

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
June 30, 2026

OFFICE OF THE TREASURER

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



Date: July 22, 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.

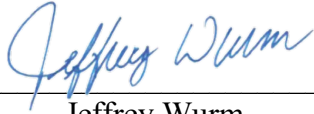
The required information is contained in the following two sections:

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 June 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

July 22, 2026

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2026

(Dollars in thousands)

Portfolio Amount	\$	193,146,622
-------------------------	----	-------------

Effective Yield	3.829%
-----------------	--------

Quarter-to-date Yield	3.812%
-----------------------	--------

Year-to-date Yield	4.002%
--------------------	--------

Average Life (in days)	269
------------------------	-----

Demand Bank Account Balances	\$	2,484,476
-------------------------------------	----	-----------

Total PMIA Resources	<u>\$</u>	<u>195,631,098</u>
-----------------------------	-----------	--------------------

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2026

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 53,956,294	27.94%
Bonds	-	0.00%
Notes	56,514,737	29.26%
Strips	-	0.00%
Total Governments	\$ 110,471,031	57.20%
Federal Agency Debentures	\$ 12,153,026	6.29%
Certificates of Deposit	20,300,000	10.51%
Bank Notes	600,000	0.31%
Repurchases	-	0.00%
Federal Agency Discount Notes	29,876,145	15.47%
Time Deposits	5,377,000	2.78%
GNMAs	-	0.00%
Commercial Paper	12,984,894	6.72%
FHLMC / REMICS	749	0.00%
Corporate Bonds	1,148,301	0.60%
PMIA Loans	235,476	0.12%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 193,146,622	100.00%

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

Section II



State of California

Pooled Money Investment Account

Market Valuation

6/30/2026

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 53,956,293,642.15	\$ 54,370,981,183.64	\$ 54,354,702,900.00	NA
Notes	\$ 56,514,737,009.67	\$ 56,445,352,276.91	\$ 56,275,628,050.00	\$ 561,918,976.00
Federal Agency:				
SBA	\$ 294,424,579.31	\$ 294,362,735.60	\$ 291,947,378.89	\$ 986,566.00
MBS-REMICs	\$ 749,201.29	\$ 749,201.29	\$ 752,079.72	\$ 3,268.33
Debentures	\$ 4,821,250,477.12	\$ 4,820,475,477.12	\$ 4,797,156,290.00	\$ 32,773,460.10
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,250,000,000.00	\$ 2,250,000,000.00	\$ 2,235,928,900.00	\$ 20,607,532.50
Discount Notes	\$ 24,126,368,402.78	\$ 24,332,766,631.97	\$ 24,316,144,700.00	NA
Supranational:				
Debentures	\$ 4,287,351,449.84	\$ 4,285,202,838.72	\$ 4,255,518,350.00	\$ 52,039,494.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 500,000,000.00	\$ 500,000,000.00	\$ 499,001,700.00	\$ 3,950,555.00
Discount Notes	\$ 5,749,777,055.58	\$ 5,806,344,388.88	\$ 5,803,113,000.00	NA
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 600,000,000.00	\$ 600,000,000.00	\$ 599,120,644.11	\$ 8,827,916.67
CDs and YCDs	\$ 20,300,000,000.00	\$ 20,300,000,000.00	\$ 20,290,310,776.13	\$ 221,811,819.47
Commercial Paper	\$ 12,984,894,069.41	\$ 13,095,711,486.04	\$ 13,094,430,652.78	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 1,148,300,783.15	\$ 1,072,418,454.44	\$ 1,142,091,653.00	\$ 10,875,810.26
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,377,000,000.00	\$ 5,377,000,000.00	\$ 5,377,000,000.00	NA
PMIA & GF Loans	\$ 235,475,543.00	\$ 235,475,543.00	\$ 235,475,543.00	NA
TOTAL	\$ 193,146,622,213.30	\$ 193,786,840,217.61	\$ 193,568,322,617.63	\$ 913,795,398.33

Fair Value Including Accrued Interest

\$ 194,482,118,015.96

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

The value of each participating dollar equals the fair value divided by the amortized cost (0.998872382)
 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 \$19,977,447.63 or \$20,000,000.00 x 0.998872382

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797RF6	U S TREAS BILL	07/09/2026	0.0000	300,000,000.00	297,909,624.99	0.99920 JPMORGAN	299,758,500.00
912797UP0	U S TREAS BILL	07/14/2026	0.0000	3,700,000,000.00	3,662,396,541.64	0.99871 JPMORGAN	3,695,219,600.00
912797TN7	U S TREAS BILL	07/16/2026	0.0000	1,900,000,000.00	1,879,619,879.83	0.99850 JPMORGAN	1,897,150,000.00
912797UQ8	U S TREAS BILL	07/21/2026	0.0000	450,000,000.00	448,383,000.00	0.99800 JPMORGAN	449,100,450.00
912797TP2	U S TREAS BILL	07/23/2026	0.0000	1,400,000,000.00	1,381,848,704.10	0.99780 JPMORGAN	1,396,924,200.00
912797US4	U S TREAS BILL	08/04/2026	0.0000	1,050,000,000.00	1,041,170,552.10	0.99660 JPMORGAN	1,046,430,000.00
912797RG4	U S TREAS BILL	08/06/2026	0.0000	900,000,000.00	888,932,335.44	0.99639 JPMORGAN	896,748,300.00
912797UT2	U S TREAS BILL	08/11/2026	0.0000	2,400,000,000.00	2,371,579,586.12	0.99588 JPMORGAN	2,390,114,400.00
912797TW7	U S TREAS BILL	08/13/2026	0.0000	3,200,000,000.00	3,147,534,937.59	0.99566 JPMORGAN	3,186,096,000.00
912797TX5	U S TREAS BILL	08/20/2026	0.0000	750,000,000.00	736,929,791.64	0.99493 JPMORGAN	746,199,000.00
912797TY3	U S TREAS BILL	08/27/2026	0.0000	2,100,000,000.00	2,067,903,881.88	0.99418 JPMORGAN	2,087,780,100.00
912797UW5	U S TREAS BILL	09/01/2026	0.0000	4,950,000,000.00	4,897,528,270.06	0.99375 JPMORGAN	4,919,052,600.00
912797VB0	U S TREAS BILL	09/08/2026	0.0000	2,150,000,000.00	2,126,032,941.64	0.99297 JPMORGAN	2,134,887,650.00
912797UF2	U S TREAS BILL	09/10/2026	0.0000	4,550,000,000.00	4,473,057,841.65	0.99283 JPMORGAN	4,517,381,050.00
912797VC8	U S TREAS BILL	09/15/2026	0.0000	450,000,000.00	444,700,875.03	0.99231 JPMORGAN	446,541,300.00
912797UH8	U S TREAS BILL	09/24/2026	0.0000	2,300,000,000.00	2,265,586,540.28	0.99134 JPMORGAN	2,280,088,900.00
912797SA6	U S TREAS BILL	10/01/2026	0.0000	7,000,000,000.00	6,847,303,752.13	0.99047 JPMORGAN	6,933,276,000.00
912797VK0	U S TREAS BILL	10/06/2026	0.0000	750,000,000.00	741,135,287.49	0.99003 JPMORGAN	742,524,000.00
912797UJ4	U S TREAS BILL	10/08/2026	0.0000	1,600,000,000.00	1,573,777,536.09	0.98979 JPMORGAN	1,583,670,400.00
912797VL8	U S TREAS BILL	10/13/2026	0.0000	3,150,000,000.00	3,113,184,960.41	0.98926 JPMORGAN	3,116,156,400.00
912797UL9	U S TREAS BILL	10/22/2026	0.0000	1,800,000,000.00	1,769,763,962.52	0.98825 JPMORGAN	1,778,848,200.00
912797VN4	U S TREAS BILL	10/27/2026	0.0000	600,000,000.00	592,537,708.32	0.98763 JPMORGAN	592,575,600.00
912797SK4	U S TREAS BILL	10/29/2026	0.0000	450,000,000.00	438,361,800.00	0.98748 JPMORGAN	444,363,750.00
912797UM7	U S TREAS BILL	11/05/2026	0.0000	1,050,000,000.00	1,033,237,997.94	0.98678 JPMORGAN	1,036,113,750.00
912797VH7	U S TREAS BILL	12/17/2026	0.0000	900,000,000.00	883,586,679.18	0.98217 JPMORGAN	883,955,700.00
912797TM9	U S TREAS BILL	01/21/2027	0.0000	500,000,000.00	483,231,444.42	0.97920 JPMORGAN	489,602,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797TV9	U S TREAS BILL	02/18/2027	0.0000	1,250,000,000.00	1,215,018,711.83	0.97591 JPMORGAN	1,219,892,500.00
912797UD7	U S TREAS BILL	03/18/2027	0.0000	1,050,000,000.00	1,014,719,533.29	0.97294 JPMORGAN	1,021,581,750.00
912797UX3	U S TREAS BILL	05/13/2027	0.0000	800,000,000.00	771,518,131.25	0.96699 JPMORGAN	773,588,800.00
912797VF1	U S TREAS BILL	06/10/2027	0.0000	1,400,000,000.00	1,347,800,833.29	0.96363 JPMORGAN	1,349,082,000.00
				54,850,000,000.00	53,956,293,642.15		54,354,702,900.00

AIP: 0.00

Book + AIP: 53,956,293,642.15 TREASURY BILL

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	800,000,000.00	799,907,416.30	0.99445	0.02075967	JPMORGAN		795,562,400.00	16,607,736.00
91282CLB5	U S TREAS NOTE	07/31/2026	4.3750	3,250,000,000.00	3,251,706,899.77	0.99791	0.01824931	JPMORGAN		3,243,220,500.00	59,310,257.50
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	850,000,000.00	849,712,591.22	1.00332	0.01643646	JPMORGAN		852,822,000.00	13,970,991.00
91282CLH2	U S TREAS NOTE	08/31/2026	3.7500	1,250,000,000.00	1,249,436,867.18	1.00000	0.01253397	JPMORGAN		1,249,995,000.00	15,667,462.50
91282CHY0	U S TREAS NOTE	09/15/2026	4.6250	1,800,000,000.00	1,803,635,868.30	0.99738	0.01357337	JPMORGAN		1,795,285,800.00	24,432,066.00
91282CLP4	U S TREAS NOTE	09/30/2026	3.5000	1,400,000,000.00	1,398,940,802.36	0.99921	0.00879781	JPMORGAN		1,398,898,200.00	12,316,934.00
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	599,664,101.72	0.99571	0.00973019	JPMORGAN		597,425,400.00	5,838,114.00
91282CLS8	U S TREAS NOTE	10/31/2026	4.1250	750,000,000.00	749,921,660.97	1.00139	0.00694973	JPMORGAN		751,045,500.00	5,212,297.50
91282CLY5	U S TREAS NOTE	11/30/2026	4.2500	600,000,000.00	599,756,073.39	1.00054	0.00359973	JPMORGAN		600,326,400.00	2,159,838.00
91282CJP7	U S TREAS NOTE	12/15/2026	4.3750	1,400,000,000.00	1,402,715,545.34	1.00935	0.00191257	JPMORGAN		1,413,095,600.00	2,677,598.00
91282CME8	U S TREAS NOTE	12/31/2026	4.2500	350,000,000.00	349,956,572.19	1.00016	0.00011549	JPMORGAN		350,057,400.00	40,421.50
91282CMH1	U S TREAS NOTE	01/31/2027	4.1250	500,000,000.00	499,977,151.08	1.00250	0.01720649	JPMORGAN		501,248,500.00	8,603,245.00
91282CKA8	U S TREAS NOTE	02/15/2027	4.1250	900,000,000.00	897,725,037.96	0.99773	0.01549724	JPMORGAN		897,956,100.00	13,947,516.00
91282CMP3	U S TREAS NOTE	02/28/2027	4.1250	1,400,000,000.00	1,401,415,428.24	0.99950	0.01378736	JPMORGAN		1,399,300,000.00	19,302,304.00
91282CKE0	U S TREAS NOTE	03/15/2027	4.2500	1,550,000,000.00	1,546,870,837.57	1.00223	0.01247283	JPMORGAN		1,553,453,400.00	19,332,886.50
91282CMY4	U S TREAS NOTE	04/30/2027	3.7500	750,000,000.00	748,828,066.81	0.99750	0.00631793	JPMORGAN		748,124,250.00	4,738,447.50
91282CKR1	U S TREAS NOTE	05/15/2027	4.5000	600,000,000.00	599,334,837.54	0.99754	0.00574728	JPMORGAN		598,526,400.00	3,448,368.00
91282CNE7	U S TREAS NOTE	05/31/2027	3.8750	1,650,000,000.00	1,648,749,200.40	0.99812	0.00328210	JPMORGAN		1,646,901,300.00	5,415,465.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	800,000,000.00	794,490,652.77	0.99166	0.00008832	JPMORGAN		793,329,600.00	70,656.00
91282CNL1	U S TREAS NOTE	06/30/2027	3.7500	1,300,000,000.00	1,299,401,368.97	0.99660	0.00010190	JPMORGAN		1,295,576,100.00	132,470.00
91282CKZ3	U S TREAS NOTE	07/15/2027	4.3750	500,000,000.00	500,531,246.20	1.00230	0.02018301	JPMORGAN		501,148,000.00	10,091,505.00
91282CNP2	U S TREAS NOTE	07/31/2027	3.8750	1,050,000,000.00	1,049,462,145.39	0.99738	0.01616367	JPMORGAN		1,047,244,800.00	16,971,853.50
91282CLG4	U S TREAS NOTE	08/15/2027	3.7500	750,000,000.00	747,198,621.83	0.99587	0.01408840	JPMORGAN		746,903,250.00	10,566,300.00
91282CNV9	U S TREAS NOTE	08/31/2027	3.6250	1,050,000,000.00	1,050,585,776.46	0.99435	0.01211617	JPMORGAN		1,044,063,300.00	12,721,978.50

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CLL3	U S TREAS NOTE	09/15/2027	3.3750	950,000,000.00	948,640,247.34	0.99116	0.00990489	JPMORGAN		941,603,900.00	9,409,645.50
91282CFM8	U S TREAS NOTE	09/30/2027	4.1250	300,000,000.00	301,449,703.50	1.00161	0.01036885	JPMORGAN		300,483,300.00	3,110,655.00
91282CLQ2	U S TREAS NOTE	10/15/2027	3.8750	1,350,000,000.00	1,348,818,650.11	0.99659	0.00815232	JPMORGAN		1,345,395,150.00	11,005,632.00
91282CPE5	U S TREAS NOTE	10/31/2027	3.5000	900,000,000.00	894,735,314.16	0.99159	0.00589674	JPMORGAN		892,430,100.00	5,307,066.00
91282CLX7	U S TREAS NOTE	11/15/2027	4.1250	900,000,000.00	898,105,166.84	1.00073	0.00526834	JPMORGAN		900,655,200.00	4,741,506.00
91282CPL9	U S TREAS NOTE	11/30/2027	3.3750	900,000,000.00	896,534,731.92	0.98946	0.00285861	JPMORGAN		890,512,200.00	2,572,749.00
91282CMB4	U S TREAS NOTE	12/15/2027	4.0000	150,000,000.00	149,046,713.76	1.00056	0.00174863	JPMORGAN		150,083,250.00	262,294.50
91282CPS4	U S TREAS NOTE	12/31/2027	3.3750	650,000,000.00	649,092,146.90	0.98873	0.00009171	JPMORGAN		642,676,450.00	59,611.50
91282CGH8	U S TREAS NOTE	01/31/2028	3.5000	800,000,000.00	798,452,907.68	0.99004	0.01459945	JPMORGAN		792,029,600.00	11,679,560.00
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	1,900,000,000.00	1,898,560,110.91	1.00078	0.01336957	JPMORGAN		1,901,489,600.00	25,402,183.00
91282CQB0	U S TREAS NOTE	02/29/2028	3.3750	1,650,000,000.00	1,638,696,795.06	0.98775	0.01128057	JPMORGAN		1,629,790,800.00	18,612,940.50
91282CMS7	U S TREAS NOTE	03/15/2028	3.8750	900,000,000.00	899,020,856.19	0.99553	0.01137228	JPMORGAN		895,972,500.00	10,235,052.00
91282CQL8	U S TREAS NOTE	04/30/2028	3.7500	750,000,000.00	748,176,780.53	0.99306	0.00631793	JPMORGAN		744,796,500.00	4,738,447.50
91282CND9	U S TREAS NOTE	05/15/2028	3.7500	1,050,000,000.00	1,045,323,105.45	0.99281	0.00478940	JPMORGAN		1,042,447,350.00	5,028,870.00
91282CQS3	U S TREAS NOTE	05/31/2028	4.0000	1,350,000,000.00	1,348,262,858.74	0.99980	0.00338798	JPMORGAN		1,349,723,250.00	4,573,773.00
91282CNH0	U S TREAS NOTE	06/15/2028	3.8750	600,000,000.00	599,464,362.16	0.99488	0.00169399	JPMORGAN		596,925,600.00	1,016,394.00
91282CQY0	U S TREAS NOTE	06/30/2028	4.1250	450,000,000.00	449,982,445.95	1.00060	0.00011209	JPMORGAN		450,268,650.00	50,440.50
91282CHK0	U S TREAS NOTE	06/30/2028	4.0000	750,000,000.00	745,768,623.33	0.99973	0.00010870	JPMORGAN		749,794,500.00	81,525.00
91282CNM9	U S TREAS NOTE	07/15/2028	3.8750	100,000,000.00	99,915,031.94	0.99460	0.01787638	JPMORGAN		99,460,000.00	1,787,638.00
91282CHQ7	U S TREAS NOTE	07/31/2028	4.1250	1,350,000,000.00	1,358,823,733.53	1.00140	0.01720649	JPMORGAN		1,351,884,600.00	23,228,761.50
91282CNU1	U S TREAS NOTE	08/15/2028	3.6250	1,100,000,000.00	1,097,136,925.20	0.98938	0.01361878	JPMORGAN		1,088,321,300.00	14,980,658.00
91282CHX2	U S TREAS NOTE	08/31/2028	4.3750	900,000,000.00	911,478,782.64	1.00165	0.01462296	JPMORGAN		901,488,600.00	13,160,664.00
91282CNY3	U S TREAS NOTE	09/15/2028	3.3750	400,000,000.00	398,985,695.60	0.98370	0.00990489	JPMORGAN		393,479,200.00	3,961,956.00
91282CPC9	U S TREAS NOTE	10/15/2028	3.5000	600,000,000.00	595,199,750.34	0.98573	0.00736339	JPMORGAN		591,436,200.00	4,418,034.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CPP0	U S TREAS NOTE	12/15/2028	3.5000	850,000,000.00	848,942,458.12	0.98486	0.0015	33005	JPMORGAN	837,134,400.00	1,300,542.50
91282CPT2	U S TREAS NOTE	01/15/2029	3.5000	450,000,000.00	448,792,021.62	0.98426	0.0161	4641	JPMORGAN	442,915,650.00	7,265,884.50
91282CQA2	U S TREAS NOTE	02/15/2029	3.5000	600,000,000.00	600,559,392.28	0.98381	0.0131	4917	JPMORGAN	590,283,600.00	7,889,502.00
91282CKD2	U S TREAS NOTE	02/28/2029	4.2500	1,700,000,000.00	1,706,071,893.80	1.00263	0.0142	0516	JPMORGAN	1,704,462,500.00	24,148,772.00
91282CQE4	U S TREAS NOTE	03/15/2029	3.5000	850,000,000.00	844,717,468.07	0.98352	0.0102	7174	JPMORGAN	835,987,750.00	8,730,979.00
91282CQR5	U S TREAS NOTE	05/15/2029	3.8750	350,000,000.00	347,710,356.71	0.99273	0.0049	4905	JPMORGAN	347,454,100.00	1,732,167.50
91282CKT7	U S TREAS NOTE	05/31/2029	4.5000	900,000,000.00	913,413,677.58	0.99711	0.0038	1148	JPMORGAN	897,400,800.00	3,430,332.00
91282CLC3	U S TREAS NOTE	07/31/2029	4.0000	500,000,000.00	503,181,956.82	0.99718	0.0166	8508	JPMORGAN	498,590,500.00	8,342,540.00
91282CLK5	U S TREAS NOTE	08/31/2029	3.6250	450,000,000.00	449,203,408.53	0.98446	0.0121	11617	JPMORGAN	443,005,650.00	5,452,276.50
91282CLR0	U S TREAS NOTE	10/31/2029	4.1250	300,000,000.00	299,679,512.10	1.00053	0.0069	4973	JPMORGAN	300,159,300.00	2,084,919.00
91282CGQ8	U S TREAS NOTE	02/28/2030	4.0000	750,000,000.00	748,501,550.70	0.99967	0.0133	6957	JPMORGAN	749,754,750.00	10,027,177.50
91282CHW4	U S TREAS NOTE	08/31/2030	4.1250	300,000,000.00	298,358,125.89	1.00234	0.0137	8736	JPMORGAN	300,702,600.00	4,136,208.00
91282CNX5	U S TREAS NOTE	08/31/2030	3.6250	150,000,000.00	149,217,635.16	0.97887	0.0121	11617	JPMORGAN	146,830,350.00	1,817,425.50
91282CPN5	U S TREAS NOTE	11/30/2030	3.5000	300,000,000.00	296,743,845.00	0.97264	0.0029	6448	JPMORGAN	291,790,800.00	889,344.00
91282CPR6	U S TREAS NOTE	12/31/2030	3.6250	200,000,000.00	198,495,649.20	0.97713	0.0000	9851	JPMORGAN	195,425,200.00	19,702.00
91282CQD6	U S TREAS NOTE	02/28/2031	3.5000	750,000,000.00	733,098,173.67	0.97138	0.0116	9837	JPMORGAN	728,536,500.00	8,773,777.50
91282CKC4	U S TREAS NOTE	02/28/2031	4.2500	200,000,000.00	199,268,051.56	1.00444	0.0142	0516	JPMORGAN	200,888,200.00	2,841,032.00
91282CQX2	U S TREAS NOTE	06/30/2031	4.1250	300,000,000.00	299,800,890.36	0.99883	0.0001	11209	JPMORGAN	299,648,400.00	33,627.00

