMORGAN		388,935,200.00	596,684.00
91282CPC9	U S TREAS NOTE	10/15/2028	3.5000	600,000,000.00	595,727,376.36	0.97339	0.01616120	JPMORGAN		584,034,000.00	9,696,720.00
91282CPP0	U S TREAS NOTE	12/15/2028	3.5000	850,000,000.00	849,050,803.16	0.97089	0.01032787	JPMORGAN		825,253,100.00	8,778,689.50
91282CPT2	U S TREAS NOTE	01/15/2029	3.5000	450,000,000.00	448,911,649.26	0.96948	0.00741848	JPMORGAN		436,265,550.00	3,338,316.00
91282CQA2	U S TREAS NOTE	02/15/2029	3.5000	600,000,000.00	600,505,783.84	0.96823	0.00447011	JPMORGAN		580,935,600.00	2,682,066.00
91282CKD2	U S TREAS NOTE	02/28/2029	4.2500	1,700,000,000.00	1,705,497,778.64	0.98467	0.00363950	JPMORGAN		1,673,939,000.00	6,187,150.00
91282CQE4	U S TREAS NOTE	03/15/2029	3.5000	850,000,000.00	845,209,363.84	0.96721	0.00154696	JPMORGAN		822,128,500.00	1,314,916.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CQR5	U S TREAS NOTE	05/15/2029	3.8750	350,000,000.00	347,911,164.31	0.97381	0.01463655	JPMORGAN		340,832,450.00	5,122,792.50
91282CKT7	U S TREAS NOTE	05/31/2029	4.5000	900,000,000.00	912,254,937.38	0.98849	0.01512295	JPMORGAN		889,644,600.00	13,610,655.00
91282CQZ7	U S TREAS NOTE	07/15/2029	4.1250	500,000,000.00	498,929,039.92	0.97814	0.00874321	JPMORGAN		489,069,000.00	4,371,605.00
91282CLC3	U S TREAS NOTE	07/31/2029	4.0000	500,000,000.00	502,921,974.55	0.97451	0.00673913	JPMORGAN		487,252,500.00	3,369,565.00
91282CRG8	U S TREAS NOTE	08/15/2029	4.2500	750,000,000.00	745,529,425.17	0.98072	0.00542799	JPMORGAN		735,541,500.00	4,070,992.50
91282CLK5	U S TREAS NOTE	08/31/2029	3.6250	450,000,000.00	449,266,750.32	0.96357	0.00310428	JPMORGAN		433,604,700.00	1,396,926.00
91282CLR0	U S TREAS NOTE	10/31/2029	4.1250	300,000,000.00	299,703,719.70	0.97540	0.01726223	JPMORGAN		292,619,400.00	5,178,669.00
91282CGQ8	U S TREAS NOTE	02/28/2030	4.0000	750,000,000.00	748,604,583.03	0.96851	0.00342541	JPMORGAN		726,383,250.00	2,569,057.50
91282CHW4	U S TREAS NOTE	08/31/2030	4.1250	300,000,000.00	298,457,371.92	0.96751	0.00353246	JPMORGAN		290,251,800.00	1,059,738.00
91282CNX5	U S TREAS NOTE	08/31/2030	3.6250	150,000,000.00	149,264,926.59	0.95007	0.00310428	JPMORGAN		142,510,650.00	465,642.00
91282CPN5	U S TREAS NOTE	11/30/2030	3.5000	300,000,000.00	296,929,564.98	0.94206	0.01176230	JPMORGAN		282,617,400.00	3,528,690.00
91282CPR6	U S TREAS NOTE	12/31/2030	3.6250	200,000,000.00	198,579,834.24	0.94573	0.00916101	JPMORGAN		189,145,800.00	1,832,202.00
91282CKC4	U S TREAS NOTE	02/28/2031	4.2500	200,000,000.00	199,307,593.12	0.96809	0.00363950	JPMORGAN		193,618,000.00	727,900.00
91282CQD6	U S TREAS NOTE	02/28/2031	3.5000	750,000,000.00	734,011,249.47	0.93904	0.00299724	JPMORGAN		704,277,000.00	2,247,930.00
91282CQX2	U S TREAS NOTE	06/30/2031	4.1250	450,000,000.00	448,410,721.29	0.96041	0.01042459	JPMORGAN		432,182,250.00	4,691,065.50
				51,350,000,000.00	51,291,009,001.22					50,669,741,850.00	433,180,317.50
AIP:		15,441,312.13									
Book + AIP:		51,306,450,313.35		TREASURY NOTE							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164GVQ2	SBA POOL #506023	08/25/2027	4.0500	39,848.58	39,848.58	0.99388	JPMORGAN	39,604.51	134.49
83164GU34	SBA POOL #506002	08/25/2027	4.0500	96,130.86	96,130.86	0.99388	JPMORGAN	95,542.06	324.44
83164GXL1	SBA POOL #506083	11/25/2027	4.0500	76,429.10	76,429.10	0.99394	JPMORGAN	75,966.25	257.95
83164G3E0	SBA POOL #506197	12/25/2027	4.0500	41,983.55	41,983.55	0.99397	JPMORGAN	41,730.22	141.69
83164G4W9	SBA POOL #506237	01/25/2028	4.0500	15,234.77	15,234.77	0.99399	JPMORGAN	15,143.19	51.42
83164HBL3	SBA POOL #506343	02/25/2028	4.0500	41,333.45	41,333.45	0.99401	JPMORGAN	41,085.90	139.50
83164HBY5	SBA POOL #506355	05/25/2028	4.0500	48,294.26	48,294.26	0.99408	JPMORGAN	48,008.21	162.99
83164HGN4	SBA POOL #506505	09/25/2028	4.0500	1,729.75	1,729.75	0.99416	JPMORGAN	1,719.65	5.84
83164HMP2	SBA POOL #506666	12/25/2028	4.0500	100,139.34	100,139.34	0.99423	JPMORGAN	99,561.14	337.97
83164HQB9	SBA POOL #506750	02/25/2029	4.0500	58,237.38	58,237.38	0.99427	JPMORGAN	57,903.51	196.55
83164HT26	SBA POOL #506869	04/25/2029	4.0500	122,968.10	122,968.10	0.99431	JPMORGAN	122,268.17	415.02
83164HW48	SBA POOL #506967	08/25/2029	4.0500	279,981.38	279,981.38	0.99439	JPMORGAN	278,409.84	944.94
83164HY38	SBA POOL #507030	09/25/2029	4.0500	655,558.29	655,558.29	0.99441	JPMORGAN	651,891.75	2,212.51
83164H3K4	SBA POOL #507102	10/25/2029	4.0500	266,789.32	266,789.32	0.99443	JPMORGAN	265,302.24	900.41
83164H5J5	SBA POOL #507149	01/25/2030	4.0500	480,067.93	480,067.93	0.99448	JPMORGAN	477,419.88	1,620.23
83164H4C1	SBA POOL #507119	01/25/2030	4.0500	145,036.23	145,036.23	0.99448	JPMORGAN	144,236.21	489.50
83164JAQ9	SBA POOL #507215	03/25/2030	4.0500	1,037,918.23	1,037,918.23	0.99452	JPMORGAN	1,032,231.48	3,502.97
83164JB47	SBA POOL #507259	05/25/2030	4.0500	303,970.15	303,970.15	0.99456	JPMORGAN	302,315.94	1,025.90
83164JA89	SBA POOL #507231	05/25/2030	4.0500	700,319.49	700,319.49	0.99456	JPMORGAN	696,508.35	2,363.58
83164JES1	SBA POOL #507345	07/25/2030	4.0500	410,598.90	410,598.90	0.99460	JPMORGAN	408,379.61	1,385.77
83164JGN0	SBA POOL #507405	08/25/2030	4.0500	200,688.47	200,688.47	0.99461	JPMORGAN	199,607.36	677.32
83164JH82	SBA POOL #507455	09/25/2030	4.0500	359,157.37	359,157.37	0.99463	JPMORGAN	357,229.05	1,212.16
83164JG67	SBA POOL #507421	09/25/2030	4.0500	269,711.38	269,711.38	0.99463	JPMORGAN	268,263.30	910.28
83164JKL9	SBA POOL #507499	10/25/2030	4.0500	342,288.85	342,288.85	0.99465	JPMORGAN	340,457.26	1,155.22

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164JNE2	SBA POOL #507589	01/25/2031	4.0500	1,142,833.79	1,142,833.79	0.99470	JPMORGAN	1,136,779.06	3,857.06
83164JMW3	SBA POOL #507573	01/25/2031	4.0500	595,683.93	595,683.93	0.99470	JPMORGAN	592,528.00	2,010.43
83164JKU9	SBA POOL #507507	02/25/2031	4.0500	294,331.90	294,331.90	0.99472	JPMORGAN	292,777.53	993.37
83164JQV1	SBA POOL #507668	04/25/2031	4.0750	250,927.88	250,927.88	0.99521	JPMORGAN	249,726.19	852.11
83164JML7	SBA POOL #507563	04/25/2031	4.0500	451,154.98	451,154.98	0.99475	JPMORGAN	448,788.22	1,522.65
83164JRW8	SBA POOL #507701	05/25/2031	4.0750	390,256.74	390,256.74	0.99524	JPMORGAN	388,397.17	1,325.25
83164JSC1	SBA POOL #507715	05/25/2031	4.0750	136,665.36	136,665.36	0.99524	JPMORGAN	136,014.15	464.09
83164JSZ0	SBA POOL #507736	06/25/2031	4.0750	108,762.66	108,762.66	0.99526	JPMORGAN	108,247.02	369.34
83164JWU6	SBA POOL #507859	09/25/2031	4.0750	1,194,256.81	1,194,256.81	0.99533	JPMORGAN	1,188,679.63	4,055.50
83164JXB7	SBA POOL #507874	10/25/2031	4.0750	192,490.49	192,490.49	0.99535	JPMORGAN	191,595.99	653.67
83164JZ25	SBA POOL #507961	01/25/2032	4.0750	909,083.63	909,083.63	0.99542	JPMORGAN	904,922.75	3,087.10
83164J2A3	SBA POOL #507969	01/25/2032	4.0750	1,887,363.52	1,887,363.52	0.99542	JPMORGAN	1,878,725.06	6,409.17
83164J3Y0	SBA POOL #508015	02/25/2032	4.0750	564,826.75	564,826.75	0.99545	JPMORGAN	562,253.96	1,918.06
83164J5L6	SBA POOL #508051	04/25/2032	4.0750	227,105.87	227,105.87	0.99549	JPMORGAN	226,081.62	771.21
83164J7G5	SBA POOL #508095	05/25/2032	4.0750	949,861.19	949,861.19	0.99551	JPMORGAN	945,599.16	3,225.57
83164KD42	SBA POOL #508223	09/25/2032	4.0750	641,179.33	641,179.33	0.99560	JPMORGAN	638,358.14	2,177.34
83164KH89	SBA POOL #508355	03/25/2033	4.1000	121,012.77	121,012.77	0.99634	JPMORGAN	120,569.50	413.46
83164KGM9	SBA POOL #508304	03/25/2033	4.1000	324,982.32	324,982.32	0.99634	JPMORGAN	323,791.91	1,110.36
83164KJW4	SBA POOL #508377	04/25/2033	4.1250	1,754,598.32	1,754,598.32	0.99698	JPMORGAN	1,749,297.68	6,031.43
83164KNM1	SBA POOL #508496 FR	07/25/2033	4.1250	506,429.73	506,429.73	0.99708	JPMORGAN	504,949.44	1,740.85
83164KPV9	SBA POOL #508536 FR	09/25/2033	4.1750	308,923.05	308,923.05	0.99843	JPMORGAN	308,438.97	1,074.79
83164KS38	SBA POOL #508638 FR	01/25/2034	4.8750	806,941.05	806,941.05	1.01488	JPMORGAN	818,949.14	3,278.20
83164KUG6	SBA POOL #508683 FR	06/25/2034	4.7500	74,122.38	74,122.38	1.01226	JPMORGAN	75,031.34	293.40
83164KVK6	SBA POOL #508718	08/25/2034	4.5000	1,363,303.10	1,363,303.10	1.00814	JPMORGAN	1,374,405.84	5,112.39

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164KX81	SBA POOL #508803 FR	02/25/2035	4.3500	336,493.51	336,493.51	1.00433 JPMORGAN	337,951.87	1,219.79
83164K6Q1	SBA POOL #508979 FR	01/25/2036	4.0250	391,129.75	391,129.75	0.99477 JPMORGAN	389,084.53	1,311.91
83164LAG6	SBA POOL #509007 FR	03/25/2036	4.0250	768,226.02	768,226.02	0.99478 JPMORGAN	764,218.95	2,576.76
83164LCE9	SBA POOL #509069 FR	05/25/2036	4.0250	663,588.78	663,588.78	0.99480 JPMORGAN	660,136.79	2,225.79
83164LEA5	SBA POOL #509129 FR	08/25/2036	4.0000	340,330.62	340,330.62	0.99399 JPMORGAN	338,285.23	1,134.44
83164LFJ5	SBA POOL #509169 FR	01/25/2037	4.0000	626,800.66	626,800.66	0.99187 JPMORGAN	621,704.77	2,089.34
83164LJC6	SBA POOL #509259 FR	01/25/2037	4.0000	1,832,125.82	1,832,125.82	0.99187 JPMORGAN	1,817,230.64	6,107.09
83164LGK1	SBA POOL #509202 FR	02/25/2037	4.0250	432,801.82	432,801.82	0.99272 JPMORGAN	429,648.86	1,451.69
83164LLQ2	SBA POOL #509335 FR	10/25/2037	3.7500	795,214.35	795,214.35	0.98845 JPMORGAN	786,032.01	2,485.04
83164LM81	SBA POOL #509383 FR	06/25/2038	3.7750	1,541,770.70	1,541,770.70	0.98918 JPMORGAN	1,525,081.03	4,850.15
83164LNV9	SBA POOL #509404 FR	08/25/2038	3.8500	3,473,186.36	3,473,186.36	0.99193 JPMORGAN	3,445,150.80	11,143.14
83164LPT2	SBA POOL #509434 FR	11/25/2038	3.9000	473,151.19	473,151.19	0.98793 JPMORGAN	467,438.36	1,537.74
83164LRF0	SBA POOL #509486	04/25/2039	3.9000	1,640,794.86	1,640,794.86	0.98662 JPMORGAN	1,618,842.67	5,332.58
83164LSF9	SBA POOL #509518	06/25/2039	3.9000	1,992,384.96	1,992,384.96	0.98657 JPMORGAN	1,965,621.25	6,475.25
83164LVF5	SBA POOL #509614	01/25/2040	3.9000	4,698,995.86	4,698,995.86	0.98638 JPMORGAN	4,635,009.63	15,271.74
83164LXC0	SBA POOL #509675	05/25/2040	3.9000	1,720,294.77	1,720,294.77	0.98628 JPMORGAN	1,696,695.77	5,590.96
83164LX22	SBA POOL #509697 FR	09/25/2040	3.9000	3,495,059.77	3,495,059.77	0.98618 JPMORGAN	3,446,768.53	11,358.94
83164LY96	SBA POOL #509736 FR	10/25/2040	3.9500	4,283,854.37	4,283,854.37	0.98820 JPMORGAN	4,233,309.17	14,101.02
83164LZW4	SBA POOL #509757	12/25/2040	3.9500	4,269,526.84	4,269,526.84	0.98817 JPMORGAN	4,219,001.26	14,053.86
83164L2Z3	SBA POOL #509792	02/25/2041	4.0000	688,679.45	688,679.45	0.99020 JPMORGAN	681,932.46	2,295.60
83164L3S8	SBA POOL #509809	03/25/2041	4.0000	2,650,986.52	2,650,986.52	0.99019 JPMORGAN	2,624,988.30	8,836.62
83164L4J7	SBA POOL #509825	04/25/2041	4.0000	2,815,994.16	2,815,994.16	0.99018 JPMORGAN	2,788,346.73	9,386.65
83164L4M0	SBA POOL #509828	04/25/2041	4.0000	628,824.08	628,824.08	0.99018 JPMORGAN	622,650.29	2,096.08
83164L5Q0	SBA POOL #509855 FR	07/25/2041	4.0000	3,810,620.84	3,810,620.84	0.99015 JPMORGAN	3,773,090.04	12,702.07

