

John Chiang

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
September 30, 2017

OFFICE OF THE TREASURER

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



Date: October 17, 2017
To: Pooled Money Investment Board
From: William T. Dowell, Director
Investment Division
Subject: PMIA Quarterly Report

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

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

The required information is contained in the following two sections:

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

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

Compliance with Investment Policy

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended September 30, 2017, 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.

William T. Dowell 10-17-17
William T. Dowell Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2017

(Dollars in thousands)

Portfolio Amount		\$	74,054,768
Effective Yield	1.105%		
Quarter-to-date Yield	1.082%		
Year-to-date Yield	1.082%		
Average Life (in days)	190		
Demand Bank Account Balances		\$	450,590
Total PMIA Resources		<u>\$</u>	<u>74,505,358</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

September 30, 2017

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 14,674,811	19.82%
Bonds	-	0.00%
Notes	20,527,115	27.72%
Strips	-	0.00%
Total Governments	\$ 35,201,926	47.53%
Federal Agency Debentures	\$ 2,761,314	3.73%
Certificates of Deposit	12,950,000	17.49%
Bank Notes	700,000	0.95%
Repurchases	-	0.00%
Federal Agency Discount Notes	9,694,389	13.09%
Time Deposits	5,636,740	7.61%
GNMAs	-	0.00%
Commercial Paper	6,177,895	8.34%
FHLMC / REMICS	36,639	0.05%
Corporate Bonds	-	0.00%
AB 55 Loans	695,865	0.94%
GF Loans	-	0.00%
NOW Accounts	-	0.00%
Other	200,000	0.27%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 74,054,768	100.00%

Section II

**State of California
Pooled Money Investment Account
Market Valuation
9/30/2017**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch.		
1* United States Treasury:				
Bills	\$ 14,674,811,264.34	\$ 14,728,634,539.67	\$ 14,723,448,000.00	NA
Notes	\$ 18,827,121,137.72	\$ 18,825,793,811.24	\$ 18,779,355,000.00	\$ 35,404,702.50
1* Federal Agency:				
SBA	\$ 882,001,016.40	\$ 882,001,016.40	\$ 872,264,699.96	\$ 1,109,845.38
MBS-REMICs	\$ 36,639,144.19	\$ 36,639,144.19	\$ 38,144,662.40	\$ 171,758.71
Debentures	\$ 1,328,997,141.66	\$ 1,328,621,620.83	\$ 1,324,530,000.00	\$ 2,307,558.75
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 250,000,000.00	\$ 250,000,000.00	\$ 249,152,500.00	\$ 732,860.50
Discount Notes	\$ 9,694,389,458.06	\$ 9,721,523,694.20	\$ 9,720,621,000.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
1* Supranational Debentures	\$ 450,315,184.02	\$ 450,217,961.80	\$ 448,745,000.00	\$ 1,053,298.00
1* Supranational Debentures FR	\$ 50,000,000.00	\$ 50,000,000.00	\$ 50,075,500.00	\$ 155,944.44
2* CDs and YCDs FR	\$ 625,000,000.00	\$ 625,000,000.00	\$ 625,000,000.00	\$ 1,539,891.61
2* Bank Notes	\$ 700,000,000.00	\$ 700,000,000.00	\$ 699,891,966.88	\$ 3,317,666.66
2* CDs and YCDs	\$ 12,325,000,000.00	\$ 12,325,000,000.00	\$ 12,323,151,274.56	\$ 32,191,583.30
2* Commercial Paper	\$ 6,177,895,486.11	\$ 6,189,905,611.10	\$ 6,189,559,750.03	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,636,740,000.00	\$ 5,636,740,000.00	\$ 5,636,740,000.00	NA
AB 55 & GF Loans	\$ 695,865,000.00	\$ 695,865,000.00	\$ 695,865,000.00	NA
TOTAL	\$ 72,354,774,832.50	\$ 72,445,942,399.43	\$ 72,376,544,353.83	\$ 77,985,109.85

Fair Value Including Accrued Interest

\$ 72,454,529,463.68

* Governmental Accounting Standards Board (GASB) Statement #72

Repurchase Agreements, Time Deposits, AB 55 & 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 (**0.999042071**). 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 \$19,980,841.43 or \$20,000,000.00 x **0.999042071**.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
912796KR9	U S TREAS BILL	10/12/2017	0.0000	500,000,000.00	496,760,072.22	0.99974	CITIBANK	499,870,000.00
912796LZ0	U S TREAS BILL	10/26/2017	0.0000	400,000,000.00	398,100,611.12	0.99938	CITIBANK	399,752,000.00
912796MA4	U S TREAS BILL	11/02/2017	0.0000	550,000,000.00	547,453,213.89	0.99917	CITIBANK	549,543,500.00
912796KX6	U S TREAS BILL	11/09/2017	0.0000	550,000,000.00	546,170,605.55	0.99899	CITIBANK	549,444,500.00
912796ME6	U S TREAS BILL	11/30/2017	0.0000	100,000,000.00	99,650,444.44	0.99838	CITIBANK	99,838,000.00
912796LB3	U S TREAS BILL	12/07/2017	0.0000	800,000,000.00	793,421,413.90	0.99819	CITIBANK	798,552,000.00
912796RK7	U S TREAS BILL	01/02/2018	0.0000	600,000,000.00	598,000,402.78	0.99737	CITIBANK	598,422,000.00
912796LC1	U S TREAS BILL	01/04/2018	0.0000	700,000,000.00	694,853,127.80	0.99730	CITIBANK	698,110,000.00
912796LJ6	U S TREAS BILL	02/01/2018	0.0000	1,700,000,000.00	1,686,866,311.81	0.99639	CITIBANK	1,693,863,000.00
912796LN7	U S TREAS BILL	03/01/2018	0.0000	2,900,000,000.00	2,878,403,083.06	0.99532	CITIBANK	2,886,428,000.00
912796NX3	U S TREAS BILL	03/22/2018	0.0000	600,000,000.00	596,565,269.42	0.99450	CITIBANK	596,700,000.00
912796LS6	U S TREAS BILL	03/29/2018	0.0000	700,000,000.00	692,931,511.14	0.99417	CITIBANK	695,919,000.00
912796LX5	U S TREAS BILL	04/26/2018	0.0000	1,000,000,000.00	989,612,194.42	0.99325	CITIBANK	993,250,000.00
912796MB2	U S TREAS BILL	05/24/2018	0.0000	700,000,000.00	692,122,715.28	0.99231	CITIBANK	694,617,000.00
912796MF3	U S TREAS BILL	06/21/2018	0.0000	1,100,000,000.00	1,086,886,777.76	0.99134	CITIBANK	1,090,474,000.00
912796MK2	U S TREAS BILL	07/19/2018	0.0000	500,000,000.00	493,995,365.29	0.99009	CITIBANK	495,045,000.00
912796NQ8	U S TREAS BILL	08/16/2018	0.0000	800,000,000.00	790,550,433.34	0.98875	CITIBANK	791,000,000.00
912796NV7	U S TREAS BILL	09/13/2018	0.0000	600,000,000.00	592,467,711.12	0.98770	CITIBANK	592,620,000.00

Book Value:	14,674,811,264.34	14,723,448,000.00
AIP:	0.00	
Book + AIP:	14,674,811,264.34	

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
912828TWO	U S TREAS NOTE	10/31/2017	0.7500	200,000,000.00	200,007,983.56	0.99977	0.00313859	CITIBANK	199,954,000.00	627,718.00
912828N55	U S TREAS NOTE	12/31/2017	1.0000	400,000,000.00	399,976,343.02	0.99963	0.00252717	CITIBANK	399,852,000.00	1,010,868.00
912828UE8	U S TREAS NOTE	12/31/2017	0.7500	200,000,000.00	199,813,901.66	0.99902	0.00189538	CITIBANK	199,804,000.00	379,076.00
912828P20	U S TREAS NOTE	01/31/2018	0.7500	200,000,000.00	200,027,121.44	0.99862	0.00126359	CITIBANK	199,724,000.00	252,718.00
912828H94	U S TREAS NOTE	02/15/2018	1.0000	400,000,000.00	399,963,731.42	0.99933	0.00127717	CITIBANK	399,732,000.00	510,868.00
912828UR9	U S TREAS NOTE	02/28/2018	0.7500	3,800,000,000.00	3,797,388,406.90	0.99813	0.00064227	CITIBANK	3,792,894,000.00	2,440,626.00
912828Q94	U S TREAS NOTE	04/30/2018	0.7500	300,000,000.00	299,755,852.48	0.99711	0.00313859	CITIBANK	299,133,000.00	941,577.00
912828XA3	U S TREAS NOTE	05/15/2018	1.0000	400,000,000.00	400,170,829.62	0.99852	0.00377717	CITIBANK	399,408,000.00	1,510,868.00
912828R93	U S TREAS NOTE	06/30/2018	0.6250	1,100,000,000.00	1,099,254,152.32	0.99512	0.00157948	CITIBANK	1,094,632,000.00	1,737,428.00
912828S68	U S TREAS NOTE	07/31/2018	0.7500	500,000,000.00	499,151,749.01	0.99531	0.00126359	CITIBANK	497,655,000.00	631,795.00
912828K82	U S TREAS NOTE	08/15/2018	1.0000	650,000,000.00	650,766,274.79	0.99695	0.00127717	CITIBANK	648,017,500.00	830,160.50
9128282C3	U S TREAS NOTE	08/31/2018	0.7500	700,000,000.00	699,087,518.10	0.99453	0.00064227	CITIBANK	696,171,000.00	449,589.00
912828T42	U S TREAS NOTE	09/30/2018	0.7500	900,000,000.00	897,641,155.64	0.99395	0.00002060	CITIBANK	894,555,000.00	18,540.00
912828T83	U S TREAS NOTE	10/31/2018	0.7500	800,000,000.00	799,168,692.52	0.99320	0.00313859	CITIBANK	794,560,000.00	2,510,872.00
912828U40	U S TREAS NOTE	11/30/2018	1.0000	600,000,000.00	599,102,864.00	0.99547	0.00336066	CITIBANK	597,282,000.00	2,016,396.00
912828U99	U S TREAS NOTE	12/31/2018	1.2500	500,000,000.00	500,178,572.58	0.99820	0.00315897	CITIBANK	499,100,000.00	1,579,485.00
912828V56	U S TREAS NOTE	01/31/2019	1.1250	650,000,000.00	649,405,843.27	0.99617	0.00189538	CITIBANK	647,510,500.00	1,231,997.00
912828W30	U S TREAS NOTE	02/28/2019	1.1250	1,350,000,000.00	1,347,089,999.31	0.99598	0.00096340	CITIBANK	1,344,573,000.00	1,300,590.00
912828SH4	U S TREAS NOTE	02/28/2019	1.3750	200,000,000.00	200,458,954.04	0.99934	0.00117749	CITIBANK	199,868,000.00	235,498.00
912828ST8	U S TREAS NOTE	04/30/2019	1.2500	400,000,000.00	399,639,047.62	0.99711	0.00523098	CITIBANK	398,844,000.00	2,092,392.00
912828XS4	U S TREAS NOTE	05/31/2019	1.2500	700,000,000.00	698,952,076.02	0.99688	0.00420082	CITIBANK	697,816,000.00	2,940,574.00
912828XV7	U S TREAS NOTE	06/30/2019	1.2500	500,000,000.00	498,921,813.12	0.99648	0.00315897	CITIBANK	498,240,000.00	1,579,485.00
912828TC4	U S TREAS NOTE	06/30/2019	1.0000	600,000,000.00	596,915,407.70	0.99238	0.00252717	CITIBANK	595,428,000.00	1,516,302.00
9128282K5	U S TREAS NOTE	07/31/2019	1.3750	400,000,000.00	400,266,990.38	0.99840	0.00231658	CITIBANK	399,360,000.00	926,632.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
9128282T6	U S TREAS NOTE	08/31/2019	1.2500	600,000,000.00	598,741,738.06	0.99574	0.00107044	CITIBANK	597,444,000.00	642,264.00
912828T59	U S TREAS NOTE	10/15/2019	1.0000	400,000,000.00	399,959,622.62	0.99016	0.00461749	CITIBANK	396,064,000.00	1,846,996.00
912828U32	U S TREAS NOTE	11/15/2019	1.0000	300,000,000.00	298,315,760.96	0.98949	0.00377717	CITIBANK	296,847,000.00	1,133,151.00
912828U73	U S TREAS NOTE	12/15/2019	1.3750	300,000,000.00	298,820,914.62	0.99691	0.00405738	CITIBANK	299,073,000.00	1,217,214.00
912828V31	U S TREAS NOTE	01/15/2020	1.3750	300,000,000.00	299,321,905.58	0.99660	0.00291440	CITIBANK	298,980,000.00	874,320.00
912828W22	U S TREAS NOTE	02/15/2020	1.3750	100,000,000.00	99,560,407.62	0.99598	0.00175611	CITIBANK	99,598,000.00	175,611.00
9128282V1	U S TREAS NOTE	09/15/2020	1.3750	400,000,000.00	397,968,181.26	0.99309	0.00060773	CITIBANK	397,236,000.00	243,092.00
Book Value:					18,825,793,811.24				18,779,355,000.00	35,404,702.50
AIP:					1,327,326.48					
Book + AIP:					18,827,121,137.72					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164CNK3	SBA POOL #502194	03/25/2018	2.2500	14,144.89	14,144.89	0.99896	CITIBANK	14,130.18	26.52
83164KPA5	SBA POOL #508517 FR	05/25/2018	1.7500	155,102.99	155,102.99	0.99694	CITIBANK	154,628.37	226.19
83164KWM1	SBA POOL #508752 FR	10/25/2019	2.0000	356,018.71	356,018.71	0.99942	CITIBANK	355,812.22	593.36
83164DS83	SBA POOL #503243	02/25/2021	1.8750	216,365.38	216,365.38	1.00313	CITIBANK	217,042.60	338.07
83164DX79	SBA POOL #503402	07/25/2021	1.8750	3,518.68	3,518.68	0.99532	CITIBANK	3,502.21	5.50
83164DY60	SBA POOL #503433	08/25/2021	1.8750	186,804.66	186,804.66	0.99688	CITIBANK	186,221.83	291.88
83164DZ77	SBA POOL #503466	10/25/2021	1.8750	115,238.54	115,238.54	0.99532	CITIBANK	114,699.22	180.06
83164D5T2	SBA POOL #503558	12/25/2021	1.8750	262,857.94	262,857.94	0.99531	CITIBANK	261,625.14	410.72
83164D3V9	SBA POOL #503512	01/25/2022	1.8750	315,366.23	315,366.23	0.99832	CITIBANK	314,836.41	492.76
83164D6G9	SBA POOL #503571	01/25/2022	1.8750	70,832.52	70,832.52	0.99688	CITIBANK	70,611.52	110.68
83164D6Z7	SBA POOL #503588	01/25/2022	1.8750	218,036.32	218,036.32	0.99688	CITIBANK	217,356.05	340.68
83164EBL0	SBA POOL #503643	02/25/2022	1.8750	255,563.57	255,563.57	0.99688	CITIBANK	254,766.21	399.32
83164EBF3	SBA POOL #503638	02/25/2022	1.8750	36,564.20	36,564.20	0.99830	CITIBANK	36,502.04	57.13
83164EDV6	SBA POOL #503716	05/25/2022	1.8750	212,616.51	212,616.51	0.99846	CITIBANK	212,289.08	332.21
83164EF36	SBA POOL #503786	05/25/2022	1.8750	122,632.85	122,632.85	0.99846	CITIBANK	122,444.00	191.61
83164EE29	SBA POOL #503753	05/25/2022	1.8750	80,356.66	80,356.66	0.99792	CITIBANK	80,189.52	125.56
83164EN94	SBA POOL #504016	01/25/2023	1.7500	327,669.07	327,669.07	0.99510	CITIBANK	326,063.49	477.85
83164ESW8	SBA POOL #504133	05/25/2023	1.6250	360,325.52	360,325.52	0.99384	CITIBANK	358,105.91	487.94
83164ETV9	SBA POOL #504164	06/25/2023	1.6250	452,908.09	452,908.09	0.99336	CITIBANK	449,900.78	613.31
83164EVS3	SBA POOL #504225	08/25/2023	1.6250	236,536.58	236,536.58	0.99126	CITIBANK	234,469.25	320.31
83164EUN5	SBA POOL #504189	08/25/2023	1.6250	278,407.57	278,407.57	0.99327	CITIBANK	276,533.89	377.01
83164EWC7	SBA POOL #504243	09/25/2023	1.6250	369,277.31	369,277.31	0.99313	CITIBANK	366,740.37	500.06
83164EWH6	SBA POOL #504248	09/25/2023	1.6250	337,583.43	337,583.43	0.99317	CITIBANK	335,277.74	457.14
83164EXA0	SBA POOL #504273	10/25/2023	1.6250	291,799.98	291,799.98	0.99126	CITIBANK	289,249.65	395.15

