

# Fiona Ma, CPA

Treasurer  
State of California

Quarterly Report  
On the  
Pooled Money Investment Account



For the Quarter Ending  
December 31, 2020

**OFFICE OF THE TREASURER**

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



**Date:** January 22, 2021  
**To:** Pooled Money Investment Board  
**From:** Kristin Szakaly-Moore, 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 December 31, 2020, 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.

  
Kristin Szakaly-Moore

  
Date

# Section I

# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF RESOURCES

**December 31, 2020**

(Dollars in thousands)

<b>Portfolio Amount</b>		\$ 107,374,469
Effective Yield	0.487%	
Quarter-to-date Yield	0.579%	
Year-to-date Yield	0.691%	
Average Life (in days)	165	
<b>Demand Bank Account Balances</b>		\$ 3,046,842
<b>Total PMIA Resources</b>		<u><u>\$ 110,421,311</u></u>

# POOLED MONEY INVESTMENT ACCOUNT

## ANALYSIS OF THE PORTFOLIO

December 31, 2020

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 35,405,713	32.97%
Bonds	-	0.00%
Notes	22,978,290	21.40%
Strips	-	0.00%
Total Governments	\$ 58,384,003	54.37%
Federal Agency Debentures	\$ 4,423,138	4.12%
Certificates of Deposit	15,450,000	14.39%
Bank Notes	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	15,173,293	14.13%
Time Deposits	4,396,500	4.09%
GNMAs	-	0.00%
Commercial Paper	8,843,503	8.24%
FHLMC / REMICS	13,009	0.01%
Corporate Bonds	-	0.00%
AB 55 Loans	691,023	0.65%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
<b>Total, All Types</b>	<b>\$ 107,374,469</b>	<b>100.00% *</b>

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

# Section II



**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**12/31/2020**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 35,405,712,930.37	\$ 35,432,444,038.95	\$ 35,437,534,000.00	NA
Notes	\$ 22,978,289,919.79	\$ 22,975,600,175.26	\$ 23,203,472,000.00	\$ 87,687,683.50
Federal Agency:				
SBA	\$ 457,313,707.11	\$ 457,313,707.11	\$ 453,196,763.66	\$ 194,387.40
MBS-REMICs	\$ 13,009,086.19	\$ 13,009,086.19	\$ 13,667,627.97	\$ 60,269.69
Debentures	\$ 2,847,411,888.51	\$ 2,847,280,694.06	\$ 2,860,796,440.00	\$ 5,309,372.25
Debentures FR	\$ 50,004,819.33	\$ 49,999,902.66	\$ 49,999,902.66	\$ 7,000.00
Debentures CL	\$ 500,000,000.00	\$ 500,000,000.00	\$ 499,778,000.00	\$ 675,389.00
Discount Notes	\$ 15,173,292,694.21	\$ 15,178,921,383.10	\$ 15,179,217,080.00	NA
Supranational Debentures	\$ 418,341,915.19	\$ 417,532,042.97	\$ 418,199,950.00	\$ 2,285,076.75
Supranational Debentures FR	\$ 150,065,910.68	\$ 150,065,910.68	\$ 150,116,479.89	\$ 71,271.38
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,031,000.00	\$ 55,330.75
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 15,150,000,000.00	\$ 15,150,000,000.00	\$ 15,149,513,647.63	\$ 14,168,375.02
Commercial Paper	\$ 8,843,502,722.19	\$ 8,847,289,347.29	\$ 8,847,888,754.14	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,396,500,000.00	\$ 4,396,500,000.00	\$ 4,396,500,000.00	NA
PMIA & GF Loans	\$ 691,023,000.00	\$ 691,023,000.00	\$ 691,023,000.00	NA
<b>TOTAL</b>	<b>\$ 107,374,468,593.57</b>	<b>\$ 107,406,979,288.27</b>	<b>\$ 107,650,934,645.95</b>	<b>\$ 110,514,155.74</b>

Fair Value Including Accrued Interest

\$ 107,761,448,801.69

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

The value of each participating dollar equals the fair value divided by the amortized cost (1.002271318). 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 \$20,045,426.35 or \$20,000,000.00 x 1.002271318.



OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
9127963T4	U S TREAS BILL	01/07/2021	0.0000	400,000,000.00	399,696,666.64	1.00000 CITIBANK	400,000,000.00
9127963U1	U S TREAS BILL	01/14/2021	0.0000	200,000,000.00	199,987,911.12	0.99999 CITIBANK	199,998,000.00
912796UC1	U S TREAS BILL	01/28/2021	0.0000	1,250,000,000.00	1,234,314,950.03	0.99996 CITIBANK	1,249,950,000.00
912796B73	U S TREAS BILL	02/09/2021	0.0000	200,000,000.00	199,922,511.12	0.99996 CITIBANK	199,992,000.00
9127964C0	U S TREAS BILL	02/11/2021	0.0000	2,500,000,000.00	2,498,866,661.06	0.99994 CITIBANK	2,499,850,000.00
912796XE4	U S TREAS BILL	02/25/2021	0.0000	1,450,000,000.00	1,446,562,158.30	0.99990 CITIBANK	1,449,855,000.00
912796C23	U S TREAS BILL	03/02/2021	0.0000	1,000,000,000.00	999,607,347.24	0.99987 CITIBANK	999,870,000.00
912796C72	U S TREAS BILL	03/09/2021	0.0000	300,000,000.00	299,953,298.34	0.99985 CITIBANK	299,955,000.00
9127964M8	U S TREAS BILL	03/11/2021	0.0000	300,000,000.00	299,830,375.02	0.99986 CITIBANK	299,958,000.00
912796C80	U S TREAS BILL	03/16/2021	0.0000	300,000,000.00	299,858,900.00	0.99986 CITIBANK	299,958,000.00
912796C98	U S TREAS BILL	03/23/2021	0.0000	850,000,000.00	849,652,868.05	0.99984 CITIBANK	849,864,000.00
9127962F5	U S TREAS BILL	03/25/2021	0.0000	1,650,000,000.00	1,648,123,619.42	0.99983 CITIBANK	1,649,719,500.00
912796D22	U S TREAS BILL	03/30/2021	0.0000	500,000,000.00	499,791,402.78	0.99983 CITIBANK	499,915,000.00
9127964P1	U S TREAS BILL	04/01/2021	0.0000	2,250,000,000.00	2,248,958,995.82	0.99981 CITIBANK	2,249,572,500.00
912796D89	U S TREAS BILL	04/13/2021	0.0000	950,000,000.00	949,631,113.91	0.99979 CITIBANK	949,800,500.00
9127962Q1	U S TREAS BILL	04/22/2021	0.0000	400,000,000.00	399,425,500.02	0.99976 CITIBANK	399,904,000.00
912796F20	U S TREAS BILL	04/27/2021	0.0000	400,000,000.00	399,853,913.88	0.99976 CITIBANK	399,904,000.00
912796F79	U S TREAS BILL	05/04/2021	0.0000	1,550,000,000.00	1,549,475,074.96	0.99972 CITIBANK	1,549,566,000.00
912796A25	U S TREAS BILL	05/13/2021	0.0000	1,200,000,000.00	1,199,459,151.36	0.99971 CITIBANK	1,199,652,000.00
912796F95	U S TREAS BILL	05/18/2021	0.0000	1,450,000,000.00	1,449,493,048.63	0.99970 CITIBANK	1,449,565,000.00
9127962Y4	U S TREAS BILL	05/20/2021	0.0000	1,550,000,000.00	1,547,779,277.76	0.99969 CITIBANK	1,549,519,500.00
912796G29	U S TREAS BILL	05/25/2021	0.0000	750,000,000.00	749,721,093.75	0.99969 CITIBANK	749,767,500.00
912796A33	U S TREAS BILL	05/27/2021	0.0000	700,000,000.00	699,749,492.39	0.99969 CITIBANK	699,783,000.00
912796G37	U S TREAS BILL	06/01/2021	0.0000	450,000,000.00	449,821,937.52	0.99965 CITIBANK	449,842,500.00
9127963H0	U S TREAS BILL	06/17/2021	0.0000	650,000,000.00	648,861,238.89	0.99962 CITIBANK	649,753,000.00
912796B32	U S TREAS BILL	06/24/2021	0.0000	1,100,000,000.00	1,099,492,951.39	0.99961 CITIBANK	1,099,571,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796B40	U S TREAS BILL	07/01/2021	0.0000	400,000,000.00	399,846,311.12	0.99958 CITIBANK	399,832,000.00
9127963S6	U S TREAS BILL	07/15/2021	0.0000	1,850,000,000.00	1,847,502,999.34	0.99955 CITIBANK	1,849,167,500.00
9127964B2	U S TREAS BILL	08/12/2021	0.0000	1,650,000,000.00	1,648,178,888.94	0.99947 CITIBANK	1,649,125,500.00
9127964L0	U S TREAS BILL	09/09/2021	0.0000	1,700,000,000.00	1,697,832,393.08	0.99940 CITIBANK	1,698,980,000.00
9127964V8	U S TREAS BILL	10/07/2021	0.0000	1,050,000,000.00	1,048,773,013.90	0.99931 CITIBANK	1,049,275,500.00
9127964W6	U S TREAS BILL	11/04/2021	0.0000	1,650,000,000.00	1,648,353,794.45	0.99923 CITIBANK	1,648,729,500.00
9127965G0	U S TREAS BILL	12/02/2021	0.0000	2,100,000,000.00	2,098,111,361.82	0.99909 CITIBANK	2,098,089,000.00
912796A90	U S TREAS BILL	12/30/2021	0.0000	750,000,000.00	749,222,708.32	0.99900 CITIBANK	749,250,000.00
				35,450,000,000.00	35,405,712,930.37		35,437,534,000.00
AIP:		0.00					
Book + AIP:		35,405,712,930.37		TREASURY BILL			

