

John Chiang

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
June 30, 2018

OFFICE OF THE TREASURER

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



Date: July 18, 2018
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 June 30, 2018, 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

7-18-18

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2018

(Dollars in thousands)

Portfolio Amount		\$	88,817,956
Effective Yield	1.917%		
Quarter-to-date Yield	1.759%		
Year-to-date Yield	1.376%		
Average Life (in days)	193		
Demand Bank Account Balances		\$	572,877
Total PMIA Resources		<u>\$</u>	<u>89,390,833</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

June 30, 2018

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 15,515,707	17.47%
Bonds	-	0.00%
Notes	26,763,450	30.13%
Strips	-	0.00%
Total Governments	\$ 42,279,157	47.60%
Federal Agency Debentures	\$ 3,612,985	4.07%
Certificates of Deposit	15,825,000	17.82%
Bank Notes	900,000	1.01%
Repurchases	-	0.00%
Federal Agency Discount Notes	12,856,645	14.48%
Time Deposits	4,882,240	5.50%
GNMAs	-	0.00%
Commercial Paper	7,498,661	8.44%
FHLMC / REMICS	29,304	0.03%
Corporate Bonds	-	0.00%
AB 55 Loans	733,964	0.83%
GF Loans	-	
Other	200,000	0.22%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 88,817,956	100.00%

Section II

**State of California
Pooled Money Investment Account
Market Valuation
6/30/2018**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 15,515,706,740.80	\$ 15,606,139,290.87	\$ 15,596,583,000.00	NA
Notes	\$ 26,759,493,974.77	\$ 26,750,630,461.92	\$ 26,629,882,500.00	\$ 73,723,356.00
1* Federal Agency:				
SBA	\$ 825,001,427.53	\$ 825,001,427.53	\$ 815,954,863.84	\$ 1,381,409.64
MBS-REMICs	\$ 29,303,504.33	\$ 29,303,504.33	\$ 29,847,169.21	\$ 136,825.25
Debentures	\$ 1,998,416,070.50	\$ 1,997,919,837.87	\$ 1,986,861,900.00	\$ 5,758,745.15
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 300,000,000.00	\$ 300,000,000.00	\$ 295,668,000.00	\$ 1,921,709.00
Discount Notes	\$ 12,856,645,347.11	\$ 12,904,163,694.26	\$ 12,899,708,000.00	NA
1* Supranational Debentures	\$ 589,036,885.09	\$ 589,036,885.09	\$ 586,421,000.00	\$ 1,950,779.00
1* Supranational Debentures FR	\$ 100,530,876.06	\$ 100,375,183.89	\$ 100,699,984.77	\$ 536,523.90
2* CDs and YCDs FR	\$ 425,000,000.00	\$ 425,000,000.00	\$ 425,000,000.00	\$ 1,694,459.24
2* Bank Notes	\$ 900,000,000.00	\$ 900,000,000.00	\$ 899,729,548.85	\$ 5,764,500.01
2* CDs and YCDs	\$ 15,400,000,000.00	\$ 15,400,000,000.00	\$ 15,394,663,524.14	\$ 58,042,847.26
2* Commercial Paper	\$ 7,498,660,819.38	\$ 7,521,101,541.69	\$ 7,521,009,486.12	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,882,240,000.00	\$ 4,882,240,000.00	\$ 4,882,240,000.00	NA
AB 55 & GF Loans	\$ 733,964,000.00	\$ 733,964,000.00	\$ 733,964,000.00	NA
TOTAL	\$ 88,813,999,645.57	\$ 88,964,875,827.45	\$ 88,798,232,976.93	\$ 150,911,154.45

Fair Value Including Accrued Interest

\$ 88,949,144,131.38

* 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 (**0.998126869**).
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 **\$19,962,537.38** or \$20,000,000.00 x **0.998126869**.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796MK2	U S TREAS BILL	07/19/2018	0.0000	500,000,000.00	493,995,365.29	0.99918 CITIBANK	499,590,000.00
912796PS2	U S TREAS BILL	08/02/2018	0.0000	200,000,000.00	198,387,569.44	0.99844 CITIBANK	199,688,000.00
912796NQ8	U S TREAS BILL	08/16/2018	0.0000	800,000,000.00	790,550,433.34	0.99772 CITIBANK	798,176,000.00
912796PV5	U S TREAS BILL	08/23/2018	0.0000	1,100,000,000.00	1,090,217,183.31	0.99737 CITIBANK	1,097,107,000.00
912796NV7	U S TREAS BILL	09/13/2018	0.0000	600,000,000.00	592,467,711.12	0.99619 CITIBANK	597,714,000.00
912796QA0	U S TREAS BILL	09/27/2018	0.0000	1,050,000,000.00	1,040,761,874.99	0.99545 CITIBANK	1,045,222,500.00
912796NZ8	U S TREAS BILL	10/11/2018	0.0000	650,000,000.00	641,125,674.99	0.99459 CITIBANK	646,483,500.00
912796QF9	U S TREAS BILL	11/01/2018	0.0000	1,000,000,000.00	990,354,873.62	0.99332 CITIBANK	993,320,000.00
912796PD5	U S TREAS BILL	11/08/2018	0.0000	600,000,000.00	590,983,225.00	0.99288 CITIBANK	595,728,000.00
912796PE3	U S TREAS BILL	12/06/2018	0.0000	1,000,000,000.00	983,698,909.74	0.99115 CITIBANK	991,150,000.00
912796QN2	U S TREAS BILL	12/13/2018	0.0000	900,000,000.00	890,885,652.74	0.99074 CITIBANK	891,666,000.00
912796QQ5	U S TREAS BILL	12/27/2018	0.0000	850,000,000.00	841,183,752.76	0.98981 CITIBANK	841,338,500.00
912796PK9	U S TREAS BILL	01/03/2019	0.0000	800,000,000.00	786,796,211.10	0.98957 CITIBANK	791,656,000.00
912796PP8	U S TREAS BILL	01/31/2019	0.0000	700,000,000.00	687,075,452.76	0.98784 CITIBANK	691,488,000.00
912796PT0	U S TREAS BILL	02/28/2019	0.0000	2,050,000,000.00	2,010,558,041.63	0.98574 CITIBANK	2,020,767,000.00
912796PX1	U S TREAS BILL	03/28/2019	0.0000	1,200,000,000.00	1,175,623,694.44	0.98373 CITIBANK	1,180,476,000.00
912796QC6	U S TREAS BILL	04/25/2019	0.0000	500,000,000.00	489,071,634.68	0.98181 CITIBANK	490,905,000.00
912796QH5	U S TREAS BILL	05/23/2019	0.0000	850,000,000.00	831,157,952.07	0.97991 CITIBANK	832,923,500.00
912796QM4	U S TREAS BILL	06/20/2019	0.0000	400,000,000.00	390,811,527.78	0.97796 CITIBANK	391,184,000.00
				15,750,000,000.00	15,515,706,740.80		15,596,583,000.00
AIP:		0.00					
Book + AIP:		15,515,706,740.80	TREASURY BILL				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
912828S68	U S TREAS NOTE	07/31/2018	0.7500	500,000,000.00	499,916,014.74	0.99915	0.00312845		CITIBANK	499,575,000.00	1,564,225.00
912828K82	U S TREAS NOTE	08/15/2018	1.0000	650,000,000.00	650,108,435.14	0.99894	0.00375691		CITIBANK	649,311,000.00	2,441,991.50
912828RE2	U S TREAS NOTE	08/31/2018	1.5000	1,100,000,000.00	1,099,376,745.32	0.99932	0.00501359		CITIBANK	1,099,252,000.00	5,514,949.00
9128282C3	U S TREAS NOTE	08/31/2018	0.7500	1,000,000,000.00	999,283,138.54	0.99811	0.00250679		CITIBANK	998,110,000.00	2,506,790.00
912828T42	U S TREAS NOTE	09/30/2018	0.7500	900,000,000.00	899,410,288.96	0.99696	0.00188525		CITIBANK	897,264,000.00	1,696,725.00
912828L81	U S TREAS NOTE	10/15/2018	0.8750	500,000,000.00	498,431,747.82	0.99678	0.00184085		CITIBANK	498,390,000.00	920,425.00
912828T83	U S TREAS NOTE	10/31/2018	0.7500	800,000,000.00	799,743,241.72	0.99586	0.00126359		CITIBANK	796,688,000.00	1,010,872.00
912828M64	U S TREAS NOTE	11/15/2018	1.2500	350,000,000.00	348,968,176.55	0.99699	0.00159647		CITIBANK	348,946,500.00	558,764.50
912828A34	U S TREAS NOTE	11/30/2018	1.2500	1,850,000,000.00	1,843,657,492.12	0.99656	0.00105874		CITIBANK	1,843,636,000.00	1,958,669.00
912828U40	U S TREAS NOTE	11/30/2018	1.0000	600,000,000.00	599,679,141.94	0.99555	0.00084699		CITIBANK	597,330,000.00	508,194.00
912828U99	U S TREAS NOTE	12/31/2018	1.2500	500,000,000.00	500,071,664.00	0.99547	0.00003397		CITIBANK	497,735,000.00	16,985.00
912828V56	U S TREAS NOTE	01/31/2019	1.1250	650,000,000.00	649,738,912.64	0.99383	0.00469268		CITIBANK	645,989,500.00	3,050,242.00
912828P53	U S TREAS NOTE	02/15/2019	0.7500	400,000,000.00	396,421,875.04	0.99094	0.00281768		CITIBANK	396,376,000.00	1,127,072.00
912828W30	U S TREAS NOTE	02/28/2019	1.1250	2,500,000,000.00	2,493,248,357.22	0.99262	0.00376019		CITIBANK	2,481,550,000.00	9,400,475.00
912828SH4	U S TREAS NOTE	02/28/2019	1.3750	200,000,000.00	200,215,663.84	0.99426	0.00459579		CITIBANK	198,852,000.00	919,158.00
912828P95	U S TREAS NOTE	03/15/2019	1.0000	900,000,000.00	892,650,079.28	0.99129	0.00293478		CITIBANK	892,161,000.00	2,641,302.00
912828ST8	U S TREAS NOTE	04/30/2019	1.2500	400,000,000.00	399,810,124.02	0.99121	0.00210598		CITIBANK	396,484,000.00	842,392.00
912828R44	U S TREAS NOTE	05/15/2019	0.8750	600,000,000.00	593,319,074.94	0.98742	0.00111753		CITIBANK	592,452,000.00	670,518.00
912828XS4	U S TREAS NOTE	05/31/2019	1.2500	900,000,000.00	897,466,351.66	0.99016	0.00105874		CITIBANK	891,144,000.00	952,866.00
912828TC4	U S TREAS NOTE	06/30/2019	1.0000	600,000,000.00	598,237,375.80	0.98672	0.00002717		CITIBANK	592,032,000.00	16,302.00
912828XV7	U S TREAS NOTE	06/30/2019	1.2500	500,000,000.00	499,383,893.22	0.98906	0.00003397		CITIBANK	494,530,000.00	16,985.00
912828S43	U S TREAS NOTE	07/15/2019	0.7500	200,000,000.00	196,849,090.84	0.98344	0.00345994		CITIBANK	196,688,000.00	691,988.00
9128282K5	U S TREAS NOTE	07/31/2019	1.3750	400,000,000.00	400,157,876.04	0.98918	0.00573550		CITIBANK	395,672,000.00	2,294,200.00
9128282B5	U S TREAS NOTE	08/15/2019	0.7500	650,000,000.00	640,525,297.71	0.98172	0.00281768		CITIBANK	638,118,000.00	1,831,492.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