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164E2N6	SBA POOL #504381	01/25/2024	1.6250	15,956.16	15,956.16	0.99094	CITIBANK	15,811.60	21.61
83164EZ67	SBA POOL #504365	01/25/2024	1.6250	643,805.14	643,805.14	0.99120	CITIBANK	638,139.65	871.82
83164E4E4	SBA POOL #504421	08/25/2024	1.6250	333,735.62	333,735.62	0.99033	CITIBANK	330,508.40	451.93
83164FKZ6	SBA POOL #504812	01/25/2025	1.7500	870,722.07	870,722.07	0.99643	CITIBANK	867,613.59	1,269.80
83164FLW2	SBA POOL #504841	02/25/2025	1.8750	150,638.33	150,638.33	0.99563	CITIBANK	149,980.04	235.37
83164FMU5	SBA POOL #504871	03/25/2025	1.8750	908,792.94	908,792.94	1.00084	CITIBANK	909,556.33	1,419.99
83164FQG2	SBA POOL #504955	04/25/2025	1.8750	220,417.60	220,417.60	0.99861	CITIBANK	220,111.22	344.40
83164FNG5	SBA POOL #504891	04/25/2025	1.8750	472,456.06	472,456.06	1.00012	CITIBANK	472,512.75	738.21
83164FT87	SBA POOL #505075	08/25/2025	1.8750	399,304.04	399,304.04	0.99750	CITIBANK	398,305.78	623.91
83164FXW9	SBA POOL #505193	12/25/2025	1.8750	235,433.71	235,433.71	1.00080	CITIBANK	235,622.06	367.87
83164F5H3	SBA POOL #505348	02/25/2026	1.8750	146,259.40	146,259.40	0.99791	CITIBANK	145,953.72	228.53
83164GS94	SBA POOL #505944	05/25/2027	1.5500	91,435.01	91,435.01	0.98720	CITIBANK	90,264.64	118.10
83164GQ21	SBA POOL #505873	05/25/2027	1.5500	92,260.33	92,260.33	0.99023	CITIBANK	91,358.95	119.17
83164GTL6	SBA POOL #505955	07/25/2027	1.5500	525,480.81	525,480.81	0.98969	CITIBANK	520,063.10	678.75
83164GU34	SBA POOL #506002	08/25/2027	1.5500	1,259,326.23	1,259,326.23	0.98969	CITIBANK	1,246,342.58	1,626.63
83164GVQ2	SBA POOL #506023	08/25/2027	1.5500	378,316.03	378,316.03	0.98748	CITIBANK	373,579.51	488.66
83164GV25	SBA POOL #506033	09/25/2027	1.5500	27,223.15	27,223.15	0.98688	CITIBANK	26,865.98	35.16
83164GZ96	SBA POOL #506168	11/25/2027	1.5500	628,857.70	628,857.70	0.98688	CITIBANK	620,607.09	812.27
83164GYW6	SBA POOL #506125	11/25/2027	1.5500	510,045.79	510,045.79	0.98688	CITIBANK	503,353.99	658.81
83164GXL1	SBA POOL #506083	11/25/2027	1.5500	769,011.54	769,011.54	0.99063	CITIBANK	761,805.90	993.31
83164G3E0	SBA POOL #506197	12/25/2027	1.5500	527,231.53	527,231.53	0.98751	CITIBANK	520,646.41	681.01
83164G4W9	SBA POOL #506237	01/25/2028	1.5500	646,151.35	646,151.35	0.99032	CITIBANK	639,896.60	834.61
83164HBL3	SBA POOL #506343	02/25/2028	1.5500	706,745.26	706,745.26	0.99053	CITIBANK	700,052.38	912.88
83164G6Y3	SBA POOL #506287	02/25/2028	1.5500	25,453.09	25,453.09	0.98750	CITIBANK	25,134.93	32.88

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164HBY5	SBA POOL #506355	05/25/2028	1.5500	884,999.73	884,999.73	0.99095	CITIBANK	876,990.48	1,143.12
83164HC65	SBA POOL #506393	06/25/2028	1.5500	203,799.54	203,799.54	0.98720	CITIBANK	201,190.91	263.24
83164HFC9	SBA POOL #506463	07/25/2028	1.5500	456,451.69	456,451.69	0.99001	CITIBANK	451,891.74	589.58
83164HGN4	SBA POOL #506505	09/25/2028	1.5500	8,355.64	8,355.64	0.98712	CITIBANK	8,248.02	10.79
83164HGT1	SBA POOL #506510	10/25/2028	1.5500	133,378.28	133,378.28	0.98692	CITIBANK	131,633.69	172.28
83164HJY7	SBA POOL #506579	11/25/2028	1.5500	497,595.24	497,595.24	0.98688	CITIBANK	491,066.79	642.73
83164HMP2	SBA POOL #506666	12/25/2028	1.5500	986,710.85	986,710.85	0.99120	CITIBANK	978,027.79	1,274.50
83164HL57	SBA POOL #506648	12/25/2028	1.5500	93,812.77	93,812.77	0.98683	CITIBANK	92,577.26	121.17
83164HRP7	SBA POOL #506794	02/25/2029	1.5500	214,521.01	214,521.01	0.98683	CITIBANK	211,695.77	277.09
83164HQB9	SBA POOL #506750	02/25/2029	1.5500	1,861,530.07	1,861,530.07	0.99120	CITIBANK	1,845,148.61	2,404.48
83164HT26	SBA POOL #506869	04/25/2029	1.5500	802,977.29	802,977.29	0.98969	CITIBANK	794,698.59	1,037.18
83164HW48	SBA POOL #506967	08/25/2029	1.5500	1,398,361.29	1,398,361.29	0.99063	CITIBANK	1,385,258.64	1,806.22
83164HY38	SBA POOL #507030	09/25/2029	1.5500	4,969,635.10	4,969,635.10	0.99092	CITIBANK	4,924,510.81	6,419.11
83164HWH9	SBA POOL #506948	09/25/2029	1.5500	967,155.40	967,155.40	0.98994	CITIBANK	957,425.82	1,249.24
83164HYT1	SBA POOL #507022	10/25/2029	1.5500	2,739,957.58	2,739,957.58	0.98657	CITIBANK	2,703,159.95	3,539.11
83164H3K4	SBA POOL #507102	10/25/2029	1.5500	4,756,837.61	4,756,837.61	0.99034	CITIBANK	4,710,886.56	6,144.25
83164H4C1	SBA POOL #507119	01/25/2030	1.5500	5,287,088.06	5,287,088.06	0.98938	CITIBANK	5,230,939.18	6,829.16
83164H5J5	SBA POOL #507149	01/25/2030	1.5500	3,631,853.22	3,631,853.22	0.99091	CITIBANK	3,598,839.67	4,691.14
83164H5X4	SBA POOL #507162	02/25/2030	1.5500	2,210,923.13	2,210,923.13	0.98626	CITIBANK	2,180,545.05	2,855.78
83164JAG1	SBA POOL #507207	03/25/2030	1.5500	2,287,455.71	2,287,455.71	0.98626	CITIBANK	2,256,026.07	2,954.63
83164JAQ9	SBA POOL #507215	03/25/2030	1.5500	3,260,880.89	3,260,880.89	0.98626	CITIBANK	3,216,076.39	4,211.97
83164JA89	SBA POOL #507231	05/25/2030	1.5500	2,342,942.48	2,342,942.48	0.98971	CITIBANK	2,318,833.60	3,026.30
83164JB47	SBA POOL #507259	05/25/2030	1.5500	5,682,116.92	5,682,116.92	0.99186	CITIBANK	5,635,864.49	7,339.40
83164JCQ7	SBA POOL #507279	05/25/2030	1.5500	2,044,426.21	2,044,426.21	0.98662	CITIBANK	2,017,071.79	2,640.72

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164JC61	SBA POOL #507293	06/25/2030	1.5500	2,113,150.90	2,113,150.90	0.98903	CITIBANK	2,089,969.63	2,729.49
83164JEE2	SBA POOL #507333	06/25/2030	1.5500	3,437,713.18	3,437,713.18	0.98662	CITIBANK	3,391,716.58	4,440.38
83164JES1	SBA POOL #507345	07/25/2030	1.5500	3,247,572.09	3,247,572.09	0.98938	CITIBANK	3,213,082.87	4,194.78
83164JGN0	SBA POOL #507405	08/25/2030	1.5500	2,650,538.66	2,650,538.66	0.98907	CITIBANK	2,621,568.27	3,423.61
83164JG67	SBA POOL #507421	09/25/2030	1.5500	1,308,598.46	1,308,598.46	0.98606	CITIBANK	1,290,356.60	1,690.27
83164JH82	SBA POOL #507455	09/25/2030	1.5500	3,020,608.44	3,020,608.44	0.98907	CITIBANK	2,987,593.19	3,901.62
83164JKL9	SBA POOL #507499	10/25/2030	1.5500	2,235,897.64	2,235,897.64	0.98508	CITIBANK	2,202,538.05	2,888.03
83164JNE2	SBA POOL #507589	01/25/2031	1.5500	5,061,701.51	5,061,701.51	0.98938	CITIBANK	5,007,946.24	6,538.03
83164JMW3	SBA POOL #507573	01/25/2031	1.5500	4,648,532.83	4,648,532.83	0.98813	CITIBANK	4,593,354.75	6,004.35
83164JKU9	SBA POOL #507507	02/25/2031	1.5500	3,380,112.21	3,380,112.21	0.98836	CITIBANK	3,340,767.70	4,365.98
83164JPF7	SBA POOL #507622	02/25/2031	1.5750	2,321,106.32	2,321,106.32	0.98595	CITIBANK	2,288,494.78	3,046.45
83164JQS8	SBA POOL #507665	03/25/2031	1.5750	4,744,482.86	4,744,482.86	0.98911	CITIBANK	4,692,815.44	6,227.13
83164JPW0	SBA POOL #507637	03/25/2031	1.5750	3,716,677.60	3,716,677.60	0.98907	CITIBANK	3,676,054.31	4,878.14
83164JML7	SBA POOL #507563	04/25/2031	1.5500	6,260,608.90	6,260,608.90	0.99063	CITIBANK	6,201,946.99	8,086.62
83164JQV1	SBA POOL #507668	04/25/2031	1.5750	2,296,903.90	2,296,903.90	0.98601	CITIBANK	2,264,770.21	3,014.69
83164JRW8	SBA POOL #507701	05/25/2031	1.5750	2,238,004.21	2,238,004.21	0.98602	CITIBANK	2,206,716.91	2,937.38
83164JSC1	SBA POOL #507715	05/25/2031	1.5750	1,692,998.12	1,692,998.12	0.98921	CITIBANK	1,674,730.67	2,222.06
83164JSZ0	SBA POOL #507736	06/25/2031	1.5750	1,542,504.07	1,542,504.07	0.98911	CITIBANK	1,525,706.20	2,024.54
83164J TZ9	SBA POOL #507768	07/25/2031	1.5750	1,349,199.07	1,349,199.07	0.98572	CITIBANK	1,329,932.51	1,770.82
83164JWU6	SBA POOL #507859	09/25/2031	1.5750	5,372,735.95	5,372,735.95	0.99000	CITIBANK	5,319,008.59	7,051.72
83164JWB8	SBA POOL #507842	09/25/2031	1.5750	2,581,012.23	2,581,012.23	0.98563	CITIBANK	2,543,923.08	3,387.58
83164JXB7	SBA POOL #507874	10/25/2031	1.5750	1,497,107.04	1,497,107.04	0.98910	CITIBANK	1,480,788.57	1,964.95
83164J2A3	SBA POOL #507969	01/25/2032	1.5750	10,939,204.90	10,939,204.90	0.99157	CITIBANK	10,846,987.40	14,357.71
83164JZ25	SBA POOL #507961	01/25/2032	1.5750	3,971,225.70	3,971,225.70	0.99006	CITIBANK	3,931,751.72	5,212.23