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
9128285X4	U S TREAS NOTE	01/31/2021	2.5000	300,000,000.00	299,990,615.74	1.00173	0.01046196		CITIBANK	300,519,000.00	3,138,588.00
9128283X6	U S TREAS NOTE	02/15/2021	2.2500	350,000,000.00	350,234,327.82	1.00240	0.00849864		CITIBANK	350,840,000.00	2,974,524.00
9128286D7	U S TREAS NOTE	02/28/2021	2.5000	1,700,000,000.00	1,700,407,847.46	1.00357	0.00849448		CITIBANK	1,706,069,000.00	14,440,616.00
9128284B3	U S TREAS NOTE	03/15/2021	2.3750	800,000,000.00	800,268,790.18	1.00434	0.00708564		CITIBANK	803,472,000.00	5,668,512.00
912828WG1	U S TREAS NOTE	04/30/2021	2.2500	200,000,000.00	199,963,039.22	1.00691	0.00385359		CITIBANK	201,382,000.00	770,718.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,914,911.52	1.00914	0.00340815		CITIBANK	201,828,000.00	681,630.00
9128286V7	U S TREAS NOTE	05/31/2021	2.1250	800,000,000.00	800,887,491.86	1.00813	0.00186813		CITIBANK	806,504,000.00	1,494,504.00
9128287A2	U S TREAS NOTE	06/30/2021	1.6250	2,700,000,000.00	2,698,689,995.56	1.00742	0.00004489		CITIBANK	2,720,034,000.00	121,203.00
912828WR7	U S TREAS NOTE	06/30/2021	2.1250	900,000,000.00	901,147,598.90	1.00992	0.00005870		CITIBANK	908,928,000.00	52,830.00
912828Y20	U S TREAS NOTE	07/15/2021	2.6250	450,000,000.00	453,614,804.57	1.01328	0.01212636		CITIBANK	455,976,000.00	5,456,862.00
9128287F1	U S TREAS NOTE	07/31/2021	1.7500	200,000,000.00	199,916,449.08	1.00945	0.00732337		CITIBANK	201,890,000.00	1,464,674.00
9128284W7	U S TREAS NOTE	08/15/2021	2.7500	500,000,000.00	502,866,742.92	1.01633	0.01038723		CITIBANK	508,165,000.00	5,193,615.00
912828RC6	U S TREAS NOTE	08/15/2021	2.1250	100,000,000.00	100,277,527.12	1.01242	0.00802649		CITIBANK	101,242,000.00	802,649.00
912828YC8	U S TREAS NOTE	08/31/2021	1.5000	2,050,000,000.00	2,047,994,895.93	1.00922	0.00509669		CITIBANK	2,068,901,000.00	10,448,214.50
9128285A4	U S TREAS NOTE	09/15/2021	2.7500	300,000,000.00	302,386,131.87	1.01844	0.00820442		CITIBANK	305,532,000.00	2,461,326.00
912828YJ3	U S TREAS NOTE	09/30/2021	1.5000	1,250,000,000.00	1,248,828,869.09	1.01031	0.00383242		CITIBANK	1,262,887,500.00	4,790,525.00
9128285F3	U S TREAS NOTE	10/15/2021	2.8750	300,000,000.00	302,869,880.08	1.02152	0.00616071		CITIBANK	306,456,000.00	1,848,213.00
912828YP9	U S TREAS NOTE	10/31/2021	1.5000	1,550,000,000.00	1,548,272,318.76	1.01141	0.00256906		CITIBANK	1,567,685,500.00	3,982,043.00
912828YT1	U S TREAS NOTE	11/30/2021	1.5000	1,050,000,000.00	1,048,729,039.56	1.01250	0.00131868		CITIBANK	1,063,125,000.00	1,384,614.00
912828YZ7	U S TREAS NOTE	12/31/2021	1.6250	1,050,000,000.00	1,050,522,069.90	1.01500	0.00004489		CITIBANK	1,065,750,000.00	47,134.50
912828Z60	U S TREAS NOTE	01/31/2022	1.3750	600,000,000.00	600,791,779.58	1.01344	0.00575408		CITIBANK	608,064,000.00	3,452,448.00
912828ZA1	U S TREAS NOTE	02/28/2022	1.1250	2,250,000,000.00	2,273,396,488.58	1.01180	0.00382251		CITIBANK	2,276,550,000.00	8,600,647.50
912828ZR4	U S TREAS NOTE	05/31/2022	0.1250	200,000,000.00	199,785,265.96	1.00020	0.00010989		CITIBANK	200,040,000.00	21,978.00
912828ZX1	U S TREAS NOTE	06/30/2022	0.1250	500,000,000.00	499,675,158.48	1.00016	0.00000345		CITIBANK	500,080,000.00	1,725.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	200,000,000.00	199,296,345.84	1.02227	0.00566576 CITIBANK	204,454,000.00	1,133,152.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	400,000,000.00	398,587,494.28	1.02336	0.00447514 CITIBANK	409,344,000.00	1,790,056.00
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	298,383,283.66	1.02227	0.00294643 CITIBANK	306,681,000.00	883,929.00
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	550,000,000.00	549,712,921.01	1.02785	0.00210981 CITIBANK	565,317,500.00	1,160,395.50
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	450,000,000.00	449,635,111.56	1.02922	0.00075893 CITIBANK	463,149,000.00	341,518.50
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,278,740.84	1.02789	0.00692935 CITIBANK	411,156,000.00	2,771,740.00
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	200,000,000.00	199,666,490.04	1.00813	0.00149171 CITIBANK	201,626,000.00	298,342.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	150,000,000.00	149,607,748.29	0.99883	0.00005838 CITIBANK	149,824,500.00	8,757.00
				22,950,000,000.00	22,975,600,175.26			23,203,472,000.00	87,687,683.50
AIP:			2,689,744.53						
Book + AIP:			22,978,289,919.79	TREASURY NOTE					

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164DZ77	SBA POOL #503466	10/25/2021	0.8750	24,392.06	24,392.06	1.00000 CITIBANK	24,392.06	17.79
83164D5T2	SBA POOL #503558	12/25/2021	0.8750	64,145.85	64,145.85	0.99482 CITIBANK	63,813.57	46.77
83164D6G9	SBA POOL #503571	01/25/2022	0.8750	10,022.65	10,022.65	0.99516 CITIBANK	9,974.14	7.31
83164D6Z7	SBA POOL #503588	01/25/2022	0.8750	36,202.64	36,202.64	0.99504 CITIBANK	36,023.07	26.40
83164EBL0	SBA POOL #503643	02/25/2022	0.8750	32,284.64	32,284.64	0.99473 CITIBANK	32,114.50	23.54
83164EE29	SBA POOL #503753	05/25/2022	0.8750	25,298.33	25,298.33	0.99529 CITIBANK	25,179.17	18.45
83164EDV6	SBA POOL #503716	05/25/2022	0.8750	66,936.93	66,936.93	0.99409 CITIBANK	66,541.33	48.81
83164EN94	SBA POOL #504016	01/25/2023	0.7500	132,465.26	132,465.26	0.99623 CITIBANK	131,965.87	82.79
83164ESW8	SBA POOL #504133	05/25/2023	0.6250	75,566.01	75,566.01	0.99206 CITIBANK	74,966.02	39.36
83164ETV9	SBA POOL #504164	06/25/2023	0.6250	203,380.50	203,380.50	0.99592 CITIBANK	202,550.71	105.93
83164EUN5	SBA POOL #504189	08/25/2023	0.6250	129,595.51	129,595.51	0.99364 CITIBANK	128,771.28	67.50
83164EVS3	SBA POOL #504225	08/25/2023	0.6250	110,105.12	110,105.12	0.99235 CITIBANK	109,262.82	57.35
83164EWH6	SBA POOL #504248	09/25/2023	0.6250	155,433.72	155,433.72	0.99586 CITIBANK	154,790.22	80.96
83164EWC7	SBA POOL #504243	09/25/2023	0.6250	76,597.23	76,597.23	0.99586 CITIBANK	76,280.12	39.89
83164EXA0	SBA POOL #504273	10/25/2023	0.6250	140,362.10	140,362.10	0.99252 CITIBANK	139,312.19	73.11
83164EZ67	SBA POOL #504365	01/25/2024	0.6250	323,696.18	323,696.18	0.99297 CITIBANK	321,420.60	168.59
83164E2N6	SBA POOL #504381	01/25/2024	0.6250	8,022.45	8,022.45	0.99228 CITIBANK	7,960.52	4.18
83164E4E4	SBA POOL #504421	08/25/2024	0.6250	182,700.67	182,700.67	0.99188 CITIBANK	181,217.14	95.16
83164FKZ6	SBA POOL #504812	01/25/2025	0.7500	501,623.99	501,623.99	0.99755 CITIBANK	500,395.01	313.51
83164FMU5	SBA POOL #504871	03/25/2025	0.8750	473,272.55	473,272.55	0.99817 CITIBANK	472,406.46	345.09
83164FNG5	SBA POOL #504891	04/25/2025	0.8750	150,692.39	150,692.39	0.99657 CITIBANK	150,175.52	109.88
83164FQG2	SBA POOL #504955	04/25/2025	0.8750	130,562.83	130,562.83	0.99750 CITIBANK	130,236.42	95.20
83164FT87	SBA POOL #505075	08/25/2025	0.8750	224,981.65	224,981.65	0.99843 CITIBANK	224,628.43	164.05
83164F5H3	SBA POOL #505348	02/25/2026	0.8750	21,737.99	21,737.99	0.99621 CITIBANK	21,655.60	15.85