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	599,233,162.20	0.98664	0.00417799	CITIBANK	591,984,000.00	2,506,794.00
9128282X7	U S TREAS NOTE	09/30/2019	1.3750	650,000,000.00	644,346,491.96	0.98699	0.00345628	CITIBANK	641,543,500.00	2,246,582.00
912828T59	U S TREAS NOTE	10/15/2019	1.0000	600,000,000.00	596,364,766.18	0.98176	0.00210383	CITIBANK	589,056,000.00	1,262,298.00
912828F62	U S TREAS NOTE	10/31/2019	1.5000	600,000,000.00	595,965,059.88	0.98758	0.00252717	CITIBANK	592,548,000.00	1,516,302.00
912828U32	U S TREAS NOTE	11/15/2019	1.0000	600,000,000.00	593,474,837.96	0.98035	0.00127717	CITIBANK	588,210,000.00	766,302.00
9128283H1	U S TREAS NOTE	11/30/2019	1.7500	450,000,000.00	449,685,831.34	0.98992	0.00148224	CITIBANK	445,464,000.00	667,008.00
912828U73	U S TREAS NOTE	12/15/2019	1.3750	300,000,000.00	299,220,778.34	0.98434	0.00060109	CITIBANK	295,302,000.00	180,327.00
9128283N8	U S TREAS NOTE	12/31/2019	1.8750	800,000,000.00	799,316,128.48	0.99106	0.00005095	CITIBANK	792,848,000.00	40,760.00
912828V31	U S TREAS NOTE	01/15/2020	1.3750	300,000,000.00	299,543,340.72	0.98316	0.00634323	CITIBANK	294,948,000.00	1,902,969.00
9128283S7	U S TREAS NOTE	01/31/2020	2.0000	200,000,000.00	199,597,228.18	0.99246	0.00834254	CITIBANK	198,492,000.00	1,668,508.00
912828W22	U S TREAS NOTE	02/15/2020	1.3750	100,000,000.00	99,698,825.98	0.98215	0.00516575	CITIBANK	98,215,000.00	516,575.00
9128283Y4	U S TREAS NOTE	02/29/2020	2.2500	700,000,000.00	699,540,309.62	0.99590	0.00752038	CITIBANK	697,130,000.00	5,264,266.00
912828W63	U S TREAS NOTE	03/15/2020	1.6250	400,000,000.00	394,489,966.92	0.98516	0.00476902	CITIBANK	394,064,000.00	1,907,608.00
9128284J6	U S TREAS NOTE	04/30/2020	2.3750	700,000,000.00	698,210,503.56	0.99742	0.00400136	CITIBANK	698,194,000.00	2,800,952.00
9128284Q0	U S TREAS NOTE	05/31/2020	2.5000	400,000,000.00	399,709,702.28	0.99953	0.00211749	CITIBANK	399,812,000.00	846,996.00
912828XH8	U S TREAS NOTE	06/30/2020	1.6250	500,000,000.00	490,749,573.42	0.98223	0.00004416	CITIBANK	491,115,000.00	22,080.00
9128282V1	U S TREAS NOTE	09/15/2020	1.3750	400,000,000.00	398,481,779.88	0.97469	0.00403533	CITIBANK	389,876,000.00	1,614,132.00
9128282Z2	U S TREAS NOTE	10/15/2020	1.6250	200,000,000.00	199,529,910.72	0.97902	0.00341872	CITIBANK	195,804,000.00	683,744.00
9128284B3	U S TREAS NOTE	03/15/2021	2.3750	500,000,000.00	497,468,308.20	0.99395	0.00697011	CITIBANK	496,975,000.00	3,485,055.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,333,897.00	1.00008	0.00335258	CITIBANK	200,016,000.00	670,516.00
				26,850,000,000.00	26,750,630,461.92				26,629,882,500.00	73,723,356.00
AIP:		8,863,512.85								
Book + AIP:		26,759,493,974.77	TREASURY NOTE							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164KWM1	SBA POOL #508752 FR	10/25/2019	2.5000	229,674.16	229,674.16	0.99583	CITIBANK	228,716.42	478.49
83164DS83	SBA POOL #503243	02/25/2021	2.3750	170,136.52	170,136.52	0.99376	CITIBANK	169,074.87	336.73
83164DX79	SBA POOL #503402	07/25/2021	2.3750	2,851.40	2,851.40	0.99407	CITIBANK	2,834.49	5.64
83164DY60	SBA POOL #503433	08/25/2021	2.3750	152,163.86	152,163.86	0.99501	CITIBANK	151,404.56	301.16
83164DZ77	SBA POOL #503466	10/25/2021	2.3750	94,775.87	94,775.87	0.99407	CITIBANK	94,213.85	187.58
83164D5T2	SBA POOL #503558	12/25/2021	2.3750	218,089.50	218,089.50	0.99376	CITIBANK	216,728.62	431.64
83164D6G9	SBA POOL #503571	01/25/2022	2.3750	55,844.61	55,844.61	0.99376	CITIBANK	55,496.14	110.53
83164D6Z7	SBA POOL #503588	01/25/2022	2.3750	181,646.72	181,646.72	0.99501	CITIBANK	180,740.30	359.51
83164EBF3	SBA POOL #503638	02/25/2022	2.3750	30,581.97	30,581.97	0.99376	CITIBANK	30,391.14	60.53
83164EBL0	SBA POOL #503643	02/25/2022	2.3750	98,566.23	98,566.23	0.99376	CITIBANK	97,951.18	195.08
83164EF36	SBA POOL #503786	05/25/2022	2.3750	103,692.26	103,692.26	0.99376	CITIBANK	103,045.22	205.22
83164EE29	SBA POOL #503753	05/25/2022	2.3750	67,945.71	67,945.71	0.99376	CITIBANK	67,521.73	134.48
83164EDV6	SBA POOL #503716	05/25/2022	2.3750	179,778.08	179,778.08	0.99376	CITIBANK	178,656.26	355.81
83164EN94	SBA POOL #504016	01/25/2023	2.2500	283,559.22	283,559.22	0.99314	CITIBANK	281,614.00	531.67
83164ESW8	SBA POOL #504133	05/25/2023	2.1250	313,879.88	313,879.88	0.99220	CITIBANK	311,431.62	555.83
83164ETV9	SBA POOL #504164	06/25/2023	2.1250	396,403.32	396,403.32	0.99220	CITIBANK	393,311.37	701.96
83164EUN5	SBA POOL #504189	08/25/2023	2.1250	244,702.25	244,702.25	0.99251	CITIBANK	242,869.43	433.33
83164EVS3	SBA POOL #504225	08/25/2023	2.1250	207,900.41	207,900.41	0.99126	CITIBANK	206,083.36	368.16
83164EWH6	SBA POOL #504248	09/25/2023	2.1250	297,311.75	297,311.75	0.99251	CITIBANK	295,084.88	526.49
83164EWC7	SBA POOL #504243	09/25/2023	2.1250	175,810.84	175,810.84	0.99251	CITIBANK	174,494.02	311.33
83164EXA0	SBA POOL #504273	10/25/2023	2.1250	257,492.53	257,492.53	0.99095	CITIBANK	255,162.22	455.98
83164E2N6	SBA POOL #504381	01/25/2024	2.1250	14,158.26	14,158.26	0.99095	CITIBANK	14,030.13	25.07
83164EZ67	SBA POOL #504365	01/25/2024	2.1250	571,262.59	571,262.59	0.99095	CITIBANK	566,092.66	1,011.61
83164E4E4	SBA POOL #504421	08/25/2024	2.1250	299,482.47	299,482.47	0.99064	CITIBANK	296,679.31	530.33

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164FKZ6	SBA POOL #504812	01/25/2025	2.2500	787,100.79	787,100.79	0.99470 CITIBANK	782,929.16	1,475.81
83164FLW2	SBA POOL #504841	02/25/2025	2.3750	136,406.44	136,406.44	0.99345 CITIBANK	135,512.98	269.97
83164FMU5	SBA POOL #504871	03/25/2025	2.3750	823,959.94	823,959.94	0.99563 CITIBANK	820,359.24	1,630.75
83164FNG5	SBA POOL #504891	04/25/2025	2.3750	428,875.83	428,875.83	0.99345 CITIBANK	426,066.69	848.82
83164FQG2	SBA POOL #504955	04/25/2025	2.3750	200,085.93	200,085.93	0.99345 CITIBANK	198,775.37	396.00
83164FT87	SBA POOL #505075	08/25/2025	2.3750	364,143.38	364,143.38	0.99501 CITIBANK	362,326.30	720.70
83164FXW9	SBA POOL #505193	12/25/2025	2.3750	215,608.68	215,608.68	0.99282 CITIBANK	214,060.61	426.73
83164F5H3	SBA POOL #505348	02/25/2026	2.3750	134,208.09	134,208.09	0.99282 CITIBANK	133,244.48	265.62
83164GS94	SBA POOL #505944	05/25/2027	2.0500	84,862.32	84,862.32	0.98783 CITIBANK	83,829.55	144.97
83164GQ21	SBA POOL #505873	05/25/2027	2.0500	28,079.41	28,079.41	0.98970 CITIBANK	27,790.19	47.97
83164GTL6	SBA POOL #505955	07/25/2027	2.0500	382,815.75	382,815.75	0.98970 CITIBANK	378,872.75	653.98
83164GVQ2	SBA POOL #506023	08/25/2027	2.0500	351,864.02	351,864.02	0.98751 CITIBANK	347,469.24	601.10
83164GU34	SBA POOL #506002	08/25/2027	2.0500	1,054,019.11	1,054,019.11	0.98970 CITIBANK	1,043,162.71	1,800.62
83164GV25	SBA POOL #506033	09/25/2027	2.0500	25,337.01	25,337.01	0.98751 CITIBANK	25,020.55	43.28
83164GZ96	SBA POOL #506168	11/25/2027	2.0500	586,061.82	586,061.82	0.98751 CITIBANK	578,741.91	1,001.19
83164GYW6	SBA POOL #506125	11/25/2027	2.0500	475,335.54	475,335.54	0.98751 CITIBANK	469,398.60	812.03
83164GXL1	SBA POOL #506083	11/25/2027	2.0500	697,135.94	697,135.94	0.98939 CITIBANK	689,739.33	1,190.94
83164G3E0	SBA POOL #506197	12/25/2027	2.0500	491,669.19	491,669.19	0.98751 CITIBANK	485,528.24	839.93
83164G4W9	SBA POOL #506237	01/25/2028	2.0500	602,950.33	602,950.33	0.98939 CITIBANK	596,553.03	1,030.04
83164HBL3	SBA POOL #506343	02/25/2028	2.0500	659,904.88	659,904.88	0.98939 CITIBANK	652,903.29	1,127.34
83164G6Y3	SBA POOL #506287	02/25/2028	2.0500	23,766.18	23,766.18	0.98720 CITIBANK	23,461.97	40.60
83164HBY5	SBA POOL #506355	05/25/2028	2.0500	663,198.36	663,198.36	0.98939 CITIBANK	656,161.83	1,132.96
83164HC65	SBA POOL #506393	06/25/2028	2.0500	190,749.28	190,749.28	0.98720 CITIBANK	188,307.69	325.86
83164HFC9	SBA POOL #506463	07/25/2028	2.0500	417,957.12	417,957.12	0.98939 CITIBANK	413,522.59	714.01

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164HGN4	SBA POOL #506505	09/25/2028	2.0500	7,833.80	7,833.80	0.98689 CITIBANK	7,731.10	13.38
83164HGT1	SBA POOL #506510	10/25/2028	2.0500	125,118.19	125,118.19	0.98689 CITIBANK	123,477.89	213.74
83164HJY7	SBA POOL #506579	11/25/2028	2.0500	467,031.42	467,031.42	0.98689 CITIBANK	460,908.64	797.85
83164HMP2	SBA POOL #506666	12/25/2028	2.0500	926,596.52	926,596.52	0.99001 CITIBANK	917,339.82	1,582.94
83164HL57	SBA POOL #506648	12/25/2028	2.0500	88,097.34	88,097.34	0.98689 CITIBANK	86,942.38	150.50
83164HRP7	SBA POOL #506794	02/25/2029	2.0500	201,661.02	201,661.02	0.98689 CITIBANK	199,017.24	344.50
83164HQB9	SBA POOL #506750	02/25/2029	2.0500	1,749,935.91	1,749,935.91	0.98970 CITIBANK	1,731,911.57	2,989.47
83164HT26	SBA POOL #506869	04/25/2029	2.0500	755,602.21	755,602.21	0.98907 CITIBANK	747,343.48	1,290.82
83164HW48	SBA POOL #506967	08/25/2029	2.0500	1,318,399.25	1,318,399.25	0.98970 CITIBANK	1,304,819.74	2,252.27
83164HY38	SBA POOL #507030	09/25/2029	2.0500	4,687,636.61	4,687,636.61	0.98970 CITIBANK	4,639,353.95	8,008.05
83164HWH9	SBA POOL #506948	09/25/2029	2.0500	912,274.94	912,274.94	0.98876 CITIBANK	902,020.97	1,558.47
83164H3K4	SBA POOL #507102	10/25/2029	2.0500	3,525,154.91	3,525,154.91	0.98970 CITIBANK	3,488,845.81	6,022.14
83164H5J5	SBA POOL #507149	01/25/2030	2.0500	3,431,918.18	3,431,918.18	0.98970 CITIBANK	3,396,569.42	5,862.86
83164H4C1	SBA POOL #507119	01/25/2030	2.0500	4,996,031.57	4,996,031.57	0.98876 CITIBANK	4,939,876.18	8,534.89
83164H5X4	SBA POOL #507162	02/25/2030	2.0500	2,090,115.66	2,090,115.66	0.98658 CITIBANK	2,062,066.31	3,570.61
83164JAQ9	SBA POOL #507215	03/25/2030	2.0500	3,084,018.95	3,084,018.95	0.98626 CITIBANK	3,041,644.53	5,268.53
83164JAG1	SBA POOL #507207	03/25/2030	2.0500	2,163,389.87	2,163,389.87	0.98626 CITIBANK	2,133,664.89	3,695.79
83164JA89	SBA POOL #507231	05/25/2030	2.0500	2,217,721.58	2,217,721.58	0.98876 CITIBANK	2,192,794.39	3,788.61
83164JB47	SBA POOL #507259	05/25/2030	2.0500	5,232,479.45	5,232,479.45	0.99001 CITIBANK	5,180,206.98	8,938.82
83164JEE2	SBA POOL #507333	06/25/2030	2.0500	3,255,314.81	3,255,314.81	0.98626 CITIBANK	3,210,586.78	5,561.16
83164JC61	SBA POOL #507293	06/25/2030	2.0500	2,001,031.22	2,001,031.22	0.98876 CITIBANK	1,978,539.63	3,418.43
83164JES1	SBA POOL #507345	07/25/2030	2.0500	1,145,891.18	1,145,891.18	0.98626 CITIBANK	1,130,146.64	1,957.56
83164JGN0	SBA POOL #507405	08/25/2030	2.0500	2,511,922.88	2,511,922.88	0.98876 CITIBANK	2,483,688.87	4,291.20
83164JG67	SBA POOL #507421	09/25/2030	2.0500	1,240,650.62	1,240,650.62	0.98626 CITIBANK	1,223,604.08	2,119.44

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164JH82	SBA POOL #507455	09/25/2030	2.0500	2,863,766.02	2,863,766.02	0.98845 CITIBANK	2,830,689.52	4,892.27
83164JKL9	SBA POOL #507499	10/25/2030	2.0500	2,120,624.08	2,120,624.08	0.98626 CITIBANK	2,091,486.71	3,622.73
83164JNE2	SBA POOL #507589	01/25/2031	2.0500	4,806,193.55	4,806,193.55	0.98939 CITIBANK	4,755,199.84	8,210.58
83164JMW3	SBA POOL #507573	01/25/2031	2.0500	4,413,881.11	4,413,881.11	0.98845 CITIBANK	4,362,900.78	7,540.38
83164JKU9	SBA POOL #507507	02/25/2031	2.0500	2,538,323.97	2,538,323.97	0.98845 CITIBANK	2,509,006.33	4,336.30
83164JPF7	SBA POOL #507622	02/25/2031	2.0750	2,204,943.74	2,204,943.74	0.98689 CITIBANK	2,176,036.93	3,812.72
83164JQS8	SBA POOL #507665	03/25/2031	2.0750	4,508,679.92	4,508,679.92	0.98907 CITIBANK	4,459,400.05	7,796.26
83164JPW0	SBA POOL #507637	03/25/2031	2.0750	2,996,202.79	2,996,202.79	0.98907 CITIBANK	2,963,454.29	5,180.93
83164JML7	SBA POOL #507563	04/25/2031	2.0500	5,574,137.27	5,574,137.27	0.99032 CITIBANK	5,520,179.62	9,522.48
83164JQV1	SBA POOL #507668	04/25/2031	2.0750	2,183,531.09	2,183,531.09	0.98689 CITIBANK	2,154,905.00	3,775.69
83164JSC1	SBA POOL #507715	05/25/2031	2.0750	1,610,004.48	1,610,004.48	0.98907 CITIBANK	1,592,407.13	2,783.97
83164JRW8	SBA POOL #507701	05/25/2031	2.0750	956,153.83	956,153.83	0.98689 CITIBANK	943,618.65	1,653.35
83164JSZ0	SBA POOL #507736	06/25/2031	2.0750	601,266.39	601,266.39	0.98689 CITIBANK	593,383.79	1,039.69
83164JTZ9	SBA POOL #507768	07/25/2031	2.0750	1,283,952.70	1,283,952.70	0.98814 CITIBANK	1,268,725.02	2,220.17
83164JWU6	SBA POOL #507859	09/25/2031	2.0750	4,370,936.23	4,370,936.23	0.99126 CITIBANK	4,332,734.25	7,558.08
83164JWB8	SBA POOL #507842	09/25/2031	2.0750	1,962,772.50	1,962,772.50	0.98782 CITIBANK	1,938,865.93	3,393.96
83164JXB7	SBA POOL #507874	10/25/2031	2.0750	1,426,151.12	1,426,151.12	0.99032 CITIBANK	1,412,345.98	2,466.05
83164J2A3	SBA POOL #507969	01/25/2032	2.0750	10,430,913.14	10,430,913.14	0.99220 CITIBANK	10,349,552.02	18,036.79
83164JZ25	SBA POOL #507961	01/25/2032	2.0750	3,786,702.07	3,786,702.07	0.99126 CITIBANK	3,753,606.29	6,547.84
83164J3Y0	SBA POOL #508015	02/25/2032	2.0750	2,846,909.00	2,846,909.00	0.99032 CITIBANK	2,819,350.92	4,922.78
83164J5L6	SBA POOL #508051	04/25/2032	2.0750	2,769,838.72	2,769,838.72	0.99032 CITIBANK	2,743,026.68	4,789.51
83164J5J1	SBA POOL #508049	04/25/2032	2.0750	1,077,376.25	1,077,376.25	0.98782 CITIBANK	1,064,253.81	1,862.96
83164J7G5	SBA POOL #508095	05/25/2032	2.0750	4,081,329.41	4,081,329.41	0.99032 CITIBANK	4,041,822.14	7,057.30
83164KAK9	SBA POOL #508110	07/25/2032	2.0750	2,239,220.78	2,239,220.78	0.99032 CITIBANK	2,217,545.12	3,871.99