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164J3Y0	SBA POOL #508015	02/25/2032	1.5750	3,490,341.86	3,490,341.86	0.99005	CITIBANK	3,455,612.96	4,581.07
83164J5L6	SBA POOL #508051	04/25/2032	1.5750	2,902,077.71	2,902,077.71	0.98855	CITIBANK	2,868,848.92	3,808.98
83164J5J1	SBA POOL #508049	04/25/2032	1.5750	1,305,372.87	1,305,372.87	0.98532	CITIBANK	1,286,210.00	1,713.30
83164J7G5	SBA POOL #508095	05/25/2032	1.5750	4,820,670.12	4,820,670.12	0.98884	CITIBANK	4,766,871.44	6,327.13
83164KAK9	SBA POOL #508110	07/25/2032	1.5750	2,639,487.10	2,639,487.10	0.98884	CITIBANK	2,610,030.42	3,464.33
83164KBJ1	SBA POOL #508141	08/25/2032	1.5750	3,083,630.19	3,083,630.19	0.98976	CITIBANK	3,052,053.82	4,047.26
83164KD42	SBA POOL #508223	09/25/2032	1.5750	4,733,433.86	4,733,433.86	0.99094	CITIBANK	4,690,548.95	6,212.63
83164KERO	SBA POOL #508244	11/25/2032	1.6000	2,761,040.78	2,761,040.78	0.98977	CITIBANK	2,732,795.33	3,681.39
83164KFN8	SBA POOL #508273	12/25/2032	1.6000	2,517,871.56	2,517,871.56	0.98637	CITIBANK	2,483,552.97	3,357.16
83164KGM9	SBA POOL #508304	03/25/2033	1.6000	2,856,712.85	2,856,712.85	0.98969	CITIBANK	2,827,260.14	3,808.95
83164KH89	SBA POOL #508355	03/25/2033	1.6000	3,395,111.20	3,395,111.20	0.99101	CITIBANK	3,364,589.15	4,526.81
83164KJW4	SBA POOL #508377	04/25/2033	1.6250	6,165,032.46	6,165,032.46	0.99188	CITIBANK	6,114,972.40	8,348.48
83164KNM1	SBA POOL #508496 FR	07/25/2033	1.6250	7,228,182.46	7,228,182.46	0.99281	CITIBANK	7,176,211.83	9,788.16
83164KPV9	SBA POOL #508536 FR	09/25/2033	1.6750	6,886,178.51	6,886,178.51	0.99563	CITIBANK	6,856,085.91	9,611.96
83164KS38	SBA POOL #508638 FR	01/25/2034	2.3750	5,298,522.76	5,298,522.76	1.01437	CITIBANK	5,374,662.53	10,486.66
83164KUG6	SBA POOL #508683 FR	06/25/2034	2.2500	3,899,342.46	3,899,342.46	1.00771	CITIBANK	3,929,406.39	7,311.27
83164KVK6	SBA POOL #508718	08/25/2034	2.0000	6,359,173.73	6,359,173.73	1.00894	CITIBANK	6,416,024.74	10,598.62
83164KWN9	SBA POOL #508753 FR	11/25/2034	1.8750	4,297,351.72	4,297,351.72	1.00248	CITIBANK	4,308,009.15	6,714.61
83164KZF3	SBA POOL #508842 FR	02/25/2035	1.7500	6,142,162.53	6,142,162.53	0.99812	CITIBANK	6,130,615.26	8,957.32
83164KX81	SBA POOL #508803 FR	02/25/2035	1.8500	6,445,650.45	6,445,650.45	1.00441	CITIBANK	6,474,075.77	9,937.04
83164K6Q1	SBA POOL #508979 FR	01/25/2036	1.5250	10,499,159.44	10,499,159.44	0.98951	CITIBANK	10,389,023.26	13,342.68
83164LAG6	SBA POOL #509007 FR	03/25/2036	1.5250	5,539,687.78	5,539,687.78	0.98932	CITIBANK	5,480,523.91	7,040.02
83164LCE9	SBA POOL #509069 FR	05/25/2036	1.5250	7,006,787.51	7,006,787.51	0.98898	CITIBANK	6,929,572.71	8,904.46
83164LEA5	SBA POOL #509129 FR	08/25/2036	1.5000	6,990,407.08	6,990,407.08	0.98693	CITIBANK	6,899,042.46	8,738.01

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164LFJ5	SBA POOL #509169 FR	01/25/2037	1.5000	5,996,289.57	5,996,289.57	0.98645	CITIBANK	5,915,039.85	7,495.36
83164LJC6	SBA POOL #509259 FR	01/25/2037	1.5000	7,300,471.10	7,300,471.10	0.98501	CITIBANK	7,191,037.04	9,125.59
83164LGK1	SBA POOL #509202 FR	02/25/2037	1.5250	6,062,202.65	6,062,202.65	0.98782	CITIBANK	5,988,365.02	7,704.05
83164LLQ2	SBA POOL #509335 FR	10/25/2037	1.2500	9,832,058.83	9,832,058.83	0.97501	CITIBANK	9,586,355.68	10,241.73
83164LM81	SBA POOL #509383 FR	06/25/2038	1.2750	15,604,653.63	15,604,653.63	0.97779	CITIBANK	15,258,074.27	16,579.94
83164LNV9	SBA POOL #509404 FR	08/25/2038	1.3500	27,099,256.82	27,099,256.82	0.98216	CITIBANK	26,615,806.08	30,486.66
83164LPT2	SBA POOL #509434 FR	11/25/2038	1.4000	11,520,203.99	11,520,203.99	0.98431	CITIBANK	11,339,451.99	13,440.24
83164LRF0	SBA POOL #509486	04/25/2039	1.4000	17,120,234.55	17,120,234.55	0.98434	CITIBANK	16,852,131.68	19,973.61
83164LSF9	SBA POOL #509518	06/25/2039	1.4000	14,612,723.97	14,612,723.97	0.98437	CITIBANK	14,384,327.09	17,048.18
83164LVF5	SBA POOL #509614	01/25/2040	1.4000	34,773,629.40	34,773,629.40	0.98431	CITIBANK	34,228,031.15	40,569.23
83164LXC0	SBA POOL #509675	05/25/2040	1.4000	14,983,408.08	14,983,408.08	0.98376	CITIBANK	14,740,077.53	17,480.64
83164LX22	SBA POOL #509697 FR	09/25/2040	1.4000	26,937,879.42	26,937,879.42	0.98360	CITIBANK	26,496,098.20	31,427.53
83164LY96	SBA POOL #509736 FR	10/25/2040	1.4500	30,032,505.17	30,032,505.17	0.98641	CITIBANK	29,624,363.42	36,289.28
83164LZW4	SBA POOL #509757	12/25/2040	1.4500	16,898,723.76	16,898,723.76	0.98610	CITIBANK	16,663,831.50	20,419.29
83164L2Z3	SBA POOL #509792	02/25/2041	1.5000	11,522,548.42	11,522,548.42	0.98876	CITIBANK	11,393,034.98	14,403.19
83164L3S8	SBA POOL #509809	03/25/2041	1.5000	13,637,857.94	13,637,857.94	0.98875	CITIBANK	13,484,432.04	17,047.32
83164L4J7	SBA POOL #509825	04/25/2041	1.5000	31,987,402.41	31,987,402.41	0.98905	CITIBANK	31,637,140.35	39,984.25
83164L4M0	SBA POOL #509828	04/25/2041	1.5000	12,367,095.25	12,367,095.25	0.98875	CITIBANK	12,227,965.43	15,458.87
83164L5Q0	SBA POOL #509855 FR	07/25/2041	1.5000	26,077,781.42	26,077,781.42	0.98938	CITIBANK	25,800,835.38	32,597.23
83164L7H8	SBA POOL #509896 FR	10/25/2041	1.5000	50,821,712.82	50,821,712.82	0.99008	CITIBANK	50,317,561.43	63,527.14
83164L5K3	SBA POOL #509850	11/25/2041	1.5000	27,225,750.09	27,225,750.09	0.98938	CITIBANK	26,936,612.62	34,032.19
83164MA82	SBA POOL #509931	12/25/2041	1.5000	16,233,598.18	16,233,598.18	0.98907	CITIBANK	16,056,164.95	20,292.00
83164MBL2	SBA POOL #509943	01/25/2042	1.5000	19,455,607.33	19,455,607.33	0.98969	CITIBANK	19,255,020.02	24,319.51
83164MBK4	SBA POOL #509942	01/25/2042	1.5000	28,423,945.17	28,423,945.17	0.99000	CITIBANK	28,139,705.72	35,529.93

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164MCB3	SBA POOL #509966	03/25/2042	1.5000	22,764,665.72	22,764,665.72	0.98969	CITIBANK	22,529,962.02	28,455.83
83164MCD9	SBA POOL #509968	03/25/2042	1.5000	26,876,253.34	26,876,253.34	0.99256	CITIBANK	26,676,294.02	33,595.32
83164MCX5	SBA POOL #509986	04/25/2042	1.5000	21,665,782.39	21,665,782.39	0.99199	CITIBANK	21,492,239.47	27,082.23
83164MC64	SBA POOL #509993	05/25/2042	1.5000	23,250,570.22	23,250,570.22	0.99313	CITIBANK	23,090,838.80	29,063.21
83164MBC2	SBA POOL #509935	07/25/2042	1.5000	20,242,952.45	20,242,952.45	0.98939	CITIBANK	20,028,174.72	25,303.69
83164MD30	SBA POOL #510022	07/25/2042	1.5000	28,196,313.73	28,196,313.73	0.99307	CITIBANK	28,000,913.28	35,245.39
Book Value:				882,001,016.40				872,264,699.96	1,109,845.38
AIP:				0.00					
Book + AIP:				882,001,016.40					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

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	5.2603	333,159,000.00	17,938,076.81	17,938,076.81	1.03794	5.23490000	CITIBANK	18,618,618.74	78,253.37
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	8,025,146.22	8,025,146.22	1.03446	6.00000000	CITIBANK	8,301,659.86	40,125.73
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	10,675,921.16	10,675,921.16	1.05137	6.00000000	CITIBANK	11,224,383.80	53,379.61
Book Value:				36,639,144.19						38,144,662.40	171,758.71
AIP:				0.00							
Book + AIP:				36,639,144.19							

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest	
3135G0J61	FNMA DEB	03/28/2018	0.8750	80,000,000.00	79,910,263.32	0.99851	0.00007292	CITIBANK	79,880,800.00	5,833.60	
3135G0WJ8	FNMA DEB	05/21/2018	0.8750	150,000,000.00	149,727,592.65	0.99744	0.00315972	CITIBANK	149,616,000.00	473,958.00	
3135G0P49	FNMA DEB	08/28/2019	1.0000	35,000,000.00	34,722,032.49	0.99020	0.00091667	CITIBANK	34,657,000.00	32,083.45	
Book Value:				264,359,888.46							
AIP:				44,965.28							
Book + AIP:				264,404,853.74							
								264,153,800.00		511,875.05	

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3130A6LZ8	FHLB DEB	10/26/2017	0.6250	50,000,000.00	49,996,749.67	0.99973	0.00269097	CITIBANK	49,986,500.00	134,548.50
3130A6SA6	FHLB DEB	11/17/2017	0.9400	50,000,000.00	50,000,825.24	0.99983	0.00349889	CITIBANK	49,991,500.00	174,944.50
313378A43	FHLB DEB	03/09/2018	1.3750	50,000,000.00	50,037,246.06	1.00087	0.00084028	CITIBANK	50,043,500.00	42,014.00
313379DT3	FHLB DEB	06/08/2018	1.2500	50,000,000.00	50,033,086.49	0.99975	0.00392361	CITIBANK	49,987,500.00	196,180.50
3130A8BD4	FHLB DEB	06/29/2018	0.8750	25,000,000.00	24,937,151.81	0.99721	0.00223611	CITIBANK	24,930,250.00	55,902.75
3130ABXW1	FHLB DEB	07/27/2018	1.2500	50,000,000.00	49,995,892.86	0.99938	0.00218750	CITIBANK	49,969,000.00	109,375.00
3130A9AE1	FHLB DEB	10/01/2018	0.8750	275,000,000.00	274,531,937.48	0.99561	0.00000000	CITIBANK	273,792,750.00	0.00
3130AAE46	FHLB DEB	01/16/2019	1.2500	50,000,000.00	50,007,703.00	0.99756	0.00260417	CITIBANK	49,878,000.00	130,208.50
3130ABHJ8	FHLB DEB	07/01/2019	1.3400	50,000,000.00	50,000,000.00	0.99756	0.00335000	CITIBANK	49,878,000.00	167,500.00
3130A9EP2	FHLB DEB	09/26/2019	1.0000	150,000,000.00	149,921,848.50	0.98961	0.00013889	CITIBANK	148,441,500.00	20,833.50
3130AA3R7	FHLB DEB	11/15/2019	1.3750	50,000,000.00	50,010,387.70	0.99653	0.00519444	CITIBANK	49,826,500.00	259,722.00
3130ACE26	FHLB DEB	09/28/2020	1.3750	65,000,000.00	64,795,650.14	0.99043	0.00011458	CITIBANK	64,377,950.00	7,447.70
Book Value:					914,268,478.95				911,102,950.00	1,298,676.95
AIP:					330,555.55					
Book + AIP:					914,599,034.50					