AIP:	69,384,732.76	56,500,000,000.00	56,445,352,276.91	56,275,628,050.00	561,918,976.00
Book + AIP:	56,514,737,009.67	TREASURY NOTE			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164GU34	SBA POOL #506002	08/25/2027	4.0500	121,735.98	121,735.98	0.99450 JPMORGAN	121,066.92	410.86
83164GVQ2	SBA POOL #506023	08/25/2027	4.0500	50,462.41	50,462.41	0.99450 JPMORGAN	50,185.07	170.31
83164GXL1	SBA POOL #506083	11/25/2027	4.0500	92,343.06	92,343.06	0.99461 JPMORGAN	91,844.96	311.66
83164G3E0	SBA POOL #506197	12/25/2027	4.0500	50,128.69	50,128.69	0.99464 JPMORGAN	49,859.95	169.18
83164G4W9	SBA POOL #506237	01/25/2028	4.0500	18,001.11	18,001.11	0.99467 JPMORGAN	17,905.20	60.75
83164HBL3	SBA POOL #506343	02/25/2028	4.0500	48,385.04	48,385.04	0.99471 JPMORGAN	48,128.84	163.30
83164HBY5	SBA POOL #506355	05/25/2028	4.0500	55,261.78	55,261.78	0.99480 JPMORGAN	54,974.53	186.51
83164HGN4	SBA POOL #506505	09/25/2028	4.0500	1,936.20	1,936.20	0.99493 JPMORGAN	1,926.38	6.53
83164HMP2	SBA POOL #506666	12/25/2028	4.0500	110,713.91	110,713.91	0.99502 JPMORGAN	110,162.67	373.66
83164HQB9	SBA POOL #506750	02/25/2029	4.0500	63,943.55	63,943.55	0.99508 JPMORGAN	63,629.08	215.81
83164HT26	SBA POOL #506869	04/25/2029	4.0500	134,200.65	134,200.65	0.99514 JPMORGAN	133,548.57	452.93
83164HW48	SBA POOL #506967	08/25/2029	4.0500	314,137.50	314,137.50	0.99526 JPMORGAN	312,648.17	1,060.21
83164HY38	SBA POOL #507030	09/25/2029	4.0500	706,682.91	706,682.91	0.99529 JPMORGAN	703,353.02	2,385.05
83164H3K4	SBA POOL #507102	10/25/2029	4.0500	286,998.30	286,998.30	0.99532 JPMORGAN	285,654.00	968.62
83164H5J5	SBA POOL #507149	01/25/2030	4.0500	513,531.67	513,531.67	0.99540 JPMORGAN	511,169.94	1,733.17
83164H4C1	SBA POOL #507119	01/25/2030	4.0500	155,146.03	155,146.03	0.99540 JPMORGAN	154,432.51	523.62
83164JAQ9	SBA POOL #507215	03/25/2030	4.0500	1,106,585.63	1,106,585.63	0.99546 JPMORGAN	1,101,558.41	3,734.73
83164JAG1	SBA POOL #507207	03/25/2030	4.0500	483,424.72	483,424.72	1.00000 JPMORGAN	483,424.72	1,631.56
83164JB47	SBA POOL #507259	05/25/2030	4.0500	466,658.18	466,658.18	0.99551 JPMORGAN	464,563.82	1,574.97
83164JA89	SBA POOL #507231	05/25/2030	4.0500	744,393.48	744,393.48	0.99551 JPMORGAN	741,052.64	2,512.33
83164JES1	SBA POOL #507345	07/25/2030	4.0500	435,230.75	435,230.75	0.99557 JPMORGAN	433,300.94	1,468.90
83164JGN0	SBA POOL #507405	08/25/2030	4.0500	212,451.27	212,451.27	0.99559 JPMORGAN	211,514.78	717.02
83164JH82	SBA POOL #507455	09/25/2030	4.0500	379,734.24	379,734.24	0.99562 JPMORGAN	378,070.62	1,281.60
83164JG67	SBA POOL #507421	09/25/2030	4.0500	320,275.35	320,275.35	0.99562 JPMORGAN	318,872.22	1,080.93

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164JKL9	SBA POOL #507499	10/25/2030	4.0500	361,465.89	361,465.89	0.99565 JPMORGAN	359,891.71	1,219.95
83164JMW3	SBA POOL #507573	01/25/2031	4.0500	626,969.27	626,969.27	0.99572 JPMORGAN	624,288.35	2,116.02
83164JNE2	SBA POOL #507589	01/25/2031	4.0500	1,202,855.40	1,202,855.40	0.99572 JPMORGAN	1,197,711.99	4,059.64
83164JKU9	SBA POOL #507507	02/25/2031	4.0500	661,422.37	661,422.37	0.99575 JPMORGAN	658,610.66	2,232.30
83164JML7	SBA POOL #507563	04/25/2031	4.0500	473,440.86	473,440.86	0.99580 JPMORGAN	471,452.41	1,597.86
83164JQV1	SBA POOL #507668	04/25/2031	4.0750	263,315.44	263,315.44	0.99628 JPMORGAN	262,335.91	894.18
83164JRW8	SBA POOL #507701	05/25/2031	4.0750	409,145.39	409,145.39	0.99631 JPMORGAN	407,636.46	1,389.39
83164JSC1	SBA POOL #507715	05/25/2031	4.0750	143,280.02	143,280.02	0.99631 JPMORGAN	142,751.60	486.56
83164JSZ0	SBA POOL #507736	06/25/2031	4.0750	113,925.47	113,925.47	0.99634 JPMORGAN	113,508.96	386.87
83164JWU6	SBA POOL #507859	09/25/2031	4.0750	1,247,829.51	1,247,829.51	0.99644 JPMORGAN	1,243,385.99	4,237.42
83164JXB7	SBA POOL #507874	10/25/2031	4.0750	200,968.93	200,968.93	0.99647 JPMORGAN	200,259.51	682.46
83164JZ25	SBA POOL #507961	01/25/2032	4.0750	947,047.72	947,047.72	0.99656 JPMORGAN	943,791.77	3,216.02
83164J2A3	SBA POOL #507969	01/25/2032	4.0750	1,966,181.57	1,966,181.57	0.99656 JPMORGAN	1,959,421.84	6,676.82
83164J3Y0	SBA POOL #508015	02/25/2032	4.0750	588,010.72	588,010.72	0.99659 JPMORGAN	586,007.37	1,996.79
83164J5L6	SBA POOL #508051	04/25/2032	4.0750	236,117.60	236,117.60	0.99665 JPMORGAN	235,327.31	801.82
83164J7G5	SBA POOL #508095	05/25/2032	4.0750	986,933.15	986,933.15	0.99668 JPMORGAN	983,659.49	3,351.46
83164KD42	SBA POOL #508223	09/25/2032	4.0750	664,647.55	664,647.55	0.99680 JPMORGAN	662,520.68	2,257.03
83164KGM9	SBA POOL #508304	03/25/2033	4.1000	940,605.97	940,605.97	0.99760 JPMORGAN	938,348.52	3,213.74
83164KH89	SBA POOL #508355	03/25/2033	4.1000	125,054.69	125,054.69	0.99760 JPMORGAN	124,754.56	427.27
83164KJW4	SBA POOL #508377	04/25/2033	4.1250	1,812,307.05	1,812,307.05	0.99827 JPMORGAN	1,809,171.76	6,229.81
83164KNM1	SBA POOL #508496 FR	07/25/2033	4.1250	522,390.64	522,390.64	0.99839 JPMORGAN	521,548.55	1,795.72
83164KPV9	SBA POOL #508536 FR	09/25/2033	4.1750	318,375.40	318,375.40	0.99980 JPMORGAN	318,311.09	1,107.68
83164KS38	SBA POOL #508638 FR	01/25/2034	4.8750	829,695.71	829,695.71	1.01588 JPMORGAN	842,867.13	3,370.64
83164KUG6	SBA POOL #508683 FR	06/25/2034	4.7500	76,089.43	76,089.43	1.01315 JPMORGAN	77,089.93	301.19

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164KVK6	SBA POOL #508718	08/25/2034	4.5000	1,398,952.64	1,398,952.64	1.00984 JPMORGAN	1,412,711.34	5,246.07
83164KX81	SBA POOL #508803 FR	02/25/2035	4.3500	344,728.13	344,728.13	1.00594 JPMORGAN	346,775.47	1,249.64
83164K6Q1	SBA POOL #508979 FR	01/25/2036	4.0250	399,721.32	399,721.32	0.99619 JPMORGAN	398,198.38	1,340.73
83164LAG6	SBA POOL #509007 FR	03/25/2036	4.0250	784,745.57	784,745.57	0.99622 JPMORGAN	781,775.31	2,632.17
83164LCE9	SBA POOL #509069 FR	05/25/2036	4.0250	677,562.39	677,562.39	0.99624 JPMORGAN	675,014.76	2,272.66
83164LEA5	SBA POOL #509129 FR	08/25/2036	4.0000	347,288.61	347,288.61	0.99543 JPMORGAN	345,701.50	1,157.63
83164LFJ5	SBA POOL #509169 FR	01/25/2037	4.0000	638,990.00	638,990.00	0.99474 JPMORGAN	635,629.55	2,129.97
83164LJC6	SBA POOL #509259 FR	01/25/2037	4.0000	1,867,755.06	1,867,755.06	0.99474 JPMORGAN	1,857,932.54	6,225.85
83164LGK1	SBA POOL #509202 FR	02/25/2037	4.0250	441,124.49	441,124.49	0.99562 JPMORGAN	439,191.48	1,479.61
83164LLQ2	SBA POOL #509335 FR	10/25/2037	3.7500	809,618.88	809,618.88	0.98873 JPMORGAN	800,490.43	2,530.06
83164LM81	SBA POOL #509383 FR	06/25/2038	3.7750	1,567,722.58	1,567,722.58	0.98947 JPMORGAN	1,551,206.62	4,931.79
83164LNV9	SBA POOL #509404 FR	08/25/2038	3.8500	4,581,245.71	4,581,245.71	0.99227 JPMORGAN	4,545,823.52	14,698.16
83164LPT2	SBA POOL #509434 FR	11/25/2038	3.9000	480,714.91	480,714.91	0.99098 JPMORGAN	476,377.90	1,562.32
83164LRF0	SBA POOL #509486	04/25/2039	3.9000	1,665,934.55	1,665,934.55	0.98930 JPMORGAN	1,648,105.72	5,414.29
83164LSF9	SBA POOL #509518	06/25/2039	3.9000	2,022,407.09	2,022,407.09	0.98926 JPMORGAN	2,000,690.48	6,572.82
83164LVF5	SBA POOL #509614	01/25/2040	3.9000	4,765,875.52	4,765,875.52	0.98914 JPMORGAN	4,714,118.11	15,489.10
83164LXC0	SBA POOL #509675	05/25/2040	3.9000	1,744,014.13	1,744,014.13	0.98907 JPMORGAN	1,724,955.54	5,668.05
83164LX22	SBA POOL #509697 FR	09/25/2040	3.9000	3,541,771.09	3,541,771.09	0.98901 JPMORGAN	3,502,832.86	11,510.76
83164LY96	SBA POOL #509736 FR	10/25/2040	3.9500	4,340,447.66	4,340,447.66	0.99107 JPMORGAN	4,301,687.46	14,287.31
83164LZW4	SBA POOL #509757	12/25/2040	3.9500	4,325,071.24	4,325,071.24	0.99105 JPMORGAN	4,286,366.18	14,236.69
83164L2Z3	SBA POOL #509792	02/25/2041	4.0000	697,468.25	697,468.25	0.99314 JPMORGAN	692,685.01	2,324.89
83164L3S8	SBA POOL #509809	03/25/2041	4.0000	2,684,562.40	2,684,562.40	0.99314 JPMORGAN	2,666,143.62	8,948.54
83164L4M0	SBA POOL #509828	04/25/2041	4.0000	636,728.49	636,728.49	0.99314 JPMORGAN	632,358.62	2,122.43
83164L4J7	SBA POOL #509825	04/25/2041	4.0000	2,851,391.49	2,851,391.49	0.99314 JPMORGAN	2,831,822.39	9,504.64

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164L5Q0	SBA POOL #509855 FR	07/25/2041	4.0000	5,745,452.49	5,745,452.49	0.99313 JPMORGAN	5,705,975.49	19,151.51
83164L7H8	SBA POOL #509896 FR	10/25/2041	4.0000	1,860,921.04	1,860,921.04	0.99312 JPMORGAN	1,848,119.76	6,203.07
83164L5K3	SBA POOL #509850	11/25/2041	4.0000	3,324,755.18	3,324,755.18	0.99312 JPMORGAN	3,301,877.54	11,082.52
83164MA82	SBA POOL #509931	12/25/2041	4.0000	652,458.96	652,458.96	0.99312 JPMORGAN	647,967.43	2,174.86
83164MBL2	SBA POOL #509943	01/25/2042	4.0000	2,186,158.41	2,186,158.41	0.99311 JPMORGAN	2,171,104.52	7,287.19
83164MBK4	SBA POOL #509942	01/25/2042	4.0000	7,686,475.07	7,686,475.07	0.99311 JPMORGAN	7,633,546.00	25,621.58
83164MCB3	SBA POOL #509966	03/25/2042	4.0000	6,502,542.30	6,502,542.30	0.99311 JPMORGAN	6,457,733.28	21,675.14
83164MCD9	SBA POOL #509968	03/25/2042	4.0000	4,468,875.75	4,468,875.75	0.99311 JPMORGAN	4,438,080.73	14,896.25
83164MCX5	SBA POOL #509986	04/25/2042	4.0000	2,751,620.62	2,751,620.62	0.99311 JPMORGAN	2,732,650.95	9,172.07
83164MC64	SBA POOL #509993	05/25/2042	4.0000	3,523,171.32	3,523,171.32	0.99310 JPMORGAN	3,498,875.53	11,743.90
83164MBC2	SBA POOL #509935	07/25/2042	4.0000	5,464,887.79	5,464,887.79	0.99310 JPMORGAN	5,427,174.60	18,216.29
83164MD30	SBA POOL #510022	07/25/2042	4.0000	4,587,300.07	4,587,300.07	0.99310 JPMORGAN	4,555,643.11	15,291.00
83164MGH6	SBA POOL #510100	10/25/2042	4.0000	5,861,965.80	5,861,965.80	0.99309 JPMORGAN	5,821,471.34	19,539.89
83164MH69	SBA POOL #510153	03/25/2043	4.0000	10,699,693.93	10,699,693.93	0.99168 JPMORGAN	10,610,672.48	35,665.65
8316A0GC8	SBA POOL #530194	07/25/2047	4.2500	17,893,500.19	17,893,500.19	1.00143 JPMORGAN	17,919,087.90	63,372.81
8316A0HL7	SBA POOL #530234 FR	10/25/2047	4.2500	11,231,778.57	11,231,778.57	1.00147 JPMORGAN	11,248,255.59	39,779.22
8316A03C2	SBA POOL #530794	04/25/2050	3.9500	19,255,237.68	19,255,237.68	0.98597 JPMORGAN	18,985,067.44	63,381.82
8316A05D8	SBA POOL #530843	08/25/2050	4.0000	18,663,255.95	18,663,255.95	0.98857 JPMORGAN	18,449,916.27	62,210.85
8316A1AV0	SBA POOL #530919	09/25/2050	4.0000	30,305,294.71	30,305,294.71	0.98856 JPMORGAN	29,958,693.05	101,017.65
8316A1CZ9	SBA POOL #530987	12/25/2050	4.0000	21,880,465.95	21,880,465.95	0.98854 JPMORGAN	21,629,781.45	72,934.89
8316A1FD5	SBA POOL #531063	03/25/2051	4.0000	22,996,072.46	22,996,072.46	0.98852 JPMORGAN	22,732,146.54	76,653.57
8316A1GX0	SBA POOL #531113	07/25/2051	4.0000	20,614,571.00	20,614,571.00	0.98850 JPMORGAN	20,377,441.59	68,715.24

AIP:	61,843.71	294,362,735.60	294,362,735.60	291,947,378.89	986,566.00
Book + AIP:	294,424,579.31	SBA POOL			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

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	749,201.29	749,201.29	1.00384	5.23490000 JPMORGAN	752,079.72	3,268.33
				333,159,000.00	749,201.29				752,079.72	3,268.33
AIP:		0.00								
Book + AIP:		749,201.29	FNMA CMO							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3130B8XQ0	FHLB DEB	07/01/2026	3.5600	100,000,000.00	100,000,000.00	0.99999	0.00000000		JPMORGAN	99,998,900.00	0.00
3130B8XW7	FHLB DEB	07/01/2026	3.5600	100,000,000.00	100,000,000.00	0.99999	0.00000000		JPMORGAN	99,999,100.00	0.00
3130AXJK5	FHLB DEB	07/01/2026	4.8900	150,000,000.00	150,000,000.00	0.99992	0.00000000		JPMORGAN	149,987,550.00	0.00
3130AWTQ3	FHLB DEB	09/11/2026	4.6250	50,000,000.00	50,096,362.54	1.00521	0.01413194		JPMORGAN	50,260,300.00	706,597.00
3130B3A29	FHLB DEB	10/09/2026	4.0000	50,000,000.00	49,998,557.69	0.99535	0.00911111		JPMORGAN	49,767,650.00	455,555.50
3130BAK97	FHLB DEB	10/19/2026	3.6700	100,000,000.00	100,000,000.00	0.99896	0.00621861		JPMORGAN	99,896,000.00	621,861.00
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.99680	0.01139472		JPMORGAN	149,520,150.00	1,709,208.00
3130BBD28	FHLB DEB	01/25/2027	3.9200	100,000,000.00	100,000,000.00	0.99913	0.00054444		JPMORGAN	99,912,600.00	54,444.00
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.99342	0.00491667		JPMORGAN	99,341,900.00	491,667.00
3130B0TY5	FHLB DEB	04/09/2027	4.7500	100,000,000.00	99,931,886.54	1.00003	0.01081944		JPMORGAN	100,002,500.00	1,081,944.00
3130ATHW0	FHLB DEB	09/10/2027	4.1250	100,000,000.00	100,665,212.58	0.99808	0.01271875		JPMORGAN	99,808,400.00	1,271,875.00
3130B4E23	FHLB DEB	10/01/2027	4.2300	150,000,000.00	150,000,000.00	1.00336	0.00082250		JPMORGAN	150,503,850.00	123,375.00
3130B1RM1	FHLB DEB	10/01/2027	4.4150	150,000,000.00	150,000,000.00	1.00113	0.00171694		JPMORGAN	150,169,200.00	257,541.00
3130BB3J2	FHLB DEB	06/01/2028	4.1250	50,000,000.00	49,965,923.61	0.99916	0.00217708		JPMORGAN	49,957,950.00	108,854.00
3130B3HA4	FHLB DEB	10/01/2029	4.0200	150,000,000.00	150,000,000.00	0.99688	0.01005000		JPMORGAN	149,531,700.00	1,507,500.00
3130BB4D4	FHLB DEB	10/01/2029	4.1800	150,000,000.00	150,000,000.00	1.00150	0.00185778		JPMORGAN	150,225,600.00	278,667.00
3130BB5V3	FHLB DEB	02/01/2030	4.1400	150,000,000.00	150,000,000.00	0.99933	0.00172500		JPMORGAN	149,899,650.00	258,750.00
3130BB7G4	FHLB DEB	04/02/2030	4.1000	150,000,000.00	150,000,000.00	0.99866	0.00148056		JPMORGAN	149,798,550.00	222,084.00
				2,050,000,000.00	2,050,657,942.96					2,048,581,550.00	9,149,922.50
AIP:		0.00									
Book + AIP:		2,050,657,942.96	FHLB DEB								