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164L7H8	SBA POOL #509896 FR	10/25/2041	4.0000	671,205.54	671,205.54	0.99012 JPMORGAN	664,574.70	2,237.35
83164L5K3	SBA POOL #509850	11/25/2041	4.0000	3,285,548.73	3,285,548.73	0.99011 JPMORGAN	3,253,057.94	10,951.83
83164MA82	SBA POOL #509931	12/25/2041	4.0000	644,820.37	644,820.37	0.99010 JPMORGAN	638,437.29	2,149.40
83164MBL2	SBA POOL #509943	01/25/2042	4.0000	934,645.76	934,645.76	0.99009 JPMORGAN	925,384.36	3,115.49
83164MBK4	SBA POOL #509942	01/25/2042	4.0000	7,597,131.68	7,597,131.68	0.99009 JPMORGAN	7,521,851.70	25,323.77
83164MCD9	SBA POOL #509968	03/25/2042	4.0000	4,417,670.23	4,417,670.23	0.99007 JPMORGAN	4,373,807.18	14,725.57
83164MCB3	SBA POOL #509966	03/25/2042	4.0000	4,872,910.75	4,872,910.75	0.99007 JPMORGAN	4,824,527.62	16,243.04
83164MCX5	SBA POOL #509986	04/25/2042	4.0000	2,720,315.30	2,720,315.30	0.99006 JPMORGAN	2,693,280.81	9,067.72
83164MC64	SBA POOL #509993	05/25/2042	4.0000	3,483,371.07	3,483,371.07	0.99005 JPMORGAN	3,448,718.49	11,611.24
83164MD30	SBA POOL #510022	07/25/2042	4.0000	2,945,808.80	2,945,808.80	0.99003 JPMORGAN	2,916,447.92	9,819.36
83164MBC2	SBA POOL #509935	07/25/2042	4.0000	5,404,016.94	5,404,016.94	0.99003 JPMORGAN	5,350,155.10	18,013.39
83164MGH6	SBA POOL #510100	10/25/2042	4.0000	5,798,025.73	5,798,025.73	0.99000 JPMORGAN	5,740,068.66	19,326.75
83164MH69	SBA POOL #510153	03/25/2043	4.0000	10,119,534.18	10,119,534.18	0.98996 JPMORGAN	10,017,913.82	33,731.78
8316A0GC8	SBA POOL #530194	07/25/2047	4.2500	16,895,619.54	16,895,619.54	1.00096 JPMORGAN	16,911,906.92	59,838.65
8316A0HL7	SBA POOL #530234 FR	10/25/2047	4.2500	10,468,391.70	10,468,391.70	1.00100 JPMORGAN	10,478,870.56	37,075.55
8316A03C2	SBA POOL #530794	04/25/2050	3.9500	19,132,920.56	19,132,920.56	0.98569 JPMORGAN	18,859,109.33	62,979.20
8316A05D8	SBA POOL #530843	08/25/2050	4.0000	18,151,182.57	18,151,182.57	0.98826 JPMORGAN	17,938,069.54	60,503.94
8316A1AV0	SBA POOL #530919	09/25/2050	4.0000	30,119,174.00	30,119,174.00	0.98825 JPMORGAN	29,765,333.94	100,397.25
8316A1CZ9	SBA POOL #530987	12/25/2050	4.0000	21,748,225.41	21,748,225.41	0.98823 JPMORGAN	21,492,292.29	72,494.08
8316A1FD5	SBA POOL #531063	03/25/2051	4.0000	22,859,288.61	22,859,288.61	0.98821 JPMORGAN	22,589,846.18	76,197.63
8316A1GX0	SBA POOL #531113	07/25/2051	4.0000	20,494,515.72	20,494,515.72	0.98819 JPMORGAN	20,252,414.01	68,315.05
				278,426,671.93	278,426,671.93		275,769,980.85	933,067.74
AIP:		0.00						
Book + AIP:		278,426,671.93	SBA POOL					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

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	622,217.73	622,217.73	1.00039	5.23490000 JPMORGAN	622,462.88	2,714.37
				333,159,000.00	622,217.73				622,462.88	2,714.37
AIP:		0.00								
Book + AIP:		622,217.73	FNMA CMO							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130B3A29	FHLB DEB	10/09/2026	4.0000	50,000,000.00	49,999,884.62	1.00000	0.01911111 JPMORGAN	50,000,150.00	955,555.50
3130BAK97	FHLB DEB	10/19/2026	3.6700	100,000,000.00	100,000,000.00	0.99973	0.01539361 JPMORGAN	99,973,300.00	1,539,361.00
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.99839	0.00331972 JPMORGAN	149,758,950.00	497,958.00
3130BBD28	FHLB DEB	01/25/2027	3.9200	100,000,000.00	100,000,000.00	0.99873	0.00718667 JPMORGAN	99,872,500.00	718,667.00
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.99538	0.01229167 JPMORGAN	99,538,300.00	1,229,167.00
3130B0TY5	FHLB DEB	04/09/2027	4.7500	100,000,000.00	99,954,107.96	1.00207	0.02269444 JPMORGAN	100,206,600.00	2,269,444.00
3130ATHW0	FHLB DEB	09/10/2027	4.1250	100,000,000.00	100,524,846.62	0.99545	0.00240625 JPMORGAN	99,544,500.00	240,625.00
3130B4E23	FHLB DEB	10/01/2027	4.2300	150,000,000.00	150,000,000.00	0.99612	0.01139750 JPMORGAN	149,417,850.00	1,709,625.00
3130B1RM1	FHLB DEB	10/01/2027	4.4150	150,000,000.00	150,000,000.00	0.99761	0.01275444 JPMORGAN	149,641,650.00	1,913,166.00
3130BB3J2	FHLB DEB	06/01/2028	4.1250	50,000,000.00	49,970,395.83	0.98851	0.01248958 JPMORGAN	49,425,350.00	624,479.00
3130B3HA4	FHLB DEB	10/01/2029	4.0200	150,000,000.00	150,000,000.00	0.97214	0.00000000 JPMORGAN	145,820,400.00	0.00
3130BB4D4	FHLB DEB	10/01/2029	4.1800	150,000,000.00	150,000,000.00	0.97572	0.00000000 JPMORGAN	146,357,400.00	0.00
3130BB5V3	FHLB DEB	02/01/2030	4.1400	150,000,000.00	150,000,000.00	0.97137	0.01207500 JPMORGAN	145,705,200.00	1,811,250.00
3130BB7G4	FHLB DEB	04/02/2030	4.1000	150,000,000.00	150,000,000.00	0.96874	0.01173056 JPMORGAN	145,310,550.00	1,759,584.00
AIP:				1,650,000,000.00	1,650,449,235.03			1,630,572,700.00	15,268,881.50
Book + AIP:		0.00							
		1,650,449,235.03		FHLB DEB					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3133ETFS1	FFCB DEB	10/30/2026	3.7700	100,000,000.00	100,000,000.00	0.99965	0.01581306	JPMORGAN	99,964,800.00	1,581,306.00
3133EWUY4	FFCB DEB	01/04/2027	3.9100	100,000,000.00	100,000,000.00	0.99904	0.00999222	JPMORGAN	99,903,700.00	999,222.00
3133ERSG7	FFCB DEB	06/10/2027	3.6250	100,000,000.00	99,955,780.66	0.99380	0.01117708	JPMORGAN	99,379,900.00	1,117,708.00
3133EWXT2	FFCB DEB	08/06/2027	4.1250	100,000,000.00	100,036,502.74	0.99544	0.00630208	JPMORGAN	99,543,500.00	630,208.00
3133ERCC3	FFCB DEB	10/01/2027	4.8000	150,000,000.00	150,000,000.00	1.00132	0.00000000	JPMORGAN	150,198,600.00	0.00
3133ETGT8	FFCB DEB	02/01/2028	3.8000	50,000,000.00	50,000,000.00	0.98772	0.00633333	JPMORGAN	49,386,050.00	316,666.50
3133ETFH5	FFCB DEB	04/26/2028	3.8000	150,000,000.00	149,919,717.03	0.98364	0.01636111	JPMORGAN	147,546,000.00	2,454,166.50
3133EWQE3	FFCB DEB	05/19/2028	4.0000	100,000,000.00	99,991,846.78	0.98705	0.01466667	JPMORGAN	98,704,900.00	1,466,667.00
3133ETHN0	FFCB DEB	05/22/2028	3.8750	100,000,000.00	99,852,436.14	0.98415	0.01388542	JPMORGAN	98,415,400.00	1,388,542.00
3133EWWF4	FFCB DEB	07/03/2028	4.1400	150,000,000.00	150,000,000.00	0.98780	0.01023500	JPMORGAN	148,170,300.00	1,535,250.00
3133EWNY2	FFCB DEB	07/27/2028	3.8750	150,000,000.00	150,000,000.00	0.98255	0.00688889	JPMORGAN	147,382,650.00	1,033,333.50
3133EWMX7	FFCB DEB	08/03/2028	4.2500	100,000,000.00	99,760,960.00	0.98680	0.00684722	JPMORGAN	98,680,200.00	684,722.00
3133EWD64	FFCB DEB	09/11/2028	4.2500	50,000,000.00	49,519,407.51	0.98622	0.00236111	JPMORGAN	49,311,200.00	118,055.50
3133EWG79	FFCB DEB	10/02/2028	4.6500	150,000,000.00	150,000,000.00	0.99462	0.00193750	JPMORGAN	149,193,300.00	290,625.00
3133ETYR2	FFCB DEB	10/02/2028	3.4800	70,000,000.00	69,998,618.87	0.97257	0.01730333	JPMORGAN	68,079,620.00	1,211,233.10
3133ETXC6	FFCB DEB	11/01/2028	3.5600	50,000,000.00	50,000,000.00	0.97258	0.01483333	JPMORGAN	48,628,800.00	741,666.50
3133EWJL5	FFCB DEB	12/29/2028	3.8300	50,000,000.00	50,000,000.00	0.97565	0.00978778	JPMORGAN	48,782,650.00	489,389.00
3133EWD31	FFCB DEB	02/01/2029	4.4300	100,000,000.00	99,998,999.80	0.98736	0.00344556	JPMORGAN	98,735,500.00	344,556.00
3133EP3B9	FFCB DEB	02/13/2029	4.1250	50,000,000.00	49,972,033.94	0.98139	0.00550000	JPMORGAN	49,069,350.00	275,000.00
3133EWG87	FFCB DEB	03/01/2029	4.6700	100,000,000.00	99,999,852.34	0.99666	0.00181611	JPMORGAN	99,666,100.00	181,611.00
3133EWKC3	FFCB DEB	03/27/2029	3.8750	200,000,000.00	199,925,180.78	0.97328	0.00043056	JPMORGAN	194,656,600.00	86,112.00
3133ETFJ1	FFCB DEB	03/29/2029	3.8600	50,000,000.00	50,000,000.00	0.97318	0.00021444	JPMORGAN	48,659,150.00	10,722.00
3133EWAQ3	FFCB DEB	04/02/2029	3.5700	100,000,000.00	100,000,000.00	0.96619	0.01775083	JPMORGAN	96,619,000.00	1,775,083.00
3133ETDY0	FFCB DEB	04/23/2029	3.8750	100,000,000.00	99,973,121.14	0.97092	0.01700694	JPMORGAN	97,091,500.00	1,700,694.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest	
3133EWQF0	FFCB DEB	06/01/2029	4.0300	100,000,000.00	99,987,748.42	0.97504	0.01522444		JPMORGAN	97,504,200.00	1,522,444.00	
3133ERN1	FFCB DEB	08/01/2029	4.1250	100,000,000.00	100,466,787.50	0.97703	0.00687500		JPMORGAN	97,702,600.00	687,500.00	
3133ERS1	FFCB DEB	09/10/2029	3.5000	100,000,000.00	99,953,877.88	0.96174	0.00204167		JPMORGAN	96,174,400.00	204,167.00	
3133ETH26	FFCB DEB	10/01/2029	3.6250	150,000,000.00	150,000,000.00	0.96041	0.00000000		JPMORGAN	144,061,800.00	0.00	
3133ERYH8	FFCB DEB	10/23/2029	3.8750	100,000,000.00	99,864,688.94	0.96680	0.01700694		JPMORGAN	96,679,600.00	1,700,694.00	
3133EWLA6	FFCB DEB	04/02/2030	3.9400	100,000,000.00	100,000,000.00	0.96365	0.01882444		JPMORGAN	96,365,000.00	1,882,444.00	
3133EWEL0	FFCB DEB	07/01/2030	3.5700	150,000,000.00	150,000,000.00	0.94834	0.00892500		JPMORGAN	142,250,400.00	1,338,750.00	
				3,220,000,000.00	3,219,177,560.47						3,156,506,770.00	27,768,537.60
AIP:				436,458.33								
Book + AIP:				3,219,614,018.80	FFCB DEB							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
45818WFK7	IADB DEB	10/01/2026	4.6500	150,000,000.00	150,000,000.00	1.00000	0.00000000	JPMORGAN		150,000,000.00	0.00
4581X0EM6	IADB DEB	02/01/2027	4.3750	50,000,000.00	50,098,147.26	0.99937	0.00729167	JPMORGAN		49,968,650.00	364,583.50
45950VRH1	IFC DEB	02/16/2027	4.3000	100,000,000.00	99,997,104.02	0.99749	0.00537500	JPMORGAN		99,749,200.00	537,500.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	0.99690	0.00411639	JPMORGAN		99,690,200.00	411,639.00
45950VTC0	IFC DEB	04/01/2027	4.5700	150,000,000.00	150,000,000.00	0.99698	0.00000000	JPMORGAN		149,546,700.00	0.00
45950VTN6	IFC DEB	07/01/2027	4.7030	50,000,000.00	50,000,000.00	1.00181	0.01175750	JPMORGAN		50,090,700.00	587,875.00
4581X0CY2	IADB DEB	07/07/2027	2.3750	100,000,000.00	98,757,971.96	0.98207	0.00554167	JPMORGAN		98,206,900.00	554,167.00
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.98771	0.00441944	JPMORGAN		98,771,300.00	441,944.00
45950VTR7	IFC DEB	09/07/2027	3.5800	100,000,000.00	100,000,000.00	0.98816	0.00238667	JPMORGAN		98,816,300.00	238,667.00
45950VTB2	IFC DEB	03/15/2028	4.4750	40,000,000.00	40,205,858.70	0.99625	0.02125625	JPMORGAN		39,850,000.00	850,250.00
45950VUQ7	IFC DEB	04/03/2028	4.0000	150,000,000.00	150,000,000.00	0.98652	0.01977778	JPMORGAN		147,977,700.00	2,966,667.00
459058LT8	IBRD DEB	05/05/2028	3.6250	200,000,000.00	198,760,187.94	0.98139	0.01470139	JPMORGAN		196,277,200.00	2,940,278.00
45950VUR5	IFC DEB	07/03/2028	3.9910	100,000,000.00	100,000,000.00	0.98519	0.00975578	JPMORGAN		98,518,500.00	975,578.00
45906M6G1	IBRD DEB	09/29/2028	3.6000	50,000,000.00	49,941,512.89	0.95227	0.00020000	JPMORGAN		47,613,700.00	10,000.00
45818WGK6	IADB DEB	10/02/2028	3.5600	150,000,000.00	150,000,000.00	0.97380	0.01770111	JPMORGAN		146,070,300.00	2,655,166.50
45950VUT1	IFC DEB	12/01/2028	3.6250	150,000,000.00	150,000,000.00	0.97264	0.03564583	JPMORGAN		145,895,850.00	5,346,874.50
45950KDQ0	IFC DEB	01/22/2029	3.5000	150,000,000.00	149,690,430.66	0.96851	0.00670833	JPMORGAN		145,277,100.00	1,006,249.50
45950VVC7	IFC DEB	01/29/2029	3.7190	150,000,000.00	150,000,000.00	0.96727	0.00640494	JPMORGAN		145,090,950.00	960,741.00
45906M5E7	IBRD DEB	04/02/2029	4.3800	150,000,000.00	150,000,000.00	0.98080	0.02177833	JPMORGAN		147,120,300.00	3,266,749.50
45950KDH0	IFC DEB	07/02/2029	4.2500	100,000,000.00	99,800,761.22	0.98067	0.01050694	JPMORGAN		98,066,700.00	1,050,694.00
45818WFX9	IADB DEB	09/12/2029	3.6540	150,000,000.00	150,000,000.00	0.95645	0.00192850	JPMORGAN		143,466,750.00	289,275.00
45950VUE4	IFC DEB	01/02/2030	4.5000	150,000,000.00	150,000,000.00	0.98104	0.01112500	JPMORGAN		147,155,850.00	1,668,750.00
459058KQ5	IBRD DEB	02/14/2030	3.8750	300,000,000.00	297,944,258.30	0.96492	0.00505903	JPMORGAN		289,476,900.00	1,517,709.00
4581X0ES3	IADB DEB	02/15/2030	4.5000	150,000,000.00	152,217,246.13	0.98436	0.00575000	JPMORGAN		147,654,450.00	862,500.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
45818WGE0	IADB DEB	03/01/2030	4.0200	150,000,000.00	150,000,000.00	0.96473	0.00335000 JPMORGAN	144,709,500.00	502,500.00
459058LR2	IBRD DEB	03/20/2030	4.1250	150,000,000.00	151,984,276.80	0.97156	0.00126042 JPMORGAN	145,734,300.00	189,063.00
4581X0FB9	IADB DEB	03/20/2030	4.2500	100,000,000.00	99,035,007.00	0.97625	0.00354167 JPMORGAN	97,625,000.00	354,167.00
459058JC8	IBRD DEB	05/14/2030	0.8750	50,000,000.00	45,506,195.06	0.86441	0.00333367 JPMORGAN	43,220,500.00	166,683.50
459058KU6	IBRD DEB	07/25/2030	4.0000	100,000,000.00	98,856,725.50	0.96464	0.00733333 JPMORGAN	96,464,200.00	733,333.00
459058LY7	IBRD DEB	10/28/2030	3.5000	150,000,000.00	149,405,940.84	0.94395	0.01487500 JPMORGAN	141,592,050.00	2,231,250.00
45950VUY0	IFC DEB	01/02/2031	3.7100	150,000,000.00	150,000,000.00	0.94528	0.00917194 JPMORGAN	141,791,250.00	1,375,791.00
45818WDS2	IADB DEB	04/22/2031	3.8800	150,000,000.00	150,000,000.00	0.95138	0.01713667 JPMORGAN	142,706,400.00	2,570,500.50
45950KDR8	IFC DEB	07/14/2031	4.2500	150,000,000.00	149,987,084.07	0.96597	0.00909028 JPMORGAN	144,894,900.00	1,363,542.00
AIP:				4,190,000,000.00	4,182,188,708.35			4,079,090,300.00	38,990,687.50
Book + AIP:		745,486.12 4,182,934,194.47		SUPRANAT'L DEB					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3136GDTD5	FNMA DEB CL	10/01/2027	4.6000	100,000,000.00	100,000,000.00	0.99906	0.00089444	JPMORGAN	99,906,400.00	89,444.00
3133EWLK4	FFCB DEB CL	04/13/2028	3.8100	50,000,000.00	50,000,000.00	0.98755	0.01778000	JPMORGAN	49,377,550.00	889,000.00
3130B1R41	FHLB DEB CL	06/01/2028	4.5400	150,000,000.00	150,000,000.00	0.99373	0.01513333	JPMORGAN	149,059,800.00	2,269,999.50
3133EWVL1	FFCB DEB CL	07/13/2028	4.2300	100,000,000.00	100,000,000.00	0.98791	0.00916500	JPMORGAN	98,791,300.00	916,500.00
3136GASC4	FNMA DEB CL	08/28/2028	3.8000	150,000,000.00	150,000,000.00	0.97934	0.00348333	JPMORGAN	146,900,250.00	522,499.50
3135GAR78	FNMA DEB CL	10/02/2028	4.5500	150,000,000.00	150,000,000.00	0.99125	0.02262361	JPMORGAN	148,686,900.00	3,393,541.50
3130B0YE3	FHLB DEB CL	04/02/2029	5.0200	150,000,000.00	150,000,000.00	0.99833	0.02496056	JPMORGAN	149,749,200.00	3,744,084.00
3136GDL76	FNMA DEB CL	07/02/2029	4.5000	100,000,000.00	100,000,000.00	0.98685	0.00875000	JPMORGAN	98,684,900.00	875,000.00
3130B3GS6	FHLB DEB CL	10/01/2029	4.2500	150,000,000.00	150,000,000.00	0.97966	0.01062500	JPMORGAN	146,948,850.00	1,593,750.00
3135GAX55	FNMA DEB CL	10/22/2029	4.2500	150,000,000.00	150,000,000.00	0.97461	0.01877083	JPMORGAN	146,191,800.00	2,815,624.50
3130B3R70	FHLB DEB CL	11/20/2029	4.5800	150,000,000.00	150,000,000.00	0.98478	0.01615722	JPMORGAN	147,716,850.00	2,423,583.00
3136GCF59	FNMA DEB CL	01/15/2030	3.9600	150,000,000.00	150,000,000.00	0.96496	0.00836000	JPMORGAN	144,743,400.00	1,254,000.00
3134HCF53	FHLMC DEB CL	02/01/2030	4.4200	100,000,000.00	100,000,000.00	0.97716	0.00736667	JPMORGAN	97,715,700.00	736,667.00
3136GDE41	FNMA DEB CL	02/25/2030	4.3900	100,000,000.00	100,000,000.00	0.97956	0.00439000	JPMORGAN	97,956,100.00	439,000.00
45950VUN4	IFC DEB CL	03/12/2030	4.3800	100,000,000.00	100,000,000.00	0.97359	0.02421167	JPMORGAN	97,359,200.00	2,421,167.00
3136GAJE0	FNMA DEB CL	06/28/2030	4.2000	150,000,000.00	150,000,000.00	0.96917	0.01061667	JPMORGAN	145,375,650.00	1,592,500.50
3136GATQ2	FNMA DEB CL	09/30/2030	4.0300	150,000,000.00	150,000,000.00	0.95842	0.00011194	JPMORGAN	143,762,400.00	16,791.00
3136GCYC3	FNMA DEB CL	10/01/2030	4.3100	100,000,000.00	100,000,000.00	0.97314	0.00000000	JPMORGAN	97,313,700.00	0.00
3136GAWJ4	FNMA DEB CL	10/02/2030	4.1250	150,000,000.00	150,000,000.00	0.96476	0.02051042	JPMORGAN	144,714,000.00	3,076,563.00
3130BADQ7	FHLB DEB CL	10/15/2030	4.0700	100,000,000.00	100,000,000.00	0.96209	0.01876722	JPMORGAN	96,208,700.00	1,876,722.00
3136GCFH3	FNMA DEB CL	01/15/2031	4.0000	150,000,000.00	150,000,000.00	0.95442	0.00844444	JPMORGAN	143,163,150.00	1,266,666.00
45818WQG3	IADB DEB CL	04/01/2031	4.2000	100,000,000.00	100,000,000.00	0.96967	0.01050000	JPMORGAN	96,966,900.00	1,050,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
45906M6T3	IBRD DEB CL	04/28/2031	4.0000	100,000,000.00	100,000,000.00	0.95284	0.01700000	JPMORGAN		95,283,600.00	1,700,000.00
				2,850,000,000.00	2,850,000,000.00					2,782,576,300.00	34,963,102.50
AIP:		0.00									
Book + AIP:		2,850,000,000.00	CALLABLE DEB								