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest	
3133EGYN9	FFCB DEB	10/17/2018	0.9400	50,000,000.00	50,000,000.00	0.99588	0.00428222	CITIBANK	49,794,000.00	214,111.00	
3133EG6Z3	FFCB DEB	02/13/2019	1.2000	25,000,000.00	24,993,253.42	0.99577	0.00160000	CITIBANK	24,894,250.00	40,000.00	
3133EHUL5	FFCB DEB	08/10/2020	1.5500	25,000,000.00	25,000,000.00	0.99464	0.00219583	CITIBANK	24,866,000.00	54,895.75	
Book Value:				99,993,253.42							
AIP:				0.00							
Book + AIP:				99,993,253.42							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
4581X0CLO	IADB DEB	01/16/2018	1.2500	50,000,000.00	50,025,146.83	1.00009	0.00600694	CITIBANK	50,004,500.00	300,347.00
4581X0BR8	IADB DEB	08/24/2018	1.7500	100,000,000.00	100,371,677.32	1.00288	0.00179861	CITIBANK	100,288,000.00	179,861.00
45905UWE0	IBRD DEB	10/01/2018	1.0050	200,000,000.00	200,000,000.00	0.99559	0.00000000	CITIBANK	199,118,000.00	0.00
458182DX7	IADB DEB	05/13/2019	1.0000	50,000,000.00	49,921,536.41	0.98955	0.00383333	CITIBANK	49,477,500.00	191,666.50
4581X0CX4	IADB DEB	05/12/2020	1.6250	50,000,000.00	49,899,601.24	0.99714	0.00762847	CITIBANK	49,857,000.00	381,423.50
Book Value:				450,217,961.80				448,745,000.00		1,053,298.00
AIP:				97,222.22						
Book + AIP:				450,315,184.02						

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3134GBMS8	FHLMC DEB-CL	06/28/2019	1.3750	50,000,000.00	50,000,000.00	0.99691	0.00351389	CITIBANK	49,845,500.00	175,694.50
3134GBUU4	FHLMC DEB-CL	07/01/2020	1.6500	100,000,000.00	100,000,000.00	0.99754	0.00485833	CITIBANK	99,754,000.00	485,833.00
3134GBH70	FHLMC DEB-CL	10/01/2020	1.6050	100,000,000.00	100,000,000.00	0.99553	0.00071333	CITIBANK	99,553,000.00	71,333.00
Book Value:				250,000,000.00						249,152,500.00
AIP:				0.00						732,860.50
Book + AIP:				250,000,000.00						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
313385ML7	FHLB DN	10/02/2017	0.0000	200,000,000.00	199,119,055.56	1.00000	CITIBANK	200,000,000.00
313385NA0	FHLB DN	10/16/2017	0.0000	250,000,000.00	249,775,000.00	0.99962	CITIBANK	249,905,000.00
313385NC6	FHLB DN	10/18/2017	0.0000	100,000,000.00	99,537,444.44	0.99956	CITIBANK	99,956,000.00
313385NM4	FHLB DN	10/27/2017	0.0000	500,000,000.00	498,140,222.22	0.99931	CITIBANK	499,655,000.00
313385NS1	FHLB DN	11/01/2017	0.0000	300,000,000.00	299,120,527.76	0.99917	CITIBANK	299,751,000.00
313385PY6	FHLB DN	12/01/2017	0.0000	300,000,000.00	298,805,416.68	0.99827	CITIBANK	299,481,000.00
313385QV1	FHLB DN	12/22/2017	0.0000	100,000,000.00	99,728,444.44	0.99766	CITIBANK	99,766,000.00
313385RG3	FHLB DN	01/02/2018	0.0000	400,000,000.00	398,161,500.00	0.99724	CITIBANK	398,896,000.00
313385TR7	FHLB DN	02/28/2018	0.0000	100,000,000.00	99,404,166.66	0.99541	CITIBANK	99,541,000.00
Book Value:					2,241,791,777.76			2,246,951,000.00
AIP:					0.00			
Book + AIP:					2,241,791,777.76			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
313397ML2	FHLMC DN	10/02/2017	0.0000	600,000,000.00	597,148,430.56	1.00000	CITIBANK	600,000,000.00
313397NM9	FHLMC DN	10/27/2017	0.0000	200,000,000.00	199,053,138.90	0.99931	CITIBANK	199,862,000.00
313397NS6	FHLMC DN	11/01/2017	0.0000	300,000,000.00	298,282,805.54	0.99917	CITIBANK	299,751,000.00
313397NT4	FHLMC DN	11/02/2017	0.0000	100,000,000.00	99,529,777.78	0.99914	CITIBANK	99,914,000.00
313397PV7	FHLMC DN	11/28/2017	0.0000	300,000,000.00	298,455,208.34	0.99842	CITIBANK	299,526,000.00
313397PY1	FHLMC DN	12/01/2017	0.0000	300,000,000.00	297,989,250.02	0.99827	CITIBANK	299,481,000.00
313397QB0	FHLMC DN	12/04/2017	0.0000	200,000,000.00	199,259,722.24	0.99818	CITIBANK	199,636,000.00
313397RG8	FHLMC DN	01/02/2018	0.0000	200,000,000.00	198,448,833.34	0.99724	CITIBANK	199,448,000.00
313397SN2	FHLMC DN	02/01/2018	0.0000	100,000,000.00	99,175,000.00	0.99624	CITIBANK	99,624,000.00
313397UV1	FHLMC DN	03/28/2018	0.0000	100,000,000.00	99,364,444.44	0.99435	CITIBANK	99,435,000.00
313397UX7	FHLMC DN	03/30/2018	0.0000	100,000,000.00	99,358,333.34	0.99428	CITIBANK	99,428,000.00
313397VA6	FHLMC DN	04/02/2018	0.0000	600,000,000.00	594,590,916.68	0.99409	CITIBANK	596,454,000.00
313397WF4	FHLMC DN	05/01/2018	0.0000	400,000,000.00	396,033,513.88	0.99303	CITIBANK	397,212,000.00
313397XN6	FHLMC DN	06/01/2018	0.0000	700,000,000.00	692,802,277.46	0.99180	CITIBANK	694,260,000.00
313397YV7	FHLMC DN	07/02/2018	0.0000	700,000,000.00	693,158,416.68	0.99052	CITIBANK	693,364,000.00
313397A35	FHLMC DN	08/01/2018	0.0000	100,000,000.00	98,942,555.56	0.98931	CITIBANK	98,931,000.00
313397E56	FHLMC DN	09/04/2018	0.0000	100,000,000.00	98,806,500.00	0.98792	CITIBANK	98,792,000.00

Book Value:	5,060,399,124.76	5,075,118,000.00
AIP:	0.00	
Book + AIP:	5,060,399,124.76	

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
313589ML4	FNMA DN	10/02/2017	0.0000	400,000,000.00	398,764,333.32	1.00000	CITIBANK	400,000,000.00
313589NA7	FNMA DN	10/16/2017	0.0000	200,000,000.00	199,816,000.00	0.99962	CITIBANK	199,924,000.00
313589NM1	FNMA DN	10/27/2017	0.0000	200,000,000.00	199,309,250.00	0.99931	CITIBANK	199,862,000.00
313589PY3	FNMA DN	12/01/2017	0.0000	100,000,000.00	99,260,472.22	0.99827	CITIBANK	99,827,000.00
Book Value:				897,150,055.54				899,613,000.00
AIP:				0.00				
Book + AIP:				897,150,055.54				

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
459053ML5	IBRD DN	10/02/2017	0.0000	100,000,000.00	99,636,111.12	1.00000	CITIBANK	100,000,000.00
459053NA8	IBRD DN	10/16/2017	0.0000	500,000,000.00	499,543,277.78	0.99962	CITIBANK	499,810,000.00
459053NM2	IBRD DN	10/27/2017	0.0000	400,000,000.00	398,022,916.66	0.99931	CITIBANK	399,724,000.00
459053NS9	IBRD DN	11/01/2017	0.0000	300,000,000.00	298,754,861.12	0.99917	CITIBANK	299,751,000.00
459053PY4	IBRD DN	12/01/2017	0.0000	200,000,000.00	199,091,333.32	0.99827	CITIBANK	199,654,000.00
Book Value:				1,495,048,500.00				1,498,939,000.00
AIP:				0.00				
Book + AIP:				1,495,048,500.00				

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
06053PUY1	BOFA BN	10/02/2017	02/24/2017	1.2800	200,000,000.00	200,000,000.00	1.2540	1.000000451	MESIROW	200,000,090.19	1,557,333.33
06053PVX2	BOFA BN	10/02/2017	04/05/2017	1.2700	100,000,000.00	100,000,000.00	1.2540	1.000000224	MESIROW	100,000,022.45	631,472.22
06053PXJ1	BOFA BN	11/15/2017	06/15/2017	1.3000	100,000,000.00	100,000,000.00	1.2840	1.000013718	MESIROW	100,001,371.85	390,000.00
06053PYQ4	BOFA BN	01/02/2018	08/17/2017	1.3200	100,000,000.00	100,000,000.00	1.4750	0.999594840	MESIROW	99,959,484.00	165,000.00
06053PXP7	BOFA BN	01/09/2018	07/06/2017	1.4000	100,000,000.00	100,000,000.00	1.4750	0.999778711	MESIROW	99,977,871.11	338,333.33
06053PXX0	BOFA BN	02/05/2018	08/01/2017	1.3900	100,000,000.00	100,000,000.00	1.5200	0.999531273	MESIROW	99,953,127.28	235,527.78
Book Value:						700,000,000.00				699,891,966.88	3,317,666.66
AIP:										0.00	
Book + AIP:						700,000,000.00					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
17305TPG1	CITIBANK CD	10/02/2017	06/07/2017	1.2400	100,000,000.00	100,000,000.00	1.3100	0.999997910	MESIROW	99,999,791.02	399,555.56
17305TQQ8	CITIBANK CD	10/02/2017	06/22/2017	1.2900	200,000,000.00	200,000,000.00	1.3100	0.999999313	MESIROW	199,999,862.55	723,833.33
90333VSZ4	US BANK CD	10/02/2017	02/24/2017	1.0400	100,000,000.00	100,000,000.00	1.3100	0.999992270	MESIROW	99,999,227.01	632,666.67
06052TWY2	BOFA CD	10/10/2017	04/11/2017	1.2900	100,000,000.00	100,000,000.00	1.3100	0.999992972	MESIROW	99,999,297.21	619,916.67
06426GNN3	BOWEST CD	10/27/2017	04/06/2017	1.5000	100,000,000.00	100,000,000.00	1.3100	1.000130082	MESIROW	100,013,008.22	741,666.67
62478TWZ8	MUFG UNION CD	10/27/2017	06/20/2017	1.2200	150,000,000.00	150,000,000.00	1.3100	0.999931762	MESIROW	149,989,764.32	523,583.33
90333VTY6	US BANK CD	11/01/2017	06/28/2017	1.2100	100,000,000.00	100,000,000.00	1.3400	0.999884504	MESIROW	99,988,450.44	319,305.56
62478TXB0	MUFG UNION CD	11/01/2017	06/26/2017	1.2200	100,000,000.00	100,000,000.00	1.3400	0.999892997	MESIROW	99,989,299.70	328,722.22
17305TRS3	CITIBANK CD	11/01/2017	07/05/2017	1.3500	100,000,000.00	100,000,000.00	1.3400	1.000004798	MESIROW	100,000,479.77	330,000.00
06426GNY9	BOWEST CD	11/01/2017	05/31/2017	1.3500	100,000,000.00	100,000,000.00	1.3400	1.000003285	MESIROW	100,000,328.50	461,250.00
62478TXV6	MUFG UNION CD	12/01/2017	09/18/2017	1.2300	100,000,000.00	100,000,000.00	1.4200	0.999677762	MESIROW	99,967,776.22	44,416.67
06426GPD3	BOWEST CD	12/01/2017	06/27/2017	1.4300	100,000,000.00	100,000,000.00	1.4200	1.000007750	MESIROW	100,000,775.05	381,333.33
62478TXR5	MUFG UNION CD	12/22/2017	08/25/2017	1.2500	100,000,000.00	100,000,000.00	1.4200	0.999609884	MESIROW	99,960,988.42	128,472.22
17305TQU9	CITIBANK CD	12/22/2017	06/26/2017	1.4000	100,000,000.00	100,000,000.00	1.4200	0.999942430	MESIROW	99,994,242.96	377,222.22
90333VTH3	US BANK CD	01/02/2018	04/18/2017	1.2100	100,000,000.00	100,000,000.00	1.4700	0.999309767	MESIROW	99,930,976.66	557,944.44
06426GPP6	BOWEST CD	02/27/2018	08/24/2017	1.5300	100,000,000.00	100,000,000.00	1.5200	1.000031034	MESIROW	100,003,103.35	161,500.00
06426GPS0	BOWEST CD	03/30/2018	09/12/2017	1.5300	100,000,000.00	100,000,000.00	1.7100	0.999100784	MESIROW	99,910,078.42	80,750.00
90333VUN8	US BANK CD	03/30/2018	09/12/2017	1.2200	150,000,000.00	150,000,000.00	1.7100	0.997565311	MESIROW	149,634,796.70	96,583.33
90333VTJ9	US BANK CD	04/02/2018	04/18/2017	1.3000	100,000,000.00	100,000,000.00	1.7100	0.997882136	MESIROW	99,788,213.62	599,444.44
90333VTM2	US BANK CD	05/01/2018	06/15/2017	1.2600	100,000,000.00	100,000,000.00	1.7400	0.997163664	MESIROW	99,716,366.39	378,000.00
Book Value:		2,200,000,000.00								2,198,886,826.53	7,886,166.66
AIP:		0.00									
Book + AIP:		2,200,000,000.00									