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133ERKR1	FFCB DEB	07/10/2026	4.6250	100,000,000.00	100,004,354.44	1.00121	0.02196875 JPMORGAN	100,121,400.00	2,196,875.00
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,992,735.98	1.00781	0.01583333 JPMORGAN	151,171,950.00	2,374,999.50
3133ERRW3	FFCB DEB	09/03/2026	3.8750	50,000,000.00	49,999,679.21	0.99977	0.01270139 JPMORGAN	49,988,600.00	635,069.50
3133ETFS1	FFCB DEB	10/30/2026	3.7700	100,000,000.00	100,000,000.00	0.99925	0.00638806 JPMORGAN	99,925,000.00	638,806.00
3133EWUY4	FFCB DEB	01/04/2027	3.9100	100,000,000.00	100,000,000.00	0.99920	0.00021722 JPMORGAN	99,920,300.00	21,722.00
3133ERSG7	FFCB DEB	06/10/2027	3.6250	100,000,000.00	99,939,637.08	0.99558	0.00211458 JPMORGAN	99,558,400.00	211,458.00
3133ERCC3	FFCB DEB	10/01/2027	4.8000	150,000,000.00	150,000,000.00	0.99623	0.01200000 JPMORGAN	149,434,200.00	1,800,000.00
3133ETGT8	FFCB DEB	02/01/2028	3.8000	50,000,000.00	50,000,000.00	0.99408	0.01583333 JPMORGAN	49,703,950.00	791,666.50
3133ETFH5	FFCB DEB	04/26/2028	3.8000	150,000,000.00	149,906,826.93	0.99158	0.00686111 JPMORGAN	148,737,300.00	1,029,166.50
3133EWQE3	FFCB DEB	05/19/2028	4.0000	100,000,000.00	99,990,588.22	0.99457	0.00466667 JPMORGAN	99,457,200.00	466,667.00
3133ETHN0	FFCB DEB	05/22/2028	3.8750	100,000,000.00	99,829,771.90	0.99298	0.00419792 JPMORGAN	99,298,000.00	419,792.00
3133EWNY2	FFCB DEB	07/27/2028	3.8750	150,000,000.00	150,000,000.00	0.99314	0.00602778 JPMORGAN	148,971,300.00	904,167.00
3133ETYR2	FFCB DEB	10/02/2028	3.4800	70,000,000.00	69,998,445.29	0.98371	0.00860333 JPMORGAN	68,859,840.00	602,233.10
3133ETXC6	FFCB DEB	11/01/2028	3.5600	50,000,000.00	50,000,000.00	0.98481	0.00593333 JPMORGAN	49,240,650.00	296,666.50
3133EWJL5	FFCB DEB	12/29/2028	3.8300	50,000,000.00	50,000,000.00	0.99029	0.00021278 JPMORGAN	49,514,650.00	10,639.00
3133EP3B9	FFCB DEB	02/13/2029	4.1250	50,000,000.00	49,969,062.94	1.00007	0.01581250 JPMORGAN	50,003,450.00	790,625.00
3133EWKC3	FFCB DEB	03/27/2029	3.8750	200,000,000.00	199,917,599.98	0.99048	0.01011806 JPMORGAN	198,095,800.00	2,023,612.00
3133ETFJ1	FFCB DEB	03/29/2029	3.8600	50,000,000.00	50,000,000.00	0.99044	0.00986444 JPMORGAN	49,521,750.00	493,222.00
3133EWAQ3	FFCB DEB	04/02/2029	3.5700	100,000,000.00	100,000,000.00	0.98285	0.00882583 JPMORGAN	98,285,100.00	882,583.00
3133ETDY0	FFCB DEB	04/23/2029	3.8750	100,000,000.00	99,970,476.38	0.98876	0.00731944 JPMORGAN	98,875,500.00	731,944.00
3133EWQF0	FFCB DEB	06/01/2029	4.0300	100,000,000.00	99,986,591.20	0.99692	0.00514944 JPMORGAN	99,691,500.00	514,944.00
3133ERNC1	FFCB DEB	08/01/2029	4.1250	100,000,000.00	100,508,279.73	0.99818	0.01718750 JPMORGAN	99,818,200.00	1,718,750.00
3133ERSP7	FFCB DEB	09/10/2029	3.5000	100,000,000.00	99,949,930.68	0.98319	0.01079167 JPMORGAN	98,319,300.00	1,079,167.00
3133ETH26	FFCB DEB	10/01/2029	3.6250	150,000,000.00	150,000,000.00	0.98233	0.00906250 JPMORGAN	147,348,900.00	1,359,375.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133ERYH8	FFCB DEB	10/23/2029	3.8750	100,000,000.00	99,853,554.20	0.98997	0.00731944 JPMORGAN	98,997,200.00	731,944.00
3133EWLA6	FFCB DEB	04/02/2030	3.9400	100,000,000.00	100,000,000.00	0.99122	0.00897444 JPMORGAN	99,121,500.00	897,444.00
3133EWEL0	FFCB DEB	07/01/2030	3.5700	150,000,000.00	150,000,000.00	0.97729	0.00000000 JPMORGAN	146,593,800.00	0.00
AIP:				2,770,000,000.00	2,769,817,534.16			2,748,574,740.00	23,623,537.60
Book + AIP:		775,000.00							
		2,770,592,534.16	FFCB DEB						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	1.00501	0.00000000	JPMORGAN		150,751,650.00	0.00
45906MYF2	IBRD DEB	07/01/2026	3.3750	100,000,000.00	100,000,000.00	1.00000	0.00000000	JPMORGAN		100,000,000.00	0.00
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	0.99650	0.00000000	JPMORGAN		99,650,400.00	0.00
459058LK7	IBRD DEB	08/27/2026	4.0000	50,000,000.00	49,992,694.16	1.00000	0.01377778	JPMORGAN		50,000,000.00	688,889.00
45950VTT3	IFC DEB	09/01/2026	3.6800	150,000,000.00	150,000,000.00	0.99863	0.01226667	JPMORGAN		149,794,350.00	1,840,000.50
45818WFK7	IADB DEB	10/01/2026	4.6500	150,000,000.00	150,000,000.00	0.99937	0.01162500	JPMORGAN		149,905,950.00	1,743,750.00
4581X0EM6	IADB DEB	02/01/2027	4.3750	50,000,000.00	50,171,558.22	1.00270	0.01822917	JPMORGAN		50,135,000.00	911,458.50
45950VRH1	IFC DEB	02/16/2027	4.3000	100,000,000.00	99,995,173.36	1.00000	0.01612500	JPMORGAN		100,000,000.00	1,612,500.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	1.00081	0.01470139	JPMORGAN		100,080,900.00	1,470,139.00
45950VTC0	IFC DEB	04/01/2027	4.5700	150,000,000.00	150,000,000.00	1.00663	0.01142500	JPMORGAN		150,994,350.00	1,713,750.00
45950VTN6	IFC DEB	07/01/2027	4.7030	50,000,000.00	50,000,000.00	0.99598	0.00000000	JPMORGAN		49,798,900.00	0.00
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.99257	0.01366944	JPMORGAN		99,257,200.00	1,366,944.00
45950VTR7	IFC DEB	09/07/2027	3.5800	100,000,000.00	100,000,000.00	0.99029	0.01133667	JPMORGAN		99,029,300.00	1,133,667.00
45950VTB2	IFC DEB	03/15/2028	4.4750	40,000,000.00	40,241,525.36	1.00819	0.01006875	JPMORGAN		40,327,400.00	402,750.00
45950VUQ7	IFC DEB	04/03/2028	4.0000	150,000,000.00	150,000,000.00	0.99987	0.00977778	JPMORGAN		149,980,350.00	1,466,667.00
459058LT8	IBRD DEB	05/05/2028	3.6250	200,000,000.00	198,564,203.90	0.99026	0.00563889	JPMORGAN		198,051,600.00	1,127,778.00
45950VUR5	IFC DEB	07/03/2028	3.9910	100,000,000.00	100,000,000.00	0.99531	0.01973328	JPMORGAN		99,531,400.00	1,973,328.00
45906M6G1	IBRD DEB	09/29/2028	3.6000	50,000,000.00	49,934,131.80	0.96588	0.00920000	JPMORGAN		48,294,100.00	460,000.00
45818WGK6	IADB DEB	10/02/2028	3.5600	150,000,000.00	150,000,000.00	0.98534	0.00880111	JPMORGAN		147,801,000.00	1,320,166.50
45950VUT1	IFC DEB	12/01/2028	3.6250	150,000,000.00	150,000,000.00	0.98572	0.02658333	JPMORGAN		147,857,550.00	3,987,499.50
45950KDQ0	IFC DEB	01/22/2029	3.5000	150,000,000.00	149,656,686.15	0.98386	0.01545833	JPMORGAN		147,578,550.00	2,318,749.50
45950VVC7	IFC DEB	01/29/2029	3.7190	150,000,000.00	150,000,000.00	0.98711	0.01570244	JPMORGAN		148,066,950.00	2,355,366.00
45906M5E7	IBRD DEB	04/02/2029	4.3800	150,000,000.00	150,000,000.00	1.00038	0.01082833	JPMORGAN		150,057,000.00	1,624,249.50
45950KDH0	IFC DEB	07/02/2029	4.2500	100,000,000.00	99,782,522.44	1.00053	0.02113194	JPMORGAN		100,052,600.00	2,113,194.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest		
45818WFX9	IADB DEB	09/12/2029	3.6540	150,000,000.00	150,000,000.00	0.97848	0.01106350 JPMORGAN	146,772,150.00	1,659,525.00		
45950VUE4	IFC DEB	01/02/2030	4.5000	150,000,000.00	150,000,000.00	1.00098	0.02237500 JPMORGAN	150,147,150.00	3,356,250.00		
459058KQ5	IBRD DEB	02/14/2030	3.8750	300,000,000.00	297,790,745.14	0.98863	0.01474653 JPMORGAN	296,587,800.00	4,423,959.00		
4581X0ES3	IADB DEB	02/15/2030	4.5000	150,000,000.00	152,382,685.43	1.00907	0.01700000 JPMORGAN	151,360,500.00	2,550,000.00		
45818WGE0	IADB DEB	03/01/2030	4.0200	150,000,000.00	150,000,000.00	0.99235	0.01340000 JPMORGAN	148,853,100.00	2,010,000.00		
459058LR2	IBRD DEB	03/20/2030	4.1250	150,000,000.00	152,128,473.84	0.99761	0.01157292 JPMORGAN	149,640,900.00	1,735,938.00		
459058JC8	IBRD DEB	05/14/2030	0.8750	50,000,000.00	45,193,227.56	0.88103	0.00114367 JPMORGAN	44,051,350.00	57,183.50		
459058LY7	IBRD DEB	10/28/2030	3.5000	150,000,000.00	149,369,211.36	0.97231	0.00612500 JPMORGAN	145,845,750.00	918,750.00		
45950VUY0	IFC DEB	01/02/2031	3.7100	150,000,000.00	150,000,000.00	0.97824	0.01721028 JPMORGAN	146,735,850.00	2,581,542.00		
45818WDS2	IADB DEB	04/22/2031	3.8800	150,000,000.00	150,000,000.00	0.99018	0.00743667 JPMORGAN	148,527,300.00	1,115,500.50		
				4,290,000,000.00	4,285,202,838.72			4,255,518,350.00	52,039,494.00		
AIP:	2,148,611.12										
Book + AIP:	4,287,351,449.84			SUPRANAT'L DEB							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133EWLK4	FFCB DEB CL	04/13/2028	3.8100	50,000,000.00	50,000,000.00	0.99492	0.00825500 JPMORGAN	49,745,750.00	412,750.00
3130B1R41	FHLB DEB CL	06/01/2028	4.5400	150,000,000.00	150,000,000.00	1.00161	0.00378333 JPMORGAN	150,240,900.00	567,499.50
3136GASC4	FNMA DEB CL	08/28/2028	3.8000	150,000,000.00	150,000,000.00	0.99112	0.01298333 JPMORGAN	148,667,700.00	1,947,499.50
3135GAR78	FNMA DEB CL	10/02/2028	4.5500	150,000,000.00	150,000,000.00	0.98302	0.01124861 JPMORGAN	147,453,600.00	1,687,291.50
3130B0YE3	FHLB DEB CL	04/02/2029	5.0200	150,000,000.00	150,000,000.00	1.00513	0.01241056 JPMORGAN	150,769,050.00	1,861,584.00
45906M5H0	IBRD DEB CL	04/24/2029	5.1700	200,000,000.00	200,000,000.00	1.00046	0.00962194 JPMORGAN	200,092,400.00	1,924,388.00
3130B3GS6	FHLB DEB CL	10/01/2029	4.2500	150,000,000.00	150,000,000.00	0.99413	0.00000000 JPMORGAN	149,119,950.00	0.00
3135GAX55	FNMA DEB CL	10/22/2029	4.2500	150,000,000.00	150,000,000.00	0.99513	0.00814583 JPMORGAN	149,268,900.00	1,221,874.50
3130B3R70	FHLB DEB CL	11/20/2029	4.5800	150,000,000.00	150,000,000.00	1.00027	0.00470722 JPMORGAN	150,041,100.00	706,083.00
3136GCFS9	FNMA DEB CL	01/15/2030	3.9600	150,000,000.00	150,000,000.00	0.98473	0.01815000 JPMORGAN	147,710,100.00	2,722,500.00
3134HCF53	FHLMC DEB CL	02/01/2030	4.4200	100,000,000.00	100,000,000.00	0.99639	0.01166389 JPMORGAN	99,639,300.00	1,166,389.00
3136GDE41	FNMA DEB CL	02/25/2030	4.3900	100,000,000.00	100,000,000.00	1.00119	0.00475583 JPMORGAN	100,119,300.00	475,583.00
45950VUN4	IFC DEB CL	03/12/2030	4.3800	100,000,000.00	100,000,000.00	1.00057	0.01326167 JPMORGAN	100,056,700.00	1,326,167.00
3136GAJE0	FNMA DEB CL	06/28/2030	4.2000	150,000,000.00	150,000,000.00	0.99738	0.00011667 JPMORGAN	149,606,550.00	17,500.50
3136GATQ2	FNMA DEB CL	09/30/2030	4.0300	150,000,000.00	150,000,000.00	0.98842	0.01018694 JPMORGAN	148,262,700.00	1,528,041.00
3136GCYC3	FNMA DEB CL	10/01/2030	4.3100	100,000,000.00	100,000,000.00	0.99973	0.01137361 JPMORGAN	99,973,200.00	1,137,361.00
3136GAWJ4	FNMA DEB CL	10/02/2030	4.1250	150,000,000.00	150,000,000.00	0.99172	0.01019792 JPMORGAN	148,758,600.00	1,529,688.00
3130BADQ7	FHLB DEB CL	10/15/2030	4.0700	100,000,000.00	100,000,000.00	0.98755	0.00859222 JPMORGAN	98,754,500.00	859,222.00
3136GCFH3	FNMA DEB CL	01/15/2031	4.0000	150,000,000.00	150,000,000.00	0.98532	0.01844444 JPMORGAN	147,797,700.00	2,766,666.00
45818WGQ3	IADB DEB CL	04/01/2031	4.2000	100,000,000.00	100,000,000.00	1.00003	0.00000000 JPMORGAN	100,002,900.00	0.00
45906M6T3	IBRD DEB CL	04/28/2031	4.0000	100,000,000.00	100,000,000.00	0.98850	0.00700000 JPMORGAN	98,849,700.00	700,000.00
AIP:				2,750,000,000.00	2,750,000,000.00			2,734,930,600.00	24,558,087.50
Book + AIP:		0.00							
		2,750,000,000.00		CALLABLE DEB					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385YU4	FHLB DN	07/01/2026	0.0000	650,000,000.00	638,297,388.90	1.00000 JPMORGAN	650,000,000.00
313385YZ3	FHLB DN	07/06/2026	0.0000	400,000,000.00	393,465,874.98	0.99949 JPMORGAN	399,796,000.00
313385ZD1	FHLB DN	07/10/2026	0.0000	700,000,000.00	689,091,986.10	0.99908 JPMORGAN	699,356,000.00
313385ZK5	FHLB DN	07/16/2026	0.0000	100,000,000.00	99,031,347.22	0.99846 JPMORGAN	99,846,000.00
313385ZL3	FHLB DN	07/17/2026	0.0000	400,000,000.00	392,857,916.66	0.99836 JPMORGAN	399,344,000.00
313385ZT6	FHLB DN	07/24/2026	0.0000	450,000,000.00	441,702,125.01	0.99764 JPMORGAN	448,938,000.00
313385ZW9	FHLB DN	07/27/2026	0.0000	200,000,000.00	196,632,888.88	0.99734 JPMORGAN	199,468,000.00
313385ZY5	FHLB DN	07/29/2026	0.0000	200,000,000.00	197,566,250.00	0.99713 JPMORGAN	199,426,000.00
313385A55	FHLB DN	08/03/2026	0.0000	100,000,000.00	98,441,944.44	0.99658 JPMORGAN	99,658,000.00
313385A97	FHLB DN	08/07/2026	0.0000	100,000,000.00	98,850,000.00	0.99617 JPMORGAN	99,617,000.00
313385B88	FHLB DN	08/14/2026	0.0000	300,000,000.00	294,978,750.00	0.99544 JPMORGAN	298,632,000.00
313385D45	FHLB DN	08/26/2026	0.0000	100,000,000.00	98,289,000.00	0.99420 JPMORGAN	99,420,000.00
313385E28	FHLB DN	09/01/2026	0.0000	300,000,000.00	295,661,680.56	0.99347 JPMORGAN	298,041,000.00
313385F27	FHLB DN	09/09/2026	0.0000	500,000,000.00	490,456,291.68	0.99263 JPMORGAN	496,315,000.00
313385F43	FHLB DN	09/11/2026	0.0000	600,000,000.00	588,777,597.20	0.99242 JPMORGAN	595,452,000.00
313385H25	FHLB DN	09/25/2026	0.0000	500,000,000.00	491,693,180.56	0.99095 JPMORGAN	495,475,000.00
313385H58	FHLB DN	09/28/2026	0.0000	500,000,000.00	490,815,833.32	0.99063 JPMORGAN	495,315,000.00
313385H82	FHLB DN	10/01/2026	0.0000	650,000,000.00	635,038,027.79	0.99019 JPMORGAN	643,623,500.00
313385H90	FHLB DN	10/02/2026	0.0000	100,000,000.00	98,442,166.66	0.99008 JPMORGAN	99,008,000.00
313385J80	FHLB DN	10/09/2026	0.0000	700,000,000.00	689,406,638.90	0.98933 JPMORGAN	692,531,000.00
313385L20	FHLB DN	10/19/2026	0.0000	100,000,000.00	98,272,402.78	0.98827 JPMORGAN	98,827,000.00
313385L61	FHLB DN	10/23/2026	0.0000	200,000,000.00	196,372,597.22	0.98784 JPMORGAN	197,568,000.00
313385L95	FHLB DN	10/26/2026	0.0000	400,000,000.00	393,055,194.44	0.98752 JPMORGAN	395,008,000.00
313385M37	FHLB DN	10/28/2026	0.0000	400,000,000.00	392,881,125.02	0.98731 JPMORGAN	394,924,000.00
313385M52	FHLB DN	10/30/2026	0.0000	400,000,000.00	392,723,097.22	0.98693 JPMORGAN	394,772,000.00
313385M86	FHLB DN	11/02/2026	0.0000	100,000,000.00	98,285,250.00	0.98660 JPMORGAN	98,660,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385N77	FHLB DN	11/09/2026	0.0000	100,000,000.00	98,070,000.00	0.98584 JPMORGAN	98,584,000.00
313385P34	FHLB DN	11/13/2026	0.0000	500,000,000.00	490,835,694.46	0.98541 JPMORGAN	492,705,000.00
313385Q58	FHLB DN	11/23/2026	0.0000	500,000,000.00	489,585,375.00	0.98433 JPMORGAN	492,165,000.00
313385R65	FHLB DN	12/02/2026	0.0000	350,000,000.00	343,869,499.99	0.98319 JPMORGAN	344,116,500.00
313385R81	FHLB DN	12/04/2026	0.0000	250,000,000.00	245,655,541.68	0.98297 JPMORGAN	245,742,500.00
313385S72	FHLB DN	12/11/2026	0.0000	500,000,000.00	490,949,555.56	0.98221 JPMORGAN	491,105,000.00
313385T22	FHLB DN	12/14/2026	0.0000	500,000,000.00	490,700,069.44	0.98188 JPMORGAN	490,940,000.00
313384AD1	FHLB DN	01/04/2027	0.0000	300,000,000.00	294,028,194.44	0.98016 JPMORGAN	294,047,100.00
313384CJ6	FHLB DN	02/26/2027	0.0000	300,000,000.00	292,232,111.12	0.97347 JPMORGAN	292,041,000.00
313384CM9	FHLB DN	03/01/2027	0.0000	100,000,000.00	97,111,041.66	0.97287 JPMORGAN	97,287,000.00
313384DU0	FHLB DN	04/01/2027	0.0000	400,000,000.00	387,089,069.46	0.96940 JPMORGAN	387,760,000.00
313384FC8	FHLB DN	05/03/2027	0.0000	100,000,000.00	96,690,555.56	0.96583 JPMORGAN	96,583,000.00
				13,050,000,000.00	12,807,903,263.91		12,912,096,600.00
AIP:		0.00					
Book + AIP:		12,807,903,263.91	FHLB DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313397YU9	FHLMC DN	07/01/2026	0.0000	500,000,000.00	492,072,055.56	1.00000 JPMORGAN	500,000,000.00
313397YZ8	FHLMC DN	07/06/2026	0.0000	200,000,000.00	196,825,736.12	0.99949 JPMORGAN	199,898,000.00
313397ZD6	FHLMC DN	07/10/2026	0.0000	400,000,000.00	394,418,736.12	0.99908 JPMORGAN	399,632,000.00
313397ZL8	FHLMC DN	07/17/2026	0.0000	300,000,000.00	294,926,263.88	0.99836 JPMORGAN	299,508,000.00
313397ZT1	FHLMC DN	07/24/2026	0.0000	200,000,000.00	196,819,791.68	0.99764 JPMORGAN	199,528,000.00
313397A50	FHLMC DN	08/03/2026	0.0000	100,000,000.00	98,276,861.12	0.99658 JPMORGAN	99,658,000.00
313397B42	FHLMC DN	08/10/2026	0.0000	100,000,000.00	98,838,125.00	0.99586 JPMORGAN	99,586,000.00
313397D40	FHLMC DN	08/26/2026	0.0000	100,000,000.00	98,172,222.22	0.99420 JPMORGAN	99,420,000.00
313397F22	FHLMC DN	09/09/2026	0.0000	200,000,000.00	196,144,861.10	0.99263 JPMORGAN	198,526,000.00
313397F48	FHLMC DN	09/11/2026	0.0000	200,000,000.00	196,538,875.00	0.99242 JPMORGAN	198,484,000.00
313397H20	FHLMC DN	09/25/2026	0.0000	200,000,000.00	196,918,916.66	0.99095 JPMORGAN	198,190,000.00
313397H53	FHLMC DN	09/28/2026	0.0000	200,000,000.00	196,413,194.44	0.99063 JPMORGAN	198,126,000.00
313397H87	FHLMC DN	10/01/2026	0.0000	100,000,000.00	97,677,027.78	0.99019 JPMORGAN	99,019,000.00
313397J85	FHLMC DN	10/09/2026	0.0000	200,000,000.00	197,910,041.66	0.98971 JPMORGAN	197,941,600.00
313397P39	FHLMC DN	11/13/2026	0.0000	200,000,000.00	196,886,430.56	0.98541 JPMORGAN	197,082,000.00
313397R60	FHLMC DN	12/02/2026	0.0000	100,000,000.00	98,314,694.44	0.98319 JPMORGAN	98,319,000.00
313397S77	FHLMC DN	12/11/2026	0.0000	100,000,000.00	98,177,472.22	0.98221 JPMORGAN	98,221,000.00
313397T27	FHLMC DN	12/14/2026	0.0000	100,000,000.00	98,177,472.22	0.98188 JPMORGAN	98,188,000.00
313396CJ0	FHLMC DN	02/26/2027	0.0000	100,000,000.00	97,422,222.22	0.97347 JPMORGAN	97,347,000.00
313396DN0	FHLMC DN	03/26/2027	0.0000	350,000,000.00	339,279,097.21	0.97007 JPMORGAN	339,524,500.00
				3,950,000,000.00	3,880,210,097.21		3,916,198,100.00
AIP:		0.00					
Book + AIP:		3,880,210,097.21	FHLMC DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313589YU1	FNMA DN	07/01/2026	0.0000	600,000,000.00	595,196,486.12	1.00000 JPMORGAN	600,000,000.00
313589YZ0	FNMA DN	07/06/2026	0.0000	200,000,000.00	198,579,625.00	0.99949 JPMORGAN	199,898,000.00
313589ZD8	FNMA DN	07/10/2026	0.0000	500,000,000.00	494,028,833.32	0.99908 JPMORGAN	499,540,000.00
313589ZG1	FNMA DN	07/13/2026	0.0000	100,000,000.00	98,718,055.56	0.99877 JPMORGAN	99,877,000.00
313589ZL0	FNMA DN	07/17/2026	0.0000	200,000,000.00	197,223,111.12	0.99836 JPMORGAN	199,672,000.00
313589ZT3	FNMA DN	07/24/2026	0.0000	100,000,000.00	99,154,722.22	0.99764 JPMORGAN	99,764,000.00
313589A52	FNMA DN	08/03/2026	0.0000	100,000,000.00	99,055,277.78	0.99658 JPMORGAN	99,658,000.00
313589A94	FNMA DN	08/07/2026	0.0000	100,000,000.00	98,824,875.00	0.99617 JPMORGAN	99,617,000.00
313589B85	FNMA DN	08/14/2026	0.0000	100,000,000.00	98,502,583.34	0.99544 JPMORGAN	99,544,000.00
313589E25	FNMA DN	09/01/2026	0.0000	100,000,000.00	98,977,152.78	0.99347 JPMORGAN	99,347,000.00
313589F24	FNMA DN	09/09/2026	0.0000	300,000,000.00	295,660,791.66	0.99263 JPMORGAN	297,789,000.00
313589G64	FNMA DN	09/21/2026	0.0000	100,000,000.00	98,572,000.00	0.99137 JPMORGAN	99,137,000.00
313589H55	FNMA DN	09/28/2026	0.0000	300,000,000.00	295,272,416.68	0.99063 JPMORGAN	297,189,000.00
313589J87	FNMA DN	10/09/2026	0.0000	300,000,000.00	296,143,569.46	0.98933 JPMORGAN	296,799,000.00
313589M59	FNMA DN	10/30/2026	0.0000	100,000,000.00	98,662,083.34	0.98693 JPMORGAN	98,693,000.00
313589P31	FNMA DN	11/13/2026	0.0000	300,000,000.00	294,895,166.66	0.98541 JPMORGAN	295,623,000.00
313589Q55	FNMA DN	11/23/2026	0.0000	300,000,000.00	294,302,472.22	0.98433 JPMORGAN	295,299,000.00
313589R62	FNMA DN	12/02/2026	0.0000	100,000,000.00	98,310,000.00	0.98319 JPMORGAN	98,319,000.00
313589R88	FNMA DN	12/04/2026	0.0000	100,000,000.00	98,172,416.66	0.98297 JPMORGAN	98,297,000.00
313589T29	FNMA DN	12/14/2026	0.0000	100,000,000.00	98,177,472.22	0.98188 JPMORGAN	98,188,000.00
313588CJ2	FNMA DN	02/26/2027	0.0000	100,000,000.00	97,418,666.66	0.97347 JPMORGAN	97,347,000.00
				4,200,000,000.00	4,143,847,777.80		4,169,597,000.00
AIP:		0.00					
Book + AIP:		4,143,847,777.80	FNMA DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313YZ5	FFCB DN	07/06/2026	0.0000	100,000,000.00	98,705,666.66	0.99949 JPMORGAN	99,949,000.00
313313ZD3	FFCB DN	07/10/2026	0.0000	300,000,000.00	295,440,333.34	0.99908 JPMORGAN	299,724,000.00
313313ZG6	FFCB DN	07/13/2026	0.0000	200,000,000.00	197,854,972.22	0.99877 JPMORGAN	199,754,000.00
313313ZL5	FFCB DN	07/17/2026	0.0000	100,000,000.00	99,021,000.00	0.99836 JPMORGAN	99,836,000.00
313313ZT8	FFCB DN	07/24/2026	0.0000	100,000,000.00	98,188,750.00	0.99764 JPMORGAN	99,764,000.00
313313ZY7	FFCB DN	07/29/2026	0.0000	100,000,000.00	98,028,333.34	0.99713 JPMORGAN	99,713,000.00
313313B49	FFCB DN	08/10/2026	0.0000	100,000,000.00	98,564,333.34	0.99586 JPMORGAN	99,586,000.00
313313B80	FFCB DN	08/14/2026	0.0000	150,000,000.00	147,520,833.33	0.99544 JPMORGAN	149,316,000.00
313313E38	FFCB DN	09/02/2026	0.0000	100,000,000.00	99,173,166.66	0.99337 JPMORGAN	99,337,000.00
313313F29	FFCB DN	09/09/2026	0.0000	200,000,000.00	196,795,416.66	0.99263 JPMORGAN	198,526,000.00
313313F45	FFCB DN	09/11/2026	0.0000	200,000,000.00	196,618,083.32	0.99242 JPMORGAN	198,484,000.00
313313H27	FFCB DN	09/25/2026	0.0000	150,000,000.00	147,161,291.67	0.99095 JPMORGAN	148,642,500.00
313313H50	FFCB DN	09/28/2026	0.0000	100,000,000.00	98,382,777.78	0.99063 JPMORGAN	99,063,000.00
313313J82	FFCB DN	10/09/2026	0.0000	100,000,000.00	98,313,750.00	0.98933 JPMORGAN	98,933,000.00
313313L97	FFCB DN	10/26/2026	0.0000	100,000,000.00	98,215,138.88	0.98752 JPMORGAN	98,752,000.00
313313M39	FFCB DN	10/28/2026	0.0000	100,000,000.00	97,468,888.88	0.98731 JPMORGAN	98,731,000.00
313313N79	FFCB DN	11/09/2026	0.0000	100,000,000.00	98,289,555.56	0.98584 JPMORGAN	98,584,000.00
313313P36	FFCB DN	11/13/2026	0.0000	200,000,000.00	196,555,750.00	0.98541 JPMORGAN	197,082,000.00
313313Q50	FFCB DN	11/23/2026	0.0000	200,000,000.00	196,550,111.10	0.98433 JPMORGAN	196,866,000.00
313313R83	FFCB DN	12/04/2026	0.0000	150,000,000.00	147,420,000.00	0.98297 JPMORGAN	147,445,500.00
313313S74	FFCB DN	12/11/2026	0.0000	200,000,000.00	196,458,000.00	0.98221 JPMORGAN	196,442,000.00
313313T24	FFCB DN	12/14/2026	0.0000	200,000,000.00	196,249,333.34	0.98188 JPMORGAN	196,376,000.00
313312CJ7	FFCB DN	02/26/2027	0.0000	100,000,000.00	97,431,777.78	0.97347 JPMORGAN	97,347,000.00