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385H82	FHLB DN	10/01/2026	0.0000	650,000,000.00	635,038,027.79	1.00000 JPMORGAN	650,000,000.00
313385H90	FHLB DN	10/02/2026	0.0000	100,000,000.00	98,442,166.66	0.99990 JPMORGAN	99,990,000.00
313385J80	FHLB DN	10/09/2026	0.0000	700,000,000.00	689,406,638.90	0.99919 JPMORGAN	699,433,000.00
313385K47	FHLB DN	10/13/2026	0.0000	100,000,000.00	99,641,250.00	0.99878 JPMORGAN	99,878,000.00
313385L20	FHLB DN	10/19/2026	0.0000	100,000,000.00	98,272,402.78	0.99817 JPMORGAN	99,817,000.00
313385L61	FHLB DN	10/23/2026	0.0000	200,000,000.00	196,372,597.22	0.99776 JPMORGAN	199,552,000.00
313385L95	FHLB DN	10/26/2026	0.0000	400,000,000.00	393,055,194.44	0.99746 JPMORGAN	398,984,000.00
313385M37	FHLB DN	10/28/2026	0.0000	400,000,000.00	392,881,125.02	0.99726 JPMORGAN	398,904,000.00
313385M52	FHLB DN	10/30/2026	0.0000	400,000,000.00	392,723,097.22	0.99705 JPMORGAN	398,820,000.00
313385M86	FHLB DN	11/02/2026	0.0000	200,000,000.00	197,166,486.12	0.99670 JPMORGAN	199,340,000.00
313385N77	FHLB DN	11/09/2026	0.0000	200,000,000.00	197,434,583.34	0.99598 JPMORGAN	199,196,000.00
313385N85	FHLB DN	11/10/2026	0.0000	200,000,000.00	198,307,722.24	0.99588 JPMORGAN	199,176,000.00
313385P34	FHLB DN	11/13/2026	0.0000	700,000,000.00	688,362,402.80	0.99557 JPMORGAN	696,899,000.00
313385Q58	FHLB DN	11/23/2026	0.0000	600,000,000.00	588,149,791.66	0.99454 JPMORGAN	596,724,000.00
313385R65	FHLB DN	12/02/2026	0.0000	550,000,000.00	541,254,416.65	0.99349 JPMORGAN	546,419,500.00
313385R81	FHLB DN	12/04/2026	0.0000	350,000,000.00	344,341,444.46	0.99328 JPMORGAN	347,648,000.00
313385S72	FHLB DN	12/11/2026	0.0000	500,000,000.00	490,949,555.56	0.99255 JPMORGAN	496,275,000.00
313385T22	FHLB DN	12/14/2026	0.0000	500,000,000.00	490,700,069.44	0.99223 JPMORGAN	496,115,000.00
313385T30	FHLB DN	12/15/2026	0.0000	100,000,000.00	98,968,277.78	0.99213 JPMORGAN	99,213,000.00
313384AD1	FHLB DN	01/04/2027	0.0000	600,000,000.00	589,312,569.44	0.98992 JPMORGAN	593,952,000.00
313384AL3	FHLB DN	01/11/2027	0.0000	100,000,000.00	98,450,000.00	0.98918 JPMORGAN	98,918,000.00
313384BA6	FHLB DN	01/25/2027	0.0000	600,000,000.00	588,546,152.78	0.98769 JPMORGAN	592,614,000.00
313384BC2	FHLB DN	01/27/2027	0.0000	500,000,000.00	490,642,166.68	0.98748 JPMORGAN	493,740,000.00
313384BM0	FHLB DN	02/05/2027	0.0000	350,000,000.00	344,380,270.81	0.98635 JPMORGAN	345,222,500.00
313384BQ1	FHLB DN	02/08/2027	0.0000	200,000,000.00	196,637,083.34	0.98603 JPMORGAN	197,206,000.00
313384BU2	FHLB DN	02/12/2027	0.0000	100,000,000.00	98,203,555.56	0.98560 JPMORGAN	98,560,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384CE7	FHLB DN	02/22/2027	0.0000	300,000,000.00	294,411,750.00	0.98452 JPMORGAN	295,356,000.00
313384CJ6	FHLB DN	02/26/2027	0.0000	800,000,000.00	781,723,125.00	0.98409 JPMORGAN	787,272,000.00
313384CM9	FHLB DN	03/01/2027	0.0000	600,000,000.00	587,874,638.88	0.98356 JPMORGAN	590,136,000.00
313384CR8	FHLB DN	03/05/2027	0.0000	200,000,000.00	196,110,000.00	0.98312 JPMORGAN	196,624,000.00
313384CU1	FHLB DN	03/08/2027	0.0000	100,000,000.00	97,962,777.78	0.98280 JPMORGAN	98,280,000.00
313384DB2	FHLB DN	03/15/2027	0.0000	100,000,000.00	98,026,777.78	0.98121 JPMORGAN	98,120,800.00
313384DJ5	FHLB DN	03/22/2027	0.0000	200,000,000.00	195,756,972.22	0.98127 JPMORGAN	196,254,000.00
313384DL0	FHLB DN	03/24/2027	0.0000	100,000,000.00	97,985,069.44	0.99987 JPMORGAN	99,987,000.00
313384DU0	FHLB DN	04/01/2027	0.0000	400,000,000.00	387,089,069.46	0.98003 JPMORGAN	392,012,000.00
313384FC8	FHLB DN	05/03/2027	0.0000	100,000,000.00	96,690,555.56	0.97652 JPMORGAN	97,652,000.00
				12,300,000,000.00	12,071,269,784.81		12,194,289,800.00
AIP:		0.00					
Book + AIP:		12,071,269,784.81	FHLB DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313397H87	FHLMC DN	10/01/2026	0.0000	200,000,000.00	197,404,402.78	1.00000 JPMORGAN	200,000,000.00
313397J85	FHLMC DN	10/09/2026	0.0000	300,000,000.00	297,661,375.00	0.99919 JPMORGAN	299,757,000.00
313397L90	FHLMC DN	10/26/2026	0.0000	50,000,000.00	49,814,791.67	0.99746 JPMORGAN	49,873,000.00
313397P39	FHLMC DN	11/13/2026	0.0000	300,000,000.00	295,506,430.56	0.99557 JPMORGAN	298,671,000.00
313397R45	FHLMC DN	11/30/2026	0.0000	150,000,000.00	148,764,999.99	0.99382 JPMORGAN	149,073,000.00
313397R60	FHLMC DN	12/02/2026	0.0000	100,000,000.00	98,314,694.44	0.99349 JPMORGAN	99,349,000.00
313397S77	FHLMC DN	12/11/2026	0.0000	100,000,000.00	98,177,472.22	0.99255 JPMORGAN	99,255,000.00
313397T27	FHLMC DN	12/14/2026	0.0000	100,000,000.00	98,177,472.22	0.99223 JPMORGAN	99,223,000.00
313396AD5	FHLMC DN	01/04/2027	0.0000	200,000,000.00	197,768,097.24	0.98992 JPMORGAN	197,984,000.00
313396BA0	FHLMC DN	01/25/2027	0.0000	200,000,000.00	196,819,138.88	0.98769 JPMORGAN	197,538,000.00
313396BC6	FHLMC DN	01/27/2027	0.0000	150,000,000.00	147,884,250.00	0.98748 JPMORGAN	148,122,000.00
313396CJ0	FHLMC DN	02/26/2027	0.0000	300,000,000.00	293,008,125.00	0.98409 JPMORGAN	295,227,000.00
313396DN0	FHLMC DN	03/26/2027	0.0000	450,000,000.00	437,120,097.21	0.98084 JPMORGAN	441,378,000.00
				2,600,000,000.00	2,556,421,347.21		2,575,450,000.00
AIP:		0.00					
Book + AIP:		2,556,421,347.21	FHLMC DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313589J87	FNMA DN	10/09/2026	0.0000	400,000,000.00	395,271,625.02	0.99919 JPMORGAN	399,676,000.00
313589M34	FNMA DN	10/28/2026	0.0000	100,000,000.00	99,279,152.78	0.99726 JPMORGAN	99,726,000.00
313589M59	FNMA DN	10/30/2026	0.0000	100,000,000.00	98,662,083.34	0.99705 JPMORGAN	99,705,000.00
313589P31	FNMA DN	11/13/2026	0.0000	400,000,000.00	393,577,833.32	0.99557 JPMORGAN	398,228,000.00
313589Q55	FNMA DN	11/23/2026	0.0000	300,000,000.00	294,302,472.22	0.99454 JPMORGAN	298,362,000.00
313589R62	FNMA DN	12/02/2026	0.0000	100,000,000.00	98,310,000.00	0.99349 JPMORGAN	99,349,000.00
313589R88	FNMA DN	12/04/2026	0.0000	100,000,000.00	98,172,416.66	0.99328 JPMORGAN	99,328,000.00
313589T29	FNMA DN	12/14/2026	0.0000	100,000,000.00	98,177,472.22	0.99223 JPMORGAN	99,223,000.00
313588AD7	FNMA DN	01/04/2027	0.0000	500,000,000.00	493,424,763.88	0.98992 JPMORGAN	494,960,000.00
313588AL9	FNMA DN	01/11/2027	0.0000	100,000,000.00	98,711,111.12	0.98918 JPMORGAN	98,918,000.00
313588BC8	FNMA DN	01/27/2027	0.0000	200,000,000.00	196,791,666.68	0.98748 JPMORGAN	197,496,000.00
313588BM6	FNMA DN	02/05/2027	0.0000	100,000,000.00	98,496,361.12	0.98585 JPMORGAN	98,585,300.00
313588BU8	FNMA DN	02/12/2027	0.0000	200,000,000.00	196,742,638.88	0.98560 JPMORGAN	197,120,000.00
313588CJ2	FNMA DN	02/26/2027	0.0000	500,000,000.00	489,641,708.32	0.98409 JPMORGAN	492,045,000.00
313588CM5	FNMA DN	03/01/2027	0.0000	250,000,000.00	245,345,541.66	0.98356 JPMORGAN	245,890,000.00
313588DJ1	FNMA DN	03/22/2027	0.0000	100,000,000.00	97,869,444.44	0.98127 JPMORGAN	98,127,000.00
				3,550,000,000.00	3,492,776,291.66		3,516,738,300.00
AIP:		0.00					
Book + AIP:		3,492,776,291.66	FNMA DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313J82	FFCB DN	10/09/2026	0.0000	200,000,000.00	197,573,750.00	0.99919 JPMORGAN	199,838,000.00
313313L97	FFCB DN	10/26/2026	0.0000	100,000,000.00	98,215,138.88	0.99746 JPMORGAN	99,746,000.00
313313M39	FFCB DN	10/28/2026	0.0000	100,000,000.00	97,468,888.88	0.99726 JPMORGAN	99,726,000.00
313313N79	FFCB DN	11/09/2026	0.0000	100,000,000.00	98,289,555.56	0.99598 JPMORGAN	99,598,000.00
313313P36	FFCB DN	11/13/2026	0.0000	200,000,000.00	196,555,750.00	0.99557 JPMORGAN	199,114,000.00
313313Q50	FFCB DN	11/23/2026	0.0000	200,000,000.00	196,550,111.10	0.99454 JPMORGAN	198,908,000.00
313313R67	FFCB DN	12/02/2026	0.0000	100,000,000.00	98,497,333.34	0.99349 JPMORGAN	99,349,000.00
313313R83	FFCB DN	12/04/2026	0.0000	150,000,000.00	147,420,000.00	0.99328 JPMORGAN	148,992,000.00
313313S74	FFCB DN	12/11/2026	0.0000	200,000,000.00	196,458,000.00	0.99255 JPMORGAN	198,510,000.00
313313T24	FFCB DN	12/14/2026	0.0000	200,000,000.00	196,249,333.34	0.99223 JPMORGAN	198,446,000.00
313312BA7	FFCB DN	01/25/2027	0.0000	200,000,000.00	196,259,500.00	0.98769 JPMORGAN	197,538,000.00
313312CJ7	FFCB DN	02/26/2027	0.0000	200,000,000.00	195,525,333.34	0.98409 JPMORGAN	196,818,000.00
313312CU2	FFCB DN	03/08/2027	0.0000	100,000,000.00	98,021,527.78	0.98280 JPMORGAN	98,280,000.00
313312LD0	FFCB DN	09/01/2027	0.0000	100,000,000.00	95,956,583.34	0.96278 JPMORGAN	96,278,000.00