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
89113WH74	TORONTO YCD	10/02/2017	04/06/2017	1.2000	100,000,000.00	100,000,000.00	1.2000	0.999999802	MESIROW	99,999,980.22	593,333.33
06427KZW0	MONTREAL YCD	10/02/2017	06/02/2017	1.1900	100,000,000.00	100,000,000.00	1.2000	0.999999589	MESIROW	99,999,958.89	399,972.22
86563YL76	SUMITOMO YCD	10/02/2017	09/14/2017	1.1600	100,000,000.00	100,000,000.00	1.2000	0.999998871	MESIROW	99,999,887.07	54,777.78
63307ULJ8	NB CANADA YCD	10/02/2017	04/05/2017	1.2600	100,000,000.00	100,000,000.00	1.2000	1.000001458	MESIROW	100,000,145.78	626,500.00
13606BGU4	CIBC YCD	10/02/2017	05/18/2017	1.1200	100,000,000.00	100,000,000.00	1.2000	0.999997637	MESIROW	99,999,763.68	423,111.11
83050FYF2	SE BANKEN YCD	10/02/2017	08/25/2017	1.1500	100,000,000.00	100,000,000.00	1.2000	0.999998572	MESIROW	99,999,857.18	118,194.44
06371ELF2	MONTREAL YCD	10/02/2017	08/23/2017	1.2100	100,000,000.00	100,000,000.00	1.2000	1.000000234	MESIROW	100,000,023.41	131,083.33
63253TK64	NAT AUB YCD	10/02/2017	07/03/2017	1.2000	100,000,000.00	100,000,000.00	1.2000	0.999999900	MESIROW	99,999,990.00	300,000.00
86958JLL1	SVENSKA YCD	10/02/2017	04/04/2017	1.1700	100,000,000.00	100,000,000.00	1.2000	0.999998972	MESIROW	99,999,897.17	585,000.00
87019UY45	SWEDBANK YCD	10/02/2017	08/24/2017	1.1700	100,000,000.00	100,000,000.00	1.2000	0.999999126	MESIROW	99,999,912.55	123,500.00
86563YJ38	SUMITOMO YCD	10/03/2017	08/28/2017	1.2100	100,000,000.00	100,000,000.00	1.2000	1.000000479	MESIROW	100,000,047.93	114,277.78
53945GNB3	LLOYDS YCD	10/06/2017	07/05/2017	1.2800	100,000,000.00	100,000,000.00	1.2000	1.000010588	MESIROW	100,001,058.79	312,888.89
89113XDT8	TORONTO YCD	10/10/2017	09/06/2017	1.1800	100,000,000.00	100,000,000.00	1.2000	0.999994756	MESIROW	99,999,475.57	81,944.44
63253TK72	NAT AUB YCD	10/10/2017	07/06/2017	1.2200	100,000,000.00	100,000,000.00	1.2000	1.000004114	MESIROW	100,000,411.43	294,833.33
65602UUY2	NORINCHUK YCD	10/10/2017	07/28/2017	1.2400	100,000,000.00	100,000,000.00	1.2000	1.000009326	MESIROW	100,000,932.55	223,888.89
06742TBG0	BARCLAYS YCD	10/10/2017	08/31/2017	1.2400	100,000,000.00	100,000,000.00	1.2000	1.000009677	MESIROW	100,000,967.68	106,777.78
89113XCZ5	TORONTO YCD	10/13/2017	08/28/2017	1.1800	100,000,000.00	100,000,000.00	1.2000	0.999992890	MESIROW	99,999,289.04	111,444.44
06371EMP9	MONTREAL YCD	10/13/2017	09/06/2017	1.2100	100,000,000.00	100,000,000.00	1.2000	1.000002996	MESIROW	100,000,299.60	84,027.78
23340Q2M4	DNB YCD	10/13/2017	08/30/2017	1.1900	100,000,000.00	100,000,000.00	1.2000	0.999996245	MESIROW	99,999,624.51	105,777.78
06371EHC4	MONTREAL YCD	10/13/2017	08/01/2017	1.2500	100,000,000.00	100,000,000.00	1.2000	1.000015813	MESIROW	100,001,581.31	211,805.56
06742TBL9	BARCLAYS YCD	10/16/2017	09/14/2017	1.2000	100,000,000.00	100,000,000.00	1.2000	0.999999717	MESIROW	99,999,971.68	56,666.67
23340Q3D3	DNB YCD	10/16/2017	09/15/2017	1.1700	100,000,000.00	100,000,000.00	1.2000	0.999987246	MESIROW	99,998,724.64	52,000.00
86563YL27	SUMITOMO YCD	10/16/2017	09/11/2017	1.2000	100,000,000.00	100,000,000.00	1.2000	0.999999667	MESIROW	99,999,966.68	66,666.67
89113XFD1	TORONTO YCD	10/16/2017	09/15/2017	1.1800	100,000,000.00	100,000,000.00	1.2000	0.999991409	MESIROW	99,999,140.87	52,444.44

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
06371EPH4	MONTREAL YCD	10/16/2017	09/21/2017	1.0500	100,000,000.00	100,000,000.00	1.2000	0.999937385	MESIROW	99,993,738.55	29,166.67
22534HQ20	CR AG CIB YCD	10/16/2017	09/18/2017	1.1800	100,000,000.00	100,000,000.00	1.2000	0.999991458	MESIROW	99,999,145.79	42,611.11
06539RGT8	TOKYO-MIT YCD	10/16/2017	09/27/2017	1.1800	100,000,000.00	100,000,000.00	1.2000	0.999991605	MESIROW	99,999,160.53	13,111.11
05572N5W2	BNP YCD	10/16/2017	09/27/2017	1.1300	100,000,000.00	100,000,000.00	1.2000	0.999970785	MESIROW	99,997,078.52	12,555.56
05572N5T9	BNP YCD	10/18/2017	09/21/2017	1.1700	100,000,000.00	100,000,000.00	1.2000	0.999985657	MESIROW	99,998,565.73	32,500.00
05572N5M4	BNP YCD	10/18/2017	09/05/2017	1.1700	100,000,000.00	100,000,000.00	1.2000	0.999985363	MESIROW	99,998,536.28	84,500.00
06742TBK1	BARCLAYS YCD	10/18/2017	09/13/2017	1.2000	100,000,000.00	100,000,000.00	1.2000	0.999999660	MESIROW	99,999,966.02	60,000.00
06371ENN3	MONTREAL YCD	10/23/2017	09/13/2017	1.1800	100,000,000.00	100,000,000.00	1.2000	0.999987354	MESIROW	99,998,735.44	59,000.00
87019U3E7	SWEDBANK YCD	10/23/2017	09/22/2017	1.1600	100,000,000.00	100,000,000.00	1.2000	0.999975361	MESIROW	99,997,536.10	29,000.00
05252WME0ANZ	YCD	10/23/2017	04/25/2017	1.0500	100,000,000.00	100,000,000.00	1.2000	0.999905002	MESIROW	99,990,500.22	463,750.00
83050FZH7	SE BANKEN YCD	10/27/2017	09/25/2017	1.1500	100,000,000.00	100,000,000.00	1.2000	0.999963754	MESIROW	99,996,375.42	19,166.67
83050FTW1	SE BANKEN YCD	10/27/2017	04/28/2017	1.1400	100,000,000.00	100,000,000.00	1.2000	0.999952427	MESIROW	99,995,242.66	494,000.00
86563YP23	SUMITOMO YCD	10/27/2017	09/26/2017	1.2000	100,000,000.00	100,000,000.00	1.2000	0.999999856	MESIROW	99,999,985.57	16,666.67
21685VXZ7	RABOBANK YCD	10/27/2017	04/19/2017	1.1900	100,000,000.00	100,000,000.00	1.2000	0.999988061	MESIROW	99,998,806.12	545,416.67
22534HJ85	CR AG CIB YCD	10/27/2017	07/17/2017	1.2900	100,000,000.00	100,000,000.00	1.2000	1.000062586	MESIROW	100,006,258.55	272,333.33
23340QV75	DNB YCD	10/27/2017	07/21/2017	1.2300	100,000,000.00	100,000,000.00	1.2000	1.000019518	MESIROW	100,001,951.78	246,000.00
78009NT30	RB CANADA YCD	10/27/2017	04/27/2017	1.2000	100,000,000.00	100,000,000.00	1.2000	0.999995468	MESIROW	99,999,546.84	523,333.33
20271EMJ5	CB AUS YCD	10/27/2017	04/20/2017	1.1400	100,000,000.00	100,000,000.00	1.2000	0.999952207	MESIROW	99,995,220.72	519,333.33
87019UU49	SWEDBANK YCD	10/27/2017	07/27/2017	1.2300	100,000,000.00	100,000,000.00	1.2000	1.000019695	MESIROW	100,001,969.53	225,500.00
65590AFV3	NORDEA AB YCD	10/27/2017	04/24/2017	1.1900	100,000,000.00	100,000,000.00	1.2000	0.999988204	MESIROW	99,998,820.43	528,888.89
63253TK31	NAT AUB YCD	10/27/2017	04/20/2017	1.1400	100,000,000.00	100,000,000.00	1.2000	0.999952207	MESIROW	99,995,220.72	519,333.33
21685VXN4	RABOBANK YCD	10/27/2017	04/10/2017	1.2100	100,000,000.00	100,000,000.00	1.2000	1.000002152	MESIROW	100,000,215.18	584,833.33
05572N3P9	BNP YCD	10/27/2017	06/16/2017	1.3000	100,000,000.00	100,000,000.00	1.2000	1.000068814	MESIROW	100,006,881.39	386,388.89
63307JULN9	NB CANADA YCD	10/27/2017	04/06/2017	1.2700	100,000,000.00	100,000,000.00	1.2000	1.000045074	MESIROW	100,004,507.43	627,944.44

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
65602UVY1	NORINCHUK YCD	11/01/2017	09/12/2017	1.2200	100,000,000.00	100,000,000.00	1.2500	0.999973502	MESIROW	99,997,350.21	64,388.89
65590AJS6	NORDEA AB YCD	11/01/2017	07/17/2017	1.2300	100,000,000.00	100,000,000.00	1.2500	0.999980004	MESIROW	99,998,000.43	259,666.67
23340QX40	DNB YCD	11/01/2017	07/31/2017	1.2400	100,000,000.00	100,000,000.00	1.2500	0.999989102	MESIROW	99,998,910.19	213,555.56
22534HL25	CR AG CIB YCD	11/01/2017	07/31/2017	1.2900	100,000,000.00	100,000,000.00	1.2500	1.000032019	MESIROW	100,003,201.86	222,166.67
21685VZE2	RABOBANK YCD	11/01/2017	06/12/2017	1.2600	100,000,000.00	100,000,000.00	1.2500	1.000004425	MESIROW	100,000,442.46	388,500.00
06742TBJ4	BARCLAYS YCD	11/01/2017	09/11/2017	1.2300	50,000,000.00	50,000,000.00	1.2500	0.999982062	MESIROW	49,999,103.08	34,166.67
06539RFK8	TOKYO-MIT YCD	11/01/2017	09/13/2017	1.2300	100,000,000.00	100,000,000.00	1.2500	0.999982135	MESIROW	99,998,213.50	61,500.00
87019U3H0	SWEDBANK YCD	11/01/2017	09/26/2017	1.1600	100,000,000.00	100,000,000.00	1.2500	0.999922410	MESIROW	99,992,241.01	16,111.11
86958JRX9	SVENSKA YCD	11/01/2017	07/27/2017	1.2700	100,000,000.00	100,000,000.00	1.2500	1.000014700	MESIROW	100,001,470.02	232,833.33
83369YUZ7	SOC GEN YCD	11/01/2017	09/08/2017	1.1700	100,000,000.00	100,000,000.00	1.2500	0.999930381	MESIROW	99,993,038.14	74,750.00
23340Q2F9	DNB YCD	11/06/2017	08/28/2017	1.2300	100,000,000.00	100,000,000.00	1.2500	0.999978575	MESIROW	99,997,857.47	116,166.67
65602UWB0	NORINCHUK YCD	11/15/2017	09/18/2017	1.2300	100,000,000.00	100,000,000.00	1.2500	0.999974346	MESIROW	99,997,434.61	44,416.67
89113XGB4	TORONTO YCD	11/15/2017	09/26/2017	1.2000	100,000,000.00	100,000,000.00	1.2500	0.999937337	MESIROW	99,993,733.75	16,666.67
65590ALL8	NORDEA AB YCD	11/15/2017	09/14/2017	1.1900	100,000,000.00	100,000,000.00	1.2500	0.999924240	MESIROW	99,992,424.03	56,194.44
63307UMA6	NB CANADA YCD	12/01/2017	07/12/2017	1.3400	50,000,000.00	50,000,000.00	1.3000	1.000061002	MESIROW	50,003,050.10	150,750.00
53945GNF4	LLOYDS YCD	12/01/2017	09/07/2017	1.2800	100,000,000.00	100,000,000.00	1.3000	0.999964310	MESIROW	99,996,431.00	85,333.33
06371ELN5	MONTREAL YCD	12/01/2017	08/28/2017	1.3000	100,000,000.00	100,000,000.00	1.3000	0.999997301	MESIROW	99,999,730.14	122,777.78
22534HR29	CR AG CIB YCD	12/01/2017	09/26/2017	1.2500	100,000,000.00	100,000,000.00	1.3000	0.999915082	MESIROW	99,991,508.24	17,361.11
20271EME6	CB AUS YCD	12/01/2017	03/09/2017	1.3000	100,000,000.00	100,000,000.00	1.3000	0.999983650	MESIROW	99,998,364.98	743,888.89
13606BJW7	CIBC YCD	12/01/2017	06/26/2017	1.2500	150,000,000.00	150,000,000.00	1.3000	0.999908061	MESIROW	149,986,209.18	505,208.33
86958JTF6	SVENSKA YCD	12/01/2017	08/28/2017	1.2700	100,000,000.00	100,000,000.00	1.3000	0.999946642	MESIROW	99,994,664.21	119,944.44
78009NT97	RB CANADA YCD	12/01/2017	05/25/2017	1.2400	100,000,000.00	100,000,000.00	1.3000	0.999888791	MESIROW	99,988,879.06	444,333.33
83369YVJ2	SOC GEN YCD	12/01/2017	09/19/2017	1.2000	100,000,000.00	100,000,000.00	1.3000	0.999830049	MESIROW	99,983,004.88	40,000.00
83369YVR4	SOC GEN YCD	12/01/2017	09/26/2017	1.1800	100,000,000.00	100,000,000.00	1.3000	0.999796753	MESIROW	99,979,675.34	16,388.89