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164GS94	SBA POOL #505944	05/25/2027	0.5500	62,583.33	62,583.33	0.99292 CITIBANK	62,140.24	28.68
83164GTL6	SBA POOL #505955	07/25/2027	0.5500	174,417.49	174,417.49	0.99252 CITIBANK	173,112.85	79.94
83164GVQ2	SBA POOL #506023	08/25/2027	0.5500	262,238.94	262,238.94	0.99287 CITIBANK	260,369.18	120.19
83164GU34	SBA POOL #506002	08/25/2027	0.5500	757,175.76	757,175.76	0.99163 CITIBANK	750,838.20	347.04
83164GV25	SBA POOL #506033	09/25/2027	0.5500	18,946.87	18,946.87	0.99286 CITIBANK	18,811.59	8.68
83164GZ96	SBA POOL #506168	11/25/2027	0.5500	193,414.76	193,414.76	0.99133 CITIBANK	191,737.85	88.65
83164GXL1	SBA POOL #506083	11/25/2027	0.5500	438,000.64	438,000.64	0.99244 CITIBANK	434,689.36	200.75
83164GYW6	SBA POOL #506125	11/25/2027	0.5500	357,778.78	357,778.78	0.99294 CITIBANK	355,252.86	163.98
83164G3E0	SBA POOL #506197	12/25/2027	0.5500	371,242.74	371,242.74	0.99284 CITIBANK	368,584.64	170.15
83164G4W9	SBA POOL #506237	01/25/2028	0.5500	198,489.48	198,489.48	0.99302 CITIBANK	197,104.02	90.97
83164HBL3	SBA POOL #506343	02/25/2028	0.5500	432,158.45	432,158.45	0.99285 CITIBANK	429,068.52	198.07
83164G6Y3	SBA POOL #506287	02/25/2028	0.5500	18,055.18	18,055.18	0.99283 CITIBANK	17,925.72	8.28
83164HBY5	SBA POOL #506355	05/25/2028	0.5500	380,433.10	380,433.10	0.99281 CITIBANK	377,697.79	174.37
83164HC65	SBA POOL #506393	06/25/2028	0.5500	142,428.60	142,428.60	0.99384 CITIBANK	141,551.24	65.28
83164HFC9	SBA POOL #506463	07/25/2028	0.5500	85,166.13	85,166.13	0.99143 CITIBANK	84,436.26	39.03
83164HGN4	SBA POOL #506505	09/25/2028	0.5500	6,069.29	6,069.29	0.99278 CITIBANK	6,025.47	2.78
83164HGT1	SBA POOL #506510	10/25/2028	0.5500	97,185.31	97,185.31	0.99276 CITIBANK	96,481.69	44.54
83164HJY7	SBA POOL #506579	11/25/2028	0.5500	363,689.05	363,689.05	0.99277 CITIBANK	361,059.58	166.69
83164HL57	SBA POOL #506648	12/25/2028	0.5500	68,775.00	68,775.00	0.99274 CITIBANK	68,275.69	31.52
83164HMP2	SBA POOL #506666	12/25/2028	0.5500	446,261.97	446,261.97	0.99278 CITIBANK	443,039.96	204.54
83164HRP7	SBA POOL #506794	02/25/2029	0.5500	158,196.83	158,196.83	0.99274 CITIBANK	157,048.32	72.51
83164HQB9	SBA POOL #506750	02/25/2029	0.5500	915,258.73	915,258.73	0.99231 CITIBANK	908,220.39	419.49
83164HT26	SBA POOL #506869	04/25/2029	0.5500	545,032.44	545,032.44	0.99274 CITIBANK	541,075.50	249.81
83164HW48	SBA POOL #506967	08/25/2029	0.5500	848,405.11	848,405.11	0.99275 CITIBANK	842,254.17	388.85

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164HWH9	SBA POOL #506948	09/25/2029	0.5500	409,929.34	409,929.34	0.99272 CITIBANK	406,945.05	187.88
83164HY38	SBA POOL #507030	09/25/2029	0.5500	3,323,597.62	3,323,597.62	0.99271 CITIBANK	3,299,368.59	1,523.32
83164H3K4	SBA POOL #507102	10/25/2029	0.5500	2,516,185.38	2,516,185.38	0.99269 CITIBANK	2,497,792.06	1,153.25
83164H4C1	SBA POOL #507119	01/25/2030	0.5500	1,816,147.43	1,816,147.43	0.99216 CITIBANK	1,801,908.83	832.40
83164H5J5	SBA POOL #507149	01/25/2030	0.5500	1,997,248.43	1,997,248.43	0.99170 CITIBANK	1,980,671.27	915.41
83164JAG1	SBA POOL #507207	03/25/2030	0.5500	1,744,822.94	1,744,822.94	0.99274 CITIBANK	1,732,155.53	799.71
83164JAQ9	SBA POOL #507215	03/25/2030	0.5500	2,487,331.07	2,487,331.07	0.99268 CITIBANK	2,469,123.81	1,140.03
83164JA89	SBA POOL #507231	05/25/2030	0.5500	1,795,373.67	1,795,373.67	0.99266 CITIBANK	1,782,195.63	822.88
83164JB47	SBA POOL #507259	05/25/2030	0.5500	2,262,743.80	2,262,743.80	0.99095 CITIBANK	2,242,265.97	1,037.09
83164JEE2	SBA POOL #507333	06/25/2030	0.5500	2,640,202.13	2,640,202.13	0.99265 CITIBANK	2,620,796.64	1,210.09
83164JC61	SBA POOL #507293	06/25/2030	0.5500	769,673.07	769,673.07	0.99110 CITIBANK	762,822.98	352.77
83164JES1	SBA POOL #507345	07/25/2030	0.5500	931,046.50	931,046.50	0.99266 CITIBANK	924,212.62	426.73
83164JGN0	SBA POOL #507405	08/25/2030	0.5500	1,636,573.80	1,636,573.80	0.99208 CITIBANK	1,623,612.14	750.10
83164JH82	SBA POOL #507455	09/25/2030	0.5500	2,335,054.47	2,335,054.47	0.99264 CITIBANK	2,317,868.47	1,070.23
83164JG67	SBA POOL #507421	09/25/2030	0.5500	1,011,600.39	1,011,600.39	0.99272 CITIBANK	1,004,235.94	463.65
83164JKL9	SBA POOL #507499	10/25/2030	0.5500	747,790.97	747,790.97	0.99115 CITIBANK	741,173.02	342.74
83164JMW3	SBA POOL #507573	01/25/2031	0.5500	2,200,403.98	2,200,403.98	0.99223 CITIBANK	2,183,306.84	1,008.52
83164JNE2	SBA POOL #507589	01/25/2031	0.5500	3,945,355.67	3,945,355.67	0.99263 CITIBANK	3,916,278.40	1,808.29
83164JKU9	SBA POOL #507507	02/25/2031	0.5500	2,087,065.92	2,087,065.92	0.99263 CITIBANK	2,071,684.24	956.57
83164JPF7	SBA POOL #507622	02/25/2031	0.5750	1,813,474.43	1,813,474.43	0.99302 CITIBANK	1,800,816.38	868.96
83164JPW0	SBA POOL #507637	03/25/2031	0.5750	2,468,191.53	2,468,191.53	0.99288 CITIBANK	2,450,618.01	1,182.68
83164JQS8	SBA POOL #507665	03/25/2031	0.5750	3,221,322.15	3,221,322.15	0.99226 CITIBANK	3,196,389.12	1,543.55
83164JML7	SBA POOL #507563	04/25/2031	0.5500	3,542,006.61	3,542,006.61	0.99241 CITIBANK	3,515,122.78	1,623.42
83164JQV1	SBA POOL #507668	04/25/2031	0.5750	513,095.99	513,095.99	0.99131 CITIBANK	508,637.19	245.86

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164JRW8	SBA POOL #507701	05/25/2031	0.5750	790,119.39	790,119.39	0.99287 CITIBANK	784,485.84	378.60
83164JSC1	SBA POOL #507715	05/25/2031	0.5750	738,596.64	738,596.64	0.99287 CITIBANK	733,330.45	353.91
83164JSZ0	SBA POOL #507736	06/25/2031	0.5750	497,617.44	497,617.44	0.99290 CITIBANK	494,084.36	238.44
83164JTZ9	SBA POOL #507768	07/25/2031	0.5750	329,373.24	329,373.24	0.99287 CITIBANK	327,024.81	157.82
83164JWU6	SBA POOL #507859	09/25/2031	0.5750	3,179,070.67	3,179,070.67	0.99287 CITIBANK	3,156,403.90	1,523.30
83164JXB7	SBA POOL #507874	10/25/2031	0.5750	904,548.78	904,548.78	0.99291 CITIBANK	898,135.53	433.43
83164J2A3	SBA POOL #507969	01/25/2032	0.5750	5,501,394.20	5,501,394.20	0.99224 CITIBANK	5,458,703.38	2,636.08
83164JZ25	SBA POOL #507961	01/25/2032	0.5750	2,588,786.86	2,588,786.86	0.99224 CITIBANK	2,568,697.87	1,240.46
83164J3Y0	SBA POOL #508015	02/25/2032	0.5750	1,615,398.18	1,615,398.18	0.99171 CITIBANK	1,602,006.53	774.04
83164J5J1	SBA POOL #508049	04/25/2032	0.5750	904,365.81	904,365.81	0.99285 CITIBANK	897,899.59	433.34
83164J5L6	SBA POOL #508051	04/25/2032	0.5750	1,685,841.24	1,685,841.24	0.99285 CITIBANK	1,673,787.48	807.80
83164J7G5	SBA POOL #508095	05/25/2032	0.5750	1,737,185.35	1,737,185.35	0.99037 CITIBANK	1,720,456.26	832.40
83164KAK9	SBA POOL #508110	07/25/2032	0.5750	1,677,760.50	1,677,760.50	0.99096 CITIBANK	1,662,593.55	803.93
83164KBJ1	SBA POOL #508141	08/25/2032	0.5750	501,840.66	501,840.66	0.98983 CITIBANK	496,736.94	240.47
83164KD42	SBA POOL #508223	09/25/2032	0.5750	1,916,376.18	1,916,376.18	0.99228 CITIBANK	1,901,581.76	918.26
83164KER0	SBA POOL #508244	11/25/2032	0.6000	1,305,019.35	1,305,019.35	0.99276 CITIBANK	1,295,571.01	652.51
83164KFN8	SBA POOL #508273	12/25/2032	0.6000	2,043,109.66	2,043,109.66	0.99281 CITIBANK	2,028,419.70	1,021.55
83164KGM9	SBA POOL #508304	03/25/2033	0.6000	2,284,121.51	2,284,121.51	0.99145 CITIBANK	2,264,592.27	1,142.06
83164KH89	SBA POOL #508355	03/25/2033	0.6000	1,043,602.39	1,043,602.39	0.99432 CITIBANK	1,037,674.73	521.80
83164KJW4	SBA POOL #508377	04/25/2033	0.6250	3,773,755.33	3,773,755.33	0.99425 CITIBANK	3,752,056.24	1,965.50
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.6250	4,371,121.91	4,371,121.91	0.99151 CITIBANK	4,334,011.08	2,276.63
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.6750	3,756,209.17	3,756,209.17	0.99367 CITIBANK	3,732,432.37	2,112.87
83164KS38	SBA POOL #508638 FR	01/25/2034	1.3750	2,174,554.86	2,174,554.86	0.98715 CITIBANK	2,146,611.83	2,491.68
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.2500	572,000.11	572,000.11	0.98307 CITIBANK	562,316.15	595.83



OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164KVK6	SBA POOL #508718	08/25/2034	1.0000	3,592,038.20	3,592,038.20	0.99898 CITIBANK	3,588,374.32	2,993.37
83164KWN9	SBA POOL #508753 FR	11/25/2034	0.8750	901,476.56	901,476.56	0.99455 CITIBANK	896,563.51	657.33
83164KX81	SBA POOL #508803 FR	02/25/2035	0.8500	1,334,583.75	1,334,583.75	1.00188 CITIBANK	1,337,092.77	945.33
83164KZF3	SBA POOL #508842 FR	02/25/2035	0.7500	1,899,674.13	1,899,674.13	0.99358 CITIBANK	1,887,478.22	1,187.30
83164K6Q1	SBA POOL #508979 FR	01/25/2036	0.5250	2,469,131.24	2,469,131.24	0.99177 CITIBANK	2,448,810.29	1,080.24
83164LAG6	SBA POOL #509007 FR	03/25/2036	0.5250	1,913,084.42	1,913,084.42	0.99051 CITIBANK	1,894,929.25	836.97
83164LCE9	SBA POOL #509069 FR	05/25/2036	0.5250	1,249,456.22	1,249,456.22	0.99245 CITIBANK	1,240,022.83	546.64
83164LEA5	SBA POOL #509129 FR	08/25/2036	0.5000	2,904,631.58	2,904,631.58	0.99171 CITIBANK	2,880,552.18	1,210.26
83164LJC6	SBA POOL #509259 FR	01/25/2037	0.5000	4,535,685.59	4,535,685.59	0.99243 CITIBANK	4,501,350.45	1,889.87
83164LFJ5	SBA POOL #509169 FR	01/25/2037	0.5000	2,265,676.45	2,265,676.45	0.99098 CITIBANK	2,245,240.05	944.03
83164LGK1	SBA POOL #509202 FR	02/25/2037	0.5250	1,846,812.35	1,846,812.35	0.99170 CITIBANK	1,831,483.81	807.98
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.2500	3,821,929.40	3,821,929.40	0.99085 CITIBANK	3,786,958.75	796.24
83164LM81	SBA POOL #509383 FR	06/25/2038	0.2750	4,971,349.88	4,971,349.88	0.99071 CITIBANK	4,925,166.04	1,139.27
83164LNV9	SBA POOL #509404 FR	08/25/2038	0.3500	10,246,988.11	10,246,988.11	0.99184 CITIBANK	10,163,372.69	2,988.70
83164LPT2	SBA POOL #509434 FR	11/25/2038	0.4000	2,099,037.35	2,099,037.35	0.99032 CITIBANK	2,078,718.67	699.68
83164LRF0	SBA POOL #509486	04/25/2039	0.4000	4,390,908.58	4,390,908.58	0.99150 CITIBANK	4,353,585.86	1,463.64
83164LSF9	SBA POOL #509518	06/25/2039	0.4000	6,527,832.88	6,527,832.88	0.99034 CITIBANK	6,464,774.01	2,175.94
83164LVF5	SBA POOL #509614	01/25/2040	0.4000	12,109,991.71	12,109,991.71	0.99118 CITIBANK	12,003,181.58	4,036.66
83164LXC0	SBA POOL #509675	05/25/2040	0.4000	5,006,331.36	5,006,331.36	0.98987 CITIBANK	4,955,617.22	1,668.78
83164LX22	SBA POOL #509697 FR	09/25/2040	0.4000	10,934,002.62	10,934,002.62	0.99001 CITIBANK	10,824,771.93	3,644.67
83164LY96	SBA POOL #509736 FR	10/25/2040	0.4500	17,940,659.70	17,940,659.70	0.98963 CITIBANK	17,754,615.06	6,727.75
83164LZW4	SBA POOL #509757	12/25/2040	0.4500	6,854,147.04	6,854,147.04	0.98916 CITIBANK	6,779,848.09	2,570.31
83164L2Z3	SBA POOL #509792	02/25/2041	0.5000	2,115,222.27	2,115,222.27	0.98702 CITIBANK	2,087,766.68	881.34
83164L3S8	SBA POOL #509809	03/25/2041	0.5000	4,788,905.81	4,788,905.81	0.98853 CITIBANK	4,733,977.06	1,995.38

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164L4J7	SBA POOL #509825	04/25/2041	0.5000	9,285,510.15	9,285,510.15	0.98908 CITIBANK	9,184,112.38	3,868.96
83164L4M0	SBA POOL #509828	04/25/2041	0.5000	6,875,630.20	6,875,630.20	0.98949 CITIBANK	6,803,367.33	2,864.85
83164L5Q0	SBA POOL #509855 FR	07/25/2041	0.5000	13,624,579.10	13,624,579.10	0.99024 CITIBANK	13,491,603.21	5,676.91
83164L7H8	SBA POOL #509896 FR	10/25/2041	0.5000	17,608,512.16	17,608,512.16	0.99037 CITIBANK	17,438,942.19	7,336.88
83164L5K3	SBA POOL #509850	11/25/2041	0.5000	10,125,202.69	10,125,202.69	0.98958 CITIBANK	10,019,698.08	4,218.83
83164MA82	SBA POOL #509931	12/25/2041	0.5000	5,453,925.24	5,453,925.24	0.98964 CITIBANK	5,397,422.57	2,272.47
83164MBK4	SBA POOL #509942	01/25/2042	0.5000	15,329,509.12	15,329,509.12	0.99083 CITIBANK	15,188,937.52	6,387.30
83164MBL2	SBA POOL #509943	01/25/2042	0.5000	10,908,403.66	10,908,403.66	0.99092 CITIBANK	10,809,355.35	4,545.17
83164MCD9	SBA POOL #509968	03/25/2042	0.5000	16,377,405.01	16,377,405.01	0.99080 CITIBANK	16,226,732.88	6,823.92
83164MCB3	SBA POOL #509966	03/25/2042	0.5000	14,446,723.31	14,446,723.31	0.99013 CITIBANK	14,304,134.15	6,019.47
83164MCX5	SBA POOL #509986	04/25/2042	0.5000	16,547,744.83	16,547,744.83	0.99070 CITIBANK	16,393,850.80	6,894.89
83164MC64	SBA POOL #509993	05/25/2042	0.5000	18,461,147.50	18,461,147.50	0.99105 CITIBANK	18,295,920.23	7,692.14
83164MBC2	SBA POOL #509935	07/25/2042	0.5000	12,109,092.17	12,109,092.17	0.98977 CITIBANK	11,985,216.16	5,045.46
83164MD30	SBA POOL #510022	07/25/2042	0.5000	17,730,398.61	17,730,398.61	0.99076 CITIBANK	17,566,569.73	7,387.67
83164MGH6	SBA POOL #510100	10/25/2042	0.5000	19,602,693.91	19,602,693.91	0.99069 CITIBANK	19,420,192.83	8,167.79
83164MH69	SBA POOL #510153	03/25/2043	0.5000	31,358,182.30	31,358,182.30	0.99030 CITIBANK	31,054,007.93	13,065.91
				457,313,707.11	457,313,707.11		453,196,763.66	194,387.40
AIP:		0.00						
Book + AIP:		457,313,707.11	SBA POOL					

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

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	5.2834	333,159,000.00	7,490,383.81	7,490,383.81	1.06373	5.23490000 CITIBANK	7,967,725.75	32,676.18
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	1,807,473.72	1,807,473.72	1.01992	6.00000000 CITIBANK	1,843,485.10	9,037.37
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	3,711,228.66	3,711,228.66	1.03912	6.00000000 CITIBANK	3,856,417.12	18,556.14
				1,108,489,000.00	13,009,086.19				13,667,627.97	60,269.69
AIP:		0.00								
Book + AIP:		13,009,086.19		FNMA CMO						

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3135G0Q89	FNMA DEB	10/07/2021	1.3750	100,000,000.00	100,952,948.06	1.00954	0.00320833	CITIBANK	100,954,000.00	320,833.00
3135G04Q3	FNMA DEB	05/22/2023	0.2500	300,000,000.00	299,638,961.38	1.00236	0.00027083	CITIBANK	300,708,000.00	81,249.00
3135G05G4	FNMA DEB	07/10/2023	0.2500	200,000,000.00	199,656,442.30	1.00239	0.00118750	CITIBANK	200,478,000.00	237,500.00
				600,000,000.00	600,248,351.74				602,140,000.00	639,582.00
AIP:		2,777.78								
Book + AIP:		600,251,129.52						FNMA DEB		