AIP:	0.00	2,150,000,000.00	2,109,040,805.56	2,131,141,000.00
Book + AIP:	2,109,040,805.56	FFCB DN		

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053J88	IBRD DN	10/09/2026	0.0000	300,000,000.00	295,151,305.56	0.99919 JPMORGAN	299,757,000.00
459053L69	IBRD DN	10/23/2026	0.0000	100,000,000.00	98,150,333.34	0.99776 JPMORGAN	99,776,000.00
459053L93	IBRD DN	10/26/2026	0.0000	200,000,000.00	197,898,000.00	0.99746 JPMORGAN	199,492,000.00
459053M35	IBRD DN	10/28/2026	0.0000	100,000,000.00	98,130,444.44	0.99726 JPMORGAN	99,726,000.00
459053M50	IBRD DN	10/30/2026	0.0000	200,000,000.00	196,388,250.00	0.99705 JPMORGAN	199,410,000.00
459053N83	IBRD DN	11/10/2026	0.0000	100,000,000.00	99,410,277.78	0.99588 JPMORGAN	99,588,000.00
459053P32	IBRD DN	11/13/2026	0.0000	400,000,000.00	393,117,333.34	0.99557 JPMORGAN	398,228,000.00
459053Q56	IBRD DN	11/23/2026	0.0000	200,000,000.00	197,181,055.54	0.99454 JPMORGAN	198,908,000.00
459053R63	IBRD DN	12/02/2026	0.0000	200,000,000.00	197,806,888.90	0.99349 JPMORGAN	198,698,000.00
459053R89	IBRD DN	12/04/2026	0.0000	200,000,000.00	197,171,611.12	0.99328 JPMORGAN	198,656,000.00
459053S70	IBRD DN	12/11/2026	0.0000	200,000,000.00	197,442,388.88	0.99255 JPMORGAN	198,510,000.00
459053T20	IBRD DN	12/14/2026	0.0000	200,000,000.00	196,112,555.56	0.99223 JPMORGAN	198,446,000.00
459052AD8	IBRD DN	01/04/2027	0.0000	200,000,000.00	196,140,861.12	0.98992 JPMORGAN	197,984,000.00
459052AL0	IBRD DN	01/11/2027	0.0000	100,000,000.00	98,677,750.00	0.98918 JPMORGAN	98,918,000.00
459052BA3	IBRD DN	01/25/2027	0.0000	200,000,000.00	196,357,055.56	0.98769 JPMORGAN	197,538,000.00
459052BC9	IBRD DN	01/27/2027	0.0000	200,000,000.00	196,117,666.66	0.98748 JPMORGAN	197,496,000.00
459052CJ3	IBRD DN	02/26/2027	0.0000	300,000,000.00	293,180,750.00	0.98409 JPMORGAN	295,227,000.00
459052DN3	IBRD DN	03/26/2027	0.0000	400,000,000.00	388,659,416.66	0.98084 JPMORGAN	392,336,000.00
				3,800,000,000.00	3,733,093,944.46		3,768,694,000.00
AIP:		0.00					
Book + AIP:		3,733,093,944.46	IBRD DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515H96	IFC DN	10/02/2026	0.0000	100,000,000.00	98,570,000.00	0.99990 JPMORGAN	99,990,000.00
459515J86	IFC DN	10/09/2026	0.0000	200,000,000.00	196,708,861.12	0.99919 JPMORGAN	199,838,000.00
459515P30	IFC DN	11/13/2026	0.0000	100,000,000.00	98,658,472.22	0.99557 JPMORGAN	99,557,000.00
459515S78	IFC DN	12/11/2026	0.0000	100,000,000.00	98,556,250.00	0.99255 JPMORGAN	99,255,000.00
459516AD2	IFC DN	01/04/2027	0.0000	100,000,000.00	98,765,888.88	0.98992 JPMORGAN	98,992,000.00
459516AL4	IFC DN	01/11/2027	0.0000	100,000,000.00	98,627,583.34	0.98918 JPMORGAN	98,918,000.00
459516AX8	IFC DN	01/22/2027	0.0000	100,000,000.00	98,573,833.34	0.98801 JPMORGAN	98,801,000.00
				800,000,000.00	788,460,888.90		795,351,000.00
AIP:		0.00					
Book + AIP:		788,460,888.90	IFC DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LJ43	IADB DN	10/05/2026	0.0000	50,000,000.00	49,542,500.00	0.99959 JPMORGAN	49,979,500.00
45818LL99	IADB DN	10/26/2026	0.0000	50,000,000.00	49,818,194.44	0.99746 JPMORGAN	49,873,000.00
45818LM56	IADB DN	10/30/2026	0.0000	50,000,000.00	49,551,708.33	0.99705 JPMORGAN	49,852,500.00
45818LN71	IADB DN	11/09/2026	0.0000	50,000,000.00	49,538,930.56	0.99598 JPMORGAN	49,799,000.00
45818LP38	IADB DN	11/13/2026	0.0000	50,000,000.00	49,692,833.33	0.99557 JPMORGAN	49,778,500.00
				250,000,000.00	248,144,166.66		249,282,500.00
AIP:		0.00					
Book + AIP:		248,144,166.66	IADB DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest	
06054RDR0	BOFA BN	11/02/2026	01/15/2026	3.8000	100,000,000.00	100,000,000.00	4.2000	0.999544081 MESIROW	99,954,408.14	2,733,888.89	
06054REH1	BOFA BN	12/01/2026	02/25/2026	3.7700	100,000,000.00	100,000,000.00	4.3400	0.998874558 MESIROW	99,887,455.78	2,282,944.44	
06054RFK3	BOFA BN	12/23/2026	05/15/2026	3.9400	100,000,000.00	100,000,000.00	4.3400	0.998936202 MESIROW	99,893,620.15	1,521,277.78	
06054RFB3	BOFA BN	02/26/2027	04/17/2026	4.0200	100,000,000.00	100,000,000.00	4.4900	0.997764809 MESIROW	99,776,480.94	1,864,833.33	
					400,000,000.00	400,000,000.00				399,511,965.01	8,402,944.44
AIP:		0.00									
Book + AIP:		400,000,000.00		BANK NOTE							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
95001KTX2	WELLS FGO CD	10/01/2026	10/06/2025	3.7500	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	3,750,000.00
90355WDA6	US BANK CD	10/02/2026	06/29/2026	3.7500	100,000,000.00	100,000,000.00	4.1300	0.99988322 MESIROW	99,998,832.25	979,166.67
69347DEN4	PNC BANK CD	10/09/2026	04/08/2026	3.6200	100,000,000.00	100,000,000.00	4.1300	0.999870543 MESIROW	99,987,054.29	1,769,777.78
69347DES3	PNC BANK CD	10/28/2026	07/29/2026	3.8000	100,000,000.00	100,000,000.00	4.1300	0.999732404 MESIROW	99,973,240.35	675,555.56
95001KUC6	WELLS FGO CD	11/02/2026	11/13/2025	3.6500	100,000,000.00	100,000,000.00	4.2000	0.999391500 MESIROW	99,939,149.99	3,264,722.22
69347DER5	PNC BANK CD	11/13/2026	07/08/2026	3.7500	100,000,000.00	100,000,000.00	4.2000	0.999420986 MESIROW	99,942,098.63	885,416.67
69347DET1	PNC BANK CD	01/04/2027	09/17/2026	4.0300	100,000,000.00	100,000,000.00	4.4400	0.998912436 MESIROW	99,891,243.56	156,722.22
95001KVA9	WELLS FGO CD	01/04/2027	01/21/2026	3.7000	100,000,000.00	100,000,000.00	4.4400	0.997768700 MESIROW	99,776,869.97	2,600,277.78
06051WYR9	BOFA CD	01/04/2027	05/20/2026	3.9800	100,000,000.00	100,000,000.00	4.4400	0.998628603 MESIROW	99,862,860.34	1,481,444.44
46659CAC4	JPM CHASE CD	01/14/2027	01/14/2026	3.7000	100,000,000.00	100,000,000.00	4.4400	0.997527631 MESIROW	99,752,763.11	2,672,222.22
05612B3Q5	BMO BANK CD	01/27/2027	09/30/2026	4.3300	50,000,000.00	50,000,000.00	4.4400	0.999642891 MESIROW	49,982,144.56	6,013.89
05612B3P7	BMO BANK CD	02/12/2027	08/11/2026	4.1400	100,000,000.00	100,000,000.00	4.5100	0.998548684 MESIROW	99,854,868.43	586,500.00
95001KXP4	WELLS FGO CD	02/26/2027	03/02/2026	3.6600	100,000,000.00	100,000,000.00	4.5100	0.996174968 MESIROW	99,617,496.81	2,165,500.00
46659CAH3	JPM CHASE CD	02/26/2027	02/26/2026	3.6700	100,000,000.00	100,000,000.00	4.5100	0.996206831 MESIROW	99,620,683.08	2,212,194.44
61781BAN2	MORG STAN PRIV CD	03/24/2027	05/27/2026	3.9500	100,000,000.00	100,000,000.00	4.6100	0.996575808 MESIROW	99,657,580.79	1,393,472.22
46659CAM2	JPM CHASE CD CL	04/13/2027	04/13/2026	4.0350	100,000,000.00	100,000,000.00	4.6900	0.996084824 MESIROW	99,608,482.38	1,916,625.00
61776N5G4	MORG STAN PRIV CD	04/22/2027	04/22/2026	3.9000	100,000,000.00	100,000,000.00	4.6900	0.995207878 MESIROW	99,520,787.80	1,755,000.00
46659CN97	JPM CHASE CD CL	05/18/2027	05/18/2026	4.0100	100,000,000.00	100,000,000.00	4.7700	0.994861806 MESIROW	99,486,180.60	1,514,888.89
61778EZX2	MORG STAN CD	07/14/2027	07/15/2026	4.1000	50,000,000.00	50,000,000.00	4.9100	0.993473083 MESIROW	49,673,654.14	444,166.67
61781BEJ7	MORG STAN PRIV CD	07/14/2027	07/15/2026	4.1000	50,000,000.00	50,000,000.00	4.9100	0.993473083 MESIROW	49,673,654.14	444,166.67
61778EPA3	MORG STAN CD	08/11/2027	02/11/2026	3.8000	50,000,000.00	50,000,000.00	4.9600	0.989286278 MESIROW	49,464,313.89	1,224,444.44
61776NU50	MORG STAN PRIV CD	08/11/2027	02/11/2026	3.8000	50,000,000.00	50,000,000.00	4.9600	0.989286278 MESIROW	49,464,313.89	1,224,444.44