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
21685VL31	RABOBANK YCD	12/01/2017	09/26/2017	1.2600	100,000,000.00	100,000,000.00	1.3000	0.999931987	MESIROW	99,993,198.66	17,500.00
21685VG60	RABOBANK YCD	12/01/2017	08/28/2017	1.2800	100,000,000.00	100,000,000.00	1.3000	0.999963529	MESIROW	99,996,352.85	120,888.89
22534HR45	CR AG CIB YCD	12/04/2017	09/28/2017	1.1700	100,000,000.00	100,000,000.00	1.3000	0.999769197	MESIROW	99,976,919.70	9,750.00
05252WVG5ANZ	YCD	12/22/2017	06/28/2017	1.2700	100,000,000.00	100,000,000.00	1.3000	0.999921974	MESIROW	99,992,197.39	335,138.89
78009NV37	RB CANADA YCD	12/22/2017	06/26/2017	1.3250	100,000,000.00	100,000,000.00	1.3000	1.000046236	MESIROW	100,004,623.60	357,013.89
13606BJR8	CIBC YCD	12/22/2017	06/21/2017	1.3500	100,000,000.00	100,000,000.00	1.3000	1.000102260	MESIROW	100,010,225.98	382,500.00
06417GVM7	SCOTIA YCD	12/22/2017	06/20/2017	1.3300	100,000,000.00	100,000,000.00	1.3000	1.000056897	MESIROW	100,005,689.70	380,527.78
06417GVF2	SCOTIA YCD	12/22/2017	06/15/2017	1.3500	100,000,000.00	100,000,000.00	1.3000	1.000101596	MESIROW	100,010,159.56	405,000.00
53945GNM9	LLOYDS YCD	12/22/2017	09/25/2017	1.2800	50,000,000.00	50,000,000.00	1.3000	0.999953949	MESIROW	49,997,697.46	10,666.67
06417GVS4	SCOTIA YCD	12/22/2017	06/27/2017	1.3500	100,000,000.00	100,000,000.00	1.3000	1.000102924	MESIROW	100,010,292.41	360,000.00
65590AHU3	NORDEA AB YCD	12/22/2017	06/20/2017	1.3000	100,000,000.00	100,000,000.00	1.3000	0.999989019	MESIROW	99,998,901.88	371,944.44
21685VZK8	RABOBANK YCD	12/22/2017	06/15/2017	1.3100	100,000,000.00	100,000,000.00	1.3000	1.000011108	MESIROW	100,001,110.77	393,000.00
96121T2E7	WESTPAC YCD	12/29/2017	12/29/2016	1.5000	100,000,000.00	100,000,000.00	1.3000	1.000456019	MESIROW	100,045,601.91	1,150,000.00
78009NW77	RB CANADA YCD	01/02/2018	07/06/2017	1.3750	100,000,000.00	100,000,000.00	1.3500	1.000052810	MESIROW	100,005,281.05	332,291.67
60700AHF4	MIZUHO YCD	01/02/2018	09/26/2017	1.3000	200,000,000.00	200,000,000.00	1.3500	0.999870655	MESIROW	199,974,130.95	36,111.11
06417GVX3	SCOTIA YCD	01/02/2018	07/06/2017	1.3800	100,000,000.00	100,000,000.00	1.3500	1.000065640	MESIROW	100,006,564.03	333,500.00
78009NV45	RB CANADA YCD	01/02/2018	06/26/2017	1.3350	100,000,000.00	100,000,000.00	1.3500	0.999948883	MESIROW	99,994,888.34	359,708.33
60700AGE8	MIZUHO YCD	01/09/2018	09/12/2017	1.3000	100,000,000.00	100,000,000.00	1.3500	0.999859067	MESIROW	99,985,906.67	68,611.11
86958JUG2	SVENSKA YCD	01/29/2018	09/28/2017	1.3000	100,000,000.00	100,000,000.00	1.4000	0.999667712	MESIROW	99,966,771.18	10,833.33
83369YVT0	SOC GEN YCD	01/29/2018	09/28/2017	1.3000	100,000,000.00	100,000,000.00	1.4000	0.999667712	MESIROW	99,966,771.18	10,833.33
05252WLT8	ANZ YCD	02/28/2018	02/28/2017	1.3500	100,000,000.00	100,000,000.00	1.4500	0.999537417	MESIROW	99,953,741.72	806,250.00
83050FYX3	SE BANKEN YCD	03/01/2018	09/12/2017	1.3300	100,000,000.00	100,000,000.00	1.4500	0.999495466	MESIROW	99,949,546.60	70,194.44
53945GNP2	LLOYDS YCD	03/30/2018	09/28/2017	1.4700	100,000,000.00	100,000,000.00	1.5000	0.999850205	MESIROW	99,985,020.47	12,250.00
78009N2J4	RB CANADA YCD	03/30/2018	09/28/2017	1.4400	150,000,000.00	150,000,000.00	1.5000	0.999701340	MESIROW	149,955,200.99	18,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
05252WLY7	ANZ YCD	04/02/2018	04/19/2017	1.3000	100,000,000.00	100,000,000.00	1.5000	0.998945938	MESIROW	99,894,593.83	595,833.33
06417GUJ5	SCOTIA YCD	04/02/2018	04/18/2017	1.4700	100,000,000.00	100,000,000.00	1.5000	0.999797360	MESIROW	99,979,736.03	677,833.33
96121T3J5	WESTPAC YCD	04/18/2018	04/18/2017	1.4700	100,000,000.00	100,000,000.00	1.5000	0.999779789	MESIROW	99,977,978.89	677,833.33
96121T3N6	WESTPAC YCD	06/21/2018	06/21/2017	1.5000	75,000,000.00	75,000,000.00	1.6000	0.999228781	MESIROW	74,942,158.60	318,750.00
96121T4K1	WESTPAC YCD	09/04/2018	09/15/2017	1.5600	100,000,000.00	100,000,000.00	1.7500	0.998233740	MESIROW	99,823,373.99	69,333.33
Book Value:						10,125,000,000.00				10,124,264,448.03	24,305,416.64
AIP:						0.00					
Book + AIP:						10,125,000,000.00					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Par Value	Book Value	Price	Coupon	Int Date	Index Spread	Source	Fair Value	Accrued Interest
13606A6F0	CIBC YCD FR	12/08/2017	100,000,000.00	100,000,000.00	1.00000	1.6172	09/08/2017	3MO LIBOR + 30	CITIBANK	100,000,000.00	103,322.39
06417GSW9	SCOTIA YCD FR	01/05/2018	100,000,000.00	100,000,000.00	1.00000	1.6207	07/05/2017	3MO LIBOR + 32	CITIBANK	100,000,000.00	396,176.00
78009NU46	RB CANADA YCD FR	06/12/2018	100,000,000.00	100,000,000.00	1.00000	1.4403	09/12/2017	3MO LIBOR + 13	CITIBANK	100,000,000.00	76,017.42
63307ULK5	NB CANADA YCD FR	10/11/2018	100,000,000.00	100,000,000.00	1.00000	1.5452	07/11/2017	3MO LIBOR + 24	CITIBANK	100,000,000.00	351,966.78
06427KXK8	MONTREAL YCD FR	10/12/2018	100,000,000.00	100,000,000.00	1.00000	1.5541	07/12/2017	3MO LIBOR + 25	CITIBANK	100,000,000.00	349,674.75
13606BKG0	CIBC YCD FR	01/03/2019	50,000,000.00	50,000,000.00	1.00000	1.5314	06/30/2017	3MO LIBOR +23.5	CITIBANK	50,000,000.00	197,804.54
06371EAR8	MONTREAL YCD FR	06/12/2019	75,000,000.00	75,000,000.00	1.00000	1.6403	09/12/2017	3MO LIBOR + 33	CITIBANK	75,000,000.00	64,929.73
Book Value:				625,000,000.00						625,000,000.00	1,539,891.61
AIP:				0.00							
Book + AIP:				625,000,000.00							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
46640PX24	JPM LLC CP	10/02/2017	0.0000	200,000,000.00	198,340,111.12	0.0124	1	MESIROW	199,993,111.11
09659BX21	BNP NY CP	10/02/2017	0.0000	100,000,000.00	99,876,500.00	0.0124	1	MESIROW	99,996,555.56
89233GX27	TOYOTA CP	10/02/2017	0.0000	100,000,000.00	99,735,777.78	0.0124	1	MESIROW	99,996,555.56
53127TX24	LIBERTY CP	10/02/2017	0.0000	100,000,000.00	99,516,694.44	0.0124	1	MESIROW	99,996,555.56
06538BX32	TOKYO NY CP	10/03/2017	0.0000	300,000,000.00	299,735,500.00	0.0124	2	MESIROW	299,979,333.33
09659BX39	BNP NY CP	10/03/2017	0.0000	150,000,000.00	149,907,375.00	0.0124	2	MESIROW	149,989,666.67
06538BX65	TOKYO NY CP	10/06/2017	0.0000	200,000,000.00	199,930,861.10	0.0124	5	MESIROW	199,965,555.56
06538BXA6	TOKYO NY CP	10/10/2017	0.0000	250,000,000.00	249,719,291.65	0.0124	9	MESIROW	249,922,500.00
46640PXA6	JPM LLC CP	10/10/2017	0.0000	100,000,000.00	99,570,000.00	0.0124	9	MESIROW	99,969,000.00
53127TXD0	LIBERTY CP	10/13/2017	0.0000	50,000,000.00	49,828,472.22	0.0124	12	MESIROW	49,979,333.33
09659BXD7	BNP NY CP	10/13/2017	0.0000	100,000,000.00	99,925,250.00	0.0124	12	MESIROW	99,958,666.67
06538BXG3	TOKYO NY CP	10/16/2017	0.0000	400,000,000.00	399,620,055.56	0.0124	15	MESIROW	399,793,333.33
09659BXG0	BNP NY CP	10/16/2017	0.0000	350,000,000.00	349,644,125.00	0.0124	15	MESIROW	349,819,166.67
89233GXJ0	TOYOTA CP	10/18/2017	0.0000	100,000,000.00	99,927,805.56	0.0124	17	MESIROW	99,941,444.44
09659BXJ4	BNP NY CP	10/18/2017	0.0000	100,000,000.00	99,929,722.22	0.0124	17	MESIROW	99,941,444.44
06538BXL2	TOKYO NY CP	10/20/2017	0.0000	100,000,000.00	99,897,500.00	0.0124	19	MESIROW	99,934,555.56
09659BXL9	BNP NY CP	10/20/2017	0.0000	100,000,000.00	99,920,138.88	0.0124	19	MESIROW	99,934,555.56
09659BXP0	BNP NY CP	10/23/2017	0.0000	100,000,000.00	99,866,750.00	0.0124	22	MESIROW	99,924,222.22
46640PXP3	JPM LLC CP	10/23/2017	0.0000	100,000,000.00	99,509,250.00	0.0124	22	MESIROW	99,924,222.22
36164JXT6	GE CTS CP	10/27/2017	0.0000	50,000,000.00	49,759,250.00	0.0124	26	MESIROW	49,955,222.22
46640PXT5	JPM LLC CP	10/27/2017	0.0000	200,000,000.00	198,573,888.88	0.0124	26	MESIROW	199,820,888.89
89233GXT8	TOYOTA CP	10/27/2017	0.0000	100,000,000.00	99,377,222.22	0.0124	26	MESIROW	99,910,444.44
71344TXT4	PEPSICO CP	10/27/2017	0.0000	100,000,000.00	99,862,500.00	0.0124	26	MESIROW	99,910,444.44
06417JXT4	SCOTIA NY CP	10/27/2017	0.0000	200,000,000.00	198,984,388.88	0.0124	26	MESIROW	199,820,888.89