AIP:	0.00	3,350,000,000.00	3,294,407,263.86	3,318,253,000.00
Book + AIP:	3,294,407,263.86	FFCB DN		

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053YU2	IBRD DN	07/01/2026	0.0000	200,000,000.00	196,214,611.12	1.00000 JPMORGAN	200,000,000.00
459053YZ1	IBRD DN	07/06/2026	0.0000	200,000,000.00	196,967,055.54	0.99949 JPMORGAN	199,898,000.00
459053ZD9	IBRD DN	07/10/2026	0.0000	200,000,000.00	197,174,027.78	0.99908 JPMORGAN	199,816,000.00
459053ZL1	IBRD DN	07/17/2026	0.0000	200,000,000.00	196,881,833.34	0.99836 JPMORGAN	199,672,000.00
459053ZT4	IBRD DN	07/24/2026	0.0000	200,000,000.00	196,278,722.22	0.99764 JPMORGAN	199,528,000.00
459053ZW7	IBRD DN	07/27/2026	0.0000	100,000,000.00	98,176,750.00	0.99734 JPMORGAN	99,734,000.00
459053A53	IBRD DN	08/03/2026	0.0000	100,000,000.00	98,427,666.66	0.99658 JPMORGAN	99,658,000.00
459053B86	IBRD DN	08/14/2026	0.0000	200,000,000.00	196,607,638.90	0.99544 JPMORGAN	199,088,000.00
459053D43	IBRD DN	08/26/2026	0.0000	200,000,000.00	196,549,055.56	0.99420 JPMORGAN	198,840,000.00
459053E26	IBRD DN	09/01/2026	0.0000	100,000,000.00	98,215,750.00	0.99347 JPMORGAN	99,347,000.00
459053F25	IBRD DN	09/09/2026	0.0000	200,000,000.00	196,627,277.78	0.99263 JPMORGAN	198,526,000.00
459053F41	IBRD DN	09/11/2026	0.0000	200,000,000.00	196,501,416.66	0.99242 JPMORGAN	198,484,000.00
459053H23	IBRD DN	09/25/2026	0.0000	200,000,000.00	196,116,750.00	0.99095 JPMORGAN	198,190,000.00
459053H56	IBRD DN	09/28/2026	0.0000	200,000,000.00	196,003,194.44	0.99063 JPMORGAN	198,126,000.00
459053J88	IBRD DN	10/09/2026	0.0000	300,000,000.00	295,151,305.56	0.98933 JPMORGAN	296,799,000.00
459053L69	IBRD DN	10/23/2026	0.0000	100,000,000.00	98,150,333.34	0.98784 JPMORGAN	98,784,000.00
459053L93	IBRD DN	10/26/2026	0.0000	100,000,000.00	98,250,000.00	0.98752 JPMORGAN	98,752,000.00
459053M35	IBRD DN	10/28/2026	0.0000	100,000,000.00	98,130,444.44	0.98731 JPMORGAN	98,731,000.00
459053M50	IBRD DN	10/30/2026	0.0000	200,000,000.00	196,388,250.00	0.98693 JPMORGAN	197,386,000.00
459053P32	IBRD DN	11/13/2026	0.0000	300,000,000.00	294,447,111.12	0.98541 JPMORGAN	295,623,000.00
459053T20	IBRD DN	12/14/2026	0.0000	200,000,000.00	196,112,555.56	0.98188 JPMORGAN	196,376,000.00
459052DN3	IBRD DN	03/26/2027	0.0000	300,000,000.00	290,884,666.66	0.97007 JPMORGAN	291,021,000.00
				4,100,000,000.00	4,024,256,416.68		4,062,379,000.00
AIP:		0.00					
Book + AIP:		4,024,256,416.68	IBRD DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515YU0	IFC DN	07/01/2026	0.0000	100,000,000.00	98,544,666.66	1.00000 JPMORGAN	100,000,000.00
459515ZD7	IFC DN	07/10/2026	0.0000	100,000,000.00	98,529,166.66	0.99908 JPMORGAN	99,908,000.00
459515ZT2	IFC DN	07/24/2026	0.0000	200,000,000.00	197,065,611.12	0.99764 JPMORGAN	199,528,000.00
459515A51	IFC DN	08/03/2026	0.0000	100,000,000.00	98,376,388.88	0.99658 JPMORGAN	99,658,000.00
459515A93	IFC DN	08/07/2026	0.0000	100,000,000.00	98,470,333.34	0.99617 JPMORGAN	99,617,000.00
459515B84	IFC DN	08/14/2026	0.0000	100,000,000.00	98,512,500.00	0.99544 JPMORGAN	99,544,000.00
459515F23	IFC DN	09/09/2026	0.0000	100,000,000.00	98,171,555.56	0.99263 JPMORGAN	99,263,000.00
459515F49	IFC DN	09/11/2026	0.0000	100,000,000.00	98,713,583.34	0.99242 JPMORGAN	99,242,000.00
459515G63	IFC DN	09/21/2026	0.0000	100,000,000.00	98,350,000.00	0.99137 JPMORGAN	99,137,000.00
459515H21	IFC DN	09/25/2026	0.0000	100,000,000.00	98,374,527.78	0.99095 JPMORGAN	99,095,000.00
459515H96	IFC DN	10/02/2026	0.0000	100,000,000.00	98,570,000.00	0.99008 JPMORGAN	99,008,000.00
459515J86	IFC DN	10/09/2026	0.0000	200,000,000.00	196,708,861.12	0.98933 JPMORGAN	197,866,000.00
				1,400,000,000.00	1,378,387,194.46		1,391,866,000.00
AIP:		0.00					
Book + AIP:		1,378,387,194.46	IFC DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LYZ7	IADB DN	07/06/2026	0.0000	50,000,000.00	49,725,000.00	0.99949 JPMORGAN	49,974,500.00
45818LZD5	IADB DN	07/10/2026	0.0000	50,000,000.00	49,502,250.00	0.99908 JPMORGAN	49,954,000.00
45818LZG8	IADB DN	07/13/2026	0.0000	50,000,000.00	49,700,000.00	0.99877 JPMORGAN	49,938,500.00
45818LZT0	IADB DN	07/24/2026	0.0000	50,000,000.00	49,572,388.89	0.99764 JPMORGAN	49,882,000.00
45818LA91	IADB DN	08/07/2026	0.0000	50,000,000.00	49,546,263.89	0.99617 JPMORGAN	49,808,500.00
45818LE22	IADB DN	09/01/2026	0.0000	50,000,000.00	49,538,722.22	0.99347 JPMORGAN	49,673,500.00
45818LE97	IADB DN	09/08/2026	0.0000	50,000,000.00	49,548,819.44	0.99274 JPMORGAN	49,637,000.00
				350,000,000.00	347,133,444.44		348,868,000.00
AIP:		0.00					
Book + AIP:		347,133,444.44	IADB DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06054RD66	BOFA BN	07/01/2026	09/19/2025	3.9500	100,000,000.00	100,000,000.00	3.8500	1.000000000 MESIROW	100,000,000.00	3,127,083.33
06054RES7	BOFA BN	09/25/2026	03/03/2026	3.8000	100,000,000.00	100,000,000.00	4.0400	0.999311068 MESIROW	99,931,106.82	1,266,666.67
06054RDRO	BOFA BN	11/02/2026	01/15/2026	3.8000	100,000,000.00	100,000,000.00	4.1600	0.998528499 MESIROW	99,852,849.85	1,762,777.78
06054REH1	BOFA BN	12/01/2026	02/25/2026	3.7700	100,000,000.00	100,000,000.00	4.2700	0.997677688 MESIROW	99,767,768.79	1,319,500.00
06054RFK3	BOFA BN	12/23/2026	05/15/2026	3.9400	100,000,000.00	100,000,000.00	4.2700	0.998323854 MESIROW	99,832,385.36	514,388.89
06054RFB3	BOFA BN	02/26/2027	04/17/2026	4.0200	100,000,000.00	100,000,000.00	4.3900	0.997365333 MESIROW	99,736,533.29	837,500.00
					600,000,000.00	600,000,000.00			599,120,644.11	8,827,916.67
AIP:			0.00							
Book + AIP:			600,000,000.00		BANK NOTE					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
95001KTW4	WELLS FGO CD	07/01/2026	10/02/2025	3.8000	100,000,000.00	100,000,000.00	3.8500	1.000000000 MESIROW	100,000,000.00	2,871,111.11
69347DEM6	PNC BANK CD	07/01/2026	01/09/2026	3.5700	100,000,000.00	100,000,000.00	3.8500	1.000000000 MESIROW	100,000,000.00	1,715,583.33
90355WCS8	US BANK CD	07/01/2026	05/13/2026	3.6000	100,000,000.00	100,000,000.00	3.8500	1.000000000 MESIROW	100,000,000.00	490,000.00
61776NVL4	MORG STAN PRIV CD	07/23/2026	07/23/2025	4.1000	100,000,000.00	100,000,000.00	3.8500	1.000060726 MESIROW	100,006,072.63	3,906,388.89
90355WCY5	US BANK CD	07/29/2026	06/16/2026	3.6000	100,000,000.00	100,000,000.00	3.8500	0.999801658 MESIROW	99,980,165.78	150,000.00
95001KUA0	WELLS FGO CD	07/29/2026	10/16/2025	3.7300	100,000,000.00	100,000,000.00	3.8500	0.999827138 MESIROW	99,982,713.78	2,673,166.67
05612B3H5	BMO BANK CD	08/10/2026	02/09/2026	3.7500	50,000,000.00	50,000,000.00	3.9500	0.999714114 MESIROW	49,985,705.68	739,583.33
95001KTN4	WELLS FGO CD	09/01/2026	09/12/2025	3.7600	100,000,000.00	100,000,000.00	4.0400	0.999310379 MESIROW	99,931,037.92	3,049,777.78
69347DEP9	PNC BANK CD	09/09/2026	04/23/2026	3.7000	100,000,000.00	100,000,000.00	4.0400	0.999288767 MESIROW	99,928,876.70	709,166.67
05612B3J1	BMO BANK CD	09/28/2026	03/02/2026	3.7800	50,000,000.00	50,000,000.00	4.0400	0.999237939 MESIROW	49,961,896.94	635,250.00
90355WCX7	US BANK CD	09/28/2026	06/12/2026	3.7500	100,000,000.00	100,000,000.00	4.0400	0.999270573 MESIROW	99,927,057.34	197,916.67
95001KTX2	WELLS FGO CD	10/01/2026	10/06/2025	3.7500	100,000,000.00	100,000,000.00	4.1100	0.998799392 MESIROW	99,879,939.23	2,791,666.67
90355WDA6	US BANK CD	10/02/2026	06/29/2026	3.7500	100,000,000.00	100,000,000.00	4.1100	0.999077582 MESIROW	99,907,758.18	20,833.33
69347DEN4	PNC BANK CD	10/09/2026	04/08/2026	3.6200	100,000,000.00	100,000,000.00	4.1100	0.998558909 MESIROW	99,855,890.86	844,666.67
95001KUC6	WELLS FGO CD	11/02/2026	11/13/2025	3.6500	100,000,000.00	100,000,000.00	4.1700	0.997904049 MESIROW	99,790,404.88	2,331,944.44
06051WYR9	BOFA CD	01/04/2027	05/20/2026	3.9800	100,000,000.00	100,000,000.00	4.2900	0.998323606 MESIROW	99,832,360.64	464,333.33
95001KVA9	WELLS FGO CD	01/04/2027	01/21/2026	3.7000	100,000,000.00	100,000,000.00	4.2900	0.996641381 MESIROW	99,664,138.08	1,654,722.22
46659CAC4	JPM CHASE CD CL	01/14/2027	01/14/2026	3.7000	100,000,000.00	100,000,000.00	4.2900	0.996449393 MESIROW	99,644,939.30	1,726,666.67
46659CAH3	JPM CHASE CD CL	02/26/2027	02/26/2026	3.6700	100,000,000.00	100,000,000.00	4.3900	0.994974143 MESIROW	99,497,414.33	1,274,305.56
95001KXP4	WELLS FGO CD	02/26/2027	03/02/2026	3.6600	100,000,000.00	100,000,000.00	4.3900	0.994921923 MESIROW	99,492,192.29	1,230,166.67
61781BAN2	MORG STAN PRIV CD	03/24/2027	05/27/2026	3.9500	100,000,000.00	100,000,000.00	4.3900	0.996730378 MESIROW	99,673,037.84	384,027.78
46659CAM2	JPM CHASE CD CL	04/13/2027	04/13/2026	4.0350	100,000,000.00	100,000,000.00	4.4100	0.996821956 MESIROW	99,682,195.58	885,458.33
61776N5G4	MORG STAN PRIV CD	04/22/2027	04/22/2026	3.9000	100,000,000.00	100,000,000.00	4.4100	0.995702106 MESIROW	99,570,210.58	758,333.33
46659CN97	JPM CHASE CD CL	05/18/2027	05/18/2026	4.0100	100,000,000.00	100,000,000.00	4.4400	0.996125202 MESIROW	99,612,520.16	490,111.11