AIP:	0.00	1,950,000,000.00	1,950,000,000.00	1,944,748,273.00	33,122,722.22
Book + AIP:	1,950,000,000.00	CD DOMESTIC			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
20271EQ36	CB AUS YCD	10/01/2026	09/18/2025	3.6700	100,000,000.00	100,000,000.00	3.9200	1.000000000 MESIROW	100,000,000.00	3,853,500.00
83050YGZ7	SE BANKEN YCD	10/01/2026	03/23/2026	4.0400	50,000,000.00	50,000,000.00	3.9200	1.000000000 MESIROW	50,000,000.00	1,077,333.33
63307UQV6	NB CANADA YCD	10/01/2026	01/15/2026	3.6500	100,000,000.00	100,000,000.00	3.9200	1.000000000 MESIROW	100,000,000.00	2,625,972.22
06745GFC0	BARCLAYS YCD	10/01/2026	10/20/2025	3.8400	100,000,000.00	100,000,000.00	3.9200	1.000000000 MESIROW	100,000,000.00	3,690,666.67
86564TTP8	SUMI TRUST YCD	10/02/2026	07/07/2026	3.9300	100,000,000.00	100,000,000.00	3.9200	0.999999256 MESIROW	99,999,925.56	938,833.33
22536WQH2	CIC YCD	10/02/2026	04/07/2026	3.9200	100,000,000.00	100,000,000.00	3.9200	0.999997902 MESIROW	99,999,790.16	1,927,333.33
55381BVN5	MUFG BK YCD	10/05/2026	06/15/2026	3.8600	100,000,000.00	100,000,000.00	3.9200	0.999988295 MESIROW	99,998,829.47	1,158,000.00
4823TD3P4	KBC YCD	10/05/2026	07/28/2026	3.8600	100,000,000.00	100,000,000.00	3.9200	0.999990302 MESIROW	99,999,030.20	696,944.44
83050YHE3	SE BANKEN YCD	10/09/2026	05/05/2026	3.8300	50,000,000.00	50,000,000.00	3.9200	0.999966221 MESIROW	49,998,311.03	792,597.22
65558WXN3	NORDEA ABP YCD	10/09/2026	06/11/2026	3.8300	100,000,000.00	100,000,000.00	3.9200	0.999969647 MESIROW	99,996,964.67	1,191,555.56
86959TWV4	SVENSKA YCD	10/09/2026	06/30/2026	3.8800	100,000,000.00	100,000,000.00	3.9200	0.999982395 MESIROW	99,998,239.50	1,002,333.33
89115MAC0	TORONTO YCD	10/09/2026	05/20/2026	3.8200	100,000,000.00	100,000,000.00	3.9200	0.999965422 MESIROW	99,996,542.17	1,421,888.89
83371RKP1	SOC GEN YCD	10/09/2026	04/09/2026	3.9400	100,000,000.00	100,000,000.00	3.9200	0.999987771 MESIROW	99,998,777.09	1,915,277.78
06367DUW3	MONTREAL YCD	10/09/2026	04/01/2026	3.9900	100,000,000.00	100,000,000.00	3.9200	0.999997889 MESIROW	99,999,788.91	2,028,250.00
23345HD62	DNB YCD	10/19/2026	08/06/2026	3.7100	100,000,000.00	100,000,000.00	3.9200	0.999883916 MESIROW	99,988,391.61	577,111.11
86565GA42	SUMITOMO YCD	10/19/2026	04/15/2026	3.9800	100,000,000.00	100,000,000.00	3.9200	0.999993393 MESIROW	99,999,339.25	1,868,388.89
05252WXZ1	ANZ YCD	10/23/2026	04/16/2026	3.6800	100,000,000.00	100,000,000.00	3.9200	0.999812642 MESIROW	99,981,264.25	1,717,333.33
60701AH97	MIZUHO YCD	10/23/2026	09/17/2026	3.8800	100,000,000.00	100,000,000.00	3.9200	0.999972008 MESIROW	99,997,200.80	150,888.89
13606DUZ3	CIBC YCD	10/23/2026	04/15/2026	3.9700	100,000,000.00	100,000,000.00	3.9200	0.999985943 MESIROW	99,998,594.34	1,863,694.44
06418NPN6	SCOTIA YCD	10/26/2026	03/23/2026	4.0300	100,000,000.00	100,000,000.00	3.9200	1.000017831 MESIROW	100,001,783.07	2,149,333.33
78015J6D4	RB CANADA YCD	10/26/2026	04/15/2026	3.9200	100,000,000.00	100,000,000.00	3.9200	0.999950041 MESIROW	99,995,004.11	1,840,222.22
23345HD88	DNB YCD	10/26/2026	09/21/2026	3.8600	100,000,000.00	100,000,000.00	3.9200	0.999955536 MESIROW	99,995,553.55	107,222.22
65603BNC9	NORINCHUK YCD	10/26/2026	07/16/2026	3.9200	100,000,000.00	100,000,000.00	3.9200	0.999977238 MESIROW	99,997,723.76	838,444.44
21684X7H3	RABOBANK YCD	10/26/2026	04/06/2026	3.9600	100,000,000.00	100,000,000.00	3.9200	0.999974546 MESIROW	99,997,454.60	1,958,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
60701ADH3	MIZUHO YCD	10/26/2026	04/29/2026	3.9100	100,000,000.00	100,000,000.00	3.9200	0.999947371 MESIROW	99,994,737.10	1,683,472.22
63873TNW4	NATIXIS YCD	10/28/2026	06/12/2026	3.8300	100,000,000.00	100,000,000.00	3.9200	0.999898081 MESIROW	99,989,808.07	1,180,916.67
05593DQZ9	BNP YCD	10/28/2026	06/26/2026	3.9200	100,000,000.00	100,000,000.00	3.9200	0.999969038 MESIROW	99,996,903.81	1,056,222.22
90275DVS6	UBS YCD	10/28/2026	01/20/2026	3.8300	100,000,000.00	100,000,000.00	3.9200	0.999853484 MESIROW	99,985,348.38	2,702,277.78
83050YGQ7	SE BANKEN YCD	10/28/2026	03/02/2026	3.7200	100,000,000.00	100,000,000.00	3.9200	0.999785920 MESIROW	99,978,592.00	2,201,000.00
53947B5B2	LLOYDS YCD	10/28/2026	12/09/2025	3.8500	100,000,000.00	100,000,000.00	3.9200	0.999854859 MESIROW	99,985,485.94	3,165,555.56
06745GJP7	BARCLAYS YCD	10/28/2026	04/08/2026	4.0000	100,000,000.00	100,000,000.00	3.9200	1.000002499 MESIROW	100,000,249.93	1,955,555.56
86564TSR5	SUMI TRUST YCD	10/28/2026	06/15/2026	3.9000	100,000,000.00	100,000,000.00	3.9200	0.999950747 MESIROW	99,995,074.68	1,170,000.00
22536WQW9	CIC YCD	10/30/2026	04/28/2026	3.9100	100,000,000.00	100,000,000.00	3.9200	0.999938635 MESIROW	99,993,863.49	1,694,333.33
65603BNK1	NORINCHUK YCD	10/30/2026	07/27/2026	4.0000	100,000,000.00	100,000,000.00	3.9200	1.000041157 MESIROW	100,004,115.74	733,333.33
89115DZV1	TORONTO YCD	10/30/2026	04/10/2026	4.0200	100,000,000.00	100,000,000.00	3.9200	1.000019139 MESIROW	100,001,913.95	1,943,000.00
4823TD2Z3	KBC YCD	10/30/2026	06/29/2026	3.9400	100,000,000.00	100,000,000.00	3.9200	0.999983676 MESIROW	99,998,367.61	1,028,777.78
55381BVS4	MUFG BK YCD	10/30/2026	06/26/2026	3.9800	100,000,000.00	100,000,000.00	3.9200	1.000014424 MESIROW	100,001,442.41	1,072,388.89
06418NLP5	SCOTIA YCD	11/02/2026	12/12/2025	3.7800	100,000,000.00	100,000,000.00	4.0000	0.999696138 MESIROW	99,969,613.82	3,076,500.00
05593DQU0	BNP YCD	11/02/2026	06/12/2026	3.9100	100,000,000.00	100,000,000.00	4.0000	0.999877570 MESIROW	99,987,757.01	1,205,583.33
20271ER84	CB AUS YCD	11/02/2026	11/06/2025	3.7000	100,000,000.00	100,000,000.00	4.0000	0.999614477 MESIROW	99,961,447.69	3,381,388.89
86565GB25	SUMITOMO YCD	11/09/2026	04/29/2026	3.9000	100,000,000.00	100,000,000.00	4.0000	0.999819684 MESIROW	99,981,968.41	1,679,166.67
05252WYJ6	ANZ YCD	11/13/2026	08/07/2026	3.7300	100,000,000.00	100,000,000.00	4.0000	0.999651936 MESIROW	99,965,193.63	569,861.11
83371RLA3	SOC GEN YCD	11/13/2026	04/29/2026	3.9100	100,000,000.00	100,000,000.00	4.0000	0.999812961 MESIROW	99,981,296.11	1,683,472.22
87019W6A8	SWEDBANK YCD	11/13/2026	07/07/2026	3.8800	100,000,000.00	100,000,000.00	4.0000	0.999813274 MESIROW	99,981,327.41	926,888.89
89115MBD7	TORONTO YCD	11/13/2026	07/01/2026	4.0000	100,000,000.00	100,000,000.00	4.0000	0.999951393 MESIROW	99,995,139.27	1,022,222.22
63873TQV3	NATIXIS YCD	11/13/2026	08/17/2026	3.8700	100,000,000.00	100,000,000.00	4.0000	0.999822458 MESIROW	99,982,245.80	483,750.00
86564TUV3	SUMI TRUST YCD	11/13/2026	08/06/2026	3.9200	100,000,000.00	100,000,000.00	4.0000	0.999875904 MESIROW	99,987,590.35	609,777.78
65603BPD5	NORINCHUK YCD	11/13/2026	08/14/2026	3.8700	100,000,000.00	100,000,000.00	4.0000	0.999820924 MESIROW	99,982,092.45	516,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
13606DVQ2	CIBC YCD	11/13/2026	05/06/2026	3.8700	100,000,000.00	100,000,000.00	4.0000	0.999769808 MESIROW	99,976,980.76	1,591,000.00
86959TXL5	SVENSKA YCD	11/13/2026	08/07/2026	3.8500	100,000,000.00	100,000,000.00	4.0000	0.999793716 MESIROW	99,979,371.63	588,194.44
06367DV69	MONTREAL YCD	11/13/2026	05/08/2026	3.8900	100,000,000.00	100,000,000.00	4.0000	0.999794220 MESIROW	99,979,421.95	1,577,611.11
60701ADW0	MIZUHO YCD	11/13/2026	05/08/2026	3.8800	100,000,000.00	100,000,000.00	4.0000	0.999782525 MESIROW	99,978,252.47	1,573,555.56
22536XJN5	CR AG CIB YCD	11/13/2026	06/12/2026	3.8600	100,000,000.00	100,000,000.00	4.0000	0.999776980 MESIROW	99,977,697.98	1,190,166.67
4823TD3X7	KBC YCD	11/13/2026	08/12/2026	3.8900	100,000,000.00	100,000,000.00	4.0000	0.999843545 MESIROW	99,984,354.53	540,277.78
55381BWG9	MUFG BK YCD	11/13/2026	07/13/2026	4.0000	100,000,000.00	100,000,000.00	4.0000	0.999957733 MESIROW	99,995,773.28	888,888.89
65558WYA0	NORDEA ABP YCD	11/23/2026	06/25/2026	4.0300	100,000,000.00	100,000,000.00	4.0000	0.999979682 MESIROW	99,997,968.19	1,097,055.56
05593DQW6	BNP YCD	11/23/2026	06/22/2026	4.0200	100,000,000.00	100,000,000.00	4.0000	0.999963244 MESIROW	99,996,324.40	1,127,833.33
21684MAN0	RABOBANK YCD	11/23/2026	05/27/2026	3.9100	50,000,000.00	50,000,000.00	4.0000	0.999787522 MESIROW	49,989,376.11	689,680.56
78015JA56	RB CANADA YCD	11/23/2026	05/28/2026	3.8800	100,000,000.00	100,000,000.00	4.0000	0.999744865 MESIROW	99,974,486.47	1,358,000.00
05973RLZ3	SANTANDER YCD	11/23/2026	05/21/2026	3.9400	100,000,000.00	100,000,000.00	4.0000	0.999826966 MESIROW	99,982,696.63	1,455,611.11
06745GKW0	BARCLAYS YCD	11/23/2026	05/27/2026	3.9500	100,000,000.00	100,000,000.00	4.0000	0.999845240 MESIROW	99,984,524.02	1,393,472.22
87019W6L4	SWEDBANK YCD	12/02/2026	07/28/2026	3.9900	100,000,000.00	100,000,000.00	4.1700	0.999640841 MESIROW	99,964,084.14	720,416.67
05252WYE7	ANZ YCD	12/02/2026	06/12/2026	3.7300	100,000,000.00	100,000,000.00	4.1700	0.999165619 MESIROW	99,916,561.93	1,150,083.33
83371RMK0	SOC GEN YCD	12/02/2026	06/15/2026	3.9300	100,000,000.00	100,000,000.00	4.1700	0.999505546 MESIROW	99,950,554.58	1,179,000.00
65558WZH4	NORDEA ABP YCD	12/02/2026	07/30/2026	3.8500	100,000,000.00	100,000,000.00	4.1700	0.999404777 MESIROW	99,940,477.71	673,750.00
4823TD4D0	KBC YCD	12/02/2026	08/31/2026	3.9200	100,000,000.00	100,000,000.00	4.1700	0.999548445 MESIROW	99,954,844.52	337,555.56
86959TYA8	SVENSKA YCD	12/02/2026	09/01/2026	3.8700	100,000,000.00	100,000,000.00	4.1700	0.999464022 MESIROW	99,946,402.17	322,500.00
05593DRR6	BNP YCD	12/04/2026	08/11/2026	3.9200	100,000,000.00	100,000,000.00	4.1700	0.999517960 MESIROW	99,951,796.04	555,333.33
60701AG80	MIZUHO YCD	12/04/2026	08/06/2026	3.9400	100,000,000.00	100,000,000.00	4.1700	0.999549019 MESIROW	99,954,901.89	612,888.89
86564TVE0	SUMI TRUST YCD	12/04/2026	08/17/2026	3.8800	100,000,000.00	100,000,000.00	4.1700	0.999452548 MESIROW	99,945,254.82	485,000.00
13606DWV0	CIBC YCD	12/11/2026	06/12/2026	3.9600	100,000,000.00	100,000,000.00	4.1700	0.999489614 MESIROW	99,948,961.38	1,221,000.00
05973RMT6	SANTANDER YCD	12/14/2026	06/25/2026	4.1100	100,000,000.00	100,000,000.00	4.1700	0.999782627 MESIROW	99,978,262.72	1,118,833.33

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06745GLM1	BARCLAYS YCD	12/14/2026	07/01/2026	4.1000	100,000,000.00	100,000,000.00	4.1700	0.999768285 MESIROW	99,976,828.53	1,047,777.78
63873TPK8	NATIXIS YCD	12/14/2026	07/08/2026	4.0000	100,000,000.00	100,000,000.00	4.1700	0.999573259 MESIROW	99,957,325.88	944,444.44
65558WYM4	NORDEA ABP YCD	12/14/2026	07/01/2026	3.9800	100,000,000.00	100,000,000.00	4.1700	0.999526321 MESIROW	99,952,632.13	1,017,111.11
22536XJU9	CR AG CIB YCD	12/14/2026	06/17/2026	4.0000	100,000,000.00	100,000,000.00	4.1700	0.999553428 MESIROW	99,955,342.82	1,177,777.78
21684MAS9	RABOBANK YCD	12/14/2026	06/11/2026	3.9800	100,000,000.00	100,000,000.00	4.1700	0.999507529 MESIROW	99,950,752.95	1,238,222.22
06367DVS1	MONTREAL YCD	12/14/2026	06/15/2026	3.9500	100,000,000.00	100,000,000.00	4.1700	0.999450910 MESIROW	99,945,091.01	1,185,000.00
89115MF27	TORONTO YCD	12/14/2026	07/29/2026	4.0800	100,000,000.00	100,000,000.00	4.1700	0.999754928 MESIROW	99,975,492.75	725,333.33
86565GE71	SUMITOMO YCD	12/14/2026	06/15/2026	3.9500	100,000,000.00	100,000,000.00	4.1700	0.999450910 MESIROW	99,945,091.01	1,185,000.00
20271ES75	CB AUS YCD	12/23/2026	12/18/2025	3.5700	100,000,000.00	100,000,000.00	4.1700	0.998358818 MESIROW	99,835,881.81	2,846,083.33
83050YHP8	SE BANKEN YCD	12/29/2026	09/11/2026	3.9300	50,000,000.00	50,000,000.00	4.1700	0.999390442 MESIROW	49,969,522.12	109,166.67
90275DWA4	UBS YCD	01/04/2027	03/05/2026	3.8100	100,000,000.00	100,000,000.00	4.2700	0.998551995 MESIROW	99,855,199.48	2,222,500.00
89115MCF1	TORONTO YCD	01/04/2027	08/25/2026	4.0000	100,000,000.00	100,000,000.00	4.2700	0.999249631 MESIROW	99,924,963.10	411,111.11
86565GF21	SUMITOMO YCD	01/04/2027	06/26/2026	4.1000	100,000,000.00	100,000,000.00	4.2700	0.999433294 MESIROW	99,943,329.39	1,104,722.22
65603BQG7	NORINCHUK YCD	01/04/2027	09/11/2026	4.0900	100,000,000.00	100,000,000.00	4.2700	0.999504974 MESIROW	99,950,497.44	227,222.22
63873TLP1	NATIXIS YCD	01/04/2027	03/19/2026	4.0500	100,000,000.00	100,000,000.00	4.2700	0.999180221 MESIROW	99,918,022.11	2,205,000.00
60701AGW7	MIZUHO YCD	01/04/2027	09/03/2026	3.9700	100,000,000.00	100,000,000.00	4.2700	0.999182749 MESIROW	99,918,274.89	308,777.78
86564TWJ8	SUMI TRUST YCD	01/04/2027	09/23/2026	4.2100	100,000,000.00	100,000,000.00	4.2700	0.999833006 MESIROW	99,983,300.65	93,555.56
05252WYF4	ANZ YCD	01/04/2027	06/30/2026	3.8600	100,000,000.00	100,000,000.00	4.2700	0.998819002 MESIROW	99,881,900.18	997,166.67
22536XKK9	CR AG CIB YCD	01/04/2027	06/29/2026	4.0600	100,000,000.00	100,000,000.00	4.2700	0.999333885 MESIROW	99,933,388.52	1,060,111.11
53947B5R7	LLOYDS YCD	01/04/2027	03/10/2026	3.8200	100,000,000.00	100,000,000.00	4.2700	0.998583351 MESIROW	99,858,335.14	2,175,277.78
55381BXP8	MUFG BK YCD	01/04/2027	08/28/2026	3.9100	150,000,000.00	150,000,000.00	4.2700	0.999019439 MESIROW	149,852,915.79	553,916.67
83371RMW4	SOC GEN YCD	01/04/2027	07/08/2026	4.0500	100,000,000.00	100,000,000.00	4.2700	0.999319363 MESIROW	99,931,936.31	956,250.00
06418NMP4	SCOTIA YCD	01/04/2027	02/09/2026	3.6600	100,000,000.00	100,000,000.00	4.2700	0.998143134 MESIROW	99,814,313.40	2,379,000.00
78015JXC6	RB CANADA YCD	01/04/2027	01/22/2026	3.7000	100,000,000.00	100,000,000.00	4.2700	0.998224003 MESIROW	99,822,400.27	2,590,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06367DUU7	MONTREAL YCD	01/04/2027	03/23/2026	4.0800	100,000,000.00	100,000,000.00	4.2700	0.999261737 MESIROW	99,926,173.70	2,176,000.00
60701AHK2	MIZUHO YCD	01/25/2027	09/25/2026	4.2800	100,000,000.00	100,000,000.00	4.2700	1.000022103 MESIROW	100,002,210.34	71,333.33
05593DRX3	BNP YCD	01/25/2027	08/19/2026	3.9900	100,000,000.00	100,000,000.00	4.2700	0.999045340 MESIROW	99,904,534.03	476,583.33
22536XQG2	CR AG CIB YCD	01/25/2027	08/31/2026	4.0700	100,000,000.00	100,000,000.00	4.2700	0.999316735 MESIROW	99,931,673.54	350,472.22
06367DW35	MONTREAL YCD	01/25/2027	06/30/2026	4.1600	100,000,000.00	100,000,000.00	4.2700	0.999504511 MESIROW	99,950,451.07	1,074,666.67
55381BXX1	MUFG BK YCD	01/27/2027	09/16/2026	4.1600	100,000,000.00	100,000,000.00	4.2700	0.999620496 MESIROW	99,962,049.61	173,333.33
78015JBV8	RB CANADA YCD	01/27/2027	06/17/2026	4.0000	100,000,000.00	100,000,000.00	4.2700	0.998964648 MESIROW	99,896,464.78	1,177,777.78
05252WYG2	ANZ YCD	01/27/2027	07/15/2026	3.8300	100,000,000.00	100,000,000.00	4.2700	0.998463143 MESIROW	99,846,314.34	829,833.33
89115MET9	TORONTO YCD	01/27/2027	09/08/2026	4.0800	100,000,000.00	100,000,000.00	4.2700	0.999349839 MESIROW	99,934,983.88	260,666.67
05973RMP4	SANTANDER YCD	01/27/2027	06/11/2026	4.0800	100,000,000.00	100,000,000.00	4.2700	0.999210613 MESIROW	99,921,061.33	1,269,333.33
06418NQC9	SCOTIA YCD	01/27/2027	04/14/2026	3.9600	100,000,000.00	100,000,000.00	4.2700	0.998739800 MESIROW	99,873,979.95	1,870,000.00
20271ET58	CB AUS YCD	01/27/2027	01/29/2026	3.6100	100,000,000.00	100,000,000.00	4.2700	0.997527416 MESIROW	99,752,741.60	2,456,805.56
21684MBP4	RABOBANK YCD	02/08/2027	08/05/2026	4.1100	100,000,000.00	100,000,000.00	4.2900	0.999260642 MESIROW	99,926,064.19	650,750.00
86565GJ43	SUMITOMO YCD	02/12/2027	08/04/2026	4.0800	100,000,000.00	100,000,000.00	4.2900	0.999127304 MESIROW	99,912,730.37	657,333.33
78015JFR3	RB CANADA YCD	02/12/2027	07/30/2026	4.1900	100,000,000.00	100,000,000.00	4.2900	0.999518381 MESIROW	99,951,838.06	733,250.00
06367DWM3	MONTREAL YCD	02/26/2027	09/01/2026	4.1800	100,000,000.00	100,000,000.00	4.2900	0.999495246 MESIROW	99,949,524.56	348,333.33
78015JGD3	RB CANADA YCD	02/26/2027	08/05/2026	4.0900	100,000,000.00	100,000,000.00	4.2900	0.999079795 MESIROW	99,907,979.50	647,583.33
13606DSU7	CIBC YCD	02/26/2027	02/25/2026	3.7200	100,000,000.00	100,000,000.00	4.2900	0.997306869 MESIROW	99,730,686.92	2,252,666.67
22536WUH7	CIC YCD	02/26/2027	08/21/2026	4.0500	100,000,000.00	100,000,000.00	4.2900	0.998950494 MESIROW	99,895,049.40	461,250.00
63873TQE1	NATIXIS YCD	02/26/2027	08/03/2026	4.1200	100,000,000.00	100,000,000.00	4.2900	0.999196201 MESIROW	99,919,620.08	675,222.22
05973RNE8	SANTANDER YCD	02/26/2027	07/10/2026	4.2100	100,000,000.00	100,000,000.00	4.2900	0.999508590 MESIROW	99,950,858.96	970,638.89
63307UQW4	NB CANADA YCD	02/26/2027	06/10/2026	3.9400	100,000,000.00	100,000,000.00	4.2900	0.998371712 MESIROW	99,837,171.21	1,236,722.22
05252WYK3	ANZ YCD	02/26/2027	08/24/2026	3.8700	100,000,000.00	100,000,000.00	4.2900	0.998232461 MESIROW	99,823,246.10	408,500.00
05593DSP9	BNP YCD	02/26/2027	09/15/2026	4.2900	100,000,000.00	100,000,000.00	4.2900	0.999966956 MESIROW	99,996,695.55	190,666.67