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164KBJ1	SBA POOL #508141	08/25/2032	2.0750	2,494,691.74	2,494,691.74	0.99032 CITIBANK	2,470,543.12	4,313.74
83164KD42	SBA POOL #508223	09/25/2032	2.0750	3,000,109.61	3,000,109.61	0.99095 CITIBANK	2,972,958.62	5,187.69
83164KER0	SBA POOL #508244	11/25/2032	2.1000	2,640,921.50	2,640,921.50	0.99095 CITIBANK	2,617,021.16	4,621.61
83164KFN8	SBA POOL #508273	12/25/2032	2.1000	2,409,012.15	2,409,012.15	0.98845 CITIBANK	2,381,188.06	4,215.77
83164KH89	SBA POOL #508355	03/25/2033	2.1000	2,433,577.03	2,433,577.03	0.99095 CITIBANK	2,411,553.16	4,258.76
83164KGM9	SBA POOL #508304	03/25/2033	2.1000	2,683,780.36	2,683,780.36	0.99095 CITIBANK	2,659,492.15	4,696.62
83164KJW4	SBA POOL #508377	04/25/2033	2.1250	5,905,481.87	5,905,481.87	0.99251 CITIBANK	5,861,249.81	10,457.62
83164KNM1	SBA POOL #508496 FR	07/25/2033	2.1250	6,033,800.65	6,033,800.65	0.99251 CITIBANK	5,988,607.48	10,684.86
83164KPV9	SBA POOL #508536 FR	09/25/2033	2.1750	6,606,021.09	6,606,021.09	0.99532 CITIBANK	6,575,104.91	11,973.41
83164KS38	SBA POOL #508638 FR	01/25/2034	2.8750	3,560,037.26	3,560,037.26	0.99188 CITIBANK	3,531,129.76	8,529.26
83164KUG6	SBA POOL #508683 FR	06/25/2034	2.7500	1,195,124.84	1,195,124.84	0.98564 CITIBANK	1,177,962.85	2,738.83
83164KVK6	SBA POOL #508718	08/25/2034	2.5000	6,123,238.03	6,123,238.03	0.99719 CITIBANK	6,106,031.73	12,756.75
83164KWN9	SBA POOL #508753 FR	11/25/2034	2.3750	2,507,190.58	2,507,190.58	0.99095 CITIBANK	2,484,500.51	4,962.15
83164KZF3	SBA POOL #508842 FR	02/25/2035	2.2500	5,917,160.27	5,917,160.27	0.99594 CITIBANK	5,893,136.60	11,094.68
83164KX81	SBA POOL #508803 FR	02/25/2035	2.3500	6,211,601.19	6,211,601.19	1.00032 CITIBANK	6,213,588.90	12,164.39
83164K6Q1	SBA POOL #508979 FR	01/25/2036	2.0250	5,984,959.69	5,984,959.69	0.99001 CITIBANK	5,925,169.94	10,099.62
83164LAG6	SBA POOL #509007 FR	03/25/2036	2.0250	5,346,664.20	5,346,664.20	0.99095 CITIBANK	5,298,276.89	9,022.50
83164LCE9	SBA POOL #509069 FR	05/25/2036	2.0250	4,027,886.44	4,027,886.44	0.98907 CITIBANK	3,983,861.64	6,797.06
83164LEA5	SBA POOL #509129 FR	08/25/2036	2.0000	6,571,777.02	6,571,777.02	0.98907 CITIBANK	6,499,947.50	10,952.96
83164LJC6	SBA POOL #509259 FR	01/25/2037	2.0000	6,742,895.82	6,742,895.82	0.98814 CITIBANK	6,662,925.08	11,238.16
83164LFJ5	SBA POOL #509169 FR	01/25/2037	2.0000	3,175,531.24	3,175,531.24	0.98907 CITIBANK	3,140,822.68	5,292.55
83164LGK1	SBA POOL #509202 FR	02/25/2037	2.0250	5,862,550.72	5,862,550.72	0.99001 CITIBANK	5,803,983.84	9,893.05
83164LLQ2	SBA POOL #509335 FR	10/25/2037	1.7500	6,487,979.04	6,487,979.04	0.98095 CITIBANK	6,364,383.04	9,461.64
83164LM81	SBA POOL #509383 FR	06/25/2038	1.7750	11,297,613.55	11,297,613.55	0.98158 CITIBANK	11,089,511.51	16,711.05

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164LNV9	SBA POOL #509404 FR	08/25/2038	1.8500	19,317,987.54	19,317,987.54	0.98470 CITIBANK	19,022,422.33	29,781.90
83164LPT2	SBA POOL #509434 FR	11/25/2038	1.9000	6,733,991.59	6,733,991.59	0.98689 CITIBANK	6,645,708.96	10,662.15
83164LRF0	SBA POOL #509486	04/25/2039	1.9000	13,169,810.77	13,169,810.77	0.98720 CITIBANK	13,001,237.19	20,852.20
83164LSF9	SBA POOL #509518	06/25/2039	1.9000	12,168,101.89	12,168,101.89	0.98657 CITIBANK	12,004,684.28	19,266.16
83164LVF5	SBA POOL #509614	01/25/2040	1.9000	25,738,430.72	25,738,430.72	0.98657 CITIBANK	25,392,763.60	40,752.52
83164LXC0	SBA POOL #509675	05/25/2040	1.9000	11,106,154.75	11,106,154.75	0.98595 CITIBANK	10,950,113.28	17,584.75
83164LX22	SBA POOL #509697 FR	09/25/2040	1.9000	23,182,880.67	23,182,880.67	0.98595 CITIBANK	22,857,161.20	36,706.23
83164LY96	SBA POOL #509736 FR	10/25/2040	1.9500	27,220,357.98	27,220,357.98	0.98814 CITIBANK	26,897,524.53	44,233.08
83164LZW4	SBA POOL #509757	12/25/2040	1.9500	15,296,951.54	15,296,951.54	0.98814 CITIBANK	15,115,529.69	24,857.55
83164L2Z3	SBA POOL #509792	02/25/2041	2.0000	10,407,822.31	10,407,822.31	0.99001 CITIBANK	10,303,848.17	17,346.37
83164L3S8	SBA POOL #509809	03/25/2041	2.0000	11,934,227.74	11,934,227.74	0.98970 CITIBANK	11,811,305.19	19,890.38
83164L4M0	SBA POOL #509828	04/25/2041	2.0000	12,042,842.55	12,042,842.55	0.98970 CITIBANK	11,918,801.27	20,071.40
83164L4J7	SBA POOL #509825	04/25/2041	2.0000	29,181,791.15	29,181,791.15	0.99032 CITIBANK	28,899,311.41	48,636.32
83164L5Q0	SBA POOL #509855 FR	07/25/2041	2.0000	21,788,069.39	21,788,069.39	0.98970 CITIBANK	21,563,652.28	36,313.45
83164L7H8	SBA POOL #509896 FR	10/25/2041	2.0000	45,978,332.42	45,978,332.42	0.98970 CITIBANK	45,504,755.60	76,630.55
83164L5K3	SBA POOL #509850	11/25/2041	2.0000	22,462,709.55	22,462,709.55	0.98970 CITIBANK	22,231,343.64	37,437.85
83164MA82	SBA POOL #509931	12/25/2041	2.0000	15,512,036.56	15,512,036.56	0.98876 CITIBANK	15,337,681.27	25,853.39
83164MBL2	SBA POOL #509943	01/25/2042	2.0000	18,403,801.27	18,403,801.27	0.98907 CITIBANK	18,202,647.72	30,673.00
83164MBK4	SBA POOL #509942	01/25/2042	2.0000	25,745,140.01	25,745,140.01	0.98907 CITIBANK	25,463,745.63	42,908.57
83164MCD9	SBA POOL #509968	03/25/2042	2.0000	24,215,556.02	24,215,556.02	0.98907 CITIBANK	23,950,879.99	40,359.26
83164MCB3	SBA POOL #509966	03/25/2042	2.0000	19,922,253.56	19,922,253.56	0.98876 CITIBANK	19,698,327.43	33,203.76
83164MCX5	SBA POOL #509986	04/25/2042	2.0000	21,125,561.81	21,125,561.81	0.98845 CITIBANK	20,881,561.57	35,209.27
83164MC64	SBA POOL #509993	05/25/2042	2.0000	21,501,655.97	21,501,655.97	0.98907 CITIBANK	21,266,642.87	35,836.09
83164MBC2	SBA POOL #509935	07/25/2042	2.0000	18,962,967.37	18,962,967.37	0.98907 CITIBANK	18,755,702.14	31,604.95

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164MD30	SBA POOL #510022	07/25/2042	2.0000	26,187,787.88	26,187,787.88	0.98907 CITIBANK	25,901,555.36	43,646.31
83164MGH6	SBA POOL #510100	10/25/2042	2.0000	27,305,022.23	27,305,022.23	0.98938 CITIBANK	27,015,042.89	45,508.37
83164MH69	SBA POOL #510153	03/25/2043	2.0000	46,906,132.40	46,906,132.40	0.98970 CITIBANK	46,422,999.24	78,176.89
				825,001,427.53	825,001,427.53		815,954,863.84	1,381,409.64
AIP:		0.00						
Book + AIP:		825,001,427.53		SBA POOL				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

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	5.2584	333,159,000.00	15,201,572.08	15,201,572.08	1.01159	5.23490000 CITIBANK	15,377,723.34	66,315.59
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	6,613,858.03	6,613,858.03	1.02123	6.00000000 CITIBANK	6,754,280.82	33,069.29
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	7,488,074.22	7,488,074.22	1.03033	6.00000000 CITIBANK	7,715,165.05	37,440.37
				1,108,489,000.00	29,303,504.33				29,847,169.21	136,825.25
AIP:		0.00								
Book + AIP:		29,303,504.33		FNMA CMO						

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3135G0P49	FNMA DEB	08/28/2019	1.0000	35,000,000.00	34,831,062.85	0.98365	0.00341667 CITIBANK	34,427,750.00	119,583.45
3135G0T60	FNMA DEB	07/30/2020	1.5000	25,000,000.00	24,452,007.72	0.97728	0.00629167 CITIBANK	24,432,000.00	157,291.75
				60,000,000.00	59,283,070.57			58,859,750.00	276,875.20
AIP:					139,583.33				
Book + AIP:					59,422,653.90		FNMA DEB		

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130ABXW1	FHLB DEB	07/27/2018	1.2500	50,000,000.00	49,999,642.86	0.99948	0.00531250 CITIBANK	49,974,000.00	265,625.00
3130A9AE1	FHLB DEB	10/01/2018	0.8750	475,000,000.00	474,491,295.63	0.99714	0.00218750 CITIBANK	473,641,500.00	1,039,062.50
3130AAE46	FHLB DEB	01/16/2019	1.2500	50,000,000.00	50,003,247.66	0.99479	0.00572917 CITIBANK	49,739,500.00	286,458.50
3130ABHJ8	FHLB DEB	07/01/2019	1.3400	50,000,000.00	50,000,000.00	0.98958	0.00000000 CITIBANK	49,479,000.00	0.00
3130A9EP2	FHLB DEB	09/26/2019	1.0000	150,000,000.00	149,951,276.57	0.98269	0.00263889 CITIBANK	147,403,500.00	395,833.50
3130AA3R7	FHLB DEB	11/15/2019	1.3750	50,000,000.00	50,006,728.55	0.98512	0.00175694 CITIBANK	49,256,000.00	87,847.00
3130ADN32	FHLB DEB	02/11/2020	2.1250	50,000,000.00	49,926,250.00	0.99389	0.00838194 CITIBANK	49,694,500.00	419,097.00
3130AECJ7	FHLB DEB	05/28/2020	2.6250	150,000,000.00	149,992,552.38	1.00031	0.00291667 CITIBANK	150,046,500.00	437,500.50
3130AEG79	FHLB DEB	06/01/2020	2.5300	100,000,000.00	100,000,000.00	0.99940	0.00112444 CITIBANK	99,940,000.00	112,444.00
313370E38	FHLB DEB	06/12/2020	3.3750	50,000,000.00	50,733,027.47	1.01388	0.00178125 CITIBANK	50,694,000.00	89,062.50
3130ADHK1	FHLB DEB	06/30/2020	2.1250	50,000,000.00	50,000,000.00	0.99047	0.00005903 CITIBANK	49,523,500.00	2,951.50
3130ADYY2	FHLB DEB	07/15/2020	2.4000	90,000,000.00	89,967,207.34	0.99534	0.00520000 CITIBANK	89,580,600.00	468,000.00
3130ACE26	FHLB DEB	09/28/2020	1.3750	110,000,000.00	108,626,323.40	0.97225	0.00355208 CITIBANK	106,947,500.00	390,728.80
				1,425,000,000.00	1,423,697,551.86			1,415,920,100.00	3,994,610.80
AIP:		208,975.69							
Book + AIP:		1,423,906,527.55	FHLB DEB						

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3134GBMS8	FHLMC DEB	06/28/2019	1.3750	50,000,000.00	50,000,000.00	0.98959	0.00007639 CITIBANK	49,479,500.00	3,819.50
3137EAEM7	FHLMC DEB	04/23/2020	2.5000	75,000,000.00	74,985,138.77	0.99825	0.00500000 CITIBANK	74,868,750.00	375,000.00
				125,000,000.00	124,985,138.77			124,348,250.00	378,819.50
AIP:			0.00						
Book + AIP:				124,985,138.77					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