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
61776NU50	MORG STAN PRIV CD	08/11/2027	02/11/2026	3.8000	50,000,000.00	50,000,000.00	4.4700	0.992097305 MESIROW	49,604,865.23	738,888.89
61778EPA3	MORG STAN CD	08/11/2027	02/11/2026	3.8000	50,000,000.00	50,000,000.00	4.4700	0.992097305 MESIROW	49,604,865.23	738,888.89
					2,400,000,000.00	2,400,000,000.00			2,395,016,259.18	33,472,958.34
AIP:					0.00					
Book + AIP:					2,400,000,000.00	CD DOMESTIC				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06418NJNI3	SCOTIA YCD	07/01/2026	09/25/2025	3.9200	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	3,038,000.00
05593DLU5	BNP YCD	07/01/2026	01/08/2026	3.7800	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	1,827,000.00
86564TMP5	SUMI TRUST YCD	07/01/2026	02/25/2026	3.7500	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	1,312,500.00
87019WY90	SWEDBANK YCD	07/01/2026	12/18/2025	3.7400	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	2,025,833.33
05252WXM0	ANZ YCD	07/01/2026	12/29/2025	3.6000	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	1,840,000.00
65558WTH1	NORDEA ABP YCD	07/01/2026	02/27/2026	3.7300	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	1,284,777.78
78015JQG5	RB CANADA YCD	07/01/2026	10/09/2025	3.9100	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	2,878,194.44
22536XDA9	CR AG CIB YCD	07/01/2026	03/13/2026	3.7300	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	1,139,722.22
90275DVM9	UBS YCD	07/01/2026	11/05/2025	3.9600	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	2,618,000.00
20271EP60	CB AUS YCD	07/01/2026	07/01/2025	4.0000	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	4,055,555.56
23345HWZ7	DNB YCD	07/01/2026	02/27/2026	3.6700	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	1,264,111.11
06745GHA2	BARCLAYS YCD	07/01/2026	11/20/2025	4.0000	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	2,477,777.78
83050YGW4	SE BANKEN YCD	07/01/2026	03/16/2026	3.8600	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	1,147,277.78
83369XZL5	SOC GEN YCD	07/01/2026	12/09/2025	3.8700	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	2,193,000.00
63873TJM1	NATIXIS YCD	07/01/2026	12/09/2025	3.9000	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	2,210,000.00
65603BJL4	NORINCHUK YCD	07/01/2026	04/09/2026	3.9200	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	903,777.78
89115DPD2	TORONTO YCD	07/01/2026	01/14/2026	3.8100	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	1,778,000.00
13606DLN0	CIBC YCD	07/01/2026	06/30/2025	4.2100	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	4,280,166.67
63307UQU8	NB CANADA YCD	07/01/2026	12/09/2025	3.7700	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	2,136,333.33
05973RJN3	SANTANDER YCD	07/01/2026	01/14/2026	3.7700	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	1,759,333.33
55381BVL9	MUFG BK YCD	07/01/2026	06/10/2026	3.6100	100,000,000.00	100,000,000.00	3.6500	1.000000000 MESIROW	100,000,000.00	210,583.33
55381BTJ7	MUFG BK YCD	07/06/2026	03/25/2026	3.8700	100,000,000.00	100,000,000.00	3.6500	1.000025202 MESIROW	100,002,520.21	1,053,500.00
23345HZJ0	DNB YCD	07/06/2026	06/11/2026	3.6000	100,000,000.00	100,000,000.00	3.6500	0.999992046 MESIROW	99,999,204.57	200,000.00
65603BLN7	NORINCHUK YCD	07/06/2026	06/05/2026	3.7600	100,000,000.00	100,000,000.00	3.6500	1.000013894 MESIROW	100,001,389.41	271,555.56

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
86565GWU0	SUMITOMO YCD	07/10/2026	01/02/2026	3.7800	100,000,000.00	100,000,000.00	3.6500	1.000015240 MESIROW	100,001,523.98	1,890,000.00
4823TDX55	KBC YCD	07/10/2026	04/02/2026	3.8700	100,000,000.00	100,000,000.00	3.6500	1.000046129 MESIROW	100,004,612.95	967,500.00
60701A6A6	MIZUHO YCD	07/10/2026	01/13/2026	3.7700	100,000,000.00	100,000,000.00	3.6500	1.000013838 MESIROW	100,001,383.79	1,769,805.56
05593DNL3	BNP YCD	07/13/2026	04/01/2026	3.8600	100,000,000.00	100,000,000.00	3.6500	1.000058058 MESIROW	100,005,805.81	975,722.22
65603BLE7	NORINCHUK YCD	07/13/2026	05/22/2026	3.7500	100,000,000.00	100,000,000.00	3.6500	1.000028230 MESIROW	100,002,822.95	416,666.67
06745GHW4	BARCLAYS YCD	07/17/2026	03/26/2026	4.0000	100,000,000.00	100,000,000.00	3.6500	1.000137848 MESIROW	100,013,784.80	1,077,777.78
06367DTZ8	MONTREAL YCD	07/17/2026	01/13/2026	3.8000	100,000,000.00	100,000,000.00	3.6500	1.000037667 MESIROW	100,003,766.69	1,783,888.89
65558WSG4	NORDEA ABP YCD	07/17/2026	01/16/2026	3.7200	100,000,000.00	100,000,000.00	3.6500	1.000003279 MESIROW	100,000,327.93	1,715,333.33
86564TNU3	SUMI TRUST YCD	07/17/2026	03/24/2026	3.9700	100,000,000.00	100,000,000.00	3.6500	1.000124310 MESIROW	100,012,431.00	1,091,750.00
55381BTW8	MUFG BK YCD	07/17/2026	04/15/2026	3.8200	100,000,000.00	100,000,000.00	3.6500	1.000062200 MESIROW	100,006,220.02	817,055.56
23345HXR4	DNB YCD	07/24/2026	04/15/2026	3.7900	100,000,000.00	100,000,000.00	3.6500	1.000070377 MESIROW	100,007,037.67	810,638.89
87019W3K9	SWEDBANK YCD	07/24/2026	02/25/2026	3.7000	100,000,000.00	100,000,000.00	3.6500	1.000001742 MESIROW	100,000,174.17	1,295,000.00
89115M4Q6	TORONTO YCD	07/24/2026	04/29/2026	3.7900	100,000,000.00	100,000,000.00	3.6500	1.000073806 MESIROW	100,007,380.57	663,250.00
83369XZR2	SOC GEN YCD	07/24/2026	01/09/2026	3.7500	100,000,000.00	100,000,000.00	3.6500	1.000021814 MESIROW	100,002,181.44	1,802,083.33
21684X6E1	RABOBANK YCD	07/24/2026	01/21/2026	3.7500	100,000,000.00	100,000,000.00	3.6500	1.000024723 MESIROW	100,002,472.26	1,677,083.33
13606DRP9	CIBC YCD	07/24/2026	01/05/2026	3.7600	100,000,000.00	100,000,000.00	3.6500	1.000027105 MESIROW	100,002,710.47	1,848,666.67
86959TVM5	SVENSKA YCD	07/27/2026	04/24/2026	3.7500	100,000,000.00	100,000,000.00	3.6500	1.000053409 MESIROW	100,005,340.90	708,333.33
60701AF99	MIZUHO YCD	07/27/2026	06/29/2026	3.6300	100,000,000.00	100,000,000.00	3.6500	0.999985063 MESIROW	99,998,506.33	20,166.67
4823TDY54	KBC YCD	07/27/2026	04/17/2026	3.8000	100,000,000.00	100,000,000.00	3.6500	1.000087234 MESIROW	100,008,723.42	791,666.67
65603BLS6	NORINCHUK YCD	07/27/2026	06/15/2026	3.7900	100,000,000.00	100,000,000.00	3.6500	1.000096417 MESIROW	100,009,641.66	168,444.44
78015JR41	RB CANADA YCD	07/29/2026	10/20/2025	3.7500	100,000,000.00	100,000,000.00	3.6500	1.000002658 MESIROW	100,000,265.80	2,645,833.33
60701AF73	MIZUHO YCD	07/29/2026	06/18/2026	3.6300	100,000,000.00	100,000,000.00	3.6500	0.999980778 MESIROW	99,998,077.77	131,083.33
89115M7M2	TORONTO YCD	07/29/2026	06/23/2026	3.7600	100,000,000.00	100,000,000.00	3.6500	1.000082948 MESIROW	100,008,294.80	83,555.56
22536J5X9	CR AG CIB YCD	07/31/2026	01/14/2026	3.8100	100,000,000.00	100,000,000.00	3.7100	1.000028276 MESIROW	100,002,827.61	1,778,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
87019W3E3	SWEDBANK YCD	08/03/2026	02/10/2026	3.6700	100,000,000.00	100,000,000.00	3.7100	0.999914739 MESIROW	99,991,473.91	1,437,416.67
63873TLH9	NATIXIS YCD	08/03/2026	03/05/2026	3.8100	100,000,000.00	100,000,000.00	3.7100	1.000049029 MESIROW	100,004,902.92	1,248,833.33
60701ACF8	MIZUHO YCD	08/03/2026	03/25/2026	3.9500	100,000,000.00	100,000,000.00	3.7100	1.000182810 MESIROW	100,018,280.99	1,075,277.78
63254B2R6	NAT AUB YCD	08/03/2026	03/12/2026	3.8000	100,000,000.00	100,000,000.00	3.7100	1.000042509 MESIROW	100,004,250.90	1,171,666.67
83369XZT8	SOC GEN YCD	08/03/2026	01/30/2026	3.7300	100,000,000.00	100,000,000.00	3.7100	0.999964893 MESIROW	99,996,489.34	1,574,888.89
06367DU52	MONTREAL YCD	08/03/2026	01/22/2026	3.7700	100,000,000.00	100,000,000.00	3.7100	0.999998024 MESIROW	99,999,802.39	1,675,555.56
53947B4Q0	LLOYDS YCD	08/03/2026	10/17/2025	3.7700	100,000,000.00	100,000,000.00	3.7100	0.999963595 MESIROW	99,996,359.51	2,691,361.11
05973RJQ6	SANTANDER YCD	08/03/2026	01/21/2026	3.7500	100,000,000.00	100,000,000.00	3.7100	0.999979701 MESIROW	99,997,970.09	1,677,083.33
06418NJT0	SCOTIA YCD	08/03/2026	11/04/2025	3.9100	100,000,000.00	100,000,000.00	3.7100	1.000094732 MESIROW	100,009,473.21	2,595,805.56
4823TDZ61	KBC YCD	08/07/2026	05/08/2026	3.7900	100,000,000.00	100,000,000.00	3.7100	1.000060315 MESIROW	100,006,031.50	568,500.00
60701ACN1	MIZUHO YCD	08/10/2026	04/06/2026	3.8800	100,000,000.00	100,000,000.00	3.7100	1.000150062 MESIROW	100,015,006.19	926,888.89
63254B2N5	NAT AUB YCD	08/14/2026	03/10/2026	3.7800	100,000,000.00	100,000,000.00	3.7100	1.000031611 MESIROW	100,003,161.10	1,186,500.00
55381BTQ1	MUFG BK YCD	08/14/2026	04/07/2026	3.8800	100,000,000.00	100,000,000.00	3.7100	1.000165487 MESIROW	100,016,548.68	916,111.11
05593DN66	BNP YCD	08/14/2026	03/06/2026	3.8100	100,000,000.00	100,000,000.00	3.7100	1.000065776 MESIROW	100,006,577.62	1,238,250.00
05252WXS7	ANZ YCD	08/14/2026	02/24/2026	3.6300	100,000,000.00	100,000,000.00	3.7100	0.999844858 MESIROW	99,984,485.84	1,280,583.33
86564TQA4	SUMI TRUST YCD	08/14/2026	04/17/2026	3.9100	100,000,000.00	100,000,000.00	3.7100	1.000206571 MESIROW	100,020,657.09	814,583.33
65558WUZ9	NORDEA ABP YCD	08/14/2026	04/13/2026	3.8300	100,000,000.00	100,000,000.00	3.7100	1.000108066 MESIROW	100,010,806.59	840,472.22
89115M2J4	TORONTO YCD	08/26/2026	03/10/2026	3.7800	100,000,000.00	100,000,000.00	3.7100	1.000040183 MESIROW	100,004,018.28	1,186,500.00
87019W4A0	SWEDBANK YCD	08/26/2026	03/24/2026	3.9400	100,000,000.00	100,000,000.00	3.7100	1.000293554 MESIROW	100,029,355.37	1,083,500.00
22536WPY6	CIC YCD	08/26/2026	02/17/2026	3.7400	100,000,000.00	100,000,000.00	3.7100	0.999966520 MESIROW	99,996,651.96	1,392,111.11
65558VWV5	NORDEA ABP YCD	09/02/2026	04/29/2026	3.8200	100,000,000.00	100,000,000.00	3.8000	0.999990607 MESIROW	99,999,060.72	668,500.00
89115M4M5	TORONTO YCD	09/04/2026	06/15/2026	3.8200	100,000,000.00	100,000,000.00	3.8000	1.000024296 MESIROW	100,002,429.58	169,777.78
13606DTC6	CIBC YCD	09/09/2026	03/03/2026	3.7800	100,000,000.00	100,000,000.00	3.8000	0.999868979 MESIROW	99,986,897.92	1,260,000.00
86565GZC7	SUMITOMO YCD	09/09/2026	03/02/2026	3.7400	100,000,000.00	100,000,000.00	3.8000	0.999791988 MESIROW	99,979,198.79	1,257,055.56