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
53947B6U9	LLOYDS YCD	02/26/2027	08/03/2026	4.1500	100,000,000.00	100,000,000.00	4.2900	0.999316544 MESIROW	99,931,654.45	680,138.89
21684MBA7	RABOBANK YCD	02/26/2027	06/25/2026	4.2100	100,000,000.00	100,000,000.00	4.2900	0.999478188 MESIROW	99,947,818.81	1,146,055.56
65558WZV3	NORDEA ABP YCD	02/26/2027	08/18/2026	3.9900	100,000,000.00	100,000,000.00	4.2900	0.998703524 MESIROW	99,870,352.40	487,666.67
90275DWG1	UBS YCD	02/26/2027	03/27/2026	4.1800	100,000,000.00	100,000,000.00	4.2900	0.999177299 MESIROW	99,917,729.87	2,182,888.89
06418NNH1	SCOTIA YCD	02/26/2027	02/25/2026	3.7100	100,000,000.00	100,000,000.00	4.2900	0.997267520 MESIROW	99,726,752.01	2,246,611.11
22536XRM8	CR AG CIB YCD	02/26/2027	09/15/2026	4.3000	100,000,000.00	100,000,000.00	4.2900	1.000007277 MESIROW	100,000,727.71	191,111.11
20271ET74	CB AUS YCD	02/26/2027	03/04/2026	3.5900	100,000,000.00	100,000,000.00	4.2900	0.996807429 MESIROW	99,680,742.86	2,104,138.89
83371RND5	SOC GEN YCD	02/26/2027	07/30/2026	4.1400	100,000,000.00	100,000,000.00	4.2900	0.999268458 MESIROW	99,926,845.77	724,500.00
86565GK41	SUMITOMO YCD	02/26/2027	08/21/2026	4.0500	100,000,000.00	100,000,000.00	4.2900	0.998950494 MESIROW	99,895,049.40	461,250.00
87019W6R1	SWEDBANK YCD	02/26/2027	08/17/2026	4.0400	100,000,000.00	100,000,000.00	4.2900	0.998902513 MESIROW	99,890,251.31	505,000.00
87019W7F6	SWEDBANK YCD	03/08/2027	09/09/2026	4.1300	100,000,000.00	100,000,000.00	4.3400	0.999048385 MESIROW	99,904,838.50	252,388.89
22536WRW8	CIC YCD	03/26/2027	06/16/2026	4.1000	100,000,000.00	100,000,000.00	4.3400	0.998597855 MESIROW	99,859,785.49	1,218,611.11
05593DT45	BNP YCD	03/26/2027	09/24/2026	4.4600	100,000,000.00	100,000,000.00	4.3400	1.000556459 MESIROW	100,055,645.93	86,722.22
83050YHF0	SE BANKEN YCD	03/26/2027	05/19/2026	4.0000	50,000,000.00	50,000,000.00	4.3400	0.998060660 MESIROW	49,903,032.98	750,000.00
65558WA40	NORDEA ABP YCD	03/26/2027	09/04/2026	4.1700	100,000,000.00	100,000,000.00	4.3400	0.999121177 MESIROW	99,912,117.70	312,750.00
83371RNY9	SOC GEN YCD	03/26/2027	09/03/2026	4.2500	100,000,000.00	100,000,000.00	4.3400	0.999500463 MESIROW	99,950,046.25	330,555.56
86959TWE2	SVENSKA YCD	03/26/2027	06/03/2026	4.0500	100,000,000.00	100,000,000.00	4.3400	0.998331191 MESIROW	99,833,119.06	1,350,000.00
86565GM80	SUMITOMO YCD	03/26/2027	09/17/2026	4.3900	100,000,000.00	100,000,000.00	4.3400	1.000203895 MESIROW	100,020,389.48	170,722.22
05973RNM0	SANTANDER YCD	03/26/2027	08/06/2026	4.2300	100,000,000.00	100,000,000.00	4.3400	0.999336683 MESIROW	99,933,668.33	658,000.00
22536XSL9	CR AG CIB YCD	03/26/2027	09/24/2026	4.5000	100,000,000.00	100,000,000.00	4.3400	1.000747790 MESIROW	100,074,779.02	87,500.00
05973RNY4	SANTANDER YCD	04/26/2027	09/16/2026	4.4500	100,000,000.00	100,000,000.00	4.4100	1.000178458 MESIROW	100,017,845.77	185,416.67
90275DWL0	UBS YCD	04/28/2027	05/14/2026	4.0800	100,000,000.00	100,000,000.00	4.4100	0.997735907 MESIROW	99,773,590.68	1,586,666.67
20271EV22	CB AUS YCD	04/28/2027	06/12/2026	4.0300	100,000,000.00	100,000,000.00	4.4100	0.997538770 MESIROW	99,753,877.01	1,242,583.33
63307UQX2	NB CANADA YCD	04/28/2027	07/07/2026	4.1100	100,000,000.00	100,000,000.00	4.4100	0.998056712 MESIROW	99,805,671.25	981,833.33

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06745GKH3	BARCLAYS YCD	04/28/2027	05/08/2026	4.0400	100,000,000.00	100,000,000.00	4.4100	0.997496556 MESIROW	99,749,655.61	1,638,444.44
83050YHR4	SE BANKEN YCD	05/03/2027	09/11/2026	4.4300	50,000,000.00	50,000,000.00	4.5100	0.999472603 MESIROW	49,973,630.13	123,055.56
21684MBX7	RABOBANK YCD	05/03/2027	09/03/2026	4.2500	50,000,000.00	50,000,000.00	4.5100	0.998408492 MESIROW	49,920,424.59	165,277.78
20271EV48	CB AUS YCD	05/26/2027	07/02/2026	4.1200	100,000,000.00	100,000,000.00	4.5100	0.997206236 MESIROW	99,720,623.57	1,041,444.44
53947B7D6	LLOYDS YCD	05/26/2027	09/25/2026	4.6300	100,000,000.00	100,000,000.00	4.5100	1.000744970 MESIROW	100,074,496.98	77,166.67
06418NSD5	SCOTIA YCD	07/28/2027	09/02/2026	4.3600	100,000,000.00	100,000,000.00	4.7000	0.997141079 MESIROW	99,714,107.90	351,222.22
20271EW21	CB AUS YCD	09/01/2027	09/17/2026	4.5100	100,000,000.00	100,000,000.00	4.7100	0.998143391 MESIROW	99,814,339.10	175,388.89
					14,800,000,000.00	14,800,000,000.00			14,791,199,864.15	171,275,638.87
AIP:					0.00					
Book + AIP:					14,800,000,000.00	CD YANKEE				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
92512MK16	VERSAILLES CP	10/01/2026	0.0000	50,000,000.00	49,041,777.78	0.0393	0	MESIROW	50,000,000.00
78015DK17	RBC NY CP	10/01/2026	0.0000	50,000,000.00	48,973,833.33	0.0393	0	MESIROW	50,000,000.00
59157UK25	METLIFE STF CP	10/02/2026	0.0000	100,000,000.00	98,022,000.00	0.0393	1	MESIROW	99,989,083.33
06417KK24	SCOTIA NY CP	10/02/2026	0.0000	100,000,000.00	98,287,111.12	0.0393	1	MESIROW	99,989,083.33
47816GK24	JOHNSON CP	10/02/2026	0.0000	100,000,000.00	98,475,000.00	0.0393	1	MESIROW	99,989,083.33
2546R3K29	DISNEY CP	10/02/2026	0.0000	100,000,000.00	99,299,666.66	0.0393	1	MESIROW	99,989,083.33
1247P3K50	CAFCO CP	10/05/2026	0.0000	50,000,000.00	49,382,500.00	0.0393	4	MESIROW	49,978,166.67
4820P3K51	JUPITER CP	10/05/2026	0.0000	100,000,000.00	99,632,500.00	0.0393	4	MESIROW	99,956,333.33
71344UK99	PEPSICO CP	10/09/2026	0.0000	50,000,000.00	49,127,430.56	0.0393	8	MESIROW	49,956,333.33
63873KK97	NATIXIS NY CP	10/09/2026	0.0000	100,000,000.00	98,102,166.66	0.0393	8	MESIROW	99,912,666.67
04821UK92	ATLANTIC CP	10/09/2026	0.0000	50,000,000.00	49,180,805.56	0.0393	8	MESIROW	49,956,333.33
82124MK90	SHEFFIELD CP	10/09/2026	0.0000	100,000,000.00	98,779,722.22	0.0393	8	MESIROW	99,912,666.67
22533UK93	CR AG NY CP	10/09/2026	0.0000	100,000,000.00	99,638,000.00	0.0393	8	MESIROW	99,912,666.67
45685RK97	ING FDL CP	10/09/2026	0.0000	100,000,000.00	98,091,444.44	0.0393	8	MESIROW	99,912,666.67
12619UK91	CRC CP	10/09/2026	0.0000	50,000,000.00	49,356,111.11	0.0393	8	MESIROW	49,956,333.33
60689GK96	MIZUHO NY CP	10/09/2026	0.0000	150,000,000.00	147,873,611.12	0.0393	8	MESIROW	149,869,000.00
53127UKK5	LIBERTY CP	10/19/2026	0.0000	50,000,000.00	48,997,666.67	0.0393	18	MESIROW	49,901,750.00
4820P3KK8	JUPITER CP	10/19/2026	0.0000	50,000,000.00	49,671,055.56	0.0393	18	MESIROW	49,901,750.00
62479MKK8	MUFG BK CP	10/19/2026	0.0000	100,000,000.00	98,788,250.00	0.0393	18	MESIROW	99,803,500.00
15963UKK1	CHARIOT CP	10/19/2026	0.0000	50,000,000.00	49,602,083.33	0.0393	18	MESIROW	49,901,750.00
38346MKK9	GOTHAM CP	10/19/2026	0.0000	50,000,000.00	49,359,194.44	0.0393	18	MESIROW	49,901,750.00
24422MKK6	DEERE CAP CP	10/19/2026	0.0000	50,000,000.00	49,726,902.78	0.0393	18	MESIROW	49,901,750.00
62479MKP7	MUFG BK CP	10/23/2026	0.0000	100,000,000.00	99,373,333.34	0.0393	22	MESIROW	99,759,833.33
22533UKP7	CR AG NY CP	10/23/2026	0.0000	100,000,000.00	99,241,500.00	0.0393	22	MESIROW	99,759,833.33

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
4820P3KS1	JUPITER CP	10/26/2026	0.0000	50,000,000.00	49,811,111.11	0.0393	25	MESIROW	49,863,541.67
88602UKS8	THUNDER CP	10/26/2026	0.0000	50,000,000.00	48,959,944.44	0.0393	25	MESIROW	49,863,541.67
74271UKS8	PROCTER CP	10/26/2026	0.0000	50,000,000.00	49,567,708.33	0.0393	25	MESIROW	49,863,541.67
47816GKS7	JOHNSON CP	10/26/2026	0.0000	100,000,000.00	98,501,416.66	0.0393	25	MESIROW	99,727,083.33
69448XKS0	PACLIFE STF CP	10/26/2026	0.0000	50,000,000.00	49,829,069.44	0.0393	25	MESIROW	49,863,541.67
59157UKS8	METLIFE STF CP	10/26/2026	0.0000	100,000,000.00	98,094,472.22	0.0393	25	MESIROW	99,727,083.33
83369CKU7	SOC GEN NY CP	10/28/2026	0.0000	100,000,000.00	97,887,555.56	0.0393	27	MESIROW	99,705,250.00
45685RKU0	ING FDL CP	10/28/2026	0.0000	100,000,000.00	97,989,444.44	0.0393	27	MESIROW	99,705,250.00
38346MKU7	GOTHAM CP	10/28/2026	0.0000	50,000,000.00	49,442,444.44	0.0393	27	MESIROW	49,852,625.00
40060XKU3	GTA CP	10/28/2026	0.0000	50,000,000.00	49,184,000.00	0.0393	27	MESIROW	49,852,625.00
30601WKU2	FAIRWAY CP	10/28/2026	0.0000	50,000,000.00	48,992,277.78	0.0393	27	MESIROW	49,852,625.00
89233HKU7	TOYOTA CP	10/28/2026	0.0000	100,000,000.00	97,748,333.34	0.0393	27	MESIROW	99,705,250.00
71344UKU2	PEPSICO CP	10/28/2026	0.0000	50,000,000.00	49,388,277.78	0.0393	27	MESIROW	49,852,625.00
78015DKU3	RBC NY CP	10/28/2026	0.0000	100,000,000.00	97,627,500.00	0.0393	27	MESIROW	99,705,250.00
17291YKW6	CGMHI CP	10/30/2026	0.0000	100,000,000.00	98,282,666.66	0.0393	29	MESIROW	99,683,416.67
04821UKW1	ATLANTIC CP	10/30/2026	0.0000	50,000,000.00	49,295,875.00	0.0393	29	MESIROW	49,841,708.33
93114FKW3	WALMART CP	10/30/2026	0.0000	100,000,000.00	99,189,666.66	0.0393	29	MESIROW	99,683,416.67
92512MKW8	VERSAILLES CP	10/30/2026	0.0000	50,000,000.00	48,927,500.00	0.0393	29	MESIROW	49,841,708.33
53127UKW9	LIBERTY CP	10/30/2026	0.0000	50,000,000.00	49,265,527.78	0.0393	29	MESIROW	49,841,708.33
74271UL24	PROCTER CP	11/02/2026	0.0000	100,000,000.00	99,135,416.66	0.0402	32	MESIROW	99,642,666.67
06417KL23	SCOTIA NY CP	11/02/2026	0.0000	100,000,000.00	97,472,222.22	0.0402	32	MESIROW	99,642,666.67
22533UL92	CR AG NY CP	11/09/2026	0.0000	50,000,000.00	49,691,666.67	0.0402	39	MESIROW	49,782,250.00
83369CL93	SOC GEN NY CP	11/09/2026	0.0000	100,000,000.00	98,074,361.12	0.0402	39	MESIROW	99,564,500.00
15963UL95	CHARIOT CP	11/09/2026	0.0000	100,000,000.00	99,342,555.56	0.0402	39	MESIROW	99,564,500.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
59157UL99	METLIFE STF CP	11/09/2026	0.0000	50,000,000.00	48,986,666.67	0.0402	39	MESIROW	49,782,250.00
71344UL98	PEPSICO CP	11/09/2026	0.0000	100,000,000.00	99,033,888.88	0.0402	39	MESIROW	99,564,500.00
82124ML99	SHEFFIELD CP	11/09/2026	0.0000	100,000,000.00	98,621,000.00	0.0402	39	MESIROW	99,564,500.00
1247P3LD2	CAFCO CP	11/13/2026	0.0000	50,000,000.00	49,351,027.78	0.0402	43	MESIROW	49,759,916.67
06054PLD6	BOFA CP	11/13/2026	0.0000	100,000,000.00	97,876,777.78	0.0402	43	MESIROW	99,519,833.33
15963ULD6	CHARIOT CP	11/13/2026	0.0000	100,000,000.00	99,230,000.00	0.0402	43	MESIROW	99,519,833.33
92512MLD9	VERSAILLES CP	11/13/2026	0.0000	50,000,000.00	49,604,305.56	0.0402	43	MESIROW	49,759,916.67
59157ULD0	METLIFE STF CP	11/13/2026	0.0000	50,000,000.00	49,559,000.00	0.0402	43	MESIROW	49,759,916.67
67983ULD3	OLD LINE CP	11/13/2026	0.0000	50,000,000.00	49,034,388.89	0.0402	43	MESIROW	49,759,916.67
89233HLD4	TOYOTA CP	11/13/2026	0.0000	100,000,000.00	98,167,777.78	0.0402	43	MESIROW	99,519,833.33
71344ULD9	PEPSICO CP	11/13/2026	0.0000	50,000,000.00	49,556,541.67	0.0402	43	MESIROW	49,759,916.67
47816GLD9	JOHNSON CP	11/13/2026	0.0000	100,000,000.00	98,149,666.66	0.0402	43	MESIROW	99,519,833.33
82124MLD0	SHEFFIELD CP	11/13/2026	0.0000	100,000,000.00	99,321,000.00	0.0402	43	MESIROW	99,519,833.33
93114FLD4	WALMART CP	11/13/2026	0.0000	100,000,000.00	99,379,333.34	0.0402	43	MESIROW	99,519,833.33
88602ULD0	THUNDER CP	11/13/2026	0.0000	50,000,000.00	49,195,833.33	0.0402	43	MESIROW	49,759,916.67
45685RLD7	ING FDL CP	11/13/2026	0.0000	100,000,000.00	98,171,250.00	0.0402	43	MESIROW	99,519,833.33
40060XLD0	GTA CP	11/13/2026	0.0000	50,000,000.00	49,515,930.56	0.0402	43	MESIROW	49,759,916.67
04821ULD2	ATLANTIC CP	11/13/2026	0.0000	50,000,000.00	49,150,750.00	0.0402	43	MESIROW	49,759,916.67
89233HLP7	TOYOTA CP	11/23/2026	0.0000	50,000,000.00	49,032,500.00	0.0402	53	MESIROW	49,704,083.33
86563HLP3	SUMI TRUST CP	11/23/2026	0.0000	100,000,000.00	98,700,000.00	0.0402	53	MESIROW	99,408,166.67
63873KLP0	NATIXIS NY CP	11/23/2026	0.0000	100,000,000.00	97,739,833.34	0.0402	53	MESIROW	99,408,166.67
53127ULP3	LIBERTY CP	11/23/2026	0.0000	50,000,000.00	49,360,833.33	0.0402	53	MESIROW	49,704,083.33
62479MLP6	MUFG BK CP	11/23/2026	0.0000	100,000,000.00	98,713,000.00	0.0402	53	MESIROW	99,408,166.67
06417KLP2	SCOTIA CP	11/23/2026	0.0000	100,000,000.00	98,020,916.66	0.0402	53	MESIROW	99,408,166.67