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	0.99696	0.00193222 CITIBANK	49,848,000.00	96,611.00
3133EG6Z3	FFCB DEB	02/13/2019	1.2000	25,000,000.00	24,996,937.05	0.99373	0.00460000 CITIBANK	24,843,250.00	115,000.00
3133EJSU4	FFCB DEB	12/26/2019	2.5300	50,000,000.00	49,996,531.94	1.00021	0.00035139 CITIBANK	50,010,500.00	17,569.50
3133EJRL5	FFCB DEB	06/11/2020	2.5500	25,000,000.00	24,979,490.39	0.99923	0.00141667 CITIBANK	24,980,750.00	35,416.75
3133EHUL5	FFCB DEB	08/10/2020	1.5500	25,000,000.00	25,000,000.00	0.97826	0.00607083 CITIBANK	24,456,500.00	151,770.75
3133EJGH6	FFCB DEB	10/15/2020	2.4400	15,000,000.00	15,000,000.00	0.99542	0.00515111 CITIBANK	14,931,300.00	77,266.65
3133EHW58	FFCB DEB	11/27/2020	1.9000	50,000,000.00	49,988,357.66	0.98227	0.00179444 CITIBANK	49,113,500.00	89,722.00
3133EJEM7	FFCB DEB	03/01/2021	2.5000	50,000,000.00	49,966,501.42	0.99501	0.00833333 CITIBANK	49,750,500.00	416,666.50
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,026,258.21	0.99989	0.00075833 CITIBANK	49,994,500.00	37,916.50
				340,000,000.00	339,954,076.67			337,928,800.00	1,037,939.65
AIP:		147,673.61							
Book + AIP:		340,101,750.28	FFCB DEB						

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3132X0KS9	FAMC DEB	11/07/2018	0.9400	50,000,000.00	50,000,000.00	0.99610	0.00141000 CITIBANK	49,805,000.00	70,500.00
				50,000,000.00	50,000,000.00			49,805,000.00	70,500.00
AIP:		0.00							
Book + AIP:		50,000,000.00	FAMC DEB						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
4581X0BR8	IADB DEB	08/24/2018	1.7500	100,000,000.00	100,061,377.90	0.99941	0.00617361 CITIBANK	99,941,000.00	617,361.00
45905UWE0	IBRD DEB	10/01/2018	1.0050	200,000,000.00	200,000,000.00	0.99734	0.00251250 CITIBANK	199,468,000.00	502,500.00
458182DX7	IADB DEB	05/13/2019	1.0000	50,000,000.00	49,957,904.09	0.98703	0.00133333 CITIBANK	49,351,500.00	66,666.50
459058FA6	IBRD DEB	03/30/2020	1.3750	50,000,000.00	49,274,083.44	0.97879	0.00347822 CITIBANK	48,939,500.00	173,911.00
4581X0CX4	IADB DEB	05/12/2020	1.6250	50,000,000.00	49,928,331.70	0.98306	0.00221181 CITIBANK	49,153,000.00	110,590.50
45950VMC7	IFC DEB	06/29/2020	2.6100	50,000,000.00	50,000,000.00	1.00000	0.00014500 CITIBANK	50,000,000.00	7,250.00
4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,815,187.96	0.99520	0.00525000 CITIBANK	89,568,000.00	472,500.00
				590,000,000.00	589,036,885.09			586,421,000.00	1,950,779.00
AIP:		0.00							
Book + AIP:		589,036,885.09		SUPRANAT'L DEB					

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130ADTG7	FHLB DEB-CL	04/01/2020	2.3800	50,000,000.00	50,000,000.00	0.99602	0.00700778 CITIBANK	49,801,000.00	350,389.00
3134GSHG3	FHLMC DEB-CL	04/01/2020	2.3750	50,000,000.00	50,000,000.00	0.99606	0.00699306 CITIBANK	49,803,000.00	349,653.00
3134GBUU4	FHLMC DEB-CL	07/01/2020	1.6500	100,000,000.00	100,000,000.00	0.98256	0.00820417 CITIBANK	98,256,000.00	820,417.00
3134GBH70	FHLMC DEB-CL	10/01/2020	1.6050	100,000,000.00	100,000,000.00	0.97808	0.00401250 CITIBANK	97,808,000.00	401,250.00
				300,000,000.00	300,000,000.00			295,668,000.00	1,921,709.00
AIP:		0.00							
Book + AIP:		300,000,000.00	CALLABLE DEB						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385YV2	FHLB DN	07/02/2018	0.0000	100,000,000.00	99,647,166.66	1.00000 CITIBANK	100,000,000.00
313385ZD1	FHLB DN	07/10/2018	0.0000	300,000,000.00	298,640,138.90	0.99958 CITIBANK	299,874,000.00
313385ZG4	FHLB DN	07/13/2018	0.0000	100,000,000.00	99,581,944.44	0.99943 CITIBANK	99,943,000.00
313385ZP4	FHLB DN	07/20/2018	0.0000	100,000,000.00	99,538,875.00	0.99907 CITIBANK	99,907,000.00
313385ZS8	FHLB DN	07/23/2018	0.0000	600,000,000.00	596,563,236.08	0.99891 CITIBANK	599,346,000.00
313385ZW9	FHLB DN	07/27/2018	0.0000	200,000,000.00	198,633,083.34	0.99870 CITIBANK	199,740,000.00
313385ZZ2	FHLB DN	07/30/2018	0.0000	300,000,000.00	298,894,458.32	0.99855 CITIBANK	299,565,000.00
313385A30	FHLB DN	08/01/2018	0.0000	400,000,000.00	397,492,777.78	0.99840 CITIBANK	399,360,000.00
313385C61	FHLB DN	08/20/2018	0.0000	200,000,000.00	199,304,500.00	0.99739 CITIBANK	199,478,000.00
313385D78	FHLB DN	08/29/2018	0.0000	100,000,000.00	99,350,694.44	0.99691 CITIBANK	99,691,000.00
313385D94	FHLB DN	08/31/2018	0.0000	100,000,000.00	99,062,222.22	0.99680 CITIBANK	99,680,000.00
313385E51	FHLB DN	09/04/2018	0.0000	400,000,000.00	396,790,000.00	0.99655 CITIBANK	398,620,000.00
313385G91	FHLB DN	09/24/2018	0.0000	200,000,000.00	198,814,444.44	0.99547 CITIBANK	199,094,000.00
313385H33	FHLB DN	09/26/2018	0.0000	100,000,000.00	99,183,555.56	0.99537 CITIBANK	99,537,000.00
313385H58	FHLB DN	09/28/2018	0.0000	200,000,000.00	198,816,861.12	0.99526 CITIBANK	199,052,000.00
313385H82	FHLB DN	10/01/2018	0.0000	700,000,000.00	694,529,916.66	0.99500 CITIBANK	696,500,000.00
313385L53	FHLB DN	10/22/2018	0.0000	100,000,000.00	99,299,444.44	0.99384 CITIBANK	99,384,000.00
313385L61	FHLB DN	10/23/2018	0.0000	200,000,000.00	198,224,444.44	0.99379 CITIBANK	198,758,000.00
313385M45	FHLB DN	10/29/2018	0.0000	100,000,000.00	99,095,416.66	0.99346 CITIBANK	99,346,000.00
313385R24	FHLB DN	11/28/2018	0.0000	475,000,000.00	470,180,250.01	0.99160 CITIBANK	471,010,000.00
313384BE8	FHLB DN	01/29/2019	0.0000	100,000,000.00	98,782,000.00	0.98769 CITIBANK	98,769,000.00
313384DV8	FHLB DN	04/02/2019	0.0000	200,000,000.00	196,756,666.66	0.98318 CITIBANK	196,636,000.00
				5,275,000,000.00	5,237,182,097.17		5,253,290,000.00
AIP:		0.00					
Book + AIP:		5,237,182,097.17	FHLB DN				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313397YV7	FHLMC DN	07/02/2018	0.0000	700,000,000.00	693,158,416.68	1.00000 CITIBANK	700,000,000.00
313397A35	FHLMC DN	08/01/2018	0.0000	300,000,000.00	297,054,000.00	0.99840 CITIBANK	299,520,000.00
313397E56	FHLMC DN	09/04/2018	0.0000	400,000,000.00	395,908,888.88	0.99655 CITIBANK	398,620,000.00
313397H38	FHLMC DN	09/26/2018	0.0000	200,000,000.00	198,429,861.12	0.99537 CITIBANK	199,074,000.00
313397H87	FHLMC DN	10/01/2018	0.0000	400,000,000.00	395,136,388.88	0.99500 CITIBANK	398,000,000.00
313397H95	FHLMC DN	10/02/2018	0.0000	100,000,000.00	99,178,666.66	0.99494 CITIBANK	99,494,000.00
313397L66	FHLMC DN	10/23/2018	0.0000	100,000,000.00	99,110,833.34	0.99379 CITIBANK	99,379,000.00
313397M40	FHLMC DN	10/29/2018	0.0000	500,000,000.00	495,413,388.86	0.99346 CITIBANK	496,730,000.00
313397M73	FHLMC DN	11/01/2018	0.0000	600,000,000.00	593,793,611.12	0.99312 CITIBANK	595,872,000.00
313397R78	FHLMC DN	12/03/2018	0.0000	200,000,000.00	197,669,333.32	0.99115 CITIBANK	198,230,000.00
313396AB9	FHLMC DN	01/02/2019	0.0000	500,000,000.00	494,042,472.22	0.98927 CITIBANK	494,635,000.00
313396BH5	FHLMC DN	02/01/2019	0.0000	700,000,000.00	690,581,416.64	0.98728 CITIBANK	691,096,000.00
313396CM3	FHLMC DN	03/01/2019	0.0000	1,200,000,000.00	1,181,946,083.34	0.98535 CITIBANK	1,182,420,000.00
				5,900,000,000.00	5,831,423,361.06		5,853,070,000.00
AIP:		0.00					
Book + AIP:		5,831,423,361.06		FHLMC DN			

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313589YV9	FNMA DN	07/02/2018	0.0000	100,000,000.00	99,477,916.66	1.00000 CITIBANK	100,000,000.00
313589A37	FNMA DN	08/01/2018	0.0000	200,000,000.00	198,934,361.12	0.99840 CITIBANK	199,680,000.00
313589A86	FNMA DN	08/06/2018	0.0000	100,000,000.00	99,723,250.00	0.99813 CITIBANK	99,813,000.00
313589C68	FNMA DN	08/20/2018	0.0000	300,000,000.00	298,920,166.66	0.99739 CITIBANK	299,217,000.00
				700,000,000.00	697,055,694.44		698,710,000.00
AIP:			0.00				
Book + AIP:			697,055,694.44	FNMA DN			

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053A38	IBRD DN	08/01/2018	0.0000	100,000,000.00	99,347,361.12	0.99840 CITIBANK	99,840,000.00
459053E59	IBRD DN	09/04/2018	0.0000	100,000,000.00	99,312,250.00	0.99655 CITIBANK	99,655,000.00
459053G99	IBRD DN	09/24/2018	0.0000	100,000,000.00	99,412,611.12	0.99547 CITIBANK	99,547,000.00
459053H56	IBRD DN	09/28/2018	0.0000	200,000,000.00	198,245,000.00	0.99526 CITIBANK	199,052,000.00
459053H80	IBRD DN	10/01/2018	0.0000	400,000,000.00	396,267,249.98	0.99500 CITIBANK	398,000,000.00
459053L51	IBRD DN	10/22/2018	0.0000	100,000,000.00	99,322,222.22	0.99384 CITIBANK	99,384,000.00
459053R22	IBRD DN	11/28/2018	0.0000	100,000,000.00	99,077,500.00	0.99160 CITIBANK	99,160,000.00
				1,100,000,000.00	1,090,984,194.44		1,094,638,000.00
AIP:		0.00					
Book + AIP:		1,090,984,194.44		IBRD DN			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06053PC70	BOFA BN	07/02/2018	12/19/2017	1.7500	100,000,000.00	100,000,000.00	2.1400	0.999988607 MESIROW	99,998,860.67	943,055.56
06053PF44	BOFA BN	08/01/2018	02/14/2018	2.0100	100,000,000.00	100,000,000.00	2.2600	0.999770283 MESIROW	99,977,028.31	764,916.67
06053PE37	BOFA BN	08/01/2018	02/05/2018	1.9600	100,000,000.00	100,000,000.00	2.2600	0.999726729 MESIROW	99,972,672.91	794,888.89
06053PF36	BOFA BN	10/01/2018	02/14/2018	2.0900	100,000,000.00	100,000,000.00	2.4600	0.999010662 MESIROW	99,901,066.24	795,361.11
06053PH34	BOFA BN	10/01/2018	04/02/2018	2.4100	100,000,000.00	100,000,000.00	2.4600	0.999835380 MESIROW	99,983,538.00	602,500.00
06053PF85	BOFA BN	10/01/2018	02/21/2018	2.1700	100,000,000.00	100,000,000.00	2.4600	0.999214564 MESIROW	99,921,456.36	783,611.11
06053PK63	BOFA BN	11/01/2018	04/18/2018	2.4300	100,000,000.00	100,000,000.00	2.5000	0.999720555 MESIROW	99,972,055.46	499,500.00
06053PN86	BOFA BN	01/02/2019	06/07/2018	2.4600	100,000,000.00	100,000,000.00	2.4700	0.999928700 MESIROW	99,992,869.95	164,000.00
06053PK97	BOFA BN	01/02/2019	05/02/2018	2.5000	100,000,000.00	100,000,000.00	2.4700	1.000100010 MESIROW	100,010,000.95	416,666.67
					900,000,000.00	900,000,000.00			899,729,548.85	5,764,500.01
AIP:			0.00							
Book + AIP:			900,000,000.00					BANK NOTE		