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
05593DNS8	BNP YCD	09/09/2026	04/14/2026	3.9100	100,000,000.00	100,000,000.00	3.8000	1.000150183 MESIROW	100,015,018.30	847,166.67
78015JWG8	RB CANADA YCD	09/09/2026	12/29/2025	3.7400	100,000,000.00	100,000,000.00	3.8000	0.999743982 MESIROW	99,974,398.23	1,911,555.56
63254B2M7	NAT AUB YCD	09/09/2026	03/03/2026	3.7000	100,000,000.00	100,000,000.00	3.8000	0.999716521 MESIROW	99,971,652.05	1,233,333.33
86959TVW3	SVENSKA YCD	09/09/2026	05/14/2026	3.7200	100,000,000.00	100,000,000.00	3.8000	0.999809205 MESIROW	99,980,920.53	496,000.00
83050YGL8	SE BANKEN YCD	09/11/2026	02/11/2026	3.6800	100,000,000.00	100,000,000.00	3.8000	0.999653866 MESIROW	99,965,386.62	1,431,111.11
06367DUN3	MONTREAL YCD	09/11/2026	03/11/2026	3.8300	100,000,000.00	100,000,000.00	3.8000	0.999969672 MESIROW	99,996,967.23	1,191,555.56
05973RKR2	SANTANDER YCD	09/11/2026	03/10/2026	3.8600	100,000,000.00	100,000,000.00	3.8000	1.000027707 MESIROW	100,002,770.70	1,211,611.11
22536WQD1	CIC YCD	09/11/2026	03/05/2026	3.7900	100,000,000.00	100,000,000.00	3.8000	0.999886450 MESIROW	99,988,644.99	1,242,277.78
83050YGS3	SE BANKEN YCD	09/15/2026	03/10/2026	3.8000	100,000,000.00	100,000,000.00	3.8000	0.999905074 MESIROW	99,990,507.42	1,192,777.78
86564TRS4	SUMI TRUST YCD	09/21/2026	05/21/2026	3.8500	100,000,000.00	100,000,000.00	3.8000	1.000075285 MESIROW	100,007,528.50	438,472.22
55381BUD8	MUFG BK YCD	09/25/2026	04/29/2026	3.8800	100,000,000.00	100,000,000.00	3.8000	1.000128308 MESIROW	100,012,830.82	679,000.00
4823TD2W0	KBC YCD	09/25/2026	06/18/2026	3.8600	100,000,000.00	100,000,000.00	3.8000	1.000129504 MESIROW	100,012,950.43	139,388.89
65603BMD8	NORINCHUK YCD	09/25/2026	06/26/2026	3.9400	100,000,000.00	100,000,000.00	3.8000	1.000326513 MESIROW	100,032,651.29	54,722.22
53947B5P1	LLOYDS YCD	09/25/2026	02/27/2026	3.7600	100,000,000.00	100,000,000.00	3.8000	0.999788794 MESIROW	99,978,879.44	1,295,111.11
22536XEV2	CR AG CIB YCD	09/25/2026	04/16/2026	3.8500	100,000,000.00	100,000,000.00	3.8000	1.000045252 MESIROW	100,004,525.15	812,777.78
05252WXX6	ANZ YCD	09/25/2026	03/25/2026	3.7500	100,000,000.00	100,000,000.00	3.8000	0.999789795 MESIROW	99,978,979.48	1,020,833.33
05593DNF6	BNP YCD	09/25/2026	03/19/2026	3.9800	100,000,000.00	100,000,000.00	3.8000	1.000322696 MESIROW	100,032,269.64	1,149,777.78
06745GHQ7	BARCLAYS YCD	09/25/2026	03/10/2026	3.8800	100,000,000.00	100,000,000.00	3.8000	1.000079829 MESIROW	100,007,982.92	1,217,888.89
87019W4X0	SWEDBANK YCD	09/25/2026	04/29/2026	3.8100	100,000,000.00	100,000,000.00	3.8000	0.999963692 MESIROW	99,996,369.24	666,750.00
86565GZK9	SUMITOMO YCD	09/28/2026	03/13/2026	3.9000	100,000,000.00	100,000,000.00	3.8000	1.000134013 MESIROW	100,013,401.28	1,191,666.67
63873TLC0	NATIXIS YCD	09/28/2026	03/02/2026	3.7700	100,000,000.00	100,000,000.00	3.8000	0.999808591 MESIROW	99,980,859.09	1,267,138.89
83371RJX6	SOC GEN YCD	09/28/2026	02/24/2026	3.7400	100,000,000.00	100,000,000.00	3.8000	0.999730252 MESIROW	99,973,025.15	1,319,388.89
89115MBJ4	TORONTO YCD	09/28/2026	04/01/2026	4.0000	100,000,000.00	100,000,000.00	3.8000	1.000395738 MESIROW	100,039,573.84	1,011,111.11
13606DUH3	CIBC YCD	09/28/2026	03/27/2026	4.0200	100,000,000.00	100,000,000.00	3.8000	1.000439056 MESIROW	100,043,905.58	1,072,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
05973RKX9	SANTANDER YCD	09/28/2026	03/26/2026	4.0200	100,000,000.00	100,000,000.00	3.8000	1.000438016 MESIROW	100,043,801.65	1,083,166.67
06367DUG8	MONTREAL YCD	09/28/2026	03/03/2026	3.8000	100,000,000.00	100,000,000.00	3.8000	0.999882111 MESIROW	99,988,211.12	1,266,666.67
86959TWD4	SVENSKA YCD	09/28/2026	06/02/2026	3.7700	100,000,000.00	100,000,000.00	3.8000	0.999898259 MESIROW	99,989,825.87	303,694.44
21684X6S0	RABOBANK YCD	09/28/2026	02/27/2026	3.7400	100,000,000.00	100,000,000.00	3.8000	0.999733152 MESIROW	99,973,315.22	1,288,222.22
06418NKL5	SCOTIA YCD	09/28/2026	11/18/2025	3.8900	100,000,000.00	100,000,000.00	3.8000	0.999994153 MESIROW	99,999,415.25	2,431,250.00
83050YGZ7	SE BANKEN YCD	10/01/2026	03/23/2026	4.0400	50,000,000.00	50,000,000.00	3.9200	1.000192318 MESIROW	50,009,615.92	561,111.11
06745GFC0	BARCLAYS YCD	10/01/2026	10/20/2025	3.8400	100,000,000.00	100,000,000.00	3.9200	0.999528860 MESIROW	99,952,886.03	2,709,333.33
20271EQ36	CB AUS YCD	10/01/2026	09/18/2025	3.6700	100,000,000.00	100,000,000.00	3.9200	0.999078265 MESIROW	99,907,826.54	2,915,611.11
63307UQV6	NB CANADA YCD	10/01/2026	01/15/2026	3.6500	100,000,000.00	100,000,000.00	3.9200	0.999148906 MESIROW	99,914,890.56	1,693,194.44
22536WQH2	CIC YCD	10/02/2026	04/07/2026	3.9200	100,000,000.00	100,000,000.00	3.9200	0.999907212 MESIROW	99,990,721.17	925,555.56
55381BVN5	MUFG BK YCD	10/05/2026	06/15/2026	3.8600	100,000,000.00	100,000,000.00	3.9200	0.999823907 MESIROW	99,982,390.75	171,555.56
65558WXN3	NORDEA ABP YCD	10/09/2026	06/11/2026	3.8300	100,000,000.00	100,000,000.00	3.9200	0.999729773 MESIROW	99,972,977.33	212,777.78
83050YHE3	SE BANKEN YCD	10/09/2026	05/05/2026	3.8300	50,000,000.00	50,000,000.00	3.9200	0.999687372 MESIROW	49,984,368.61	303,208.33
83371RKP1	SOC GEN YCD	10/09/2026	04/09/2026	3.9400	100,000,000.00	100,000,000.00	3.9200	0.999957109 MESIROW	99,995,710.91	908,388.89
86959TWV4	SVENSKA YCD	10/09/2026	06/30/2026	3.8800	100,000,000.00	100,000,000.00	3.9200	0.999888925 MESIROW	99,988,892.48	10,777.78
89115MAC0	TORONTO YCD	10/09/2026	05/20/2026	3.8200	100,000,000.00	100,000,000.00	3.9200	0.999677209 MESIROW	99,967,720.89	445,666.67
06367DUW3	MONTREAL YCD	10/09/2026	04/01/2026	3.9900	100,000,000.00	100,000,000.00	3.9200	1.000083709 MESIROW	100,008,370.94	1,008,583.33
86565GA42	SUMITOMO YCD	10/19/2026	04/15/2026	3.9800	100,000,000.00	100,000,000.00	3.9200	1.000080406 MESIROW	100,008,040.61	851,277.78
13606DUZ3	CIBC YCD	10/23/2026	04/15/2026	3.9700	100,000,000.00	100,000,000.00	3.9200	1.000052278 MESIROW	100,005,227.79	849,138.89
05252WXZ1	ANZ YCD	10/23/2026	04/16/2026	3.6800	100,000,000.00	100,000,000.00	3.9200	0.999154063 MESIROW	99,915,406.31	776,888.89
06418NPN6	SCOTIA YCD	10/26/2026	03/23/2026	4.0300	100,000,000.00	100,000,000.00	3.9200	1.000212180 MESIROW	100,021,217.96	1,119,444.44
78015J6D4	RB CANADA YCD	10/26/2026	04/15/2026	3.9200	100,000,000.00	100,000,000.00	3.9200	0.999894526 MESIROW	99,989,452.59	838,444.44
60701ADH3	MIZUHO YCD	10/26/2026	04/29/2026	3.9100	100,000,000.00	100,000,000.00	3.9200	0.999881832 MESIROW	99,988,183.20	684,250.00
21684X7H3	RABOBANK YCD	10/26/2026	04/06/2026	3.9600	100,000,000.00	100,000,000.00	3.9200	1.000009360 MESIROW	100,000,936.03	946,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06745GJP7	BARCLAYS YCD	10/28/2026	04/08/2026	4.0000	100,000,000.00	100,000,000.00	3.9200	1.000141669 MESIROW	100,014,166.95	933,333.33
05593DQZ9	BNP YCD	10/28/2026	06/26/2026	3.9200	100,000,000.00	100,000,000.00	3.9200	0.999993035 MESIROW	99,999,303.55	54,444.44
86564TSR5	SUMI TRUST YCD	10/28/2026	06/15/2026	3.9000	100,000,000.00	100,000,000.00	3.9200	0.999912562 MESIROW	99,991,256.17	173,333.33
90275DVS6	UBS YCD	10/28/2026	01/20/2026	3.8300	100,000,000.00	100,000,000.00	3.9200	0.999485835 MESIROW	99,948,583.51	1,723,500.00
63873TNW4	NATIXIS YCD	10/28/2026	06/12/2026	3.8300	100,000,000.00	100,000,000.00	3.9200	0.999680448 MESIROW	99,968,044.80	202,138.89
53947B5B2	LLOYDS YCD	10/28/2026	12/09/2025	3.8500	100,000,000.00	100,000,000.00	3.9200	0.999492492 MESIROW	99,949,249.18	2,181,666.67
83050YGQ7	SE BANKEN YCD	10/28/2026	03/02/2026	3.7200	100,000,000.00	100,000,000.00	3.9200	0.999187403 MESIROW	99,918,740.29	1,250,333.33
55381BVS4	MUFG BK YCD	10/30/2026	06/26/2026	3.9800	100,000,000.00	100,000,000.00	3.9800	0.999992703 MESIROW	99,999,270.30	55,277.78
89115DZV1	TORONTO YCD	10/30/2026	04/10/2026	4.0200	100,000,000.00	100,000,000.00	3.9800	1.000011796 MESIROW	100,001,179.59	915,666.67
4823TD2Z3	KBC YCD	10/30/2026	06/29/2026	3.9400	100,000,000.00	100,000,000.00	3.9800	0.999864441 MESIROW	99,986,444.08	21,888.89
22536WQW9	CIC YCD	10/30/2026	04/28/2026	3.9100	100,000,000.00	100,000,000.00	3.9800	0.999676069 MESIROW	99,967,606.90	695,111.11
20271ER84	CB AUS YCD	11/02/2026	11/06/2025	3.7000	100,000,000.00	100,000,000.00	3.9800	0.998719188 MESIROW	99,871,918.84	2,435,833.33
05593DQU0	BNP YCD	11/02/2026	06/12/2026	3.9100	100,000,000.00	100,000,000.00	3.9800	0.999734242 MESIROW	99,973,424.23	206,361.11
06418NLP5	SCOTIA YCD	11/02/2026	12/12/2025	3.7800	100,000,000.00	100,000,000.00	3.9800	0.999035014 MESIROW	99,903,501.39	2,110,500.00
86565GB25	SUMITOMO YCD	11/09/2026	04/29/2026	3.9000	100,000,000.00	100,000,000.00	3.9800	0.999615611 MESIROW	99,961,561.10	682,500.00
22536XJN5	CR AG CIB YCD	11/13/2026	06/12/2026	3.8600	100,000,000.00	100,000,000.00	3.9800	0.999526659 MESIROW	99,952,665.91	203,722.22
06367DV69	MONTREAL YCD	11/13/2026	05/08/2026	3.8900	100,000,000.00	100,000,000.00	3.9800	0.999581656 MESIROW	99,958,165.64	583,500.00
13606DVQ2	CIBC YCD	11/13/2026	05/06/2026	3.8700	100,000,000.00	100,000,000.00	3.9800	0.999505039 MESIROW	99,950,503.88	602,000.00
60701ADW0	MIZUHO YCD	11/13/2026	05/08/2026	3.8800	100,000,000.00	100,000,000.00	3.9800	0.999544928 MESIROW	99,954,492.84	582,000.00
83371RLA3	SOC GEN YCD	11/13/2026	04/29/2026	3.9100	100,000,000.00	100,000,000.00	3.9800	0.999640738 MESIROW	99,964,073.77	684,250.00
21684MAN0	RABOBANK YCD	11/23/2026	05/27/2026	3.9100	50,000,000.00	50,000,000.00	3.9800	0.999662527 MESIROW	49,983,126.35	190,069.44
06745GKW0	BARCLAYS YCD	11/23/2026	05/27/2026	3.9500	100,000,000.00	100,000,000.00	3.9800	0.999820483 MESIROW	99,982,048.26	384,027.78
05593DQW6	BNP YCD	11/23/2026	06/22/2026	4.0200	100,000,000.00	100,000,000.00	3.9800	1.000142713 MESIROW	100,014,271.26	100,500.00
65558WYA0	NORDEA ABP YCD	11/23/2026	06/25/2026	4.0300	100,000,000.00	100,000,000.00	3.9800	1.000187614 MESIROW	100,018,761.41	67,166.67

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
78015JA56	RB CANADA YCD	11/23/2026	05/28/2026	3.8800	100,000,000.00	100,000,000.00	3.9800	0.999545761 MESIROW	99,954,576.08	366,444.44
05973RLZ3	SANTANDER YCD	11/23/2026	05/21/2026	3.9400	100,000,000.00	100,000,000.00	3.9800	0.999770633 MESIROW	99,977,063.31	448,722.22
83371RMK0	SOC GEN YCD	12/02/2026	06/15/2026	3.9300	100,000,000.00	100,000,000.00	4.0000	0.999676209 MESIROW	99,967,620.86	174,666.67
05252WYE7	ANZ YCD	12/02/2026	06/12/2026	3.7300	100,000,000.00	100,000,000.00	4.0000	0.998831312 MESIROW	99,883,131.24	196,861.11
13606DWV0	CIBC YCD	12/11/2026	06/12/2026	3.9600	100,000,000.00	100,000,000.00	4.0000	0.999784932 MESIROW	99,978,493.18	209,000.00
22536XJU9	CR AG CIB YCD	12/14/2026	06/17/2026	4.0000	100,000,000.00	100,000,000.00	4.0000	0.999971828 MESIROW	99,997,182.83	155,555.56
21684MAS9	RABOBANK YCD	12/14/2026	06/11/2026	3.9800	100,000,000.00	100,000,000.00	4.0000	0.999869404 MESIROW	99,986,940.38	221,111.11
86565GE71	SUMITOMO YCD	12/14/2026	06/15/2026	3.9500	100,000,000.00	100,000,000.00	4.0000	0.999741826 MESIROW	99,974,182.61	175,555.56
05973RMT6	SANTANDER YCD	12/14/2026	06/25/2026	4.1100	100,000,000.00	100,000,000.00	4.0000	1.000485631 MESIROW	100,048,563.06	68,500.00
06367DVS1	MONTREAL YCD	12/14/2026	06/15/2026	3.9500	100,000,000.00	100,000,000.00	4.0000	0.999741826 MESIROW	99,974,182.61	175,555.56
20271ES75	CB AUS YCD	12/23/2026	12/18/2025	3.5700	100,000,000.00	100,000,000.00	4.0000	0.997580756 MESIROW	99,758,075.61	1,933,750.00
90275DWA4	UBS YCD	01/04/2027	03/05/2026	3.8100	100,000,000.00	100,000,000.00	4.0100	0.998727489 MESIROW	99,872,748.87	1,248,833.33
86565GF21	SUMITOMO YCD	01/04/2027	06/26/2026	4.1000	100,000,000.00	100,000,000.00	4.0100	1.000446341 MESIROW	100,044,634.15	56,944.44
78015JXC6	RB CANADA YCD	01/04/2027	01/22/2026	3.7000	100,000,000.00	100,000,000.00	4.0100	0.998087036 MESIROW	99,808,703.55	1,644,444.44
06418NMP4	SCOTIA YCD	01/04/2027	02/09/2026	3.6600	100,000,000.00	100,000,000.00	4.0100	0.997924465 MESIROW	99,792,446.55	1,443,666.67
05252WYF4	ANZ YCD	01/04/2027	06/30/2026	3.8600	100,000,000.00	100,000,000.00	4.0100	0.999234544 MESIROW	99,923,454.42	10,722.22
06367DUU7	MONTREAL YCD	01/04/2027	03/23/2026	4.0800	100,000,000.00	100,000,000.00	4.0100	1.000124938 MESIROW	100,012,493.85	1,133,333.33
63873TLP1	NATIXIS YCD	01/04/2027	03/19/2026	4.0500	100,000,000.00	100,000,000.00	4.0100	0.999964803 MESIROW	99,996,480.32	1,170,000.00
53947B5R7	LLOYDS YCD	01/04/2027	03/10/2026	3.8200	100,000,000.00	100,000,000.00	4.0100	0.998788530 MESIROW	99,878,853.02	1,199,055.56
22536XKK9	CR AG CIB YCD	01/04/2027	06/29/2026	4.0600	100,000,000.00	100,000,000.00	4.0100	1.000249820 MESIROW	100,024,982.03	22,555.56
06367DW35	MONTREAL YCD	01/25/2027	06/30/2026	4.1600	100,000,000.00	100,000,000.00	4.0100	1.000844425 MESIROW	100,084,442.50	11,555.56
78015JBV8	RB CANADA YCD	01/27/2027	06/17/2026	4.0000	100,000,000.00	100,000,000.00	4.1200	0.999279921 MESIROW	99,927,992.07	155,555.56
05973RMP4	SANTANDER YCD	01/27/2027	06/11/2026	4.0800	100,000,000.00	100,000,000.00	4.1200	0.999718946 MESIROW	99,971,894.58	226,666.67
20271ET58	CB AUS YCD	01/27/2027	01/29/2026	3.6100	100,000,000.00	100,000,000.00	4.1200	0.996734744 MESIROW	99,673,474.36	1,534,250.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06418NQC9	SCOTIA YCD	01/27/2027	04/14/2026	3.9600	100,000,000.00	100,000,000.00	4.1200	0.998887205 MESIROW	99,888,720.48	858,000.00
63307UQW4	NB CANADA YCD	02/26/2027	06/10/2026	3.9400	100,000,000.00	100,000,000.00	4.1800	0.998381067 MESIROW	99,838,106.74	229,833.33
13606DSU7	CIBC YCD	02/26/2027	02/25/2026	3.7200	100,000,000.00	100,000,000.00	4.1800	0.996663487 MESIROW	99,666,348.68	1,302,000.00
06418NNH1	SCOTIA YCD	02/26/2027	02/25/2026	3.7100	100,000,000.00	100,000,000.00	4.1800	0.996599576 MESIROW	99,659,957.65	1,298,500.00
21684MBA7	RABOBANK YCD	02/26/2027	06/25/2026	4.2100	100,000,000.00	100,000,000.00	4.1800	1.000175555 MESIROW	100,017,555.48	70,166.67
20271ET74	CB AUS YCD	02/26/2027	03/04/2026	3.5900	100,000,000.00	100,000,000.00	4.1800	0.995851577 MESIROW	99,585,157.72	1,186,694.44
90275DWG1	UBS YCD	02/26/2027	03/27/2026	4.1800	100,000,000.00	100,000,000.00	4.1800	0.999697801 MESIROW	99,969,780.08	1,114,666.67
86959TWE2	SVENSKA YCD	03/26/2027	06/03/2026	4.0500	100,000,000.00	100,000,000.00	4.1800	0.998966366 MESIROW	99,896,636.56	315,000.00
83050YHF0	SE BANKEN YCD	03/26/2027	05/19/2026	4.0000	50,000,000.00	50,000,000.00	4.1800	0.998556252 MESIROW	49,927,812.62	238,888.89
22536WRW8	CIC YCD	03/26/2027	06/16/2026	4.1000	100,000,000.00	100,000,000.00	4.1800	0.999370862 MESIROW	99,937,086.23	170,833.33
90275DWL0	UBS YCD	04/28/2027	05/14/2026	4.0800	100,000,000.00	100,000,000.00	4.2900	0.998116595 MESIROW	99,811,659.46	544,000.00
06745GKH3	BARCLAYS YCD	04/28/2027	05/08/2026	4.0400	100,000,000.00	100,000,000.00	4.2900	0.997772262 MESIROW	99,777,226.22	606,000.00
20271EV22	CB AUS YCD	04/28/2027	06/12/2026	4.0300	100,000,000.00	100,000,000.00	4.2900	0.997827737 MESIROW	99,782,773.67	212,694.44
					17,900,000,000.00	17,900,000,000.00			17,895,294,516.95	188,338,861.13
AIP:		0.00								
Book + AIP:		17,900,000,000.00		CD YANKEE						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
88602UG12	THUNDER CP	07/01/2026	0.0000	50,000,000.00	49,108,250.00	0.0371	0	MESIROW	50,000,000.00
38346MG16	GOTHAM CP	07/01/2026	0.0000	50,000,000.00	49,679,750.00	0.0371	0	MESIROW	50,000,000.00
1247P3G14	CAFCO CP	07/01/2026	0.0000	100,000,000.00	98,647,000.00	0.0371	0	MESIROW	100,000,000.00
59157UG12	METLIFE STF CP	07/01/2026	0.0000	50,000,000.00	49,000,361.11	0.0371	0	MESIROW	50,000,000.00
06417KG11	SCOTIA NY CP	07/01/2026	0.0000	100,000,000.00	98,272,444.44	0.0371	0	MESIROW	100,000,000.00
62479MG15	MUFG BK CP	07/01/2026	0.0000	100,000,000.00	99,488,888.88	0.0371	0	MESIROW	100,000,000.00
89233HG16	TOYOTA CP	07/01/2026	0.0000	100,000,000.00	97,830,416.66	0.0371	0	MESIROW	100,000,000.00
60689GG18	MIZUHO NY CP	07/01/2026	0.0000	100,000,000.00	98,882,916.66	0.0371	0	MESIROW	100,000,000.00
45685RG19	ING FDL CP	07/01/2026	0.0000	100,000,000.00	97,979,583.34	0.0371	0	MESIROW	100,000,000.00
47816GG11	JOHNSON CP	07/01/2026	0.0000	100,000,000.00	98,742,777.78	0.0371	0	MESIROW	100,000,000.00
82124MG61	SHEFFIELD CP	07/06/2026	0.0000	100,000,000.00	98,722,388.88	0.0371	5	MESIROW	99,948,472.22
47816GG60	JOHNSON CP	07/06/2026	0.0000	100,000,000.00	98,491,250.00	0.0371	5	MESIROW	99,948,472.22
15963UG67	CHARIOT CP	07/06/2026	0.0000	50,000,000.00	49,839,402.78	0.0371	5	MESIROW	49,974,236.11
2546R3G65	DISNEY CP	07/06/2026	0.0000	100,000,000.00	98,746,111.12	0.0371	5	MESIROW	99,948,472.22
71344UG60	PEPSICO CP	07/06/2026	0.0000	100,000,000.00	98,710,833.34	0.0371	5	MESIROW	99,948,472.22
53127UG61	LIBERTY CP	07/06/2026	0.0000	50,000,000.00	49,352,430.56	0.0371	5	MESIROW	49,974,236.11
03785EG65	APPLE CP	07/06/2026	0.0000	50,000,000.00	49,823,541.67	0.0371	5	MESIROW	49,974,236.11
93114FG65	WALMART CP	07/06/2026	0.0000	100,000,000.00	99,746,527.78	0.0371	5	MESIROW	99,948,472.22
67983UGA5	OLD LINE CP	07/10/2026	0.0000	50,000,000.00	49,057,000.00	0.0371	9	MESIROW	49,953,625.00
59157UGA2	METLIFE STF CP	07/10/2026	0.0000	100,000,000.00	98,134,416.66	0.0371	9	MESIROW	99,907,250.00
24422MGA3	DEERE CAP CP	07/10/2026	0.0000	100,000,000.00	99,133,472.22	0.0371	9	MESIROW	99,907,250.00
22533UGA5	CR AG NY CP	07/10/2026	0.0000	150,000,000.00	148,574,000.01	0.0371	9	MESIROW	149,860,875.00
2546R3GA6	DISNEY CP	07/10/2026	0.0000	100,000,000.00	98,729,166.66	0.0371	9	MESIROW	99,907,250.00
64952YGD5	NYLIFE STF CP	07/13/2026	0.0000	100,000,000.00	99,037,500.00	0.0371	12	MESIROW	99,876,333.33