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130AJZP7	FHLB DEB	01/04/2021	0.1000	100,000,000.00	100,000,000.00	1.00000	0.00035278 CITIBANK	100,000,000.00	35,278.00
3130AJZ51	FHLB DEB	02/26/2021	0.1100	200,000,000.00	199,999,274.96	0.99994	0.00040028 CITIBANK	199,988,000.00	80,056.00
3130AJSH3	FHLB DEB	03/26/2021	0.1800	100,000,000.00	99,998,386.76	1.00012	0.00047500 CITIBANK	100,012,000.00	47,500.00
3130A1W95	FHLB DEB	06/11/2021	2.2500	45,000,000.00	45,060,104.44	1.00913	0.00125000 CITIBANK	45,410,850.00	56,250.00
3130AKAR7	FHLB DEB	07/16/2021	0.1150	100,000,000.00	100,000,000.00	0.99998	0.00031306 CITIBANK	99,998,000.00	31,306.00
3130AKDG8	FHLB DEB	07/21/2021	0.1100	150,000,000.00	149,994,828.30	1.00004	0.00021694 CITIBANK	150,006,000.00	32,541.00
3130AJGL7	FHLB DEB	10/01/2021	0.3200	77,000,000.00	76,963,330.03	1.00167	0.00080000 CITIBANK	77,128,590.00	61,600.00
3130AKCB0	FHLB DEB	10/13/2021	0.1250	50,000,000.00	49,997,372.41	1.00018	0.00027083 CITIBANK	50,009,000.00	13,541.50
3130AKD86	FHLB DEB	10/19/2021	0.1250	50,000,000.00	49,999,305.20	1.00027	0.00025000 CITIBANK	50,013,500.00	12,500.00
3130AKKZ8	FHLB DEB	12/21/2021	0.0900	100,000,000.00	99,998,800.50	0.99977	0.00002500 CITIBANK	99,977,000.00	2,500.00
				972,000,000.00	972,011,402.60			972,542,940.00	373,072.50
AIP:		2,861.11							
Book + AIP:		972,014,263.71	FHLB DEB						

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3137EAEL9	FHLMC DEB	02/16/2021	2.3750	25,000,000.00	24,989,768.14	1.00268	0.00890625 CITIBANK	25,067,000.00	222,656.25
3137EAER6	FHLMC DEB	05/05/2023	0.3750	100,000,000.00	100,167,609.76	1.00513	0.00058333 CITIBANK	100,513,000.00	58,333.00
3137EAEV7	FHLMC DEB	08/24/2023	0.2500	250,000,000.00	250,041,076.80	1.00197	0.00090278 CITIBANK	250,492,500.00	225,695.00
				375,000,000.00	375,198,454.70			376,072,500.00	506,684.25
AIP:				120,138.90					
Book + AIP:				375,318,593.60			FHLMC DEB		

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3133EJXV6	FFCB DEB	02/23/2021	2.7000	50,000,000.00	49,999,304.48	1.00372	0.00960000	CITIBANK	50,186,000.00	480,000.00
3133EJEM7	FFCB DEB	03/01/2021	2.5000	50,000,000.00	49,997,970.83	1.00398	0.00833333	CITIBANK	50,199,000.00	416,666.50
3133EKCS3	FFCB DEB	03/11/2021	2.5500	50,000,000.00	50,003,260.44	1.00468	0.00779167	CITIBANK	50,234,000.00	389,583.50
3133EKRG3	FFCB DEB	03/17/2021	1.9500	50,000,000.00	49,996,596.24	1.00378	0.00563333	CITIBANK	50,189,000.00	281,666.50
3133ELB60	FFCB DEB	05/26/2021	0.1500	100,000,000.00	99,993,224.30	1.00015	0.00014583	CITIBANK	100,015,000.00	14,583.00
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,004,134.58	1.01258	0.00075833	CITIBANK	50,629,000.00	37,916.50
3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,986,072.99	1.02557	0.00389722	CITIBANK	51,278,500.00	194,861.00
3133EMHS4	FFCB DEB	11/30/2021	0.1000	150,000,000.00	150,000,399.97	1.00004	0.00008611	CITIBANK	150,006,000.00	12,916.50
3133ELDU5	FFCB DEB	12/13/2021	1.5800	50,000,000.00	49,974,487.82	1.01338	0.00079000	CITIBANK	50,669,000.00	39,500.00
3133EKVD5	FFCB DEB	01/18/2022	1.8750	50,000,000.00	49,976,766.89	1.01816	0.00848958	CITIBANK	50,908,000.00	424,479.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,994,946.17	1.02561	0.01177222	CITIBANK	51,280,500.00	588,611.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,987,125.46	1.02671	0.00962806	CITIBANK	51,335,500.00	481,403.00
3133ELT95	FFCB DEB	07/13/2022	0.2000	50,000,000.00	49,971,832.10	1.00116	0.00093333	CITIBANK	50,058,000.00	46,666.50
3133ELHU1	FFCB DEB	07/15/2022	1.6000	50,000,000.00	49,988,763.16	1.02260	0.00737778	CITIBANK	51,130,000.00	368,889.00
3133EKS7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,947,599.59	1.03847	0.00024583	CITIBANK	51,923,500.00	12,291.50
				900,000,000.00	899,822,485.02				910,041,000.00	3,790,033.50
AIP:		5,416.66								
Book + AIP:		899,827,901.68	FFCB DEB							

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Par Value	Book Value	Price	Coupon	Int Date	Index Spread	Source	Fair Value	Accrued Interest
3130AHVC4	FHLB DEB FR	01/08/2021	50,000,000.00	49,999,902.66	1.00000	0.0600	10/09/2020	3MO LIBOR - 17	CITIBANK	49,999,902.66	7,000.00
			50,000,000.00	49,999,902.66						49,999,902.66	7,000.00
AIP:			4,916.67								
Book + AIP:			50,004,819.33	FHLB DEB FR							



OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
459058EW9	IBRD DEB	03/09/2021	1.6250	25,000,000.00	24,995,770.20	1.00275	0.00505867 CITIBANK	25,068,750.00	126,466.75
4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,980,489.05	1.00693	0.00525000 CITIBANK	90,623,700.00	472,500.00
45950KCJ7	IFC DEB	07/20/2021	1.1250	100,000,000.00	100,523,934.42	1.00513	0.00503572 CITIBANK	100,513,000.00	503,572.00
459058GH0	IBRD DEB	07/23/2021	2.7500	50,000,000.00	50,726,280.08	1.01427	0.01206944 CITIBANK	50,713,500.00	603,472.00
459058FP3	IBRD DEB	09/20/2021	1.3750	150,000,000.00	151,305,569.22	1.00854	0.00386044 CITIBANK	151,281,000.00	579,066.00
				415,000,000.00	417,532,042.97			418,199,950.00	2,285,076.75
AIP:			809,872.22						
Book + AIP:			418,341,915.19	SUPRANAT'L DEB					



OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3134GV2M9	FHLMC DEB-CL	06/30/2022	0.3000	100,000,000.00	100,000,000.00	1.00013	0.00000833 CITIBANK	100,013,000.00	833.00
3134GV4H8	FHLMC DEB-CL	07/01/2022	0.3000	100,000,000.00	100,000,000.00	1.00019	0.00000000 CITIBANK	100,019,000.00	0.00
3130AHSB0	FHLB DEB-CL	03/01/2023	1.7000	100,000,000.00	100,000,000.00	0.99780	0.00566667 CITIBANK	99,780,000.00	566,667.00
3134GVR59	FHLMC DEB-CL	06/30/2023	0.4400	100,000,000.00	100,000,000.00	1.00049	0.00001222 CITIBANK	100,049,000.00	1,222.00
3134GWH33	FHLMC DEB-CL	09/01/2023	0.3200	100,000,000.00	100,000,000.00	0.99917	0.00106667 CITIBANK	99,917,000.00	106,667.00
				500,000,000.00	500,000,000.00			499,778,000.00	675,389.00
AIP:			0.00						
Book + AIP:			500,000,000.00	CALLABLE DEB					