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
33616WAG1	FIRST REP CD	07/02/2018	02/21/2018	1.9100	100,000,000.00	100,000,000.00	2.1400	0.999993202 MESIROW	99,999,320.15	689,722.22
17305TYM8	CITIBANK CD	07/10/2018	04/10/2018	2.3000	100,000,000.00	100,000,000.00	2.1400	1.000037177 MESIROW	100,003,717.73	523,888.89
33616WAN6	FIRST REP CD	07/10/2018	06/08/2018	2.0500	100,000,000.00	100,000,000.00	2.1400	0.999976812 MESIROW	99,997,681.17	130,972.22
17305TYH9	CITIBANK CD	07/13/2018	03/15/2018	2.2800	150,000,000.00	150,000,000.00	2.1400	1.000041758 MESIROW	150,006,263.65	1,026,000.00
62478TD71	MUFG UNION CD	07/23/2018	04/25/2018	2.0200	100,000,000.00	100,000,000.00	2.1400	0.999921852 MESIROW	99,992,185.23	375,944.44
62478TD48	MUFG UNION CD	07/30/2018	04/19/2018	2.0200	100,000,000.00	100,000,000.00	2.1400	0.999896451 MESIROW	99,989,645.06	409,611.11
33616WAT3	FIRST REP CD	07/30/2018	06/21/2018	2.0400	100,000,000.00	100,000,000.00	2.1400	0.999918608 MESIROW	99,991,860.79	56,666.67
90333VWE6	US BANK CD	08/01/2018	02/01/2018	1.8400	100,000,000.00	100,000,000.00	2.2600	0.999624145 MESIROW	99,962,414.46	766,666.67
06426GQG5	BOWEST CD	08/01/2018	04/25/2018	2.2500	100,000,000.00	100,000,000.00	2.2600	0.999983272 MESIROW	99,998,327.21	418,750.00
06426GQF7	BOWEST CD	08/06/2018	04/19/2018	2.2500	100,000,000.00	100,000,000.00	2.2600	0.999979735 MESIROW	99,997,973.45	456,250.00
62478TG86	MUFG UNION CD	08/08/2018	06/14/2018	2.1000	100,000,000.00	100,000,000.00	2.2600	0.999829153 MESIROW	99,982,915.30	99,166.67
62478TH44	MUFG UNION CD	08/10/2018	06/27/2018	2.0500	100,000,000.00	100,000,000.00	2.2600	0.999766681 MESIROW	99,976,668.06	22,777.78
33616WAQ9	FIRST REP CD	08/20/2018	06/13/2018	2.1900	100,000,000.00	100,000,000.00	2.2600	0.999899656 MESIROW	99,989,965.57	109,500.00
06426GQH3	BOWEST CD	09/04/2018	05/30/2018	2.3100	100,000,000.00	100,000,000.00	2.4000	0.999829342 MESIROW	99,982,934.17	205,333.33
62478TF46	MUFG UNION CD	09/24/2018	05/24/2018	2.1500	100,000,000.00	100,000,000.00	2.4000	0.999400261 MESIROW	99,940,026.06	226,944.44
90333VXK1	US BANK CD	09/26/2018	04/19/2018	2.2900	100,000,000.00	100,000,000.00	2.4000	0.999708922 MESIROW	99,970,892.20	464,361.11
06426GQE0	BOWEST CD	10/01/2018	04/16/2018	2.3500	100,000,000.00	100,000,000.00	2.4600	0.999689651 MESIROW	99,968,965.11	496,111.11
06426GQD2	BOWEST CD	10/01/2018	04/06/2018	2.4200	100,000,000.00	100,000,000.00	2.4600	0.999862300 MESIROW	99,986,229.95	578,111.11
90333VXH8	US BANK CD	10/01/2018	04/12/2018	2.3000	100,000,000.00	100,000,000.00	2.4600	0.999561734 MESIROW	99,956,173.45	511,111.11
62478TH28	MUFG UNION CD	10/22/2018	06/21/2018	2.1800	100,000,000.00	100,000,000.00	2.4600	0.999123206 MESIROW	99,912,320.55	60,555.56
06426GQL4	BOWEST CD	10/22/2018	06/27/2018	2.2900	150,000,000.00	150,000,000.00	2.4600	0.999468528 MESIROW	149,920,279.20	38,166.67
33616WAS5	FIRST REP CD	10/29/2018	06/15/2018	2.2200	100,000,000.00	100,000,000.00	2.5000	0.999066226 MESIROW	99,906,622.59	98,666.67
17305TYZ9	CITIBANK CD	10/29/2018	06/21/2018	2.3300	200,000,000.00	200,000,000.00	2.5000	0.999432668 MESIROW	199,886,533.52	129,444.44
06426GQJ9	BOWEST CD	12/10/2018	06/18/2018	2.4600	100,000,000.00	100,000,000.00	2.6400	0.999189080 MESIROW	99,918,908.03	88,833.33

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
86565BGS4	SUMITOMO YCD	07/02/2018	06/19/2018	1.9000	150,000,000.00	150,000,000.00	2.1600	0.999992740 MESIROW	149,998,911.03	95,000.00
65602UY69	NORINCHUK YCD	07/02/2018	05/31/2018	1.9500	100,000,000.00	100,000,000.00	2.1600	0.999994066 MESIROW	99,999,406.63	167,916.67
55379WFU5	MUFG BK YCD	07/02/2018	06/25/2018	1.9200	150,000,000.00	150,000,000.00	2.1600	0.999993315 MESIROW	149,998,997.18	48,000.00
65602U2M9	NORINCHUK YCD	07/02/2018	06/15/2018	1.9500	100,000,000.00	100,000,000.00	2.1600	0.999994115 MESIROW	99,999,411.50	86,666.67
4823TAZV2	KBC YCD	07/02/2018	06/07/2018	1.9200	100,000,000.00	100,000,000.00	2.1600	0.999993257 MESIROW	99,999,325.69	128,000.00
86565BGB1	SUMITOMO YCD	07/02/2018	06/08/2018	1.8200	100,000,000.00	100,000,000.00	2.1600	0.999990486 MESIROW	99,999,048.64	116,277.78
05252WNNW9	ANZ YCD	07/02/2018	03/19/2018	2.1200	100,000,000.00	100,000,000.00	2.1600	0.999998522 MESIROW	99,999,852.15	612,444.44
63307UNE7	NB CANADA YCD	07/02/2018	02/26/2018	2.0600	100,000,000.00	100,000,000.00	2.1600	0.999996793 MESIROW	99,999,679.32	715,277.78
21685VV71	RABOBANK YCD	07/02/2018	01/02/2018	1.7800	200,000,000.00	200,000,000.00	2.1600	0.999988911 MESIROW	199,997,782.22	1,780,000.00
55379WCE4	MUFG BK YCD	07/10/2018	04/19/2018	2.2100	100,000,000.00	100,000,000.00	2.1600	1.000010075 MESIROW	100,001,007.46	448,138.89
83369YA63	SOC GEN YCD	07/10/2018	03/13/2018	2.1500	100,000,000.00	100,000,000.00	2.1600	0.999993956 MESIROW	99,999,395.58	656,944.44
05576T2U2	BNP YCD	07/10/2018	04/17/2018	2.1500	100,000,000.00	100,000,000.00	2.1600	0.999995084 MESIROW	99,999,508.39	447,916.67
55379WFJ0	MUFG BK YCD	07/10/2018	06/18/2018	1.9700	100,000,000.00	100,000,000.00	2.1600	0.999952142 MESIROW	99,995,214.17	71,138.89
86565BHA2	SUMITOMO YCD	07/13/2018	06/26/2018	1.9000	100,000,000.00	100,000,000.00	2.1600	0.999913206 MESIROW	99,991,320.58	26,388.89
65602UZ76	NORINCHUK YCD	07/13/2018	06/07/2018	1.9700	100,000,000.00	100,000,000.00	2.1600	0.999935767 MESIROW	99,993,576.73	131,333.33
55379WCY0	MUFG BK YCD	07/20/2018	04/26/2018	2.2200	100,000,000.00	100,000,000.00	2.1600	1.000026996 MESIROW	100,002,699.61	407,000.00
87019VJG3	SWEDBANK YCD	07/20/2018	05/21/2018	1.8400	100,000,000.00	100,000,000.00	2.1600	0.999828917 MESIROW	99,982,891.72	209,555.56
22534H4C2	CR AG CIB YCD	07/23/2018	04/26/2018	2.2200	100,000,000.00	100,000,000.00	2.1600	1.000031253 MESIROW	100,003,125.30	407,000.00
78009N7C4	RB CANADA YCD	07/23/2018	01/24/2018	1.8800	100,000,000.00	100,000,000.00	2.1600	0.999818237 MESIROW	99,981,823.73	825,111.11
65590AVN3	NORDEA AB YCD	07/23/2018	04/26/2018	2.1500	100,000,000.00	100,000,000.00	2.1600	0.999988701 MESIROW	99,998,870.08	394,166.67
53945GPF2	LLOYDS YCD	07/23/2018	04/25/2018	2.1900	100,000,000.00	100,000,000.00	2.1600	1.000012936 MESIROW	100,001,293.62	407,583.33
4823TAA80	KBC YCD	07/24/2018	06/20/2018	2.0000	100,000,000.00	100,000,000.00	2.1600	0.999897076 MESIROW	99,989,707.65	61,111.11
23341VHF1	DNB YCD	07/24/2018	06/18/2018	1.9300	100,000,000.00	100,000,000.00	2.1600	0.999852298 MESIROW	99,985,229.76	69,694.44
60700AZF4	MIZUHO YCD	07/24/2018	05/23/2018	2.0200	100,000,000.00	100,000,000.00	2.1600	0.999907663 MESIROW	99,990,766.31	218,833.33

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
23341VHC8	DNB YCD	07/24/2018	06/15/2018	1.9200	100,000,000.00	100,000,000.00	2.1600	0.999845702 MESIROW	99,984,570.20	85,333.33
4823TAA72	KBC YCD	07/24/2018	06/19/2018	2.0000	100,000,000.00	100,000,000.00	2.1600	0.999897000 MESIROW	99,989,699.99	66,666.67
65590AXV3	NORDEA AB YCD	07/24/2018	06/19/2018	2.0000	100,000,000.00	100,000,000.00	2.1600	0.999897000 MESIROW	99,989,699.99	66,666.67
65602U2Q0	NORINCHUK YCD	07/24/2018	06/18/2018	2.0500	100,000,000.00	100,000,000.00	2.1600	0.999928799 MESIROW	99,992,879.89	74,027.78
65590ATW6	NORDEA AB YCD	07/27/2018	03/26/2018	2.2400	100,000,000.00	100,000,000.00	2.1600	1.000048287 MESIROW	100,004,828.70	603,555.56
60700AYZ1	MIZUHO YCD	07/27/2018	05/18/2018	2.0200	100,000,000.00	100,000,000.00	2.1600	0.999895201 MESIROW	99,989,520.09	246,888.89
4823TAB30	KBC YCD	07/27/2018	06/21/2018	2.0000	100,000,000.00	100,000,000.00	2.1600	0.999883759 MESIROW	99,988,375.91	55,555.56
87019VMF1	SWEDBANK YCD	07/27/2018	06/28/2018	1.9000	100,000,000.00	100,000,000.00	2.1600	0.999812268 MESIROW	99,981,226.81	15,833.33
83050FL82	SE BANKEN YCD	07/27/2018	03/22/2018	2.2400	100,000,000.00	100,000,000.00	2.1600	1.000047899 MESIROW	100,004,789.93	628,444.44
13606BUV6	CIBC YCD	07/30/2018	04/02/2018	2.2600	100,000,000.00	100,000,000.00	2.1600	1.000070602 MESIROW	100,007,060.17	565,000.00
55379WEH5	MUFG BK YCD	07/30/2018	05/18/2018	2.0600	100,000,000.00	100,000,000.00	2.1600	0.999915211 MESIROW	99,991,521.10	251,777.78
89113XC77	TORONTO YCD	07/30/2018	03/28/2018	2.2500	100,000,000.00	100,000,000.00	2.1600	1.000062061 MESIROW	100,006,206.08	593,750.00
86565BFB2	SUMITOMO YCD	07/30/2018	05/24/2018	2.0100	100,000,000.00	100,000,000.00	2.1600	0.999875691 MESIROW	99,987,569.13	212,166.67
87019VLC9	SWEDBANK YCD	07/30/2018	06/19/2018	1.9000	100,000,000.00	100,000,000.00	2.1600	0.999789819 MESIROW	99,978,981.93	63,333.33
83369YE44	SOC GEN YCD	08/01/2018	04/06/2018	2.3000	100,000,000.00	100,000,000.00	2.2300	1.000049632 MESIROW	100,004,963.16	549,444.44
78012UCC7	RB CANADA YCD	08/01/2018	03/27/2018	2.3400	100,000,000.00	100,000,000.00	2.2300	1.000082581 MESIROW	100,008,258.11	624,000.00
87019VFJ1	SWEDBANK YCD	08/01/2018	04/05/2018	2.2300	100,000,000.00	100,000,000.00	2.2300	0.999989671 MESIROW	99,998,967.11	538,916.67
89113XVR2	TORONTO YCD	08/01/2018	01/31/2018	1.9300	100,000,000.00	100,000,000.00	2.2300	0.999726646 MESIROW	99,972,664.64	809,527.78
06417GN38	SCOTIA YCD	08/01/2018	03/08/2018	2.1800	100,000,000.00	100,000,000.00	2.2300	0.999943680 MESIROW	99,994,368.00	696,388.89
06371E3Y1	MONTREAL YCD	08/01/2018	04/17/2018	2.1800	100,000,000.00	100,000,000.00	2.2300	0.999948322 MESIROW	99,994,832.24	454,166.67
05252WNT6	ANZ YCD	08/01/2018	02/28/2018	2.0000	100,000,000.00	100,000,000.00	2.2300	0.999789227 MESIROW	99,978,922.73	683,333.33
86958JC31	SVENSKA YCD	08/01/2018	04/06/2018	2.2000	100,000,000.00	100,000,000.00	2.2300	0.999964143 MESIROW	99,996,414.34	525,555.56
06371E6K8	MONTREAL YCD	08/01/2018	05/25/2018	2.0500	100,000,000.00	100,000,000.00	2.2300	0.999841259 MESIROW	99,984,125.89	210,694.44
06742TGB6	BARCLAYS YCD	08/01/2018	04/18/2018	2.3900	100,000,000.00	100,000,000.00	2.2300	1.000128098 MESIROW	100,012,809.79	491,277.78

**OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018**

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06742TFZ4	BARCLAYS YCD	08/01/2018	04/11/2018	2.3500	100,000,000.00	100,000,000.00	2.2300	1.000093001 MESIROW	100,009,300.13	528,750.00
63307UND9	NB CANADA YCD	08/01/2018	03/28/2018	2.3300	100,000,000.00	100,000,000.00	2.2300	1.000074162 MESIROW	100,007,416.17	614,861.11
06370RBP3	MONTREAL YCD	08/06/2018	06/25/2018	2.0600	100,000,000.00	100,000,000.00	2.2300	0.999829614 MESIROW	99,982,961.43	34,333.33
23341VHR5	DNB YCD	08/06/2018	06/25/2018	1.9600	100,000,000.00	100,000,000.00	2.2300	0.999729874 MESIROW	99,972,987.39	32,666.67
60700AC28	MIZUHO YCD	08/13/2018	06/14/2018	2.0700	100,000,000.00	100,000,000.00	2.2300	0.999806800 MESIROW	99,980,679.98	97,750.00
87019VLN5	SWEDBANK YCD	08/20/2018	06/21/2018	1.9300	100,000,000.00	100,000,000.00	2.2300	0.999582965 MESIROW	99,958,296.45	53,611.11
83369YL79	SOC GEN YCD	08/20/2018	06/20/2018	2.0400	100,000,000.00	100,000,000.00	2.2300	0.999735001 MESIROW	99,973,500.13	62,333.33
23341VGG0	DNB YCD	08/20/2018	05/15/2018	2.2000	100,000,000.00	100,000,000.00	2.2300	0.999949594 MESIROW	99,994,959.35	287,222.22
60700AZB3	MIZUHO YCD	08/20/2018	05/21/2018	2.2400	100,000,000.00	100,000,000.00	2.2300	1.000005969 MESIROW	100,000,596.90	255,111.11
60700AC93	MIZUHO YCD	08/24/2018	06/21/2018	2.0700	150,000,000.00	150,000,000.00	2.2300	0.999758883 MESIROW	149,963,832.47	86,250.00
96121T4K1	WESTPAC YCD	09/04/2018	09/15/2017	1.5600	100,000,000.00	100,000,000.00	2.3000	0.998617623 MESIROW	99,861,762.30	1,252,333.33
87019VFW2	SWEDBANK YCD	09/04/2018	04/13/2018	2.2900	100,000,000.00	100,000,000.00	2.3000	0.999961237 MESIROW	99,996,123.66	502,527.78
21685V3E7	RABOBANK YCD	09/04/2018	03/15/2018	2.2500	100,000,000.00	100,000,000.00	2.3000	0.999882180 MESIROW	99,988,218.03	675,000.00
34959TNE2	FORTIS YCD	09/04/2018	06/07/2018	2.2400	100,000,000.00	100,000,000.00	2.3000	0.999885939 MESIROW	99,988,593.89	149,333.33
53945GPE5	LLOYDS YCD	09/04/2018	04/18/2018	2.3200	100,000,000.00	100,000,000.00	2.3000	1.000016240 MESIROW	100,001,623.95	476,888.89
34959TNK8	FORTIS YCD	09/24/2018	06/20/2018	2.2500	100,000,000.00	100,000,000.00	2.3000	0.999878869 MESIROW	99,987,886.87	68,750.00
34959TNG7	FORTIS YCD	09/24/2018	06/14/2018	2.2500	100,000,000.00	100,000,000.00	2.3000	0.999876843 MESIROW	99,987,684.33	106,250.00
34959TNF9	FORTIS YCD	09/24/2018	06/13/2018	2.2500	150,000,000.00	150,000,000.00	2.3000	0.999876506 MESIROW	149,981,475.86	168,750.00
06742THB5	BARCLAYS YCD	09/24/2018	06/14/2018	2.2100	100,000,000.00	100,000,000.00	2.3000	0.999783011 MESIROW	99,978,301.10	104,361.11
23341VGQ8	DNB YCD	09/24/2018	05/22/2018	2.2400	100,000,000.00	100,000,000.00	2.3000	0.999845655 MESIROW	99,984,565.55	248,888.89
83369YM52	SOC GEN YCD	09/26/2018	06/26/2018	2.2800	50,000,000.00	50,000,000.00	2.3000	0.999950183 MESIROW	49,997,509.17	15,833.33
06742THC3	BARCLAYS YCD	09/26/2018	06/15/2018	2.1500	100,000,000.00	100,000,000.00	2.3000	0.999634222 MESIROW	99,963,422.18	95,555.56
65590AXL5	NORDEA AB YCD	09/26/2018	06/13/2018	2.2100	100,000,000.00	100,000,000.00	2.3000	0.999777594 MESIROW	99,977,759.42	110,500.00
4823TAB63	KBC YCD	09/28/2018	06/27/2018	2.2000	100,000,000.00	100,000,000.00	2.3000	0.999752793 MESIROW	99,975,279.35	24,444.44

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
63253TP85	NAT AUB YCD	09/28/2018	06/19/2018	2.1800	100,000,000.00	100,000,000.00	2.3000	0.999700902 MESIROW	99,970,090.21	72,666.67
65590AXP6	NORDEA AB YCD	09/28/2018	06/15/2018	2.2200	100,000,000.00	100,000,000.00	2.3000	0.999797762 MESIROW	99,979,776.19	98,666.67
86958JB81	SVENSKA YCD	10/01/2018	04/04/2018	2.3750	100,000,000.00	100,000,000.00	2.3500	1.000028850 MESIROW	100,002,885.00	580,555.56
83050FE72	SE BANKEN YCD	10/01/2018	01/02/2018	1.8600	100,000,000.00	100,000,000.00	2.3500	0.998699735 MESIROW	99,869,973.49	930,000.00
78009N5V4	RB CANADA YCD	10/01/2018	12/27/2017	1.9000	100,000,000.00	100,000,000.00	2.3500	0.998798263 MESIROW	99,879,826.26	981,666.67
05252WPA5	ANZ YCD	10/01/2018	04/12/2018	2.3000	100,000,000.00	100,000,000.00	2.3500	0.999842473 MESIROW	99,984,247.32	511,111.11
06417GG36	SCOTIA YCD	10/01/2018	12/28/2017	1.9100	150,000,000.00	150,000,000.00	2.3500	0.998823674 MESIROW	149,823,551.08	1,472,291.67
06371EB63	MONTREAL YCD	10/01/2018	12/29/2017	1.9400	100,000,000.00	100,000,000.00	2.3500	0.998899284 MESIROW	99,889,928.42	991,555.56
06417GR59	SCOTIA YCD	10/01/2018	04/05/2018	2.4200	150,000,000.00	150,000,000.00	2.3500	1.000142908 MESIROW	150,021,436.22	877,250.00
06371E4A2	MONTREAL YCD	10/01/2018	04/18/2018	2.2800	100,000,000.00	100,000,000.00	2.3500	0.999794201 MESIROW	99,979,420.10	468,666.67
05576T2T5	BNP YCD	10/01/2018	04/12/2018	2.4000	100,000,000.00	100,000,000.00	2.3500	1.000095177 MESIROW	100,009,517.66	533,333.33
22534H3W9	CR AG CIB YCD	10/01/2018	04/12/2018	2.4000	100,000,000.00	100,000,000.00	2.3500	1.000095177 MESIROW	100,009,517.66	533,333.33
21685V3X5	RABOBANK YCD	10/01/2018	04/11/2018	2.3400	100,000,000.00	100,000,000.00	2.3500	0.999943167 MESIROW	99,994,316.65	526,500.00
05576T2V0	BNP YCD	10/01/2018	04/19/2018	2.3900	100,000,000.00	100,000,000.00	2.3500	1.000072680 MESIROW	100,007,268.05	484,638.89
22534H4V0	CR AG CIB YCD	10/01/2018	06/14/2018	2.3100	100,000,000.00	100,000,000.00	2.3500	0.999891876 MESIROW	99,989,187.61	109,083.33
13606BVU7	CIBC YCD	10/01/2018	04/18/2018	2.3400	100,000,000.00	100,000,000.00	2.3500	0.999945883 MESIROW	99,994,588.27	481,000.00
63253TM96	NAT AUB YCD	10/01/2018	12/28/2017	1.8600	100,000,000.00	100,000,000.00	2.3500	0.998698193 MESIROW	99,869,819.28	955,833.33
96121T5L8	WESTPAC YCD	10/01/2018	12/28/2017	1.9000	150,000,000.00	150,000,000.00	2.3500	0.998798578 MESIROW	149,819,786.64	1,464,583.33
13606BSK3	CIBC YCD	10/01/2018	01/23/2018	2.0200	100,000,000.00	100,000,000.00	2.3500	0.999108441 MESIROW	99,910,844.14	892,166.67
89113X4Y7	TORONTO YCD	10/22/2018	06/28/2018	2.2700	100,000,000.00	100,000,000.00	2.3500	0.999749342 MESIROW	99,974,934.25	18,916.67
63307UNF4	NB CANADA YCD	10/23/2018	04/18/2018	2.4100	100,000,000.00	100,000,000.00	2.3500	1.000152004 MESIROW	100,015,200.36	495,388.89
63253TP77	NAT AUB YCD	10/23/2018	05/17/2018	2.2800	100,000,000.00	100,000,000.00	2.3500	0.999758919 MESIROW	99,975,891.86	285,000.00
05576T2W8	BNP YCD	10/23/2018	04/25/2018	2.4200	100,000,000.00	100,000,000.00	2.3500	1.000186760 MESIROW	100,018,676.04	450,388.89
86958JVL0	SVENSKA YCD	10/29/2018	10/26/2017	1.7200	100,000,000.00	100,000,000.00	2.4000	0.997657284 MESIROW	99,765,728.40	1,184,888.89

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
23341VGU9	DNB YCD	10/29/2018	05/24/2018	2.2600	100,000,000.00	100,000,000.00	2.4000	0.999518104 MESIROW	99,951,810.41	238,555.56
86958JD97	SVENSKA YCD	11/01/2018	04/26/2018	2.3600	100,000,000.00	100,000,000.00	2.4000	0.999829255 MESIROW	99,982,925.48	432,666.67
83050FP96	SE BANKEN YCD	11/01/2018	04/18/2018	2.4000	100,000,000.00	100,000,000.00	2.4000	0.999959876 MESIROW	99,995,987.57	493,333.33
05582W5A8	BNP YCD	11/19/2018	06/19/2018	2.3500	100,000,000.00	100,000,000.00	2.4000	0.999798696 MESIROW	99,979,869.56	78,333.33
89113XW26	TORONTO YCD	11/28/2018	05/21/2018	2.3800	100,000,000.00	100,000,000.00	2.4600	0.999642547 MESIROW	99,964,254.74	271,055.56
65590AWV4	NORDEA AB YCD	11/28/2018	05/24/2018	2.2900	100,000,000.00	100,000,000.00	2.4600	0.999274328 MESIROW	99,927,432.83	241,722.22
13606BXA9	CIBC YCD	11/28/2018	05/21/2018	2.3800	100,000,000.00	100,000,000.00	2.4600	0.999642547 MESIROW	99,964,254.74	271,055.56
21685V4H9	RABOBANK YCD	12/03/2018	06/07/2018	2.3700	100,000,000.00	100,000,000.00	2.4600	0.999600002 MESIROW	99,960,000.18	158,000.00
05252WPF4	ANZ YCD	12/17/2018	06/15/2018	2.3900	100,000,000.00	100,000,000.00	2.4600	0.999663014 MESIROW	99,966,301.36	106,222.22
78012UBK0	RB CANADA YCD	01/02/2019	03/15/2018	2.4400	100,000,000.00	100,000,000.00	2.5100	0.999551643 MESIROW	99,955,164.31	732,000.00
96121T5W4	WESTPAC YCD	01/02/2019	01/02/2018	2.0300	100,000,000.00	100,000,000.00	2.5100	0.997435491 MESIROW	99,743,549.10	1,015,000.00
13606BRV0	CIBC YCD	01/02/2019	01/05/2018	2.0700	100,000,000.00	100,000,000.00	2.5100	0.997638079 MESIROW	99,763,807.88	1,017,750.00
05252WMZ3	ANZ YCD	01/02/2019	01/03/2018	1.9700	100,000,000.00	100,000,000.00	2.5100	0.997135601 MESIROW	99,713,560.13	979,527.78
63307UNB3	NB CANADA YCD	03/01/2019	03/15/2018	2.5000	100,000,000.00	100,000,000.00	2.6100	0.999140511 MESIROW	99,914,051.08	750,000.00
13606BWB8	CIBC YCD	03/01/2019	04/26/2018	2.6000	100,000,000.00	100,000,000.00	2.6100	0.999851146 MESIROW	99,985,114.57	476,666.67
96121T7G7	WESTPAC YCD	03/01/2019	03/13/2018	2.5200	100,000,000.00	100,000,000.00	2.6100	0.999269711 MESIROW	99,926,971.11	770,000.00
89113X2X1	TORONTO YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.6600	0.999526343 MESIROW	99,952,634.33	122,777.78
83050FN98	SE BANKEN YCD	04/02/2019	04/10/2018	2.5200	100,000,000.00	100,000,000.00	2.6600	0.998837542 MESIROW	99,883,754.24	574,000.00
78012UDK8	RB CANADA YCD	04/02/2019	04/26/2018	2.6500	100,000,000.00	100,000,000.00	2.6600	0.999828380 MESIROW	99,982,837.97	485,833.33
06417GU71	SCOTIA YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.6600	0.999526343 MESIROW	99,952,634.33	122,777.78
13606BXM3	CIBC YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.6600	0.999526343 MESIROW	99,952,634.33	122,777.78
83050FW64	SE BANKEN YCD	04/02/2019	06/18/2018	2.4900	100,000,000.00	100,000,000.00	2.6600	0.998709344 MESIROW	99,870,934.37	89,916.67
63307UNJ6	NB CANADA YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.6600	0.999526343 MESIROW	99,952,634.33	122,777.78
86958JH77	SVENSKA YCD	05/31/2019	05/31/2018	2.5800	100,000,000.00	100,000,000.00	2.7500	0.998406745 MESIROW	99,840,674.46	222,166.67