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
12619ULP4	CRC CP	11/23/2026	0.0000	50,000,000.00	49,331,597.22	0.0402	53	MESIROW	49,704,083.33
06054PLP9	BOFA CP	11/23/2026	0.0000	100,000,000.00	97,285,388.88	0.0402	53	MESIROW	99,408,166.67
74271ULP3	PROCTER CP	11/23/2026	0.0000	50,000,000.00	49,662,805.56	0.0402	53	MESIROW	49,704,083.33
83369CLP7	SOC GEN NY CP	11/23/2026	0.0000	100,000,000.00	98,227,888.88	0.0402	53	MESIROW	99,408,166.67
22533UM26	CR AG NY CP	12/02/2026	0.0000	100,000,000.00	99,285,000.00	0.0412	62	MESIROW	99,290,444.44
04821UM25	ATLANTIC CP	12/02/2026	0.0000	50,000,000.00	49,016,375.00	0.0412	62	MESIROW	49,645,222.22
62479MM26	MUFG BK CP	12/02/2026	0.0000	100,000,000.00	98,849,750.00	0.0412	62	MESIROW	99,290,444.44
89233HM27	TOYOTA CP	12/02/2026	0.0000	100,000,000.00	98,297,444.44	0.0412	62	MESIROW	99,290,444.44
45685RM20	ING FDL CP	12/02/2026	0.0000	100,000,000.00	98,203,333.34	0.0412	62	MESIROW	99,290,444.44
82124MM23	SHEFFIELD CP	12/02/2026	0.0000	100,000,000.00	98,768,166.66	0.0412	62	MESIROW	99,290,444.44
92512MM22	VERSAILLES CP	12/02/2026	0.0000	100,000,000.00	98,148,888.88	0.0412	62	MESIROW	99,290,444.44
30601WM22	FAIRWAY CP	12/02/2026	0.0000	100,000,000.00	98,184,666.66	0.0412	62	MESIROW	99,290,444.44
59157UM49	METLIFE STF CP	12/04/2026	0.0000	100,000,000.00	98,805,333.34	0.0412	64	MESIROW	99,267,555.56
53127UM49	LIBERTY CP	12/04/2026	0.0000	50,000,000.00	49,314,000.00	0.0412	64	MESIROW	49,633,777.78
74271UM49	PROCTER CP	12/04/2026	0.0000	50,000,000.00	49,534,791.67	0.0412	64	MESIROW	49,633,777.78
47816GM48	JOHNSON CP	12/04/2026	0.0000	50,000,000.00	49,364,750.00	0.0412	64	MESIROW	49,633,777.78
71344UM48	PEPSICO CP	12/04/2026	0.0000	50,000,000.00	49,489,875.00	0.0412	64	MESIROW	49,633,777.78
12710HM47	CABOT CP	12/04/2026	0.0000	50,000,000.00	49,462,736.11	0.0412	64	MESIROW	49,633,777.78
12619UM73	CRC CP	12/07/2026	0.0000	50,000,000.00	49,438,541.67	0.0412	67	MESIROW	49,616,611.11
38346MMB7	GOTHAM CP	12/11/2026	0.0000	50,000,000.00	49,484,305.56	0.0412	71	MESIROW	49,593,722.22
93114FME1	WALMART CP	12/14/2026	0.0000	100,000,000.00	99,006,166.66	0.0412	74	MESIROW	99,153,111.11
67983UME0	OLD LINE CP	12/14/2026	0.0000	50,000,000.00	49,024,611.11	0.0412	74	MESIROW	49,576,555.56
78015DME7	RBC NY CP	12/14/2026	0.0000	100,000,000.00	98,016,388.88	0.0412	74	MESIROW	99,153,111.11
45685RME4	ING FDL CP	12/14/2026	0.0000	100,000,000.00	98,109,500.00	0.0412	74	MESIROW	99,153,111.11

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
62479MME0	MUFG BK CP	12/14/2026	0.0000	100,000,000.00	99,005,000.00	0.0412	74	MESIROW	99,153,111.11
83369CME1	SOC GEN NY CP	12/14/2026	0.0000	100,000,000.00	98,189,583.34	0.0412	74	MESIROW	99,153,111.11
47816GMM8	JOHNSON CP	12/21/2026	0.0000	100,000,000.00	98,757,111.12	0.0412	81	MESIROW	99,073,000.00
38346MMM3	GOTHAM CP	12/21/2026	0.0000	50,000,000.00	49,324,500.00	0.0412	81	MESIROW	49,536,500.00
46590EN46	JPM LLC CP	01/04/2027	0.0000	100,000,000.00	97,727,777.78	0.0421	95	MESIROW	98,889,027.78
53127UN48	LIBERTY CP	01/04/2027	0.0000	50,000,000.00	49,191,500.00	0.0421	95	MESIROW	49,444,513.89
09659CN46	BNP NY CP	01/04/2027	0.0000	150,000,000.00	147,943,666.68	0.0421	95	MESIROW	148,333,541.67
1247P3N40	CAFCO CP	01/04/2027	0.0000	50,000,000.00	49,394,444.44	0.0421	95	MESIROW	49,444,513.89
40060XN48	GTA CP	01/04/2027	0.0000	50,000,000.00	49,303,500.00	0.0421	95	MESIROW	49,444,513.89
30601WNB1	FAIRWAY CP	01/11/2027	0.0000	50,000,000.00	49,177,083.33	0.0421	102	MESIROW	49,403,583.33
86563HNB2	SUMI TRUST CP	01/11/2027	0.0000	50,000,000.00	49,321,791.67	0.0421	102	MESIROW	49,403,583.33
83369CNN0	SOC GEN NY CP	01/22/2027	0.0000	100,000,000.00	98,530,833.34	0.0421	113	MESIROW	98,678,527.78
06054PNR3	BOFA CP	01/25/2027	0.0000	100,000,000.00	97,090,000.00	0.0421	116	MESIROW	98,643,444.44
63873KNR4	NATIXIS NY CP	01/25/2027	0.0000	100,000,000.00	97,688,500.00	0.0421	116	MESIROW	98,643,444.44
78015DNR7	RBC NY CP	01/25/2027	0.0000	100,000,000.00	97,627,416.66	0.0421	116	MESIROW	98,643,444.44
59157UNR7	METLLIFE STF CP	01/25/2027	0.0000	50,000,000.00	48,996,277.78	0.0421	116	MESIROW	49,321,722.22
60689GNR3	MIZUHO NY CP	01/25/2027	0.0000	100,000,000.00	98,493,000.00	0.0421	116	MESIROW	98,643,444.44
1247P3NR9	CAFCO CP	01/25/2027	0.0000	50,000,000.00	49,312,625.00	0.0421	116	MESIROW	49,321,722.22
88602UNR7	THUNDER CP	01/25/2027	0.0000	50,000,000.00	48,979,361.11	0.0421	116	MESIROW	49,321,722.22
86563HNR7	SUMI TRUST CP	01/25/2027	0.0000	100,000,000.00	98,489,333.34	0.0421	116	MESIROW	98,643,444.44
67983UNT6	OLD LINE CP	01/27/2027	0.0000	50,000,000.00	48,982,500.00	0.0421	118	MESIROW	49,310,027.78
46590ENT1	JPM LLC CP	01/27/2027	0.0000	100,000,000.00	97,542,222.22	0.0421	118	MESIROW	98,620,055.56
53127UNT3	LIBERTY CP	01/27/2027	0.0000	50,000,000.00	49,222,222.22	0.0421	118	MESIROW	49,310,027.78
30601WNT2	FAIRWAY CP	01/27/2027	0.0000	50,000,000.00	49,148,722.22	0.0421	118	MESIROW	49,310,027.78

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
83369CNT7	SOC GEN NY CP	01/27/2027	0.0000	100,000,000.00	97,910,750.00	0.0421	118	MESIROW	98,620,055.56
63873KP84	NATIXIS NY CP	02/08/2027	0.0000	100,000,000.00	98,200,000.00	0.0428	130	MESIROW	98,454,444.44
88602UPB0	THUNDER CP	02/11/2027	0.0000	50,000,000.00	48,994,444.44	0.0428	133	MESIROW	49,209,388.89
06054PPC4	BOFA CP	02/12/2027	0.0000	150,000,000.00	146,584,500.00	0.0428	134	MESIROW	147,610,333.33
83369CPC2	SOC GEN NY CP	02/12/2027	0.0000	100,000,000.00	97,894,750.00	0.0428	134	MESIROW	98,406,888.89
59157UPC8	METLIFE STF CP	02/12/2027	0.0000	100,000,000.00	98,390,666.66	0.0428	134	MESIROW	98,406,888.89
89233HPN8	TOYOTA CP	02/22/2027	0.0000	100,000,000.00	97,975,000.00	0.0428	144	MESIROW	98,288,000.00
45685RPN1	ING FDL CP	02/22/2027	0.0000	100,000,000.00	97,937,222.22	0.0428	144	MESIROW	98,288,000.00
78015DPN4	RBC NY CP	02/22/2027	0.0000	100,000,000.00	97,943,000.00	0.0428	144	MESIROW	98,288,000.00
30601WPP8	FAIRWAY CP	02/23/2027	0.0000	50,000,000.00	49,098,194.44	0.0428	145	MESIROW	49,138,055.56
67983UPS6	OLD LINE CP	02/26/2027	0.0000	100,000,000.00	98,058,625.00	0.0428	148	MESIROW	98,240,444.44
46590EPS1	JPM LLC CP	02/26/2027	0.0000	150,000,000.00	145,646,291.67	0.0428	148	MESIROW	147,360,666.67
15987HPS0	SCHWAB CP	02/26/2027	0.0000	100,000,000.00	97,913,611.12	0.0428	148	MESIROW	98,240,444.44
12710HPS1	CABOT CP	02/26/2027	0.0000	50,000,000.00	48,983,333.33	0.0428	148	MESIROW	49,120,222.22
53127UPS3	LIBERTY CP	02/26/2027	0.0000	100,000,000.00	98,164,833.34	0.0428	148	MESIROW	98,240,444.44
2546R3PS7	DISNEY CP	02/26/2027	0.0000	100,000,000.00	97,433,333.34	0.0428	148	MESIROW	98,240,444.44
45685RPS0	ING FDL CP	02/26/2027	0.0000	100,000,000.00	97,591,083.34	0.0428	148	MESIROW	98,240,444.44
59157UPS3	METLIFE STF CP	02/26/2027	0.0000	50,000,000.00	48,863,833.33	0.0428	148	MESIROW	49,120,222.22
38346MPS7	GOTHAM CP	02/26/2027	0.0000	50,000,000.00	48,990,555.56	0.0428	148	MESIROW	49,120,222.22
46590EQ19	JPM LLC CP	03/01/2027	0.0000	100,000,000.00	97,109,000.00	0.0435	151	MESIROW	98,175,416.67
67983UQ89	OLD LINE CP	03/08/2027	0.0000	50,000,000.00	48,940,833.33	0.0435	158	MESIROW	49,045,416.67
83369CQ80	SOC GEN NY CP	03/08/2027	0.0000	100,000,000.00	98,054,583.34	0.0435	158	MESIROW	98,090,833.33
45685RQ83	ING FDL CP	03/08/2027	0.0000	100,000,000.00	97,982,666.66	0.0435	158	MESIROW	98,090,833.33
15987HQN0	SCHWAB CP	03/22/2027	0.0000	100,000,000.00	97,787,777.78	0.0435	172	MESIROW	97,921,666.67

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
06417KQN2	SCOTIA NY CP	03/22/2027	0.0000	100,000,000.00	97,755,722.22	0.0435	172	MESIROW	97,921,666.67
89233HQQ0	TOYOTA CP	03/24/2027	0.0000	50,000,000.00	48,915,875.00	0.0435	174	MESIROW	48,948,750.00
59157UQS2	METLIFE STF CP	03/26/2027	0.0000	100,000,000.00	97,750,500.00	0.0435	176	MESIROW	97,873,333.33
45685RQS9	ING FDL CP	03/26/2027	0.0000	100,000,000.00	97,815,972.22	0.0435	176	MESIROW	97,873,333.33
13609CQS3	CIBC HLD CP	03/26/2027	0.0000	50,000,000.00	48,923,250.00	0.0435	176	MESIROW	48,936,666.67
15987HQS9	SCHWAB CP	03/26/2027	0.0000	100,000,000.00	97,648,333.34	0.0435	176	MESIROW	97,873,333.33
2546R3R14	DISNEY CP	04/01/2027	0.0000	100,000,000.00	97,726,750.00	0.0440	182	MESIROW	97,775,555.56
78015DRS1	RBC NY CP	04/26/2027	0.0000	100,000,000.00	97,373,000.00	0.0440	207	MESIROW	97,470,000.00
78015DRU6	RBC NY CP	04/28/2027	0.0000	100,000,000.00	97,307,416.66	0.0440	209	MESIROW	97,445,555.56
06417KSS9	SCOTIA NY CP	05/26/2027	0.0000	100,000,000.00	97,018,666.66	0.0446	237	MESIROW	97,063,833.33