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385AD8	FHLB DN	01/04/2021	0.0000	650,000,000.00	649,517,472.21	1.00000 CITIBANK	650,000,000.00
313385AF3	FHLB DN	01/06/2021	0.0000	50,000,000.00	49,965,583.33	1.00000 CITIBANK	50,000,000.00
313385AL0	FHLB DN	01/11/2021	0.0000	200,000,000.00	199,960,430.56	0.99999 CITIBANK	199,998,000.00
313385BA3	FHLB DN	01/25/2021	0.0000	300,000,000.00	299,894,999.98	0.99996 CITIBANK	299,988,000.00
313385BC9	FHLB DN	01/27/2021	0.0000	400,000,000.00	399,857,902.78	0.99996 CITIBANK	399,984,000.00
313385BH8	FHLB DN	02/01/2021	0.0000	500,000,000.00	499,595,750.00	0.99994 CITIBANK	499,970,000.00
313385BK1	FHLB DN	02/03/2021	0.0000	200,000,000.00	199,975,722.22	0.99993 CITIBANK	199,986,000.00
313385BQ8	FHLB DN	02/08/2021	0.0000	100,000,000.00	99,953,611.12	0.99992 CITIBANK	99,992,000.00
313385BT2	FHLB DN	02/11/2021	0.0000	100,000,000.00	99,953,333.34	0.99992 CITIBANK	99,992,000.00
313385BU9	FHLB DN	02/12/2021	0.0000	100,000,000.00	99,978,733.34	0.99991 CITIBANK	99,991,000.00
313385BZ8	FHLB DN	02/17/2021	0.0000	100,000,000.00	99,987,083.34	0.99990 CITIBANK	99,990,000.00
313385CE4	FHLB DN	02/22/2021	0.0000	100,000,000.00	99,985,333.34	0.99989 CITIBANK	99,989,000.00
313385CH7	FHLB DN	02/25/2021	0.0000	100,000,000.00	99,985,625.00	0.99988 CITIBANK	99,988,000.00
313385CJ3	FHLB DN	02/26/2021	0.0000	850,000,000.00	848,759,375.01	0.99988 CITIBANK	849,898,000.00
313385CM6	FHLB DN	03/01/2021	0.0000	700,000,000.00	699,461,736.10	0.99986 CITIBANK	699,902,000.00
313385CN4	FHLB DN	03/02/2021	0.0000	100,000,000.00	99,951,944.44	0.99986 CITIBANK	99,986,000.00
313385CR5	FHLB DN	03/05/2021	0.0000	200,000,000.00	199,898,861.12	0.99985 CITIBANK	199,970,000.00
313385CW4	FHLB DN	03/10/2021	0.0000	100,000,000.00	99,951,111.12	0.99984 CITIBANK	99,984,000.00
313385CY0	FHLB DN	03/12/2021	0.0000	100,000,000.00	99,981,666.66	0.99983 CITIBANK	99,983,000.00
313385DJ2	FHLB DN	03/22/2021	0.0000	100,000,000.00	99,979,500.00	0.99981 CITIBANK	99,981,000.00
313385DN3	FHLB DN	03/26/2021	0.0000	250,000,000.00	249,729,805.55	0.99980 CITIBANK	249,950,000.00
313385DS2	FHLB DN	03/30/2021	0.0000	200,000,000.00	199,901,625.00	0.99979 CITIBANK	199,958,000.00
313385DU7	FHLB DN	04/01/2021	0.0000	500,000,000.00	499,397,347.26	0.99978 CITIBANK	499,890,000.00
313385EF9	FHLB DN	04/12/2021	0.0000	100,000,000.00	99,979,583.34	0.99976 CITIBANK	99,976,000.00
313385EV4	FHLB DN	04/26/2021	0.0000	200,000,000.00	199,946,694.44	0.99972 CITIBANK	199,944,000.00
313385EX0	FHLB DN	04/28/2021	0.0000	200,000,000.00	199,767,972.23	0.99972 CITIBANK	199,944,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385FC5	FHLB DN	05/03/2021	0.0000	400,000,000.00	399,777,944.44	0.99967 CITIBANK	399,868,000.00
313385FE1	FHLB DN	05/05/2021	0.0000	200,000,000.00	199,941,250.00	0.99966 CITIBANK	199,932,000.00
313385FG6	FHLB DN	05/07/2021	0.0000	350,000,000.00	349,895,097.23	0.99966 CITIBANK	349,881,000.00
313385FK7	FHLB DN	05/10/2021	0.0000	200,000,000.00	199,944,194.44	0.99965 CITIBANK	199,930,000.00
313385FP6	FHLB DN	05/14/2021	0.0000	100,000,000.00	99,952,763.88	0.99964 CITIBANK	99,964,000.00
313385FT8	FHLB DN	05/18/2021	0.0000	200,000,000.00	199,938,166.66	0.99963 CITIBANK	199,926,000.00
313385GB6	FHLB DN	05/26/2021	0.0000	100,000,000.00	99,941,388.88	0.99961 CITIBANK	99,961,000.00
313385GD2	FHLB DN	05/28/2021	0.0000	100,000,000.00	99,949,000.00	0.99960 CITIBANK	99,960,000.00
313385GH3	FHLB DN	06/01/2021	0.0000	600,000,000.00	599,531,972.22	0.99959 CITIBANK	599,754,000.00
313385GT7	FHLB DN	06/11/2021	0.0000	3,000,000.00	2,998,710.83	0.99956 CITIBANK	2,998,680.00
313385HG4	FHLB DN	06/24/2021	0.0000	300,000,000.00	299,890,458.32	0.99953 CITIBANK	299,859,000.00
313385HH2	FHLB DN	06/25/2021	0.0000	50,000,000.00	49,978,986.11	0.99952 CITIBANK	49,976,000.00
313385HP4	FHLB DN	07/01/2021	0.0000	400,000,000.00	399,643,194.46	0.99951 CITIBANK	399,804,000.00
313385JS6	FHLB DN	07/28/2021	0.0000	200,000,000.00	199,912,500.00	0.99943 CITIBANK	199,886,000.00
313385JX5	FHLB DN	08/02/2021	0.0000	100,000,000.00	99,906,666.66	0.99942 CITIBANK	99,942,000.00
313385KY1	FHLB DN	08/27/2021	0.0000	200,000,000.00	199,810,583.34	0.99935 CITIBANK	199,870,000.00
313385LD6	FHLB DN	09/01/2021	0.0000	300,000,000.00	299,676,722.22	0.99927 CITIBANK	299,781,000.00
313385MG8	FHLB DN	09/28/2021	0.0000	100,000,000.00	99,890,430.56	0.99918 CITIBANK	99,918,000.00
313385MK9	FHLB DN	10/01/2021	0.0000	300,000,000.00	299,754,222.24	0.99918 CITIBANK	299,754,000.00
313385PY6	FHLB DN	12/01/2021	0.0000	50,000,000.00	49,955,125.00	0.99899 CITIBANK	49,949,500.00

10,753,000,000.00 10,745,608,180.32 10,750,148,180.00

AIP: 0.00  
Book + AIP: 10,745,608,180.32

FHLB DN

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313589CM3	FNMA DN	03/01/2021	0.0000	100,000,000.00	99,733,222.22	0.99986 CITIBANK	99,986,000.00
313589CY7	FNMA DN	03/12/2021	0.0000	100,000,000.00	99,926,666.66	0.99983 CITIBANK	99,983,000.00
313589FN8	FNMA DN	05/13/2021	0.0000	100,000,000.00	99,907,722.22	0.99964 CITIBANK	99,964,000.00
				300,000,000.00	299,567,611.10		299,933,000.00
AIP:			0.00				
Book + AIP:			299,567,611.10	FNMA DN			

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053AD6	IBRD DN	01/04/2021	0.0000	300,000,000.00	299,911,500.00	1.00000 CITIBANK	300,000,000.00
459053AP9	IBRD DN	01/14/2021	0.0000	100,000,000.00	99,981,666.66	0.99998 CITIBANK	99,998,000.00
459053BA1	IBRD DN	01/25/2021	0.0000	100,000,000.00	99,979,750.00	0.99996 CITIBANK	99,996,000.00
459053BC7	IBRD DN	01/27/2021	0.0000	100,000,000.00	99,973,750.00	0.99996 CITIBANK	99,996,000.00
459053BH6	IBRD DN	02/01/2021	0.0000	100,000,000.00	99,972,500.00	0.99994 CITIBANK	99,994,000.00
459053BK9	IBRD DN	02/03/2021	0.0000	100,000,000.00	99,975,750.00	0.99993 CITIBANK	99,993,000.00
459053BM5	IBRD DN	02/05/2021	0.0000	100,000,000.00	99,977,000.00	0.99993 CITIBANK	99,993,000.00
459053CJ1	IBRD DN	02/26/2021	0.0000	600,000,000.00	599,701,666.68	0.99988 CITIBANK	599,928,000.00
459053CW2	IBRD DN	03/10/2021	0.0000	100,000,000.00	99,957,500.00	0.99984 CITIBANK	99,984,000.00
459053DK7	IBRD DN	03/23/2021	0.0000	200,000,000.00	199,896,388.90	0.99981 CITIBANK	199,962,000.00
459053DR2	IBRD DN	03/29/2021	0.0000	200,000,000.00	199,937,500.00	0.99979 CITIBANK	199,958,000.00
459053DU5	IBRD DN	04/01/2021	0.0000	200,000,000.00	199,898,888.88	0.99978 CITIBANK	199,956,000.00
459053EA8	IBRD DN	04/07/2021	0.0000	100,000,000.00	99,966,500.00	0.99977 CITIBANK	99,977,000.00
459053EF7	IBRD DN	04/12/2021	0.0000	100,000,000.00	99,963,250.00	0.99976 CITIBANK	99,976,000.00
459053FG4	IBRD DN	05/07/2021	0.0000	100,000,000.00	99,968,222.22	0.99966 CITIBANK	99,966,000.00
459053GH1	IBRD DN	06/01/2021	0.0000	200,000,000.00	199,923,111.12	0.99959 CITIBANK	199,918,000.00
				2,700,000,000.00	2,698,984,944.46		2,699,595,000.00
AIP:		0.00					
Book + AIP:		2,698,984,944.46	IBRD DN				

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515BQ4	IFC DN	02/08/2021	0.0000	50,000,000.00	49,995,430.56	0.99992 CITIBANK	49,996,000.00
459515CJ9	IFC DN	02/26/2021	0.0000	300,000,000.00	299,850,027.78	0.99988 CITIBANK	299,964,000.00
459515CW0	IFC DN	03/10/2021	0.0000	100,000,000.00	99,959,444.44	0.99984 CITIBANK	99,984,000.00
459515DU3	IFC DN	04/01/2021	0.0000	280,000,000.00	279,815,138.89	0.99978 CITIBANK	279,938,400.00
459515FG2	IFC DN	05/07/2021	0.0000	100,000,000.00	99,963,611.11	0.99966 CITIBANK	99,966,000.00
459515FK3	IFC DN	05/10/2021	0.0000	50,000,000.00	49,983,222.22	0.99965 CITIBANK	49,982,500.00
459515HP0	IFC DN	07/01/2021	0.0000	200,000,000.00	199,845,694.44	0.99951 CITIBANK	199,902,000.00
459515JU7	IFC DN	07/30/2021	0.0000	100,000,000.00	99,920,555.56	0.99943 CITIBANK	99,943,000.00
459515MK5	IFC DN	10/01/2021	0.0000	150,000,000.00	149,851,750.00	0.99918 CITIBANK	149,877,000.00
				1,330,000,000.00	1,329,184,875.00		1,329,552,900.00
AIP:			0.00				
Book + AIP:			1,329,184,875.00	IFC DN			



OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313CJ5	FFCB DN	02/26/2021	0.0000	100,000,000.00	99,947,083.33	0.99988 CITIBANK	99,988,000.00
				100,000,000.00	99,947,083.33		99,988,000.00
AIP:		0.00					
Book + AIP:		99,947,083.33	FFCB DN				