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
46640QG21	JPM LLC CP	07/02/2018	0.0000	150,000,000.00	148,342,833.33	0.0206	1	MESIROW	149,991,416.67
22533UG23	CR AG NY CP	07/02/2018	0.0000	100,000,000.00	99,974,305.56	0.0206	1	MESIROW	99,994,277.78
2546R3GA6	DISNEY CP	07/10/2018	0.0000	50,000,000.00	49,698,194.44	0.0206	9	MESIROW	49,974,250.00
19121BGA1	COCA COLA CP	07/10/2018	0.0000	50,000,000.00	49,596,527.78	0.0206	9	MESIROW	49,974,250.00
22533UGD9	CR AG NY CP	07/13/2018	0.0000	100,000,000.00	99,471,111.12	0.0206	12	MESIROW	99,931,333.33
83369CGH1	SOC GEN NY CP	07/17/2018	0.0000	100,000,000.00	99,902,888.88	0.0206	16	MESIROW	99,908,444.44
62479MGH0	MUFG BK CP	07/17/2018	0.0000	150,000,000.00	149,719,500.00	0.0206	16	MESIROW	149,862,666.67
19121BGL7	COCA COLA CP	07/20/2018	0.0000	50,000,000.00	49,740,611.11	0.0206	19	MESIROW	49,945,638.89
53127UGL8	LIBERTY CP	07/20/2018	0.0000	100,000,000.00	99,409,666.66	0.0206	19	MESIROW	99,891,277.78
46640QGP0	JPM LLC CP	07/23/2018	0.0000	100,000,000.00	98,992,277.78	0.0206	22	MESIROW	99,874,111.11
83369CGP3	SOC GEN NY CP	07/23/2018	0.0000	100,000,000.00	99,400,000.00	0.0206	22	MESIROW	99,874,111.11
19121BGP8	COCA COLA CP	07/23/2018	0.0000	50,000,000.00	49,715,236.11	0.0206	22	MESIROW	49,937,055.56
36164KGQ8	GE CTS CP	07/24/2018	0.0000	50,000,000.00	49,901,500.00	0.0206	23	MESIROW	49,934,194.44
22533UGQ0	CR AG NY CP	07/24/2018	0.0000	100,000,000.00	99,653,500.00	0.0206	23	MESIROW	99,868,388.89
62479MGQ0	MUFG BK CP	07/24/2018	0.0000	300,000,000.00	299,194,944.44	0.0206	23	MESIROW	299,605,166.67
36960MGT4	GE CO CP	07/27/2018	0.0000	100,000,000.00	99,770,166.66	0.0206	26	MESIROW	99,851,222.22
83369CGT5	SOC GEN NY CP	07/27/2018	0.0000	100,000,000.00	99,418,750.00	0.0206	26	MESIROW	99,851,222.22
22533UGT4	CR AG NY CP	07/27/2018	0.0000	100,000,000.00	99,627,777.78	0.0206	26	MESIROW	99,851,222.22
62479MGT4	MUFG BK CP	07/27/2018	0.0000	100,000,000.00	99,718,055.56	0.0206	26	MESIROW	99,851,222.22
46640QGT2	JPM LLC CP	07/27/2018	0.0000	100,000,000.00	99,013,055.56	0.0206	26	MESIROW	99,851,222.22
06417KGW3	SCOTIA NY CP	07/30/2018	0.0000	100,000,000.00	99,139,944.44	0.0206	29	MESIROW	99,834,055.56
22533UGW7	CR AG NY CP	07/30/2018	0.0000	100,000,000.00	99,629,638.88	0.0206	29	MESIROW	99,834,055.56
60689GGW0	MIZUHO NY CP	07/30/2018	0.0000	100,000,000.00	99,653,833.34	0.0206	29	MESIROW	99,834,055.56
46640QGW5	JPM LLC CP	07/30/2018	0.0000	150,000,000.00	148,801,333.32	0.0206	29	MESIROW	149,751,083.33

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
62479MGW7	MUFG BK CP	07/30/2018	0.0000	100,000,000.00	99,607,111.12	0.0206	29	MESIROW	99,834,055.56
53127UGW4	LIBERTY CP	07/30/2018	0.0000	100,000,000.00	99,272,333.34	0.0206	29	MESIROW	99,834,055.56
46640QH12	JPM LLC CP	08/01/2018	0.0000	100,000,000.00	98,854,000.00	0.0215	31	MESIROW	99,814,861.11
2546R3H15	DISNEY CP	08/01/2018	0.0000	50,000,000.00	49,631,347.22	0.0215	31	MESIROW	49,907,430.56
19121BH10	COCA COLA CP	08/01/2018	0.0000	100,000,000.00	99,089,972.22	0.0215	31	MESIROW	99,814,861.11
1247P3H13	CAFCO CP	08/01/2018	0.0000	100,000,000.00	99,009,527.78	0.0215	31	MESIROW	99,814,861.11
36164KH61	GE CTS CP	08/06/2018	0.0000	100,000,000.00	99,702,611.12	0.0215	36	MESIROW	99,785,000.00
89233HH64	TOYOTA CP	08/06/2018	0.0000	100,000,000.00	99,342,666.66	0.0215	36	MESIROW	99,785,000.00
71344UH69	PEPSICO CP	08/06/2018	0.0000	50,000,000.00	49,835,527.78	0.0215	36	MESIROW	49,892,500.00
83369CH64	SOC GEN NY CP	08/06/2018	0.0000	100,000,000.00	99,699,666.66	0.0215	36	MESIROW	99,785,000.00
62479MH63	MUFG BK CP	08/06/2018	0.0000	100,000,000.00	99,603,250.00	0.0215	36	MESIROW	99,785,000.00
22533UH63	CR AG NY CP	08/06/2018	0.0000	100,000,000.00	99,654,194.44	0.0215	36	MESIROW	99,785,000.00
02665KH83	AM HONDA CP	08/08/2018	0.0000	50,000,000.00	49,878,763.89	0.0215	38	MESIROW	49,886,527.78
62479MH89	MUFG BK CP	08/08/2018	0.0000	100,000,000.00	99,716,888.88	0.0215	38	MESIROW	99,773,055.56
62479MH97	MUFG BK CP	08/09/2018	0.0000	100,000,000.00	99,742,111.12	0.0215	39	MESIROW	99,767,083.33
60689GHL3	MIZUHO NY CP	08/20/2018	0.0000	100,000,000.00	99,650,944.44	0.0215	50	MESIROW	99,701,388.89
19121BHL6	COCA COLA CP	08/20/2018	0.0000	50,000,000.00	49,827,777.78	0.0215	50	MESIROW	49,850,694.44
22533UHQ9	CR AG NY CP	08/24/2018	0.0000	100,000,000.00	99,619,027.78	0.0215	54	MESIROW	99,677,500.00
60689GHQ2	MIZUHO NY CP	08/24/2018	0.0000	100,000,000.00	99,622,333.34	0.0215	54	MESIROW	99,677,500.00
2546R3HV9	DISNEY CP	08/29/2018	0.0000	150,000,000.00	148,941,458.32	0.0215	59	MESIROW	149,471,458.33
83369CHX5	SOC GEN NY CP	08/31/2018	0.0000	100,000,000.00	99,063,916.66	0.0222	61	MESIROW	99,623,833.33
60689GJ49	MIZUHO NY CP	09/04/2018	0.0000	100,000,000.00	99,392,000.00	0.0222	65	MESIROW	99,599,166.67
89116FJ43	TD USA CP	09/04/2018	0.0000	100,000,000.00	99,367,694.44	0.0222	65	MESIROW	99,599,166.67
83369CJ70	SOC GEN NY CP	09/07/2018	0.0000	100,000,000.00	99,406,250.00	0.0222	68	MESIROW	99,580,666.67

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
09659CJ74	BNP NY CP	09/07/2018	0.0000	100,000,000.00	99,421,333.34	0.0222	68	MESIROW	99,580,666.67
1247P3JQ6	CAFCO CP	09/24/2018	0.0000	100,000,000.00	99,356,833.34	0.0222	85	MESIROW	99,475,833.33
13607FJQ0	CIBC HLD CP	09/24/2018	0.0000	100,000,000.00	99,382,777.78	0.0222	85	MESIROW	99,475,833.33
89233HJQ8	TOYOTA CP	09/24/2018	0.0000	150,000,000.00	148,887,069.44	0.0222	85	MESIROW	149,213,750.00
53127UJQ4	LIBERTY CP	09/24/2018	0.0000	100,000,000.00	99,348,333.34	0.0222	85	MESIROW	99,475,833.33
36164KJQ5	GE CTS CP	09/24/2018	0.0000	100,000,000.00	99,361,972.22	0.0222	85	MESIROW	99,475,833.33
83369CJQ8	SOC GEN NY CP	09/24/2018	0.0000	100,000,000.00	99,258,888.88	0.0222	85	MESIROW	99,475,833.33
89233HJS4	TOYOTA CP	09/26/2018	0.0000	100,000,000.00	99,297,000.00	0.0222	87	MESIROW	99,463,500.00
19121BJS9	COCA COLA CP	09/26/2018	0.0000	100,000,000.00	98,827,638.89	0.0222	87	MESIROW	99,463,500.00
46640QJS1	JPM LLC CP	09/26/2018	0.0000	100,000,000.00	98,907,166.66	0.0222	87	MESIROW	99,463,500.00
46640QK18	JPM LLC CP	10/01/2018	0.0000	100,000,000.00	98,529,611.12	0.0229	92	MESIROW	99,414,777.78
09659CK15	BNP NY CP	10/01/2018	0.0000	100,000,000.00	98,964,222.22	0.0229	92	MESIROW	99,414,777.78
19121BK16	COCA COLA CP	10/01/2018	0.0000	100,000,000.00	99,321,875.00	0.0229	92	MESIROW	99,414,777.78
89233HK11	TOYOTA CP	10/01/2018	0.0000	100,000,000.00	98,872,444.44	0.0229	92	MESIROW	99,414,777.78
12619UK26	CRC CP	10/02/2018	0.0000	100,000,000.00	99,400,972.22	0.0229	93	MESIROW	99,408,416.67
89233HK94	TOYOTA CP	10/09/2018	0.0000	50,000,000.00	49,582,000.00	0.0229	100	MESIROW	49,681,944.44
46640QKN0	JPM LLC CP	10/22/2018	0.0000	100,000,000.00	99,190,555.56	0.0229	113	MESIROW	99,281,194.44
67983UKN2	OLD LINE CP	10/22/2018	0.0000	50,000,000.00	49,607,083.33	0.0229	113	MESIROW	49,640,597.22
89233HKP8	TOYOTA CP	10/23/2018	0.0000	50,000,000.00	49,400,000.00	0.0229	114	MESIROW	49,637,416.67
89233HKV5	TOYOTA CP	10/29/2018	0.0000	150,000,000.00	148,342,611.10	0.0235	120	MESIROW	148,825,000.00
46640QLU3	JPM LLC CP	11/28/2018	0.0000	250,000,000.00	247,286,888.87	0.0241	150	MESIROW	247,489,583.33
89233HLU6	TOYOTA CP	11/28/2018	0.0000	200,000,000.00	197,801,166.68	0.0241	150	MESIROW	197,991,666.67
06417KM30	SCOTIA NY CP	12/03/2018	0.0000	150,000,000.00	148,290,000.00	0.0241	155	MESIROW	148,443,541.67
89233HMA9	TOYOTA CP	12/10/2018	0.0000	200,000,000.00	197,634,861.10	0.0241	162	MESIROW	197,831,000.00

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
88602UMH0	THUNDER CP	12/17/2018	0.0000	50,000,000.00	49,370,486.11	0.0241	169	MESIROW	49,434,319.44
				7,550,000,000.00	7,498,660,819.38				7,521,009,486.12
AIP:			0.00						
Book + AIP:				7,498,660,819.38				COMMER PAPER	