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
22533TY18	CR AG NY CP	11/01/2017	0.0000	100,000,000.00	99,878,722.22	0.0127	31	MESIROW	99,890,638.89
21687AY15	RABO NY CP	11/01/2017	0.0000	100,000,000.00	99,865,555.56	0.0127	31	MESIROW	99,890,638.89
09659BY12	BNP NY CP	11/01/2017	0.0000	150,000,000.00	149,660,000.01	0.0127	31	MESIROW	149,835,958.33
89116EY15	TD USA CP	11/01/2017	0.0000	100,000,000.00	99,837,083.34	0.0127	31	MESIROW	99,890,638.89
89233GY18	TOYOTA CP	11/01/2017	0.0000	100,000,000.00	99,480,000.00	0.0127	31	MESIROW	99,890,638.89
89233GYF7	TOYOTA CP	11/15/2017	0.0000	100,000,000.00	99,411,750.00	0.0127	45	MESIROW	99,841,250.00
12619TYF5	CRC CP	11/15/2017	0.0000	50,000,000.00	49,674,666.67	0.0127	45	MESIROW	49,920,625.00
89233GYU4	TOYOTA CP	11/28/2017	0.0000	100,000,000.00	99,358,722.22	0.0127	58	MESIROW	99,795,388.89
38346LZ17	GOTHAM CP	12/01/2017	0.0000	50,000,000.00	49,886,222.22	0.0131	61	MESIROW	49,889,013.89
89233GZ17	TOYOTA CP	12/01/2017	0.0000	100,000,000.00	99,733,333.34	0.0131	61	MESIROW	99,778,027.78
13607EZ10	CIBC HLD CP	12/01/2017	0.0000	100,000,000.00	99,566,000.00	0.0131	61	MESIROW	99,778,027.78
46640PZ89	JPM LLC CP	12/08/2017	0.0000	50,000,000.00	49,764,722.22	0.0131	68	MESIROW	49,876,277.78
89233GZ82	TOYOTA CP	12/08/2017	0.0000	100,000,000.00	99,754,638.88	0.0131	68	MESIROW	99,752,555.56
12619TZN7	CRC CP	12/22/2017	0.0000	50,000,000.00	49,817,638.89	0.0131	82	MESIROW	49,850,805.56
89233GZN9	TOYOTA CP	12/22/2017	0.0000	100,000,000.00	99,586,805.56	0.0131	82	MESIROW	99,701,611.11
46640PZN6	JPM LLC CP	12/22/2017	0.0000	100,000,000.00	99,279,333.34	0.0131	82	MESIROW	99,701,611.11
06417KA25	SCOTIA NY CP	01/02/2018	0.0000	100,000,000.00	99,046,833.34	0.0137	93	MESIROW	99,646,083.33
36164KA27	GE CTS CP	01/02/2018	0.0000	50,000,000.00	49,721,750.00	0.0137	93	MESIROW	49,823,041.67
13607FA22	CIBC HLD CP	01/02/2018	0.0000	100,000,000.00	99,310,000.00	0.0137	93	MESIROW	99,646,083.33
06417KAV1	SCOTIA NY CP	01/29/2018	0.0000	100,000,000.00	99,297,277.78	0.0141	120	MESIROW	99,530,000.00
89233HAV6	TOYOTA CP	01/29/2018	0.0000	100,000,000.00	99,509,083.34	0.0141	120	MESIROW	99,530,000.00
83369CAV6	SOC GEN NY CP	01/29/2018	0.0000	150,000,000.00	149,306,666.67	0.0141	120	MESIROW	149,295,000.00
53127UAV2	LIBERTY CP	01/29/2018	0.0000	100,000,000.00	99,471,027.78	0.0141	120	MESIROW	99,530,000.00
06417KC15	SCOTIA NY CP	03/01/2018	0.0000	100,000,000.00	99,292,222.22	0.0145	151	MESIROW	99,391,805.56

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
46640QCU3	JPM LLC CP	03/28/2018	0.0000	100,000,000.00	99,217,472.22	0.0145	178	MESIROW	99,283,055.56
06417KCU1	SCOTIA NY CP	03/28/2018	0.0000	100,000,000.00	99,291,083.34	0.0145	178	MESIROW	99,283,055.56
46640QF14	JPM LLC CP	06/01/2018	0.0000	100,000,000.00	98,918,444.44	0.0157	243	MESIROW	98,940,250.00
Book Value:				6,177,895,486.11					
AIP:				0.00					
Book + AIP:				6,177,895,486.11				6,189,559,750.03	