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06426GTF4	BOWEST CD	01/04/2021	07/09/2020	0.2900	100,000,000.00	100,000,000.00	0.4300	0.999988283 MESIROW	99,998,828.29	141,777.78
62478U6D3	MUFG UNION CD	01/04/2021	09/10/2020	0.1600	100,000,000.00	100,000,000.00	0.4300	0.999977483 MESIROW	99,997,748.28	50,222.22
62478U7F7	MUFG UNION CD	01/04/2021	11/16/2020	0.1200	100,000,000.00	100,000,000.00	0.4300	0.999974162 MESIROW	99,997,416.21	15,333.33
06426GTV9	BOWEST CD	01/06/2021	12/16/2020	0.0700	50,000,000.00	50,000,000.00	0.4300	0.999950001 MESIROW	49,997,500.06	1,555.56
62478UA71	MUFG UNION CD	01/06/2021	12/11/2020	0.0800	100,000,000.00	100,000,000.00	0.4300	0.999951389 MESIROW	99,995,138.90	4,666.67
62478U6F8	MUFG UNION CD	01/25/2021	09/15/2020	0.1500	100,000,000.00	100,000,000.00	0.4300	0.999813258 MESIROW	99,981,325.79	45,000.00
06426GTR8	BOWEST CD	01/27/2021	10/16/2020	0.1500	100,000,000.00	100,000,000.00	0.4300	0.999797741 MESIROW	99,979,774.10	32,083.33
95001KFN9	WELLS FGO CD	02/01/2021	01/07/2020	1.7400	100,000,000.00	100,000,000.00	0.2100	1.001314116 MESIROW	100,131,411.59	1,740,000.00
06053P7C5	BOFA CD	02/26/2021	08/05/2020	0.2000	100,000,000.00	100,000,000.00	0.2100	0.999984179 MESIROW	99,998,417.92	82,777.78
90333V3R9	US BANK CD	02/26/2021	06/01/2020	0.2300	100,000,000.00	100,000,000.00	0.2100	1.000030654 MESIROW	100,003,065.45	136,722.22
62478U6C5	MUFG UNION CD	02/26/2021	09/03/2020	0.1800	100,000,000.00	100,000,000.00	0.2100	0.999953153 MESIROW	99,995,315.26	60,000.00
17305TT93	CITIBANK CD	02/26/2021	09/09/2020	0.1900	200,000,000.00	200,000,000.00	0.2100	0.999968703 MESIROW	199,993,740.51	120,333.33
06426GTB3	BOWEST CD	02/26/2021	06/01/2020	0.3800	100,000,000.00	100,000,000.00	0.2100	1.000263620 MESIROW	100,026,362.04	225,888.89
06053P7L5	BOFA CD	02/26/2021	09/17/2020	0.1800	100,000,000.00	100,000,000.00	0.2100	0.999953175 MESIROW	99,995,317.55	53,000.00
62478U5L6	MUFG UNION CD	02/26/2021	08/06/2020	0.1800	100,000,000.00	100,000,000.00	0.2100	0.999953107 MESIROW	99,995,310.69	74,000.00
06426GTN7	BOWEST CD	02/26/2021	09/10/2020	0.2000	100,000,000.00	100,000,000.00	0.2100	0.999984245 MESIROW	99,998,424.45	62,777.78
06053P7K7	BOFA CD	04/01/2021	09/17/2020	0.2000	100,000,000.00	100,000,000.00	0.2900	0.999774736 MESIROW	99,977,473.64	58,888.89
06426GTG2	BOWEST CD	04/01/2021	07/14/2020	0.3200	100,000,000.00	100,000,000.00	0.2900	1.000073844 MESIROW	100,007,384.45	152,000.00
62478U4X1	MUFG UNION CD	04/01/2021	06/18/2020	0.2100	100,000,000.00	100,000,000.00	0.2900	0.999799312 MESIROW	99,979,931.24	114,916.67
06426GTT4	BOWEST CD	05/03/2021	11/12/2020	0.2200	100,000,000.00	100,000,000.00	0.2500	0.999898161 MESIROW	99,989,816.07	30,555.56
17305TV66	CITIBANK CD	05/03/2021	09/15/2020	0.2300	100,000,000.00	100,000,000.00	0.2500	0.999931696 MESIROW	99,993,169.55	69,000.00
62478UAH9	MUFG UNION CD	05/07/2021	12/31/2020	0.1500	100,000,000.00	100,000,000.00	0.2500	0.999650302 MESIROW	99,965,030.23	416.67
17305TV74	CITIBANK CD	06/01/2021	09/15/2020	0.2400	150,000,000.00	150,000,000.00	0.4200	0.999245062 MESIROW	149,886,759.23	108,000.00
06426GTW7	BOWEST CD	06/02/2021	12/29/2020	0.2100	100,000,000.00	100,000,000.00	0.4200	0.999114872 MESIROW	99,911,487.19	1,750.00

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
17305TU59	CITIBANK CD	07/01/2021	09/14/2020	0.2400	100,000,000.00	100,000,000.00	0.3700	0.999346253 MESIROW	99,934,625.32	72,666.67
					2,600,000,000.00	2,600,000,000.00			2,599,730,774.01	3,454,333.35
AIP:				0.00						
Book + AIP:					2,600,000,000.00			CD DOMESTIC		

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
05252WRS4	ANZ YCD	01/04/2021	08/27/2020	0.1200	100,000,000.00	100,000,000.00	0.1400	0.999998328 MESIROW	99,999,832.84	42,333.33
22535CRD5	CR AG CIB YCD	01/04/2021	07/16/2020	0.2400	100,000,000.00	100,000,000.00	0.1400	1.000008320 MESIROW	100,000,832.01	112,666.67
89114NVA0	TORONTO YCD	01/04/2021	11/17/2020	0.1500	100,000,000.00	100,000,000.00	0.1400	1.000000831 MESIROW	100,000,083.11	18,750.00
60710ASH6	MIZUHO YCD	01/04/2021	09/17/2020	0.1800	100,000,000.00	100,000,000.00	0.1400	1.000003327 MESIROW	100,000,332.71	53,000.00
06367BNE5	MONTREAL YCD	01/04/2021	07/08/2020	0.2500	100,000,000.00	100,000,000.00	0.1400	1.000009152 MESIROW	100,000,915.22	122,916.67
13606CH72	CIBC YCD	01/04/2021	10/01/2020	0.1600	100,000,000.00	100,000,000.00	0.1400	1.000001662 MESIROW	100,000,166.19	40,888.89
86564GLN9	SUMI TRUST YCD	01/04/2021	11/03/2020	0.1500	100,000,000.00	100,000,000.00	0.1400	1.000000830 MESIROW	100,000,083.05	24,583.33
65602V2L9	NORINCHUK YCD	01/04/2021	09/22/2020	0.2000	100,000,000.00	100,000,000.00	0.1400	1.000004993 MESIROW	100,000,499.34	56,111.11
22536UD56	CIC YCD	01/04/2021	07/16/2020	0.2300	100,000,000.00	100,000,000.00	0.1400	1.000007487 MESIROW	100,000,748.73	107,972.22
06367C4T1	MONTREAL YCD	01/06/2021	12/03/2020	0.1800	100,000,000.00	100,000,000.00	0.1400	1.000005553 MESIROW	100,000,555.26	14,500.00
4823TCRU9	KBC YCD	01/06/2021	12/21/2020	0.0900	100,000,000.00	100,000,000.00	0.1400	0.999993055 MESIROW	99,999,305.52	2,750.00
86564GNN7	SUMI TRUST YCD	01/06/2021	12/03/2020	0.1200	100,000,000.00	100,000,000.00	0.1400	0.999997220 MESIROW	99,999,722.04	9,666.67
86565CTH2	SUMITOMO YCD	01/06/2021	11/09/2020	0.1300	100,000,000.00	100,000,000.00	0.1400	0.999998607 MESIROW	99,999,860.74	19,138.89
4823TCRK1	KBC YCD	01/11/2021	12/08/2020	0.1100	100,000,000.00	100,000,000.00	0.1400	0.999991664 MESIROW	99,999,166.41	7,333.33
65602V4B9	NORINCHUK YCD	01/14/2021	11/06/2020	0.1600	100,000,000.00	100,000,000.00	0.1400	1.000007209 MESIROW	100,000,720.93	24,888.89
4823TCRN5	KBC YCD	01/14/2021	12/10/2020	0.1100	150,000,000.00	150,000,000.00	0.1400	0.999989164 MESIROW	149,998,374.57	10,083.33
06367BVE6	MONTREAL YCD	01/25/2021	09/17/2020	0.1700	100,000,000.00	100,000,000.00	0.1400	1.000019951 MESIROW	100,001,995.14	50,055.56
55380TKS8	MUFG BK YCD	01/25/2021	11/17/2020	0.1700	100,000,000.00	100,000,000.00	0.1400	1.000019978 MESIROW	100,001,997.83	21,250.00
89114NUB9	TORONTO YCD	01/25/2021	10/22/2020	0.1500	100,000,000.00	100,000,000.00	0.1400	1.000006638 MESIROW	100,000,663.84	29,583.33
60710ASY9	MIZUHO YCD	01/25/2021	10/13/2020	0.1900	100,000,000.00	100,000,000.00	0.1400	1.000033291 MESIROW	100,003,329.08	42,222.22
65602V6H4	NORINCHUK YCD	01/27/2021	12/23/2020	0.1300	100,000,000.00	100,000,000.00	0.1400	0.999992775 MESIROW	99,999,277.52	3,250.00
86565CSS9	SUMITOMO YCD	01/27/2021	10/27/2020	0.1800	100,000,000.00	100,000,000.00	0.1400	1.000028853 MESIROW	100,002,885.26	33,000.00
86564GKQ3	SUMI TRUST YCD	01/27/2021	10/20/2000	0.1700	100,000,000.00	100,000,000.00	0.1400	1.000018142 MESIROW	100,001,814.21	3,484,055.56
63873QLK8	NATIXIS YCD	02/01/2021	11/09/2020	0.1700	100,000,000.00	100,000,000.00	0.1900	0.999982740 MESIROW	99,998,273.97	25,027.78