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS044991	FIRST CHOICE BANK TD	07/05/2018	1.7200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044996	OPEN BANK TD	07/05/2018	1.7200	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS044806	FIVE STAR BANK TD	07/05/2018	1.5400	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS044801	AMERICAN RIVER BANK TD	07/05/2018	1.5600	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS044990	FINANCIAL PARTNERS CREDIT UNIOI	07/05/2018	1.7600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS044994	MALAGA BANK FSB TD	07/05/2018	1.7200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS044812	UNITI BANK TD	07/05/2018	1.5400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045107	FIRST NATIONAL BANK OF NORTHER	07/05/2018	1.7800	19,000,000.00	19,000,000.00	1.00000	19,000,000.00
SYS044999	GRANDPOINT BANK TD	07/05/2018	1.7800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS044802	BENEFICIAL STATE BANK TD	07/05/2018	1.5700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045002	SAN DIEGO COUNTY CREDIT UNION	07/05/2018	1.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045003	BANK OF SANTA CLARITA TD	07/06/2018	1.7300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045006	WESCOM CENTRAL CREDIT UNION TI	07/06/2018	1.7400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045004	COMMONWEALTH BUSINESS BANK TI	07/06/2018	1.7100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045011	FARMERS & MERCHANTS BANK OF Cf	07/11/2018	1.7300	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS045009	BANK OF THE SIERRA TD	07/11/2018	1.7300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044828	SAFE CREDIT UNION TD	07/11/2018	1.5900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044822	AMERICAN PLUS BANK NA TD	07/11/2018	1.5700	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045010	CALIFORNIA BANK OF COMMERCE TI	07/11/2018	1.7300	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS045014	PROVIDENT SAVINGS BANK TD	07/11/2018	1.7400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045012	MECHANICS BANK TD	07/11/2018	1.7400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044825	COMMUNITY WEST BANK TD	07/11/2018	1.5900	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045013	PACIFIC ALLIANCE BANK TD	07/11/2018	1.7100	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045015	COMMERCEWEST BANK TD	07/12/2018	1.7300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045019	SAN DIEGO COUNTY CREDIT UNION	07/12/2018	1.7100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045018	PROVIDENT CREDIT UNION TD	07/12/2018	1.7300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS045016	EAST WEST BANK TD	07/12/2018	1.7500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045017	GRANDPOINT BANK TD	07/12/2018	1.7500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045022	MANUFACTURERS BANK TD	07/13/2018	1.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045021	AMERICAN PLUS BANK NA TD	07/13/2018	1.7200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045023	MISSION FEDERAL CREDIT UNION TI	07/13/2018	1.7000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS044838	BENEFICIAL STATE BANK TD	07/13/2018	1.6100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS044837	BANK OF HOPE TD	07/13/2018	1.6000	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS045025	SUMMIT STATE BANK TD	07/13/2018	1.7400	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045024	SANTA CRUZ COUNTY BANK TD	07/13/2018	1.7200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS044844	AMERICAS UNITED BANK TD	07/18/2018	1.5900	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS045029	EAST WEST BANK TD	07/18/2018	1.7800	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS045035	PROVIDENT CREDIT UNION TD	07/19/2018	1.7900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS044850	CALIFORNIA COAST CREDIT UNION T	07/19/2018	1.5900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS044855	US METRO BANK TD	07/19/2018	1.5700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045032	MECHANICS BANK TD	07/19/2018	1.8200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045030	BANC OF CALIFORNIA NA TD	07/19/2018	1.8200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045031	COMMUNITY WEST BANK TD	07/19/2018	1.8100	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045041	SUMMIT STATE BANK TD	07/20/2018	1.8200	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS045065	GRANDPOINT BANK TD	07/20/2018	1.7900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045040	MALAGA BANK FSB TD	07/20/2018	1.8000	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS045038	BEACON BUSINESS BANK TD	07/20/2018	1.8200	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS045037	BANK OF THE SIERRA TD	07/20/2018	1.8200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044859	RIVER CITY BANK TD	07/20/2018	1.6400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045053	WESCOM CENTRAL CREDIT UNION TI	07/25/2018	1.8400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045050	BOFI FEDERAL BANK TD	07/25/2018	1.8100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS044868	PACIFIC WESTERN BANK TD	07/25/2018	1.6200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS044866	AMERICAN PLUS BANK NA TD	07/25/2018	1.6200	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS044873	CTBC BANK CORP (USA) TD	07/26/2018	1.6400	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS044872	COMMERICAL BANK OF CALIFORNIA	07/26/2018	1.6400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045113	GRANDPOINT BANK TD	07/26/2018	1.8200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045054	MISSION NATIONAL BANK TD	07/26/2018	1.8600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045059	OPUS BANK TD	07/27/2018	1.8800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045058	TRAVIS CREDIT UNION TD	07/27/2018	1.8700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045057	MALAGA BANK FSB TD	07/27/2018	1.8500	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045056	COMMONWEALTH BUSINESS BANK TI	07/27/2018	1.8500	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045055	COMMERCEWEST BANK TD	07/27/2018	1.8500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045060	MERCHANTS NATIONAL BANK OF SA	08/01/2018	1.8300	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045062	SUMMIT STATE BANK TD	08/01/2018	1.8300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045064	BANK OF THE SIERRA TD	08/02/2018	1.8600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044888	HANMI BANK TD	08/02/2018	1.6500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045066	MALAGA BANK FSB TD	08/02/2018	1.8400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045069	GOLDEN VALLEY BANK TD	08/03/2018	1.8400	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045068	EAST WEST BANK TD	08/03/2018	1.8600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045073	PACIFIC CITY BANK TD	08/08/2018	1.8200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045072	OPEN BANK TD	08/08/2018	1.8200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045071	CALIFORNIA BANK OF COMMERCE TI	08/08/2018	1.8400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045075	COMMONWEALTH BUSINESS BANK TI	08/09/2018	1.8700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045078	NORTHROP GRUMMAN FEDERAL CRE	08/09/2018	1.9000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045077	MECHANICS BANK TD	08/09/2018	1.9000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044899	UNITI BANK TD	08/10/2018	1.7100	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045081	TRAVIS CREDIT UNION TD	08/10/2018	1.9000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045084	EVERTRUST BANK TD	08/15/2018	1.8900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS045087	SAN DIEGO COUNTY CREDIT UNION	08/15/2018	1.8700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS044901	AMERICAN RIVER BANK TD	08/15/2018	1.7900	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS044908	SANTA CRUZ COUNTY BANK TD	08/16/2018	1.7800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS044907	PRESIDIO BANK TD	08/16/2018	1.8000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS044906	US METRO BANK TD	08/16/2018	1.7600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045088	AMERICAN PLUS BANK NA TD	08/16/2018	1.9100	4,240,000.00	4,240,000.00	1.00000	4,240,000.00
SYS045092	WESCOM CENTRAL CREDIT UNION TI	08/16/2018	1.9400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS044914	COMMUNITY VALLEY BANK TD	08/17/2018	1.7900	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS044913	COMMONWEALTH BUSINESS BANK TI	08/17/2018	1.7900	18,000,000.00	18,000,000.00	1.00000	18,000,000.00
SYS044912	CORNERSTONE COMMUNITY BANK TI	08/17/2018	1.7900	1,500,000.00	1,500,000.00	1.00000	1,500,000.00
SYS044916	PACIFIC WESTERN BANK TD	08/22/2018	1.8100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS044915	CATHAY BANK TD	08/22/2018	1.8300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS044921	POPPY BANK TD	08/23/2018	1.8100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS044920	NEW OMNI BANK NA TD	08/23/2018	1.8100	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS044919	METROPOLITAN BANK TD	08/23/2018	1.8300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045102	TRAVIS CREDIT UNION TD	08/24/2018	1.9400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045101	BANK OF THE SIERRA TD	08/24/2018	1.9400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044925	CORNERSTONE COMMUNITY BANK TI	08/29/2018	1.8300	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS044924	CALIFORNIA COAST CREDIT UNION T	08/29/2018	1.8300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045109	SCHOOLS FINANCIAL CREDIT UNION	08/29/2018	1.8800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045103	AMERICAN PLUS BANK NA TD	08/29/2018	1.8800	1,500,000.00	1,500,000.00	1.00000	1,500,000.00
SYS045117	SAN DIEGO COUNTY CREDIT UNION	08/30/2018	1.8600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045115	PACIFIC ENTERPRISE BANK TD	08/30/2018	1.9000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045111	COMMUNITY WEST BANK TD	08/30/2018	1.9000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS044931	FIRST FOUNDATION BANK TD	08/30/2018	1.8700	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS045121	EVERTRUST BANK TD	08/31/2018	1.9100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS045120	COMMUNITY BANK OF THE BAY TD	08/31/2018	1.9300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045124	SUMMIT STATE BANK TD	08/31/2018	1.9300	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS045126	BOFI FEDERAL BANK TD	09/05/2018	1.8700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045129	TRI COUNTIES BANK TD	09/05/2018	1.9100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045119	BANK OF THE SIERRA TD	09/05/2018	1.9300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044938	UNITI BANK TD	09/05/2018	1.8300	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS044947	PROSPECTORS FEDERAL CREDIT UNI	09/06/2018	1.8700	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS044944	METROPOLITAN BANK TD	09/06/2018	1.8700	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045141	SAN DIEGO COUNTY CREDIT UNION	09/06/2018	1.9100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045139	PACIFIC CITY BANK TD	09/06/2018	1.9300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045138	OPEN BANK TD	09/06/2018	1.9300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045137	MECHANICS BANK TD	09/06/2018	1.9600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045144	COMMERCEWEST BANK TD	09/07/2018	1.9400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045143	CALIFORNIA BANK OF COMMERCE TI	09/07/2018	1.9600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS044958	COMMONWEALTH BUSINESS BANK TI	09/07/2018	1.8600	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS044964	PACIFIC WESTERN BANK TD	09/12/2018	1.8600	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS044963	BOFI FEDERAL BANK TD	09/12/2018	1.8600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045156	RIVER CITY BANK TD	09/12/2018	1.9200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045150	AMERICAN FIRST CREDIT UNION TD	09/12/2018	1.9200	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS045161	WESCOM CENTRAL CREDIT UNION TI	09/13/2018	1.9500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045160	SAN DIEGO COUNTY CREDIT UNION	09/13/2018	1.9000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS044971	PREFERRED BANK TD	09/13/2018	1.9100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044966	PREFERRED BANK TD	09/13/2018	1.8800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS044976	PACIFIC COMMERCE BANK TD	09/14/2018	1.9100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS044975	FIRST FOUNDATION BANK TD	09/14/2018	1.9300	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS044972	BEACON BUSINESS BANK TD	09/14/2018	1.9300	3,000,000.00	3,000,000.00	1.00000	3,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS045165	SUMMIT STATE BANK TD	09/14/2018	1.9500	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045164	FIRST CHOICE BANK TD	09/14/2018	1.9300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045125	TRAVIS CREDIT UNION TD	09/14/2018	1.9300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045177	OPEN BANK TD	09/19/2018	1.9100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045176	MALAGA BANK FSB TD	09/19/2018	1.9100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045175	EVERTRUST BANK TD	09/19/2018	1.8900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045173	AMERICAN PLUS BANK NA TD	09/19/2018	1.9100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045074	CALIFORNIA BANK OF COMMERCE TD	09/20/2018	1.9500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045135	BANK OF THE SIERRA TD	09/20/2018	1.9600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045179	RIVER CITY BANK TD	09/20/2018	1.9400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044993	HANMI BANK TD	10/03/2018	1.9100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS044992	FIRST FOUNDATION BANK TD	10/03/2018	1.9300	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS044995	MISSION NATIONAL BANK TD	10/03/2018	1.9100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS044989	CTBC BANK CORP (USA) TD	10/03/2018	1.9300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045001	PACIFIC CITY BANK TD	10/04/2018	1.9100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045000	MANUFACTURERS BANK TD	10/04/2018	1.9300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS044998	BANK OF HOPE TD	10/04/2018	1.9300	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS045005	PACIFIC WESTERN BANK TD	10/05/2018	1.8900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045028	AMERICAN RIVER BANK TD	10/17/2018	1.9800	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045034	NEW OMNI BANK NA TD	10/18/2018	1.9700	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045033	MERIWEST CREDIT UNION TD	10/18/2018	2.0000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045039	FIRST FOUNDATION BANK TD	10/19/2018	2.0100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045052	PROVIDENT CREDIT UNION TD	10/24/2018	1.9800	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045051	CORNERSTONE COMMUNITY BANK TD	10/24/2018	1.9800	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045049	BANK OF SOUTHERN CALIFORNIA TD	10/24/2018	2.0000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045061	PRESIDIO BANK TD	10/31/2018	1.9900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS045063	AMERICAN RIVER BANK TD	11/01/2018	2.0400	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045076	MANUFACTURERS BANK TD	11/08/2018	2.0500	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045079	RIVER CITY BANK TD	11/08/2018	2.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045080	BANK OF SANTA CLARITA TD	11/09/2018	2.0500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045097	US METRO BANK TD	11/14/2018	2.0600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045086	PROVIDENT CREDIT UNION TD	11/14/2018	2.0300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045085	HANMI BANK TD	11/14/2018	2.0300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045083	COMMUNITY WEST BANK TD	11/14/2018	2.0500	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045091	PACIFIC WESTERN BANK TD	11/15/2018	2.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045090	PACIFIC PREMIER BANK TD	11/15/2018	2.0600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045089	AMERICAN RIVER BANK TD	11/15/2018	2.0900	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS045099	BANC OF CALIFORNIA NA TD	11/15/2018	2.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045096	RIVER CITY BANK TD	11/16/2018	2.0800	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045095	CATHAY BANK TD	11/16/2018	2.0600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045108	MERCHANTS NATIONAL BANK OF SA	11/28/2018	2.0600	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS045106	CTBC BANK CORP (USA) TD	11/28/2018	2.0600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045105	CALIFORNIA COAST CREDIT UNION T	11/28/2018	2.0400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045104	BANK OF HOPE TD	11/28/2018	2.0600	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS045114	NEW OMNI BANK NA TD	11/29/2018	2.0100	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045116	PROVIDENT CREDIT UNION TD	11/29/2018	2.0100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045110	NEW OMNI BANK NA TD	11/29/2018	2.0100	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045112	FIVE STAR BANK TD	11/29/2018	2.0100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045123	SAFE CREDIT UNION TD	11/30/2018	2.0700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045122	RIVER CITY BANK TD	11/30/2018	2.0700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045128	POPPY BANK TD	12/05/2018	2.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045127	CALIFORNIA COAST CREDIT UNION T	12/05/2018	2.0700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS045134	BANC OF CALIFORNIA NA TD	12/06/2018	2.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045133	AMERICAN RIVER BANK TD	12/06/2018	2.1300	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS045132	1ST CAPITAL BANK TD	12/06/2018	2.1200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045140	PACIFIC PREMIER BANK TD	12/06/2018	2.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045136	MANUFACTURERS BANK TD	12/06/2018	2.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045142	BANK OF HOPE TD	12/07/2018	2.1200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045145	PROVIDENT CREDIT UNION TD	12/07/2018	2.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045158	POPPY BANK TD	12/12/2018	2.0700	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS045157	US METRO BANK TD	12/12/2018	2.0500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045155	PROVIDENT CREDIT UNION TD	12/12/2018	2.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045154	FIRST FOUNDATION BANK TD	12/12/2018	2.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045153	POPPY BANK TD	12/12/2018	2.0700	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS045152	NEW OMNI BANK NA TD	12/12/2018	2.0700	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045151	FIVE STAR BANK TD	12/12/2018	2.0700	18,000,000.00	18,000,000.00	1.00000	18,000,000.00
SYS045174	BANC OF CALIFORNIA NA TD	12/13/2018	2.1100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045178	BENEFICIAL STATE BANK TD	12/13/2018	2.1300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045159	AMERICAN RIVER BANK TD	12/13/2018	2.1000	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045163	COMMONWEALTH BUSINESS BANK TI	12/14/2018	2.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045162	BANK OF SAN FRANCISCO TD	12/14/2018	2.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045180	PREFERRED BANK TD	12/14/2018	2.1000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
				4,882,240,000.00	4,882,240,000.00		4,882,240,000.00
AIP:		0.00					
Book + AIP:	4,882,240,000.00		TIME DEPOSIT				

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2018

Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
AB55 1780004	08/17/2018	1.08400000	25,000,000.00	1.000	25,000,000.00
AB55 1780008	09/21/2018	1.11800000	10,000,000.00	1.000	10,000,000.00
AB55 1780009	10/19/2018	1.14800000	31,415,000.00	1.000	31,415,000.00
AB55 1780010	11/16/2018	1.17300000	32,000,000.00	1.000	32,000,000.00
AB55 1780011	12/14/2018	1.22800000	26,152,000.00	1.000	26,152,000.00
AB55 1780012	12/14/2018	1.22800000	22,533,000.00	1.000	22,533,000.00
AB55 1780013	12/14/2018	1.22800000	11,586,000.00	1.000	11,586,000.00
AB55 1780014	12/14/2018	1.22800000	2,100,000.00	1.000	2,100,000.00
AB55 1780015	01/18/2019	1.35700000	55,205,000.00	1.000	55,205,000.00
AB55 1780016	01/18/2019	1.35700000	7,391,000.00	1.000	7,391,000.00
AB55 1780017	01/18/2019	1.35700000	4,578,000.00	1.000	4,578,000.00
AB55 1780018	01/18/2019	1.35700000	2,126,000.00	1.000	2,126,000.00
AB55 1780019	01/18/2019	1.35700000	6,655,000.00	1.000	6,655,000.00
AB55 1780020	01/18/2019	1.35700000	10,308,000.00	1.000	10,308,000.00
AB55 1780021	02/22/2019	1.42400000	13,383,000.00	1.000	13,383,000.00
AB55 1780022	02/22/2019	1.42400000	38,134,000.00	1.000	38,134,000.00
AB55 1780023	03/22/2019	1.55300000	95,514,000.00	1.000	95,514,000.00
AB55 1780024	03/22/2019	1.55300000	57,102,000.00	1.000	57,102,000.00
AB55 1780025	03/22/2019	1.55300000	19,954,000.00	1.000	19,954,000.00
AB55 1780026	03/22/2019	1.55300000	23,484,000.00	1.000	23,484,000.00
AB55 1780027	04/19/2019	1.69100000	9,261,000.00	1.000	9,261,000.00
AB55 1780028	04/19/2019	1.69100000	12,839,000.00	1.000	12,839,000.00
AB55 1780029	04/19/2019	1.69100000	21,940,000.00	1.000	21,940,000.00
AB55 1780030	05/17/2019	1.76000000	34,000,000.00	1.000	34,000,000.00
AB55 1780031	05/17/2019	1.76000000	14,318,000.00	1.000	14,318,000.00
AB55 1780032	06/21/2019	1.89000000	44,563,000.00	1.000	44,563,000.00
AB55 1780033	06/21/2019	1.89000000	76,325,000.00	1.000	76,325,000.00
AB55 1780034	06/21/2019	1.89000000	12,963,000.00	1.000	12,963,000.00
AB55 1780035	06/21/2019	1.89000000	13,135,000.00	1.000	13,135,000.00
			733,964,000.00		733,964,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2018

Total # of items:	736
Par Value:	90,389,694,427.53
Book Value:	88,804,484,207.92
Fair Value:	88,798,232,976.93
Accrual:	150,911,454.45
Total Book Value:	88,804,484,207.92
AIP:	9,515,437.65
Book + AIP:	88,813,999,645.57