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
38346MGD0	GOTHAM CP	07/13/2026	0.0000	50,000,000.00	49,350,694.44	0.0371	12	MESIROW	49,938,166.67
04821UGD8	ATLANTIC CP	07/13/2026	0.0000	50,000,000.00	49,363,000.00	0.0371	12	MESIROW	49,938,166.67
12619UGH8	CRC CP	07/17/2026	0.0000	100,000,000.00	98,770,138.88	0.0371	16	MESIROW	99,835,111.11
1247P3GH9	CAFCO CP	07/17/2026	0.0000	50,000,000.00	49,284,444.44	0.0371	16	MESIROW	49,917,555.56
47816GGH6	JOHNSON CP	07/17/2026	0.0000	100,000,000.00	98,441,944.44	0.0371	16	MESIROW	99,835,111.11
71344UGH6	PEPSICO CP	07/17/2026	0.0000	50,000,000.00	49,505,000.00	0.0371	16	MESIROW	49,917,555.56
30601WGH6	FAIRWAY CP	07/17/2026	0.0000	50,000,000.00	49,237,388.89	0.0371	16	MESIROW	49,917,555.56
88602UGH7	THUNDER CP	07/17/2026	0.0000	100,000,000.00	98,688,000.00	0.0371	16	MESIROW	99,835,111.11
43707MGQ4	HOME DEPOT CP	07/24/2026	0.0000	100,000,000.00	99,697,916.66	0.0371	23	MESIROW	99,762,972.22
45685RGQ4	ING FDL CP	07/24/2026	0.0000	100,000,000.00	98,205,777.78	0.0371	23	MESIROW	99,762,972.22
60689GGQ3	MIZUHO NY CP	07/24/2026	0.0000	100,000,000.00	98,063,055.56	0.0371	23	MESIROW	99,762,972.22
59157UGQ7	METLIFE STF CP	07/24/2026	0.0000	50,000,000.00	49,204,097.22	0.0371	23	MESIROW	49,881,486.11
06417KGQ6	SCOTIA NY CP	07/24/2026	0.0000	100,000,000.00	98,350,888.88	0.0371	23	MESIROW	99,762,972.22
2546R3GQ1	DISNEY CP	07/24/2026	0.0000	100,000,000.00	98,645,333.34	0.0371	23	MESIROW	99,762,972.22
38346MGQ1	GOTHAM CP	07/24/2026	0.0000	50,000,000.00	49,506,500.00	0.0371	23	MESIROW	49,881,486.11
67983UGQ0	OLD LINE CP	07/24/2026	0.0000	100,000,000.00	98,476,888.88	0.0371	23	MESIROW	99,762,972.22
63873KGQ4	NATIXIS NY CP	07/24/2026	0.0000	100,000,000.00	98,015,722.22	0.0371	23	MESIROW	99,762,972.22
69448XGQ9	PACLIFE STF CP	07/24/2026	0.0000	50,000,000.00	49,095,333.33	0.0371	23	MESIROW	49,881,486.11
62479MGQ0	MUFG BK CP	07/24/2026	0.0000	100,000,000.00	98,846,416.66	0.0371	23	MESIROW	99,762,972.22
93114FGT5	WALMART CP	07/27/2026	0.0000	100,000,000.00	99,584,305.56	0.0371	26	MESIROW	99,732,055.56
71344UGT0	PEPSICO CP	07/27/2026	0.0000	50,000,000.00	49,460,000.00	0.0371	26	MESIROW	49,866,027.78
30601WGT0	FAIRWAY CP	07/27/2026	0.0000	50,000,000.00	49,227,083.33	0.0371	26	MESIROW	49,866,027.78
53127UGT1	LIBERTY CP	07/27/2026	0.0000	50,000,000.00	49,331,777.78	0.0371	26	MESIROW	49,866,027.78
03785EGV0	APPLE CP	07/29/2026	0.0000	100,000,000.00	99,637,000.00	0.0371	28	MESIROW	99,711,444.44

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
06054PGV2	BOFA CP	07/29/2026	0.0000	100,000,000.00	97,155,277.78	0.0371	28	MESIROW	99,711,444.44
93114FGV0	WALMART CP	07/29/2026	0.0000	100,000,000.00	99,635,000.00	0.0371	28	MESIROW	99,711,444.44
64952YGX1	NYLIFE STF CP	07/31/2026	0.0000	50,000,000.00	49,810,000.00	0.0375	30	MESIROW	49,843,750.00
86563HH37	SUMI TRUST CP	08/03/2026	0.0000	100,000,000.00	98,809,833.34	0.0375	33	MESIROW	99,656,250.00
62479MH30	MUFG BK CP	08/03/2026	0.0000	100,000,000.00	98,789,305.56	0.0375	33	MESIROW	99,656,250.00
24422MH79	DEERE CAP CP	08/07/2026	0.0000	100,000,000.00	99,465,555.56	0.0375	37	MESIROW	99,614,583.33
82124MHA1	SHEFFIELD CP	08/10/2026	0.0000	100,000,000.00	98,667,500.00	0.0375	40	MESIROW	99,583,333.33
53127UHA1	LIBERTY CP	08/10/2026	0.0000	50,000,000.00	49,297,694.44	0.0375	40	MESIROW	49,791,666.67
4820P3HA4	JUPITER CP	08/10/2026	0.0000	100,000,000.00	99,044,500.00	0.0375	40	MESIROW	99,583,333.33
40060XHA1	GTA CP	08/10/2026	0.0000	50,000,000.00	49,344,000.00	0.0375	40	MESIROW	49,791,666.67
22533UHA4	CR AG NY CP	08/10/2026	0.0000	100,000,000.00	98,925,333.34	0.0375	40	MESIROW	99,583,333.33
59157UHE3	METLIFE STF CP	08/14/2026	0.0000	100,000,000.00	98,387,277.78	0.0375	44	MESIROW	99,541,666.67
67983UHE6	OLD LINE CP	08/14/2026	0.0000	50,000,000.00	49,203,263.89	0.0375	44	MESIROW	49,770,833.33
63873KHE0	NATIXIS NY CP	08/14/2026	0.0000	100,000,000.00	98,119,166.66	0.0375	44	MESIROW	99,541,666.67
78015DHE3	RBC NY CP	08/14/2026	0.0000	100,000,000.00	98,139,722.22	0.0375	44	MESIROW	99,541,666.67
88602UHE3	THUNDER CP	08/14/2026	0.0000	50,000,000.00	49,090,222.22	0.0375	44	MESIROW	49,770,833.33
2546R3HE7	DISNEY CP	08/14/2026	0.0000	100,000,000.00	98,370,166.66	0.0375	44	MESIROW	99,541,666.67
30601WHE2	FAIRWAY CP	08/14/2026	0.0000	50,000,000.00	49,187,500.00	0.0375	44	MESIROW	49,770,833.33
47816GHE2	JOHNSON CP	08/14/2026	0.0000	100,000,000.00	98,454,222.22	0.0375	44	MESIROW	99,541,666.67
60689GHE9	MIZUHO NY CP	08/14/2026	0.0000	100,000,000.00	98,775,555.56	0.0375	44	MESIROW	99,541,666.67
89233HHS6	TOYOTA CP	08/26/2026	0.0000	100,000,000.00	97,840,333.34	0.0375	56	MESIROW	99,416,666.67
12619UHS3	CRC CP	08/26/2026	0.0000	100,000,000.00	98,149,777.78	0.0375	56	MESIROW	99,416,666.67
83369CHS6	SOC GEN NY CP	08/26/2026	0.0000	100,000,000.00	98,191,111.12	0.0375	56	MESIROW	99,416,666.67
30601WHS1	FAIRWAY CP	08/26/2026	0.0000	50,000,000.00	49,067,347.22	0.0375	56	MESIROW	49,708,333.33

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
78015DHS2	RBC NY CP	08/26/2026	0.0000	50,000,000.00	49,064,666.67	0.0375	56	MESIROW	49,708,333.33
67983UJ20	OLD LINE CP	09/02/2026	0.0000	50,000,000.00	49,095,416.67	0.0383	63	MESIROW	49,664,875.00
15963UJ49	CHARIOT CP	09/04/2026	0.0000	100,000,000.00	99,007,777.78	0.0383	65	MESIROW	99,308,472.22
38346MJ47	GOTHAM CP	09/04/2026	0.0000	50,000,000.00	49,550,208.33	0.0383	65	MESIROW	49,654,236.11
60689GJ98	MIZUHO NY CP	09/09/2026	0.0000	100,000,000.00	98,589,277.78	0.0383	70	MESIROW	99,255,277.78
59157UJ92	METLIFE STF CP	09/09/2026	0.0000	100,000,000.00	98,068,777.78	0.0383	70	MESIROW	99,255,277.78
83369CJ96	SOC GEN NY CP	09/09/2026	0.0000	100,000,000.00	98,134,333.34	0.0383	70	MESIROW	99,255,277.78
53127UJ92	LIBERTY CP	09/09/2026	0.0000	50,000,000.00	49,349,000.00	0.0383	70	MESIROW	49,627,638.89
06417KJ91	SCOTIA NY CP	09/09/2026	0.0000	100,000,000.00	98,052,083.34	0.0383	70	MESIROW	99,255,277.78
63873KJ99	NATIXIS NY CP	09/09/2026	0.0000	100,000,000.00	98,098,833.34	0.0383	70	MESIROW	99,255,277.78
09659CJ85	BNP NY CP	09/11/2026	0.0000	100,000,000.00	98,677,000.00	0.0383	72	MESIROW	99,234,000.00
40060XJB7	GTA CP	09/11/2026	0.0000	50,000,000.00	49,200,000.00	0.0383	72	MESIROW	49,617,000.00
62479MJB0	MUFG BK CP	09/11/2026	0.0000	150,000,000.00	147,745,749.99	0.0383	72	MESIROW	148,851,000.00
82124MJB7	SHEFFIELD CP	09/11/2026	0.0000	100,000,000.00	98,616,944.44	0.0383	72	MESIROW	99,234,000.00
45685RJB4	ING FDL CP	09/11/2026	0.0000	100,000,000.00	98,063,250.00	0.0383	72	MESIROW	99,234,000.00
71344UJM2	PEPSICO CP	09/21/2026	0.0000	100,000,000.00	98,195,166.67	0.0383	82	MESIROW	99,127,611.11
4820P3JM6	JUPITER CP	09/21/2026	0.0000	50,000,000.00	49,420,333.33	0.0383	82	MESIROW	49,563,805.56
15963UJM9	CHARIOT CP	09/21/2026	0.0000	50,000,000.00	49,482,777.78	0.0383	82	MESIROW	49,563,805.56
53127UJR2	LIBERTY CP	09/25/2026	0.0000	100,000,000.00	98,189,333.34	0.0383	86	MESIROW	99,085,055.56
30601WJR1	FAIRWAY CP	09/25/2026	0.0000	50,000,000.00	48,990,208.33	0.0383	86	MESIROW	49,542,527.78
04821UJR4	ATLANTIC CP	09/25/2026	0.0000	50,000,000.00	49,024,041.67	0.0383	86	MESIROW	49,542,527.78
78015DJR2	RBC NY CP	09/25/2026	0.0000	100,000,000.00	97,882,777.78	0.0383	86	MESIROW	99,085,055.56
71344UJR1	PEPSICO CP	09/25/2026	0.0000	50,000,000.00	49,250,000.00	0.0383	86	MESIROW	49,542,527.78
1247P3JR4	CAFCO CP	09/25/2026	0.0000	50,000,000.00	49,023,611.11	0.0383	86	MESIROW	49,542,527.78

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
89233HJU9	TOYOTA CP	09/28/2026	0.0000	50,000,000.00	48,944,194.44	0.0383	89	MESIROW	49,526,569.44
06417KJU4	SCOTIA NY CP	09/28/2026	0.0000	100,000,000.00	97,903,888.88	0.0383	89	MESIROW	99,053,138.89
59157UJU5	METLIFE STF CP	09/28/2026	0.0000	100,000,000.00	98,866,000.00	0.0383	89	MESIROW	99,053,138.89
47816GJU4	JOHNSON CP	09/28/2026	0.0000	100,000,000.00	98,479,166.66	0.0383	89	MESIROW	99,053,138.89
40060XJU5	GTA CP	09/28/2026	0.0000	50,000,000.00	49,203,055.56	0.0383	89	MESIROW	49,526,569.44
88602UJU5	THUNDER CP	09/28/2026	0.0000	50,000,000.00	48,982,166.67	0.0383	89	MESIROW	49,526,569.44
45685RJU2	ING FDL CP	09/28/2026	0.0000	100,000,000.00	97,909,111.12	0.0383	89	MESIROW	99,053,138.89
78015DK17	RBC NY CP	10/01/2026	0.0000	50,000,000.00	48,973,833.33	0.0387	92	MESIROW	49,505,500.00
92512MK16	VERSAILLES CP	10/01/2026	0.0000	50,000,000.00	49,041,777.78	0.0387	92	MESIROW	49,505,500.00
59157UK25	METLIFE STF CP	10/02/2026	0.0000	100,000,000.00	98,022,000.00	0.0387	93	MESIROW	99,000,250.00
06417KK24	SCOTIA NY CP	10/02/2026	0.0000	100,000,000.00	98,287,111.12	0.0387	93	MESIROW	99,000,250.00
47816GK24	JOHNSON CP	10/02/2026	0.0000	100,000,000.00	98,475,000.00	0.0387	93	MESIROW	99,000,250.00
1247P3K50	CAFCO CP	10/05/2026	0.0000	50,000,000.00	49,382,500.00	0.0387	96	MESIROW	49,484,000.00
71344UK99	PEPSICO CP	10/09/2026	0.0000	50,000,000.00	49,127,430.56	0.0387	100	MESIROW	49,462,500.00
82124MK90	SHEFFIELD CP	10/09/2026	0.0000	100,000,000.00	98,779,722.22	0.0387	100	MESIROW	98,925,000.00
60689GK96	MIZUHO NY CP	10/09/2026	0.0000	100,000,000.00	98,053,611.12	0.0387	100	MESIROW	98,925,000.00
63873KK97	NATIXIS NY CP	10/09/2026	0.0000	100,000,000.00	98,102,166.66	0.0387	100	MESIROW	98,925,000.00
12619UK91	CRC CP	10/09/2026	0.0000	50,000,000.00	49,356,111.11	0.0387	100	MESIROW	49,462,500.00
45685RK97	ING FDL CP	10/09/2026	0.0000	100,000,000.00	98,091,444.44	0.0387	100	MESIROW	98,925,000.00
04821UK92	ATLANTIC CP	10/09/2026	0.0000	50,000,000.00	49,180,805.56	0.0387	100	MESIROW	49,462,500.00
53127UKK5	LIBERTY CP	10/19/2026	0.0000	50,000,000.00	48,997,666.67	0.0387	110	MESIROW	49,408,750.00
38346MKK9	GOTHAM CP	10/19/2026	0.0000	50,000,000.00	49,359,194.44	0.0387	110	MESIROW	49,408,750.00
62479MKK8	MUFG BK CP	10/19/2026	0.0000	100,000,000.00	98,788,250.00	0.0387	110	MESIROW	98,817,500.00
88602UKS8	THUNDER CP	10/26/2026	0.0000	50,000,000.00	48,959,944.44	0.0387	117	MESIROW	49,371,125.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
59157UKS8	METLIFE STF CP	10/26/2026	0.0000	100,000,000.00	98,094,472.22	0.0387	117	MESIROW	98,742,250.00
47816GKS7	JOHNSON CP	10/26/2026	0.0000	100,000,000.00	98,501,416.66	0.0387	117	MESIROW	98,742,250.00
45685RKU0	ING FDL CP	10/28/2026	0.0000	100,000,000.00	97,989,444.44	0.0387	119	MESIROW	98,720,750.00
89233HKU7	TOYOTA CP	10/28/2026	0.0000	100,000,000.00	97,748,333.34	0.0387	119	MESIROW	98,720,750.00
71344UKU2	PEPSICO CP	10/28/2026	0.0000	50,000,000.00	49,388,277.78	0.0387	119	MESIROW	49,360,375.00
40060XKU3	GTA CP	10/28/2026	0.0000	50,000,000.00	49,184,000.00	0.0387	119	MESIROW	49,360,375.00
83369CKU7	SOC GEN NY CP	10/28/2026	0.0000	100,000,000.00	97,887,555.56	0.0387	119	MESIROW	98,720,750.00
78015DKU3	RBC NY CP	10/28/2026	0.0000	100,000,000.00	97,627,500.00	0.0387	119	MESIROW	98,720,750.00
30601WKU2	FAIRWAY CP	10/28/2026	0.0000	50,000,000.00	48,992,277.78	0.0387	119	MESIROW	49,360,375.00
17291YKW6	CGMHI CP	10/30/2026	0.0000	100,000,000.00	98,282,666.66	0.0392	121	MESIROW	98,682,444.44
92512MKW8	VERSAILLES CP	10/30/2026	0.0000	50,000,000.00	48,927,500.00	0.0392	121	MESIROW	49,341,222.22
53127UKW9	LIBERTY CP	10/30/2026	0.0000	50,000,000.00	49,265,527.78	0.0392	121	MESIROW	49,341,222.22
04821UKW1	ATLANTIC CP	10/30/2026	0.0000	50,000,000.00	49,295,875.00	0.0392	121	MESIROW	49,341,222.22
06417KL23	SCOTIA NY CP	11/02/2026	0.0000	100,000,000.00	97,472,222.22	0.0392	124	MESIROW	98,649,777.78
59157UL99	METLIFE STF CP	11/09/2026	0.0000	50,000,000.00	48,986,666.67	0.0392	131	MESIROW	49,286,777.78
83369CL93	SOC GEN NY CP	11/09/2026	0.0000	100,000,000.00	98,074,361.12	0.0392	131	MESIROW	98,573,555.56
47816GLD9	JOHNSON CP	11/13/2026	0.0000	100,000,000.00	98,149,666.66	0.0392	135	MESIROW	98,530,000.00
06054PLD6	BOFA CP	11/13/2026	0.0000	100,000,000.00	97,876,777.78	0.0392	135	MESIROW	98,530,000.00
45685RLD7	ING FDL CP	11/13/2026	0.0000	100,000,000.00	98,171,250.00	0.0392	135	MESIROW	98,530,000.00
04821ULD2	ATLANTIC CP	11/13/2026	0.0000	50,000,000.00	49,150,750.00	0.0392	135	MESIROW	49,265,000.00
89233HLD4	TOYOTA CP	11/13/2026	0.0000	100,000,000.00	98,167,777.78	0.0392	135	MESIROW	98,530,000.00
88602ULD0	THUNDER CP	11/13/2026	0.0000	50,000,000.00	49,195,833.33	0.0392	135	MESIROW	49,265,000.00
67983ULD3	OLD LINE CP	11/13/2026	0.0000	50,000,000.00	49,034,388.89	0.0392	135	MESIROW	49,265,000.00
89233HLP7	TOYOTA CP	11/23/2026	0.0000	50,000,000.00	49,032,500.00	0.0392	145	MESIROW	49,210,555.56

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
63873KLP0	NATIXIS NY CP	11/23/2026	0.0000	100,000,000.00	97,739,833.34	0.0392	145	MESIROW	98,421,111.11
83369CLP7	SOC GEN NY CP	11/23/2026	0.0000	100,000,000.00	98,227,888.88	0.0392	145	MESIROW	98,421,111.11
06417KLP2	SCOTIA CP	11/23/2026	0.0000	100,000,000.00	98,020,916.66	0.0392	145	MESIROW	98,421,111.11
06054PLP9	BOFA CP	11/23/2026	0.0000	100,000,000.00	97,285,388.88	0.0392	145	MESIROW	98,421,111.11
45685RM20	ING FDL CP	12/02/2026	0.0000	100,000,000.00	98,203,333.34	0.0399	154	MESIROW	98,293,166.67
04821UM25	ATLANTIC CP	12/02/2026	0.0000	50,000,000.00	49,016,375.00	0.0399	154	MESIROW	49,146,583.33
30601WM22	FAIRWAY CP	12/02/2026	0.0000	100,000,000.00	98,184,666.66	0.0399	154	MESIROW	98,293,166.67
92512MM22	VERSAILLES CP	12/02/2026	0.0000	100,000,000.00	98,148,888.88	0.0399	154	MESIROW	98,293,166.67
78015DME7	RBC NY CP	12/14/2026	0.0000	100,000,000.00	98,016,388.88	0.0399	166	MESIROW	98,160,166.67
67983UME0	OLD LINE CP	12/14/2026	0.0000	50,000,000.00	49,024,611.11	0.0399	166	MESIROW	49,080,083.33
45685RME4	ING FDL CP	12/14/2026	0.0000	100,000,000.00	98,109,500.00	0.0399	166	MESIROW	98,160,166.67
46590EN46	JPM LLC CP	01/04/2027	0.0000	100,000,000.00	97,727,777.78	0.0402	187	MESIROW	97,911,833.33
78015DNR7	RBC NY CP	01/25/2027	0.0000	100,000,000.00	97,627,416.66	0.0402	208	MESIROW	97,677,333.33
06054PNR3	BOFA CP	01/25/2027	0.0000	100,000,000.00	97,090,000.00	0.0402	208	MESIROW	97,677,333.33
46590ENT1	JPM LLC CP	01/27/2027	0.0000	100,000,000.00	97,542,222.22	0.0404	210	MESIROW	97,643,333.33
46590EPS1	JPM LLC CP	02/26/2027	0.0000	150,000,000.00	145,646,291.67	0.0407	240	MESIROW	145,930,000.00
46590EQ19	JPM LLC CP	03/01/2027	0.0000	100,000,000.00	97,109,000.00	0.0407	243	MESIROW	97,252,750.00