				12,350,000,000.00	12,141,632,555.55				12,238,425,402.73
AIP:		0.00							
Book + AIP:	12,141,632,555.55		COMMER PAPER						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
949746SH5	WELLS FGO CB	10/23/2026	3.0000	85,000,000.00	84,953,004.67	0.99909	0.01316667	JPMORGAN	84,922,735.00	1,119,166.95
17290AKJ8	CITIGROUP CB	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.99796	0.00738889	JPMORGAN	24,949,075.00	184,722.25
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.99275	0.00602667	JPMORGAN	24,818,750.00	150,666.75
14913UAE0	CATERPILR CB	01/08/2027	4.5000	24,000,000.00	23,984,660.69	0.99914	0.01037500	JPMORGAN	23,979,360.00	249,000.00
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,941,719.28	0.99603	0.00711111	JPMORGAN	9,960,250.00	71,111.10
594918BY9	MICROSOFT CB CL	02/06/2027	3.3000	25,000,000.00	24,929,340.64	0.99604	0.00504167	JPMORGAN	24,901,050.00	126,041.75
037833CJ7	APPLE CB CL	02/09/2027	3.3500	25,000,000.00	24,972,383.58	0.99581	0.00483889	JPMORGAN	24,895,275.00	120,972.25
06055JQH5	BOFA CB CL	03/23/2027	3.8500	35,000,000.00	34,994,495.45	0.99631	0.00417083	JPMORGAN	34,870,920.00	145,979.05
91159HHR4	US BANC CB CL	04/27/2027	3.1500	50,000,000.00	49,725,167.21	0.99291	0.01347500	JPMORGAN	49,645,400.00	673,750.00
06055JRJ0	BOFA CB CL	05/20/2027	4.2000	25,000,000.00	25,000,000.00	0.99650	0.00851667	JPMORGAN	24,912,525.00	212,916.75
24422EWK1	DEERE CAP CB	09/15/2027	4.1500	25,000,000.00	25,083,280.41	0.99402	0.00184444	JPMORGAN	24,850,425.00	46,111.00
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00085	0.02772778	JPMORGAN	10,008,530.00	277,277.80
89236TMU6	TOYOTA CB CL	10/22/2027	4.3500	25,000,000.00	25,000,000.00	0.99386	0.01921250	JPMORGAN	24,846,475.00	480,312.50
713448GA0	PEPSICO CB CL	02/07/2028	4.4500	20,000,000.00	19,993,304.76	0.99336	0.00667500	JPMORGAN	19,867,240.00	133,500.00
592179KU8	METLIFE CB	04/13/2028	4.2500	30,000,000.00	29,998,619.18	0.98615	0.01971528	JPMORGAN	29,584,590.00	591,458.40
037833ET3	APPLE CB CL	05/10/2028	4.0000	25,000,000.00	24,885,447.86	0.98548	0.01566667	JPMORGAN	24,637,075.00	391,666.75
023135BY1	AMAZON CB CL	05/12/2028	1.6500	18,000,000.00	17,246,429.04	0.94777	0.00637083	JPMORGAN	17,059,788.00	114,674.94
91159XAA3	US BANC CB CL	06/30/2028	5.1000	25,000,000.00	25,000,000.00	0.99896	0.01289167	JPMORGAN	24,973,900.00	322,291.75
64952WFP3	NYLIFE CB	07/25/2028	4.1500	25,000,000.00	24,991,531.02	0.98060	0.00760833	JPMORGAN	24,515,100.00	190,208.25
91159XAF2	US BANC CB CL	11/01/2028	4.6000	25,000,000.00	25,000,000.00	0.98806	0.01916667	JPMORGAN	24,701,575.00	479,166.75
023135CS3	AMAZON CB CL	11/20/2028	3.9000	20,000,000.00	20,058,611.09	0.97483	0.01419167	JPMORGAN	19,496,640.00	283,833.40
64952WFS7	NYLIFE CB	02/02/2029	4.0500	15,000,000.00	15,013,024.47	0.96987	0.00663750	JPMORGAN	14,548,065.00	99,562.50
24422EUU1	DEERE CAP CB	03/07/2029	3.4500	25,000,000.00	24,302,021.13	0.95874	0.00230000	JPMORGAN	23,968,450.00	57,500.00
023135DC7	AMAZON CB CL	03/13/2029	4.0000	25,000,000.00	24,964,527.06	0.97122	0.00200000	JPMORGAN	24,280,475.00	50,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
59217GEZ8	METLIFE CB	03/21/2029	3.3000	25,000,000.00	24,452,477.57	0.95093	0.00091667 JPMORGAN	23,773,175.00	22,916.75
91159XCJ2	US BANC CB CL	06/01/2029	4.7500	25,000,000.00	25,000,000.00	0.98693	0.01583333 JPMORGAN	24,673,325.00	395,833.25
06055JTF6	BOFA CB CL	08/06/2029	5.0000	25,000,000.00	25,000,000.00	0.98350	0.00763889 JPMORGAN	24,587,525.00	190,972.25
89236TMN2	TOYOTA CB CL	08/27/2029	4.2500	25,000,000.00	25,000,000.00	0.96116	0.00401389 JPMORGAN	24,029,075.00	100,347.25
91159XBE4	US BANC CB CL	02/01/2030	5.1500	25,000,000.00	25,000,000.00	0.99076	0.00858333 JPMORGAN	24,769,025.00	214,583.25
17290AHC7	CITIGROUP CB CL	04/02/2030	4.9100	25,000,000.00	25,000,000.00	0.97653	0.02441361 JPMORGAN	24,413,350.00	610,340.25
95001DPM6	WELLS FGO CB CL	04/03/2030	4.6250	25,000,000.00	25,000,000.00	0.96975	0.02312500 JPMORGAN	24,243,675.00	578,125.00
742718GM5	PROCTER CB CL	05/01/2030	4.0500	15,000,000.00	15,092,426.75	0.96161	0.01687500 JPMORGAN	14,424,075.00	253,125.00
48130CX42	JPM CHASE CB CL	07/01/2030	4.5500	25,000,000.00	25,000,000.00	0.96249	0.00745694 JPMORGAN	24,062,275.00	186,423.50
64953BBS6	NYLIFE CB	07/16/2030	4.6900	30,000,000.00	30,000,000.00	0.97209	0.00977083 JPMORGAN	29,162,640.00	293,124.90
17292GQF5	CITIGROUP INC	10/02/2030	5.5500	25,000,000.00	25,000,000.00	0.99057	0.00138750 JPMORGAN	24,764,225.00	34,687.50
89236TNW1	TOYOTA CB CL	10/22/2030	4.0500	25,000,000.00	25,000,000.00	0.94481	0.01788750 JPMORGAN	23,620,200.00	447,187.50
02079KAW7	ALPHABET CB CL	11/15/2030	4.1000	25,000,000.00	25,090,674.28	0.95008	0.01548889 JPMORGAN	23,752,075.00	387,222.25
48130KPH4	JPM CHASE CB CL	01/02/2031	4.3000	25,000,000.00	25,000,000.00	0.94649	0.00728611 JPMORGAN	23,662,200.00	182,152.75
06055JQJ1	BOFA CB CL	02/10/2031	4.3500	25,000,000.00	25,000,000.00	0.94819	0.00616250 JPMORGAN	23,704,650.00	154,062.50
06055JRD3	BOFA CB CL	04/22/2031	5.0000	30,000,000.00	30,000,000.00	0.96628	0.02208333 JPMORGAN	28,988,490.00	662,499.90
95001DQE3	WELLS FGO CB CL	05/01/2031	5.0000	25,000,000.00	25,000,000.00	0.96836	0.01805556 JPMORGAN	24,209,050.00	451,389.00
14913V2D9	CATERPILR CB CL	05/15/2031	4.5000	20,000,000.00	19,954,231.61	0.95694	0.01700000 JPMORGAN	19,138,820.00	340,000.00
48130KJZ1	JPM CHASE CB CL	05/22/2031	5.0000	25,000,000.00	25,000,000.00	0.96589	0.01791667 JPMORGAN	24,147,275.00	447,916.75
				1,112,000,000.00	1,109,627,377.75			1,089,318,793.00	12,524,800.44
AIP:				364,375.00					
Book + AIP:				1,109,991,752.75	CORP BOND				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049680	PROVIDENT CREDIT UNION TD	10/01/2026	3.6300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049678	PACIFIC ALLIANCE BANK TD	10/01/2026	3.6400	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049802	FFB BABK TD	10/01/2026	3.7900	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049803	WEST COAST COMMUNITY BANK TD	10/02/2026	3.7500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049838	PCB BANK TD	10/07/2026	3.7800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049687	AMERICAN PLUS BANK NA TD	10/07/2026	3.6200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049816	NUVISION FEDERAL CREDIT UNION T	10/07/2026	3.7600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049835	NUVISION FEDERAL CREDIT UNION T	10/07/2026	3.7900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049813	FARMERS & MERCHANTS BK CEN CA	10/07/2026	3.7300	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS049686	CALIFORNIA COAST CREDIT UNION T	10/07/2026	3.6600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049809	AXOS BANK TD	10/07/2026	3.7100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049819	POPPY BANK TD	10/07/2026	3.7700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049690	MALAGA BANK FSB TD	10/07/2026	3.6400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049818	PCB BANK TD	10/07/2026	3.7500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049827	NEW OMNI BANK NA TD	10/08/2026	3.8300	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS049821	COMMERCEWEST BANK TD	10/08/2026	3.7800	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS049692	BANC OF CALIFORNIA NA TD	10/08/2026	3.6700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049834	WESCOM CENTRAL CREDIT UNION TI	10/08/2026	3.8000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049694	CTBC BANK CORP USA TD	10/08/2026	3.6600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049828	PREFERRED BANK TD	10/08/2026	3.7900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049830	PROVIDENT CREDIT UNION TD	10/08/2026	3.7600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049829	PROVIDENT CREDIT UNION TD	10/08/2026	3.7600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049832	TRAVIS CREDIT UNION TD	10/08/2026	3.7800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049825	FIVE STAR BANK TD	10/08/2026	3.7600	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049826	MERIWEST CREDIT UNION TD	10/08/2026	3.8100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049823	FINANCIAL PARTNERS CREDIT UNIOI	10/08/2026	3.7900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049824	FIVE STAR BANK TD	10/08/2026	3.7600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049704	MALAGA BANK FSB TD	10/09/2026	3.6100	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS049841	WESCOM CENTRAL CREDIT UNION TI	10/09/2026	3.8000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049839	POPPY BANK TD	10/09/2026	3.8000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049840	TECHNOLOGY CREDIT UNION TD	10/09/2026	3.7900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049846	MISSION FEDERAL CREDIT UNION TI	10/14/2026	3.7500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049847	US METRO BANK TD	10/14/2026	3.7800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049845	AXOS BANK TD	10/14/2026	3.7300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049717	BANC OF CALIFORNIA NA TD	10/14/2026	3.6600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049719	ROYAL BUSINESS BANK TD	10/15/2026	3.6600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049856	COMMERCEWEST BANK TD	10/16/2026	3.7500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049724	HANMI BANK TD	10/16/2026	3.6500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049853	AMERICAN FIRST CREDIT UNION TD	10/16/2026	3.7500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049861	BEACON BUSINESS BANK TD	10/22/2026	3.7900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049862	FINANCIAL PARTNERS CREDIT UNIOI	10/22/2026	3.7900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049731	FIRST PACIFIC BANK TD	10/23/2026	3.6500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049865	AMERICAN PLUS BANK NA TD	10/23/2026	3.7800	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS049868	OPEN BANK TD	10/23/2026	3.8100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049732	BEACON BUSINESS BANK TD	10/23/2026	3.6500	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049734	CALIFORNIA BANK OF COMMERCE NA	10/28/2026	3.6200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049735	SCHOOLSFIRST FEDERAL CREDIT UN	10/28/2026	3.6500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049872	CENTRAL STATE CREDIT UNION TD	10/28/2026	3.8900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049874	OPEN BANK TD	10/28/2026	3.8700	26,000,000.00	26,000,000.00	1.00000	26,000,000.00
SYS049873	MISSION VALLEY BANK TD	10/28/2026	3.8800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049878	PROVIDENT CREDIT UNION TD	10/29/2026	3.7800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049876	COMMONWEALTH BUSINESS BANK TI	10/29/2026	3.8000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049879	TECHNOLOGY CREDIT UNION TD	10/29/2026	3.8100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049882	COMMERCEWEST BANK TD	11/04/2026	3.7500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049883	MERIWEST CREDIT UNION TD	11/04/2026	3.7800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049748	HANMI BANK TD	11/05/2026	3.6400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049890	PROVIDENT CREDIT UNION TD	11/05/2026	3.7600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049891	TRAVIS CREDIT UNION TD	11/05/2026	3.7800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049886	AMERICAN PLUS BANK NA TD	11/05/2026	3.7600	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049746	CATHAY BANK TD	11/05/2026	3.6400	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049887	COMMERCEWEST BANK TD	11/05/2026	3.7800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049889	PREFERRED BANK TD	11/05/2026	3.7900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049751	ROYAL BUSINESS BANK TD	11/06/2026	3.6400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049906	TECHNOLOGY CREDIT UNION TD	11/12/2026	3.7900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049900	TRAVIS CREDIT UNION TD	11/12/2026	3.7700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049898	AMERICAN PLUS BANK NA TD	11/12/2026	3.7500	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS049899	BANK OF HOPE TD	11/12/2026	3.7900	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS049905	PROVIDENT CREDIT UNION TD	11/12/2026	3.7600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049760	US METRO BANK TD	11/13/2026	3.6800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049775	COMMERCEWEST BANK TD	12/02/2026	3.7100	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS049926	AMERICAN FIRST CREDIT UNION TD	12/02/2026	3.7900	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS049919	AXOS BANK TD	12/02/2026	3.7100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049931	TRI COUNTIES BANK TD	12/02/2026	3.7900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049772	POPPY BANK TD	12/02/2026	3.7300	122,000,000.00	122,000,000.00	1.00000	122,000,000.00
SYS049920	PCB BANK TD	12/02/2026	3.7500	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS049929	PROVIDENT CREDIT UNION TD	12/02/2026	3.7700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049927	COMMERCEWEST BANK TD	12/02/2026	3.7900	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS049930	SAFE CREDIT UNION TD	12/02/2026	3.7900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049932	US METRO BANK TD	12/02/2026	3.8000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049779	US METRO BANK TD	12/03/2026	3.7000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049923	TECHNOLOGY CREDIT UNION TD	12/03/2026	3.7700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049778	PROVIDENT SAVINGS BANK FSB TD	12/03/2026	3.7000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049934	AXOS BANK TD	12/03/2026	3.8000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049766	AMERICAN PLUS BANK NA TD	12/03/2026	3.6700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049937	US METRO BANK TD	12/03/2026	3.8300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049780	BANK OF SAN FRANCISCO TD	12/04/2026	3.7000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049782	POPPY BANK TD	12/04/2026	3.7200	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS049946	WESCOM CENTRAL CREDIT UNION TI	12/04/2026	3.8400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049944	PROVIDENT CREDIT UNION TD	12/04/2026	3.8000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049942	BENEFICIAL STATE BANK TD	12/04/2026	3.8500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049941	BANK OF HOPE TD	12/04/2026	3.8300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049950	PREFERRED BANK TD	12/09/2026	3.8100	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049952	WESCOM CENTRAL CREDIT UNION TI	12/09/2026	3.8300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049947	AXOS BANK TD	12/09/2026	3.7900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049791	HANMI BANK TD	12/10/2026	3.7300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049959	PROVIDENT CREDIT UNION TD	12/10/2026	3.8100	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049960	US METRO BANK TD	12/10/2026	3.8400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049958	OPEN BANK TD	12/10/2026	3.8300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049796	TRI COUNTIES BANK TD	12/11/2026	3.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049962	AMERICAN FIRST CREDIT UNION TD	12/11/2026	3.8600	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS049968	PROVIDENT CREDIT UNION TD	12/11/2026	3.8400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049961	PACIFIC ALLIANCE BANK TD	12/11/2026	3.8400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049814	HANMI BANK TD	01/06/2027	3.8700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049815	MISSION NATIONAL BANK TD	01/06/2027	3.8800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049810	COMMERCIAL BANK OF CALIFORNIA	01/06/2027	3.8700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049812	EAST WEST BANK TD	01/06/2027	3.8500	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS049817	OPEN BANK TD	01/06/2027	3.8800	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS049811	EAST WEST BANK TD	01/06/2027	3.8500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049831	SCHOOLSFIRST FEDERAL CREDIT UN	01/07/2027	3.8600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049822	COMMERCEWEST BANK TD	01/07/2027	3.8600	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS049833	TRAVIS CREDIT UNION TD	01/07/2027	3.8600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049837	EVERTRUST BANK TD	01/08/2027	3.8600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049836	AMERICAN PLUS BANK NA TD	01/08/2027	3.8600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049848	BANK OF SAN FRANCISCO TD	01/13/2027	3.8900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049849	FIRST PACIFIC BANK TD	01/13/2027	3.9000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049852	POPPY BANK TD	01/14/2027	3.8600	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS049851	MISSION NATIONAL BANK TD	01/14/2027	3.8500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049850	BANC OF CALIFORNIA NA TD	01/14/2027	3.8500	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049855	BANK OF SAN FRANCISCO TD	01/15/2027	3.8200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049854	AMERICAN PLUS BANK NA TD	01/15/2027	3.8000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS049864	STATE BANK OF INDIA (CALIFORNIA)	01/21/2027	3.8900	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS049863	FRONTWAVE CREDIT UNION TD	01/21/2027	3.8900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049860	BANK OF THE SIERRA TD	01/21/2027	3.8700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049867	MISSION NATIONAL BANK TD	01/22/2027	3.9300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049866	EAST WEST BANK TD	01/22/2027	3.9000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049875	STATE BANK OF INDIA (CALIFORNIA)	01/27/2027	3.9500	19,000,000.00	19,000,000.00	1.00000	19,000,000.00
SYS049871	AMERICAN PLUS BANK NA TD	01/27/2027	3.9300	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS049877	GOLDEN 1 CREDIT UNION TD	01/28/2027	3.9500	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS049885	USC CREDIT UNION TD	02/03/2027	3.8800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049884	PACIFIC ALLIANCE BANK TD	02/03/2027	3.8300	2,000,000.00	2,000,000.00	1.00000	2,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049888	COMMERCEWEST BANK TD	02/04/2027	3.8800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049892	HANMI BANK TD	02/05/2027	3.8800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049901	CATHAY BANK TD	02/11/2027	3.8500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049904	POPPY BANK TD	02/11/2027	3.8900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049902	CTBC BANK CORP (USA) TD	02/11/2027	3.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049903	METROPOLITAN BANK TD	02/11/2027	3.8900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049907	CTBC BANK CORP (USA) TD	02/12/2027	3.8500	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS049910	PROVIDENT CREDIT UNION TD	02/17/2027	3.8000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049911	CATHAY BANK TD	02/17/2027	3.8000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049914	MECHANICS BANK TD	02/18/2027	3.8400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049913	EVERTRUST BANK TD	02/18/2027	3.8100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049924	TECHNOLOGY CREDIT UNION TD	02/25/2027	3.8400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049922	METROPOLITAN BANK TD	02/25/2027	3.8400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049928	GOLDEN 1 CREDIT UNION TD	03/03/2027	3.9200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049936	PROVIDENT SAVINGS BANK FSB TD	03/04/2027	3.9400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049935	COMMONWEALTH BUSINESS BANK TI	03/04/2027	3.9300	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS049943	COMMONWEALTH BUSINESS BANK TI	03/05/2027	3.9400	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS049945	TRAVIS CREDIT UNION TD	03/05/2027	3.9400	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049949	PCB BANK TD	03/10/2027	3.9300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049951	STATE BANK OF INDIA (CALIFORNIA)	03/10/2027	3.9300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049948	CITIZENS BUSINESS BANK TD	03/10/2027	3.9300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049954	OPEN BANK TD	03/11/2027	3.9200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049956	GOLDEN 1 CREDIT UNION TD	03/11/2027	3.9300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049957	HANMI BANK TD	03/11/2027	3.9000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049955	CATHAY BANK TD	03/11/2027	3.9000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049969	ROYAL BUSINESS BANK TD	03/12/2027	3.9500	15,000,000.00	15,000,000.00	1.00000	15,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049967	NEW OMNI BANK NA TD	03/12/2027	3.9700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049966	ENDEAVOR BANK TD	03/12/2027	3.9500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049964	BANK OF HOPE TD	03/12/2027	3.9600	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS049965	CTBC BANK CORP (USA) TD	03/12/2027	3.9500	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049963	AMERICAN PLUS BANK NA TD	03/12/2027	3.9100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
				5,458,000,000.00	5,458,000,000.00		5,458,000,000.00
AIP:		0.00					
Book + AIP:		5,458,000,000.00	TIME DEPOSIT				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

Security Name	Maturity	Rate	Par/Book Value	Price	Fair Value
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
PMIA LOAN 2560004	04/16/2027	3.81000000	5,753,000.00	1.00	5,753,000.00
PMIA LOAN 2560005	05/21/2027	3.81200000	151,347,543.00	1.00	151,347,543.00
			235,475,543.00		235,475,543.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2026

Total # of items:	933
Par Value:	173,427,061,214.93
Book Value:	171,453,467,003.65
Fair Value:	171,300,331,354.62
Accrual:	776,433,414.68
Total Book Value:	171,453,467,003.65
AIP:	16,987,631.58
Book + AIP:	171,470,454,635.23