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044224	NEW OMNI BANK NA TD	10/04/2017	0.9100	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044422	OPEN BANK TD	10/04/2017	1.0200	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS044220	FINANCIAL PARTNERS CREDIT UNIOI	10/04/2017	0.9400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044222	FIVE STAR BANK TD	10/04/2017	0.9100	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044418	CTBC BANK CORP (USA) TD	10/04/2017	1.0200	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044223	HANMI BANK TD	10/04/2017	0.9100	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044227	BANK OF HOPE TD	10/05/2017	0.9400	90,000,000.00	90,000,000.00	1.00000		90,000,000.00
SYS044430	WESCOM CENTRAL CREDIT UNION TI	10/05/2017	1.0700	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044427	MALAGA BANK FSB TD	10/05/2017	1.0300	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044425	BENEFICIAL STATE BANK TD	10/05/2017	1.0800	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044426	FIRST FOUNDATION BANK TD	10/05/2017	1.0600	44,000,000.00	44,000,000.00	1.00000		44,000,000.00
SYS044236	COMMUNITY BANK TD	10/06/2017	0.9500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044434	MANUFACTURERS BANK TD	10/06/2017	1.0800	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044237	PACIFIC WESTERN BANK TD	10/06/2017	0.9300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044233	BANK OF SANTA CLARITA TD	10/06/2017	0.9500	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044432	BANK LEUMI USA TD	10/06/2017	1.1000	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044435	PACIFIC CITY BANK TD	10/06/2017	1.0600	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044235	COMMONWEALTH BUSINESS BANK TI	10/06/2017	0.9300	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044438	BANK OF THE SIERRA TD	10/11/2017	1.0600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044238	TRAVIS CREDIT UNION TD	10/11/2017	0.9800	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044246	PACIFIC ALLIANCE BANK TD	10/11/2017	0.9600	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044241	COMMUNITY 1ST BANK TD	10/11/2017	0.9900	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044442	MECHANICS BANK TD	10/11/2017	1.0700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044441	FARMERS & MERCHANTS BANK OF Cl	10/11/2017	1.0600	60,000,000.00	60,000,000.00	1.00000		60,000,000.00
SYS044445	COMMERCEWEST BANK TD	10/12/2017	1.0600	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044448	GRANDPOINT BANK TD	10/12/2017	1.0800	50,000,000.00	50,000,000.00	1.00000		50,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044252	PROVIDENT CREDIT UNION TD	10/12/2017	0.9500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044251	METROPOLITAN BANK TD	10/12/2017	0.9500	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044447	EAST WEST BANK TD	10/12/2017	1.0600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044454	MISSION FEDERAL CREDIT UNION TI	10/13/2017	1.0500	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044453	MANUFACTURERS BANK TD	10/13/2017	1.0700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044451	BENEFICIAL STATE BANK TD	10/13/2017	1.1000	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044456	SUMMIT STATE BANK TD	10/13/2017	1.0700	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS044455	SANTA CRUZ COUNTY BANK TD	10/13/2017	1.0500	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044462	EAST WEST BANK TD	10/18/2017	1.0500	175,000,000.00	175,000,000.00	1.00000		175,000,000.00
SYS044461	BANK LEUMI USA TD	10/18/2017	1.0900	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044276	NEW OMNI BANK NA TD	10/19/2017	0.9400	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044466	BANC OF CALIFORNIA NA TD	10/19/2017	1.1000	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044472	MERIWEST CREDIT UNION TD	10/19/2017	1.1000	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044470	HERITAGE BANK OF COMMERCE TD	10/19/2017	1.0900	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044471	MECHANICS BANK TD	10/19/2017	1.1000	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044469	FARMERS & MERCHANTS BANK OF CA	10/19/2017	1.0900	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044398	MERIWEST CREDIT UNION TD	10/19/2017	1.1000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044464	BANC OF CALIFORNIA NA TD	10/19/2017	1.1000	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044465	BANC OF CALIFORNIA NA TD	10/19/2017	1.1000	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044479	BANK OF THE SIERRA TD	10/20/2017	1.1300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044286	COMMUNITY BUSINESS BANK TD	10/25/2017	0.9600	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044490	WESCOM CENTRAL CREDIT UNION TI	10/25/2017	1.2300	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044285	CORNERSTONE COMMUNITY BANK TI	10/25/2017	0.9600	9,000,000.00	9,000,000.00	1.00000		9,000,000.00
SYS044291	NEW OMNI BANK NA TD	10/26/2017	0.9800	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044494	COMMERCEWEST BANK TD	10/27/2017	1.1400	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044293	COMMONWEALTH BUSINESS BANK TI	10/27/2017	0.9800	15,000,000.00	15,000,000.00	1.00000		15,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044496	OPUS BANK TD	10/27/2017	1.1800	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044497	BANK LEUMI USA TD	11/01/2017	1.1100	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044498	FIRST REPUBLIC BANK TD	11/01/2017	1.1000	150,000,000.00	150,000,000.00	1.00000		150,000,000.00
SYS044501	SUMMIT STATE BANK TD	11/01/2017	1.0900	8,000,000.00	8,000,000.00	1.00000		8,000,000.00
SYS044297	COMMUNITY BANK TD	11/01/2017	1.0100	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044503	BANK OF THE SIERRA TD	11/02/2017	1.1100	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044504	GRANDPOINT BANK TD	11/02/2017	1.1100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044508	EAST WEST BANK TD	11/03/2017	1.0800	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044509	GOLDEN VALLEY BANK TD	11/03/2017	1.1000	8,000,000.00	8,000,000.00	1.00000		8,000,000.00
SYS044511	PACIFIC CITY BANK TD	11/08/2017	1.0600	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044308	OPEN BANK TD	11/08/2017	1.0300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044514	MANUFACTURERS BANK TD	11/09/2017	1.0800	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044515	MECHANICS BANK TD	11/09/2017	1.0900	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044316	UMPQUA BANK TD	11/09/2017	1.0600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044315	RIVER CITY BANK TD	11/09/2017	1.0600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044512	CALIFORNIA BANK OF COMMERCE TD	11/09/2017	1.0800	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044310	COMMONWEALTH BUSINESS BANK TD	11/09/2017	1.0400	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044312	COMMUNITY BUSINESS BANK TD	11/09/2017	1.0400	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044317	WESTERN ALLIANCE BANK TD	11/09/2017	1.0400	65,000,000.00	65,000,000.00	1.00000		65,000,000.00
SYS044319	BANK OF SANTA CLARITA TD	11/10/2017	1.0600	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044321	HANMI BANK TD	11/15/2017	1.0300	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044322	PROVIDENT CREDIT UNION TD	11/15/2017	1.0300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044323	WESTERN ALLIANCE BANK TD	11/15/2017	1.0300	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044522	EVERTRUST BANK TD	11/15/2017	1.0300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044326	HANMI BANK TD	11/15/2017	1.0400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044336	COMMUNITY WEST BANK TD	11/15/2017	1.0700	13,000,000.00	13,000,000.00	1.00000		13,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044391	AMERICAN PLUS BANK NA TD	11/16/2017	1.1000	4,240,000.00	4,240,000.00	1.00000		4,240,000.00
SYS044528	WESCOM CENTRAL CREDIT UNION T	11/16/2017	1.0800	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044328	PACIFIC WESTERN BANK TD	11/16/2017	1.0400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044324	AMERICAN RIVER BANK TD	11/16/2017	1.0600	6,500,000.00	6,500,000.00	1.00000		6,500,000.00
SYS044325	FIRST REPUBLIC BANK TD	11/16/2017	1.0600	150,000,000.00	150,000,000.00	1.00000		150,000,000.00
SYS044327	PACIFIC PREMIER BANK TD	11/16/2017	1.0400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044526	SANTA CRUZ COUNTY BANK TD	11/16/2017	1.0400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044527	TRI-VALLEY BANK TD	11/16/2017	1.0600	6,000,000.00	6,000,000.00	1.00000		6,000,000.00
SYS044333	RIVER CITY BANK TD	11/17/2017	1.0300	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044343	BANK OF HOPE TD	11/29/2017	1.1000	90,000,000.00	90,000,000.00	1.00000		90,000,000.00
SYS044345	FIRST NATIONAL BANK OF NORTHER	11/29/2017	1.1000	19,000,000.00	19,000,000.00	1.00000		19,000,000.00
SYS044347	MERCHANTS NATIONAL BANK OF SA	11/29/2017	1.1000	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044349	CALIFORNIA COAST CREDIT UNION T	11/29/2017	1.1000	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044545	CORNERSTONE COMMUNITY BANK T	11/29/2017	1.0300	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044546	SCHOOLS FINANCIAL CREDIT UNION	11/29/2017	1.0300	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044549	PACIFIC ENTERPRISES BANK TD	11/30/2017	1.0600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044537	FIRST FOUNDATION BANK TD	11/30/2017	1.0600	42,000,000.00	42,000,000.00	1.00000		42,000,000.00
SYS044536	BANK OF THE SIERRA TD	11/30/2017	1.0500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044355	PROVIDENT CREDIT UNION TD	11/30/2017	1.0800	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044352	FIVE STAR BANK TD	11/30/2017	1.0800	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044353	NEW OMNI BANK NA TD	11/30/2017	1.0800	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044553	SUMMIT STATE BANK TD	12/01/2017	1.0600	12,000,000.00	12,000,000.00	1.00000		12,000,000.00
SYS044357	COMMUNITY BANK OF THE BAY TD	12/01/2017	1.1000	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044359	RIVER CITY BANK TD	12/01/2017	1.1000	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044360	SAFE CREDIT UNION TD	12/01/2017	1.1100	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044362	TRAVIS CREDIT UNION TD	12/01/2017	1.1000	50,000,000.00	50,000,000.00	1.00000		50,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044552	EVERTRUST BANK TD	12/01/2017	1.0400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044551	BANK OF THE SIERRA TD	12/01/2017	1.0600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044557	TRI COUNTIES BANK TD	12/06/2017	1.0300	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044556	FARMERS & MERCHANTS BANK OF CA	12/06/2017	1.0300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044560	BANK OF THE SIERRA TD	12/07/2017	1.0300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044369	AMERICAN RIVER BANK TD	12/07/2017	1.1100	7,500,000.00	7,500,000.00	1.00000		7,500,000.00
SYS044371	COMMUNITY BUSINESS BANK TD	12/07/2017	1.0900	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044374	OPEN BANK TD	12/07/2017	1.0900	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044375	PACIFIC CITY BANK TD	12/07/2017	1.0900	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044376	PACIFIC PREMIER BANK TD	12/07/2017	1.0900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044561	MECHANICS BANK TD	12/07/2017	1.0400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044372	MANUFACTURERS BANK TD	12/07/2017	1.1100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044377	BANK OF HOPE TD	12/08/2017	1.1300	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044378	CALIFORNIA BANK OF COMMERCE TR	12/08/2017	1.1300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044380	WESTERN ALLIANCE BANK TD	12/08/2017	1.1100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044568	PROVIDENT CREDIT UNION TD	12/08/2017	1.0500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044566	COMMERCEWEST BANK TD	12/08/2017	1.0500	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044569	TRI-VALLEY BANK TD	12/08/2017	1.0700	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044383	FIRST COMMUNITY BANK TD	12/13/2017	1.1200	45,000,000.00	45,000,000.00	1.00000		45,000,000.00
SYS044384	OPEN BANK TD	12/13/2017	1.1200	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044385	RIVER CITY BANK TD	12/13/2017	1.1400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044386	US METRO BANK TD	12/13/2017	1.1000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044590	EVERTRUST BANK TD	12/13/2017	1.0400	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044415	PREMIER BUSINESS BANK TD	12/13/2017	1.1000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044572	MALAGA BANK FSB TD	12/13/2017	1.0500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044388	FIVE STAR BANK TD	12/13/2017	1.1200	18,000,000.00	18,000,000.00	1.00000		18,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044575	UMPQUA BANK TD	12/13/2017	1.0800	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044574	PROVIDENT CREDIT UNION TD	12/13/2017	1.0500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044387	WOORI AMERICA BANK TD	12/13/2017	1.1400	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044382	COMMUNITY BANK TD	12/13/2017	1.1400	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044581	WESCOM CENTRAL CREDIT UNION TD	12/14/2017	1.0800	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044394	NEW OMNI BANK NA TD	12/14/2017	1.1300	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044411	UMPQUA BANK TD	12/14/2017	1.1700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044580	SAN DIEGO COUNTY CREDIT UNION	12/14/2017	1.0300	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044577	BOFI FEDERAL BANK TD	12/14/2017	1.0500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044392	AMERICAN RIVER BANK TD	12/14/2017	1.1500	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044404	WESTERN ALLIANCE BANK TD	12/15/2017	1.1000	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044399	BANK OF SAN FRANCISCO TD	12/15/2017	1.1000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044587	SUMMIT STATE BANK TD	12/15/2017	1.0700	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044585	HERITAGE BANK OF COMMERCE TD	12/15/2017	1.0700	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044584	FIRST CHOICE BANK TD	12/15/2017	1.0500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044583	COMMUNITY 1ST BANK TD	12/15/2017	1.0700	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044397	AMERICAN PLUS BANK NA TD	12/15/2017	1.1000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044588	TRANS PACIFIC NATIONAL BANK TD	12/15/2017	1.0700	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044597	GRANDPOINT BANK TD	01/04/2018	1.0500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044596	FIRST CHOICE BANK TD	01/04/2018	1.0300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044424	WESTERN ALLIANCE BANK TD	01/04/2018	1.1400	60,000,000.00	60,000,000.00	1.00000		60,000,000.00
SYS044423	UNITI BANK TD	01/04/2018	1.1400	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044421	MISSION NATIONAL BANK TD	01/04/2018	1.1600	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044420	MERCHANTS NATIONAL BANK OF SA	01/04/2018	1.1600	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044419	FIVE STAR BANK TD	01/04/2018	1.1400	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044417	AMERICAN RIVER BANK TD	01/04/2018	1.1600	4,500,000.00	4,500,000.00	1.00000		4,500,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044429	TRAVIS CREDIT UNION TD	01/05/2018	1.1700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044428	SAN DIEGO COUNTY CREDIT UNION	01/05/2018	1.1300	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044443	SAFE CREDIT UNION TD	01/10/2018	1.1600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044440	COMMUNITY WEST BANK TD	01/10/2018	1.1500	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044439	CALIFORNIA BANK OF COMMERCE TI	01/10/2018	1.1500	13,500,000.00	13,500,000.00	1.00000		13,500,000.00
SYS044416	AMERICAN PLUS BANK NA TD	01/10/2018	1.1400	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044449	SAN DIEGO COUNTY CREDIT UNION	01/11/2018	1.1300	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044446	COMMUNITY BUSINESS BANK TD	01/11/2018	1.1500	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044457	WOORI AMERICA BANK TD	01/12/2018	1.1600	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044452	COMMUNITY BANK TD	01/12/2018	1.1600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044450	BANK OF HOPE TD	01/12/2018	1.1600	45,000,000.00	45,000,000.00	1.00000		45,000,000.00
SYS044459	AMERICAN RIVER BANK TD	01/17/2018	1.1300	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044460	AMERICAS UNITED BANK TD	01/17/2018	1.1300	4,500,000.00	4,500,000.00	1.00000		4,500,000.00
SYS044463	US METRO BANK TD	01/18/2018	1.0900	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044468	COMMUNITY WEST BANK TD	01/18/2018	1.1300	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044473	PROVIDENT CREDIT UNION TD	01/18/2018	1.1100	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044467	CALIFORNIA COAST CREDIT UNION T	01/18/2018	1.1300	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044483	SUMMIT STATE BANK TD	01/19/2018	1.1400	7,500,000.00	7,500,000.00	1.00000		7,500,000.00
SYS044482	RIVER CITY BANK TD	01/19/2018	1.1400	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044481	MALAGA BANK FSB TD	01/19/2018	1.1200	46,000,000.00	46,000,000.00	1.00000		46,000,000.00
SYS044480	FIRST FOUNDATION BANK TD	01/19/2018	1.1500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044484	TRANS PACIFIC NATIONAL BANK TD	01/19/2018	1.1500	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044487	BOFI FEDERAL BANK TD	01/24/2018	1.1000	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044458	AMERICAN PLUS BANK NA TD	01/24/2018	1.1100	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044489	PROVIDENT CREDIT UNION TD	01/24/2018	1.1200	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044488	PACIFIC WESTERN BANK TD	01/24/2018	1.1200	40,000,000.00	40,000,000.00	1.00000		40,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044493	MISSION NATIONAL BANK TD	01/25/2018	1.1700	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044492	GRANDPOINT BANK TD	01/25/2018	1.1700	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044491	CTBC BANK CORP (USA) TD	01/25/2018	1.1700	60,000,000.00	60,000,000.00	1.00000		60,000,000.00
SYS044495	MALAGA BANK FSB TD	01/26/2018	1.1500	9,000,000.00	9,000,000.00	1.00000		9,000,000.00
SYS044499	MERCHANTS NATIONAL BANK OF SA	01/31/2018	1.1600	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044500	PRESIDIO BANK TD	01/31/2018	1.1600	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044506	MALAGA BANK FSB TD	02/01/2018	1.1500	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044505	HANMI BANK TD	02/01/2018	1.1500	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044502	AMERICAN RIVER BANK TD	02/01/2018	1.1700	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044510	CALIFORNIA BANK OF COMMERCE T	02/07/2018	1.1800	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044513	COMMUNITY BANK TD	02/08/2018	1.1900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044518	UNITI BANK TD	02/09/2018	1.1500	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044517	COMMUNITY BUSINESS BANK TD	02/09/2018	1.1500	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044523	SAN DIEGO COUNTY CREDIT UNION	02/14/2018	1.1100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044521	AMERICAN RIVER BANK TD	02/14/2018	1.1500	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044524	PRESIDIO BANK TD	02/15/2018	1.1700	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044529	COMMONWEALTH BUSINESS BANK T	02/16/2018	1.1400	18,000,000.00	18,000,000.00	1.00000		18,000,000.00
SYS044530	COMMUNITY VALLEY BANK TD	02/16/2018	1.1400	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044533	US METRO BANK TD	02/21/2018	1.1000	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044531	CATHAY BANK TD	02/21/2018	1.1400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044532	PACIFIC WESTERN BANK TD	02/21/2018	1.1200	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044539	NEW OMNI BANK NA TD	02/22/2018	1.1400	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044538	METROPOLITAN BANK TD	02/22/2018	1.1600	1,000,000.00	1,000,000.00	1.00000		1,000,000.00
SYS044535	FIRST COMMUNITY BANK TD	02/22/2018	1.1400	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044547	CALIFORNIA COAST CREDIT UNION	02/28/2018	1.1400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044544	AMERICAN PLUS BANK NA TD	02/28/2018	1.1200	1,500,000.00	1,500,000.00	1.00000		1,500,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044548	COMMUNITY WEST BANK TD	03/01/2018	1.1500	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS044550	SAN DIEGO COUNTY CREDIT UNION	03/01/2018	1.1100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044558	UNITI BANK TD	03/07/2018	1.0800	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044555	COMMUNITY BANK TD	03/07/2018	1.1000	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044564	SAN DIEGO COUNTY CREDIT UNION	03/08/2018	1.0800	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044559	1ST CAPITAL BANK TD	03/08/2018	1.1200	1,000,000.00	1,000,000.00	1.00000		1,000,000.00
SYS044562	METROPOLITAN BANK TD	03/08/2018	1.1200	6,000,000.00	6,000,000.00	1.00000		6,000,000.00
SYS044563	PROSPECTORS FEDERAL CREDIT UNI	03/08/2018	1.1200	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044567	COMMONWEALTH BUSINESS BANK TI	03/09/2018	1.1500	8,500,000.00	8,500,000.00	1.00000		8,500,000.00
SYS044573	PACIFIC WESTERN BANK TD	03/14/2018	1.1500	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044579	PREFERRED BANK TD	03/15/2018	1.1800	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044578	COMMUNITY BUSINESS BANK TD	03/15/2018	1.1600	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044586	PACIFIC COMMERCE BANK TD	03/16/2018	1.1600	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044582	COMMONWEALTH BUSINESS BANK TI	03/16/2018	1.1600	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044594	PREFERRED BANK TD	03/23/2018	1.2000	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044598	PREMIER BUSINESS BANK TD	03/28/2018	1.1800	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
Book Value:				5,636,740,000.00				5,636,740,000.00
AIP:				0.00				
Book + AIP:				5,636,740,000.00				

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 09/30/2017

Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
AB55 1670009	11/17/2017	0.68100000	23,532,000.00	1.000	23,532,000.00
AB55 1670010	11/17/2017	0.68100000	25,995,000.00	1.000	25,995,000.00
AB55 1670012	02/16/2018	0.77800000	5,100,000.00	1.000	5,100,000.00
AB55 1670013	02/16/2018	0.77800000	16,044,000.00	1.000	16,044,000.00
AB55 1670014	02/16/2018	0.77800000	8,254,000.00	1.000	8,254,000.00
AB55 1670015	02/16/2018	0.77800000	4,561,000.00	1.000	4,561,000.00
AB55 1670016	02/16/2018	0.77800000	2,016,000.00	1.000	2,016,000.00
AB55 1670017	03/16/2018	0.82300000	25,280,000.00	1.000	25,280,000.00
AB55 1670018	03/16/2018	0.82300000	80,389,000.00	1.000	80,389,000.00
AB55 1670019	03/16/2018	0.82300000	38,023,000.00	1.000	38,023,000.00
AB55 1670020	03/16/2018	0.82300000	9,523,000.00	1.000	9,523,000.00
AB55 1670021	04/20/2018	0.89600000	85,128,000.00	1.000	85,128,000.00
AB55 1670022	04/20/2018	0.89600000	49,239,000.00	1.000	49,239,000.00
AB55 1670023	04/20/2018	0.89600000	20,145,000.00	1.000	20,145,000.00
AB55 1670024	04/20/2018	0.89600000	18,155,000.00	1.000	18,155,000.00
AB55 1670025	05/18/2018	0.92600000	5,844,000.00	1.000	5,844,000.00
AB55 1670026	05/18/2018	0.92600000	10,787,000.00	1.000	10,787,000.00
AB55 1670027	05/18/2018	0.92600000	18,437,000.00	1.000	18,437,000.00
AB55 1670028	06/22/2018	0.99800000	3,000,000.00	1.000	3,000,000.00
AB55 1780001	07/20/2018	1.05700000	47,830,000.00	1.000	47,830,000.00
AB55 1780002	07/20/2018	1.05700000	9,192,000.00	1.000	9,192,000.00
AB55 1780003	07/20/2018	1.05700000	28,124,000.00	1.000	28,124,000.00
AB55 1780004	08/17/2018	1.08400000	25,000,000.00	1.000	25,000,000.00
AB55 1780005	08/17/2018	1.08400000	3,416,000.00	1.000	3,416,000.00
AB55 1780006	09/21/2018	1.11800000	27,454,000.00	1.000	27,454,000.00
AB55 1780007	09/21/2018	1.11800000	95,397,000.00	1.000	95,397,000.00
AB55 1780008	09/21/2018	1.11800000	10,000,000.00	1.000	10,000,000.00
			695,865,000.00		695,865,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2017

Total # of items:	674
Par Value:	73,653,095,016.40
Book Value:	72,352,974,762.97
Fair Value:	72,376,544,353.83
Accrual:	77,985,109.85
Total Book Value:	72,352,974,762.97
AIP:	1,800,069.53
Book + AIP:	72,354,774,832.50