				13,200,000,000.00	12,984,894,069.41				13,094,430,652.78
AIP:		0.00							
Book + AIP:	12,984,894,069.41		COMMER PAPER						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91159HHN3	US BANC CB	07/22/2026	2.3750	30,000,000.00	29,974,434.19	0.99901	0.01048958	JPMORGAN	29,970,180.00	314,687.40
037833BZ2	APPLE CB CL	08/04/2026	2.4500	25,000,000.00	24,948,542.89	0.99854	0.01000417	JPMORGAN	24,963,575.00	250,104.25
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	1.00100	0.01361111	JPMORGAN	25,024,925.00	340,277.75
06048WN63	BOFA CB	09/10/2026	1.1500	9,000,000.00	8,995,362.10	0.99486	0.00354583	JPMORGAN	8,953,767.00	31,912.47
949746SH5	WELLS FGO CB	10/23/2026	3.0000	85,000,000.00	84,756,478.75	0.99584	0.00566667	JPMORGAN	84,646,740.00	481,666.95
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.99295	0.00301389	JPMORGAN	24,823,750.00	75,347.25
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.98481	0.00122667	JPMORGAN	24,620,150.00	30,666.75
14913UAE0	CATERPILR CB	01/08/2027	4.5000	24,000,000.00	23,970,405.98	1.00123	0.02162500	JPMORGAN	24,029,448.00	519,000.00
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,889,152.36	0.99518	0.01511111	JPMORGAN	9,951,820.00	151,111.10
594918BY9	MICROSOFT CB CL	02/06/2027	3.3000	25,000,000.00	24,878,554.22	0.99485	0.01329167	JPMORGAN	24,871,225.00	332,291.75
037833CJ7	APPLE CB CL	02/09/2027	3.3500	25,000,000.00	24,952,988.84	0.99466	0.01321389	JPMORGAN	24,866,575.00	330,347.25
06055JQH5	BOFA CB CL	03/23/2027	3.8500	35,000,000.00	34,991,568.18	0.99728	0.00417083	JPMORGAN	34,904,835.00	145,979.05
91159HHR4	US BANC CB CL	04/27/2027	3.1500	50,000,000.00	49,603,606.56	0.99147	0.00560000	JPMORGAN	49,573,550.00	280,000.00
06055JRJ0	BOFA CB CL	05/20/2027	4.2000	25,000,000.00	25,000,000.00	0.99930	0.00840000	JPMORGAN	24,982,525.00	210,000.00
24422EWK1	DEERE CAP CB	09/15/2027	4.1500	25,000,000.00	25,105,233.98	0.99882	0.01221944	JPMORGAN	24,970,450.00	305,486.00
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00070	0.01222778	JPMORGAN	10,007,000.00	122,277.80
89236TMU6	TOYOTA CB CL	10/22/2027	4.3500	25,000,000.00	25,000,000.00	1.00047	0.00833750	JPMORGAN	25,011,775.00	208,437.50
713448GA0	PEPSICO CB CL	02/07/2028	4.4500	20,000,000.00	19,992,057.88	1.00251	0.01780000	JPMORGAN	20,050,160.00	356,000.00
592179KU8	METLIFE CB	04/13/2028	4.2500	30,000,000.00	29,998,392.33	0.99592	0.00909028	JPMORGAN	29,877,720.00	272,708.40
037833ET3	APPLE CB CL	05/10/2028	4.0000	25,000,000.00	24,867,494.21	0.99629	0.00566667	JPMORGAN	24,907,350.00	141,666.75
023135BY1	AMAZON CB CL	05/12/2028	1.6500	18,000,000.00	17,128,723.55	0.95284	0.00224583	JPMORGAN	17,151,138.00	40,424.94
91159XAA3	US BANC CB CL	06/30/2028	5.1000	25,000,000.00	25,000,000.00	1.00473	0.00014167	JPMORGAN	25,118,275.00	3,541.75
64952WFP3	NYLIFE CB	07/25/2028	4.1500	25,000,000.00	24,990,355.84	0.99261	0.01798333	JPMORGAN	24,815,350.00	449,583.25
91159XAF2	US BANC CB CL	11/01/2028	4.6000	25,000,000.00	25,000,000.00	0.99985	0.00766667	JPMORGAN	24,996,350.00	191,666.75

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
023135CS3	AMAZON CB CL	11/20/2028	3.9000	20,000,000.00	20,065,515.34	0.98927	0.00444167	JPMORGAN	19,785,320.00	88,833.40
64952WFS7	NYLIFE CB	02/02/2029	4.0500	15,000,000.00	15,014,425.94	0.98715	0.01676250	JPMORGAN	14,807,310.00	251,437.50
24422EUU1	DEERE CAP CB	03/07/2029	3.4500	25,000,000.00	24,229,708.00	0.97613	0.01092500	JPMORGAN	24,403,325.00	273,125.00
023135DC7	AMAZON CB CL	03/13/2029	4.0000	25,000,000.00	24,960,876.60	0.99039	0.01200000	JPMORGAN	24,759,750.00	300,000.00
59217GEZ8	METLIFE CB	03/21/2029	3.3000	25,000,000.00	24,396,632.71	0.96603	0.00916667	JPMORGAN	24,150,700.00	229,166.75
91159XCJ2	US BANC CB CL	06/01/2029	4.7500	25,000,000.00	25,000,000.00	1.00339	0.00395833	JPMORGAN	25,084,650.00	98,958.25
89236TMN2	TOYOTA CB CL	08/27/2029	4.2500	25,000,000.00	25,000,000.00	0.98342	0.01463889	JPMORGAN	24,585,375.00	365,972.25
91159XBE4	US BANC CB CL	02/01/2030	5.1500	25,000,000.00	25,000,000.00	1.00428	0.02145833	JPMORGAN	25,106,975.00	536,458.25
17290AHC7	CITIGROUP CB CL	04/02/2030	4.9100	25,000,000.00	25,000,000.00	0.99636	0.01213861	JPMORGAN	24,909,100.00	303,465.25
95001DPM6	WELLS FGO CB CL	04/03/2030	4.6250	25,000,000.00	25,000,000.00	0.98628	0.01156250	JPMORGAN	24,657,000.00	289,062.50
742718GM5	PROCTER CB CL	05/01/2030	4.0500	15,000,000.00	15,098,927.71	0.99179	0.00675000	JPMORGAN	14,876,835.00	101,250.00
48130CX42	JPM CHASE CB CL	07/01/2030	4.5500	25,000,000.00	25,000,000.00	0.98239	0.01883194	JPMORGAN	24,559,850.00	470,798.50
64953BBS6	NYLIFE CB	07/16/2030	4.6900	30,000,000.00	30,000,000.00	1.00094	0.00195417	JPMORGAN	30,028,230.00	58,625.10
89236TNW1	TOYOTA CB CL	10/22/2030	4.0500	25,000,000.00	25,000,000.00	0.97577	0.00776250	JPMORGAN	24,394,275.00	194,062.50
02079KAW7	ALPHABET CB CL	11/15/2030	4.1000	25,000,000.00	25,096,213.49	0.98397	0.00523889	JPMORGAN	24,599,325.00	130,972.25
48130KPH4	JPM CHASE CB CL	01/02/2031	4.3000	25,000,000.00	25,000,000.00	0.97031	0.01982778	JPMORGAN	24,257,650.00	495,694.50
06055JQJ1	BOFA CB CL	02/10/2031	4.3500	25,000,000.00	25,000,000.00	0.98658	0.01703750	JPMORGAN	24,664,550.00	425,937.50
06055JRD3	BOFA CL CB	04/22/2031	5.0000	30,000,000.00	30,000,000.00	0.99920	0.00958333	JPMORGAN	29,976,060.00	287,499.90
95001DQE3	WELLS FGO CB CL	05/01/2031	5.0000	25,000,000.00	25,000,000.00	0.98901	0.00555556	JPMORGAN	24,725,200.00	138,889.00
14913V2D9	CATERPILR CB CL	05/15/2031	4.5000	20,000,000.00	19,951,735.66	0.99514	0.00575000	JPMORGAN	19,902,740.00	115,000.00
48130KJZ1	JPM CHASE CB CL	05/22/2031	5.0000	25,000,000.00	25,000,000.00	0.99075	0.00541667	JPMORGAN	24,768,800.00	135,416.75
AIP:				1,151,000,000.00	1,147,857,387.31				1,142,091,653.00	10,875,810.26
Book + AIP:		443,395.84								
		1,148,300,783.15		CORP BOND						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049679	FFB BANK TD	07/02/2026	3.6200	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049681	WEST COAST COMMUNITY BANK TD	07/03/2026	3.6400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049689	FARMERS & MERCHANTS BANK OF CA	07/08/2026	3.6500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS049691	POPPY BANK TD	07/08/2026	3.7000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049500	COMMERCIAL BANK OF CALIFORNIA	07/08/2026	3.5300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049502	EAST WEST BANK TD	07/08/2026	3.5100	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS049507	NUVISION FEDERAL CREDIT UNION	07/08/2026	3.5400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049501	EAST WEST BANK TD	07/08/2026	3.5100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049688	AXOS BANK TD	07/08/2026	3.6500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049508	OPEN BANK TD	07/08/2026	3.5400	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS049504	HANMI BANK TD	07/08/2026	3.5300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049506	MISSION NATIONAL BANK TD	07/08/2026	3.5300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049509	PCB BANK TD	07/08/2026	3.5300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049696	FIVE STAR BANK TD	07/09/2026	3.6500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049702	WESCOM CENTRAL CREDIT UNION	07/09/2026	3.7000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049700	TRAVIS CREDIT UNION TD	07/09/2026	3.6800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049698	MERIWEST CREDIT UNION TD	07/09/2026	3.7200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049693	COMMERCEWEST BANK TD	07/09/2026	3.6700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049523	SCHOOLSFIRST FEDERAL CREDIT UN	07/09/2026	3.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049521	PROVIDENT CREDIT UNION TD	07/09/2026	3.5300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049699	PREFERRED BANK TD	07/09/2026	3.6500	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049697	FIVE STAR BANK TD	07/09/2026	3.6500	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049695	FINANCIAL PARTNERS CREDIT UNIO	07/09/2026	3.7000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049519	NEW OMNI BANK NA TD	07/09/2026	3.5300	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS049522	PROVIDENT CREDIT UNION TD	07/09/2026	3.5300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049701	TRAVIS CREDIT UNION TD	07/09/2026	3.6800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049527	AMERICAN PLUS BANK NA TD	07/10/2026	3.5000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049528	EVERTRUST BANK TD	07/10/2026	3.5000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049530	PCB BANK TD	07/10/2026	3.5200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049705	POPPY BANK TD	07/10/2026	3.6800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049706	TECHNOLOGY CREDIT UNION TD	07/10/2026	3.6700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049707	WESCOM CENTRAL CREDIT UNION TI	07/10/2026	3.6800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049540	MISSION FEDERAL CREDIT UNION TI	07/15/2026	3.5100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049716	AXOS BANK TD	07/15/2026	3.6300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049541	US METRO BANK TD	07/15/2026	3.5400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049543	BANC OF CALIFORNIA NA TD	07/16/2026	3.5600	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049718	POPPY BANK TD	07/16/2026	3.7000	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS049545	MISSION NATIONAL BANK TD	07/16/2026	3.5400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049723	COMMERCEWEST BANK TD	07/17/2026	3.6700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049550	AMERICAN PLUS BANK NA TD	07/17/2026	3.5200	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS049722	AMERICAN FIRST CREDIT UNION TD	07/17/2026	3.6800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049549	BANK OF SAN FRANCISCO TD	07/17/2026	3.5400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049561	BEACON BUSINESS BANK TD	07/23/2026	3.5700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049560	BANK OF THE SIERRA TD	07/23/2026	3.5600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049729	FINANCIAL PARTNERS CREDIT UNIOI	07/23/2026	3.6800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049563	FRONTWAVE CREDIT UNION TD	07/23/2026	3.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049564	STATE BANK OF INDIA (CALIFORNIA)	07/23/2026	3.5700	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS049570	EAST WEST BANK TD	07/24/2026	3.5500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049569	AMERICAN PLUS BANK NA TD	07/24/2026	3.5500	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS049567	MISSION NATIONAL BANK TD	07/24/2026	3.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049568	OPEN BANK TD	07/24/2026	3.5800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049575	OPEN BANK TD	07/29/2026	3.7000	26,000,000.00	26,000,000.00	1.00000	26,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049574	MISSION VALLEY BANK TD	07/29/2026	3.7000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049576	STATE BANK OF INDIA (CALIFORNIA) TD	07/29/2026	3.7000	19,000,000.00	19,000,000.00	1.00000	19,000,000.00
SYS049736	CENTRAL STATE CREDIT UNION TD	07/29/2026	3.6600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049733	AMERICAN PLUS BANK NA TD	07/29/2026	3.6000	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS049740	GOLDEN 1 CREDIT UNION TD	07/30/2026	3.6500	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS049739	COMMONWEALTH BUSINESS BANK TI	07/30/2026	3.6400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049742	TECHNOLOGY CREDIT UNION TD	07/30/2026	3.6600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049741	PROVIDENT CREDIT UNION TD	07/30/2026	3.6400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049582	PACIFIC ALLIANCE BANK TD	08/05/2026	3.5800	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049744	MERIWEST CREDIT UNION TD	08/05/2026	3.7000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049743	COMMERCEWEST BANK TD	08/05/2026	3.6500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049745	USC CREDIT UNION TD	08/05/2026	3.6700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049587	PROVIDENT CREDIT UNION TD	08/06/2026	3.5800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049583	AMERICAN PLUS BANK NA TD	08/06/2026	3.5600	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049586	PREFERRED BANK TD	08/06/2026	3.5600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049747	COMMERCEWEST BANK TD	08/06/2026	3.6500	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049749	TRAVIS CREDIT UNION TD	08/06/2026	3.6600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049589	HANMI BANK TD	08/07/2026	3.7000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049596	AMERICAN PLUS BANK NA TD	08/12/2026	3.5300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS049754	TRAVIS CREDIT UNION TD	08/12/2026	3.6600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049753	BANK OF HOPE TD	08/12/2026	3.6700	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS049758	TECHNOLOGY CREDIT UNION TD	08/13/2026	3.6800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049601	METROPOLITAN BANK TD	08/13/2026	3.5500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049757	POPPY BANK TD	08/13/2026	3.6900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049600	CTBC BANK CORP (USA) TD	08/13/2026	3.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049599	CATHAY BANK TD	08/13/2026	3.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049603	PROVIDENT CREDIT UNION TD	08/13/2026	3.5400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049605	CTBC BANK CORP (USA) TD	08/14/2026	3.5600	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS049762	CATHAY BANK TD	08/19/2026	3.6400	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049608	FIVE STAR BANK TD	08/19/2026	3.5200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049609	MECHANICS BANK TD	08/20/2026	3.5400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049611	PCB BANK TD	08/26/2026	3.5700	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS049612	AXOS BANK TD	08/26/2026	3.5900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049767	TECHNOLOGY CREDIT UNION TD	08/27/2026	3.6500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049615	TECHNOLOGY CREDIT UNION TD	08/27/2026	3.5900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049613	METROPOLITAN BANK TD	08/27/2026	3.5800	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049624	TRI COUNTIES BANK TD	09/02/2026	3.5800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049776	COMMERCEWEST BANK TD	09/02/2026	3.6600	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS049774	SAFE CREDIT UNION TD	09/02/2026	3.6600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049770	AMERICAN FIRST CREDIT UNION TD	09/02/2026	3.6600	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS049771	GOLDEN 1 CREDIT UNION TD	09/02/2026	3.6700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049625	US METRO BANK TD	09/02/2026	3.5900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049773	PROVIDENT CREDIT UNION TD	09/02/2026	3.6400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049777	AXOS BANK TD	09/03/2026	3.6300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049628	PROVIDENT SAVINGS BANK FSB TD	09/03/2026	3.5800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049627	COMMONWEALTH BUSINESS BANK TI	09/03/2026	3.5700	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS049629	US METRO BANK TD	09/03/2026	3.5800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049630	BANC OF CALIFORNIA NA TD	09/04/2026	3.5900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049635	PROVIDENT CREDIT UNION TD	09/04/2026	3.5800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049631	BANK OF HOPE TD	09/04/2026	3.6000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049784	WESCOM CENTRAL CREDIT UNION TI	09/04/2026	3.6900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049783	TRAVIS CREDIT UNION TD	09/04/2026	3.6700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS049633	COMMONWEALTH BUSINESS BANK TI	09/04/2026	3.5800	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS049781	BENEFICIAL STATE BANK TD	09/04/2026	3.7200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049787	AXOS BANK TD	09/09/2026	3.6400	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049649	STATE BANK OF INDIA (CALIFORNIA)	09/09/2026	3.5900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049789	WESCOM CENTRAL CREDIT UNION TI	09/09/2026	3.7000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049788	CITIZEN BUSINESS BANK TD	09/09/2026	3.6600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049648	PREFERRED BANK TD	09/09/2026	3.5600	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049647	PCB BANK TD	09/09/2026	3.5800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049657	PROVIDENT CREDIT UNION TD	09/10/2026	3.5700	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049652	US METRO BANK TD	09/10/2026	3.5800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049653	CATHAY BANK TD	09/10/2026	3.5700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049655	HANMI BANK TD	09/10/2026	3.5500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049790	GOLDEN 1 CREDIT UNION TD	09/10/2026	3.7000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049656	OPEN BANK TD	09/10/2026	3.5800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049795	PROVIDENT CREDIT UNION TD	09/11/2026	3.6700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049793	ENDEAVOR BANK TD	09/11/2026	3.6900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049662	CTBC BANK CORP (USA) TD	09/11/2026	3.5900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049792	AMERICAN FIRST CREDIT UNION TD	09/11/2026	3.6900	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS049794	NEW OMNI BANK NA TD	09/11/2026	3.7400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049661	BANK OF HOPE TD	09/11/2026	3.6100	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS049660	AMERICAN PLUS BANK NA TD	09/11/2026	3.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049664	ROYAL BUSINESS BANK TD	09/11/2026	3.6000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
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
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
SYS049690	MALAGA BANK FSB TD	10/07/2026	3.6400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
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
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
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
SYS049704	MALAGA BANK FSB TD	10/09/2026	3.6100	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
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
SYS049724	HANMI BANK TD	10/16/2026	3.6500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049731	FIRST PACIFIC BANK TD	10/23/2026	3.6500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
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
SYS049748	HANMI BANK TD	11/05/2026	3.6400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049746	CATHAY BANK TD	11/05/2026	3.6400	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049751	ROYAL BUSINESS BANK TD	11/06/2026	3.6400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049760	US METRO BANK TD	11/13/2026	3.6800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049772	POPPY BANK TD	12/02/2026	3.7300	122,000,000.00	122,000,000.00	1.00000	122,000,000.00
SYS049775	COMMERCEWEST BANK TD	12/02/2026	3.7100	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
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
SYS049779	US METRO BANK TD	12/03/2026	3.7000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
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
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
SYS049791	HANMI BANK TD	12/10/2026	3.7300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049796	TRI COUNTIES BANK TD	12/11/2026	3.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
				5,377,000,000.00	5,377,000,000.00		5,377,000,000.00
AIP:		0.00					
Book + AIP:		5,377,000,000.00	TIME DEPOSIT				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2026

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 06/30/2026

Total # of items:	1007
Par Value:	195,100,997,278.60
Book Value:	193,073,808,629.87
Fair Value:	193,568,322,617.63
Accrual:	913,795,398.33
Total Book Value:	193,073,808,629.87
AIP:	72,813,583.43
Book + AIP:	193,146,622,213.30