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
86564GLD1	SUMI TRUST YCD	02/01/2021	10/28/2020	0.2000	100,000,000.00	100,000,000.00	0.1900	1.000008551 MESIROW	100,000,855.06	36,111.11
86959RKZ2	SVENSKA YCD	02/03/2021	10/29/2020	0.1500	100,000,000.00	100,000,000.00	0.1900	0.999963293 MESIROW	99,996,329.33	26,666.67
60710ATQ5	MIZUHO YCD	02/08/2021	10/28/2020	0.2000	100,000,000.00	100,000,000.00	0.1900	1.000010481 MESIROW	100,001,048.10	36,111.11
86564GPJ4	SUMI TRUST YCD	02/08/2021	12/23/2020	0.1600	100,000,000.00	100,000,000.00	0.1900	0.999968332 MESIROW	99,996,833.17	4,000.00
34959TQR0	FORTIS YCD	02/08/2021	09/09/2020	0.1900	100,000,000.00	100,000,000.00	0.1900	0.999999879 MESIROW	99,999,987.94	60,166.67
65602V6T8	NORINCHUK YCD	02/08/2021	12/31/2020	0.1300	100,000,000.00	100,000,000.00	0.1900	0.999936679 MESIROW	99,993,667.86	361.11
4823TCSC8	KBC YCD	02/08/2021	12/28/2020	0.1100	100,000,000.00	100,000,000.00	0.1900	0.999915570 MESIROW	99,991,557.00	1,222.22
87019VM95	SWEDBANK YCD	02/08/2021	11/04/2020	0.1500	100,000,000.00	100,000,000.00	0.1900	0.999957738 MESIROW	99,995,773.78	24,166.67
86565CVC0	SUMITOMO YCD	02/08/2021	12/15/2020	0.1200	100,000,000.00	100,000,000.00	0.1900	0.999926115 MESIROW	99,992,611.46	5,666.67
55380TKJ8	MUFG BK YCD	02/10/2021	11/09/2020	0.1800	100,000,000.00	100,000,000.00	0.1900	0.999988835 MESIROW	99,998,883.53	26,500.00
55380TKM1	MUFG BK YCD	02/10/2021	11/12/2020	0.1900	100,000,000.00	100,000,000.00	0.1900	0.999999944 MESIROW	99,999,994.43	26,388.89
63253TW79	NAT AUB YCD	02/12/2021	11/04/2020	0.1400	100,000,000.00	100,000,000.00	0.1900	0.999941630 MESIROW	99,994,162.96	22,555.56
60710AU91	MIZUHO YCD	02/12/2021	11/06/2020	0.2100	100,000,000.00	100,000,000.00	0.1900	1.000023256 MESIROW	100,002,325.58	32,666.67
22535CTL5	CR AG CIB YCD	02/12/2021	11/04/2020	0.1400	100,000,000.00	100,000,000.00	0.1900	0.999941630 MESIROW	99,994,162.96	22,555.56
86565CTB5	SUMITOMO YCD	02/17/2021	11/05/2020	0.1900	100,000,000.00	100,000,000.00	0.1900	0.999999925 MESIROW	99,999,992.54	30,083.33
60710AUU4	MIZUHO YCD	02/17/2021	11/20/2020	0.2100	150,000,000.00	150,000,000.00	0.1900	1.000026044 MESIROW	150,003,906.58	36,750.00
55380TKY5	MUFG BK YCD	02/22/2021	11/20/2020	0.2000	100,000,000.00	100,000,000.00	0.1900	1.000014376 MESIROW	100,001,437.65	23,333.33
86565CTY5	SUMITOMO YCD	02/22/2021	11/18/2020	0.2000	100,000,000.00	100,000,000.00	0.1900	1.000014373 MESIROW	100,001,437.34	24,444.44
65602V5Z5	NORINCHUK YCD	02/25/2021	12/15/2020	0.1600	100,000,000.00	100,000,000.00	0.1900	0.999954158 MESIROW	99,995,415.80	7,555.56
34959TQP4	FORTIS YCD	02/26/2021	08/06/2020	0.2200	100,000,000.00	100,000,000.00	0.1900	1.000046386 MESIROW	100,004,638.56	90,444.44
21684XHS8	RABOBANK YCD	02/26/2021	08/26/2020	0.1800	100,000,000.00	100,000,000.00	0.1900	0.999984260 MESIROW	99,998,425.99	64,000.00
13606CCJ1	CIBC YCD	02/26/2021	06/01/2020	0.3000	100,000,000.00	100,000,000.00	0.1900	1.000170534 MESIROW	100,017,053.36	178,333.33
05576T4P1	BNP YCD	02/26/2021	08/20/2020	0.2100	100,000,000.00	100,000,000.00	0.1900	1.000030871 MESIROW	100,003,087.10	78,166.67
06367BSC4	MONTREAL YCD	02/26/2021	08/25/2020	0.1800	100,000,000.00	100,000,000.00	0.1900	0.999984258 MESIROW	99,998,425.85	64,500.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
05252WRP0	ANZ YCD	02/26/2021	08/19/2020	0.1500	50,000,000.00	50,000,000.00	0.1900	0.999937630 MESIROW	49,996,881.50	28,125.00
89114NRY3	TORONTO YCD	02/26/2021	09/10/2020	0.1850	100,000,000.00	100,000,000.00	0.1900	0.999992053 MESIROW	99,999,205.29	58,069.44
63873QKE3	NATIXIS YCD	02/26/2021	08/06/2020	0.2000	100,000,000.00	100,000,000.00	0.1900	1.000015308 MESIROW	100,001,530.80	82,222.22
83369XEJ3	SOC GEN YCD	02/26/2021	06/04/2020	0.4500	100,000,000.00	100,000,000.00	0.1900	1.000403546 MESIROW	100,040,354.56	263,750.00
83050PMU0	SE BANKEN YCD	02/26/2021	08/31/2020	0.1800	100,000,000.00	100,000,000.00	0.1900	0.999984267 MESIROW	99,998,426.73	61,500.00
86959RJX9	SVENSKA YCD	02/26/2021	09/01/2020	0.1800	100,000,000.00	100,000,000.00	0.1900	0.999984269 MESIROW	99,998,426.88	61,000.00
89114NRG2	TORONTO YCD	02/26/2021	08/28/2020	0.1900	100,000,000.00	100,000,000.00	0.1900	0.999999804 MESIROW	99,999,980.35	66,500.00
22535CSJ1	CR AG CIB YCD	02/26/2021	09/08/2020	0.1700	100,000,000.00	100,000,000.00	0.1900	0.999968738 MESIROW	99,996,873.76	54,305.56
21684XHH2	RABOBANK YCD	02/26/2021	08/06/2020	0.1900	100,000,000.00	100,000,000.00	0.1900	0.999999769 MESIROW	99,999,976.92	78,111.11
06742TTS5	BARCLAYS YCD	02/26/2021	06/04/2020	0.8000	100,000,000.00	100,000,000.00	0.1900	1.000947223 MESIROW	100,094,722.31	468,888.89
53947CFR4	LLOYDS YCD	02/26/2021	09/01/2020	0.2600	100,000,000.00	100,000,000.00	0.1900	1.000108596 MESIROW	100,010,859.64	88,111.11
63253TV62	NAT AUB YCD	02/26/2021	08/06/2020	0.1500	100,000,000.00	100,000,000.00	0.1900	0.999937614 MESIROW	99,993,761.40	61,666.67
65558TJ55	NORDEA ABP YCD	02/26/2021	08/28/2020	0.1700	100,000,000.00	100,000,000.00	0.1900	0.999968722 MESIROW	99,996,872.23	59,500.00
06742TUT1	BARCLAYS YCD	02/26/2021	08/11/2020	0.4000	100,000,000.00	100,000,000.00	0.1900	1.000326101 MESIROW	100,032,610.07	158,888.89
22549LX75	CR SUISSE YCD	02/26/2021	05/28/2020	0.4500	100,000,000.00	100,000,000.00	0.1900	1.000403520 MESIROW	100,040,351.98	272,500.00
05576T4M8	BNP YCD	02/26/2021	07/20/2020	0.2700	100,000,000.00	100,000,000.00	0.1900	1.000124042 MESIROW	100,012,404.20	123,750.00
05252WRQ8	ANZ YCD	02/26/2021	08/20/2020	0.1500	100,000,000.00	100,000,000.00	0.1900	0.999937631 MESIROW	99,993,763.12	55,833.33
06417MKD6	SCOTIA YCD	02/26/2021	05/28/2020	0.3300	100,000,000.00	100,000,000.00	0.1900	1.000217123 MESIROW	100,021,712.30	199,833.33
65558TM85	NORDEA ABP YCD	03/01/2021	09/15/2020	0.1850	100,000,000.00	100,000,000.00	0.1900	0.999991635 MESIROW	99,999,163.53	55,500.00
89114NUV5	TORONTO YCD	03/01/2021	11/09/2020	0.1800	100,000,000.00	100,000,000.00	0.1900	0.999983534 MESIROW	99,998,353.37	26,500.00
83369XFE3	SOC GEN YCD	03/02/2021	09/10/2020	0.1900	100,000,000.00	100,000,000.00	0.2380	0.999919795 MESIROW	99,991,979.52	59,638.89
55380TLV0	MUFG BK YCD	03/08/2021	12/03/2020	0.2200	100,000,000.00	100,000,000.00	0.2380	0.999966937 MESIROW	99,996,693.71	17,722.22
20271ETK5	CB AUS YCD	03/08/2021	09/09/2020	0.1800	100,000,000.00	100,000,000.00	0.2380	0.999893464 MESIROW	99,989,346.44	57,000.00
34959TQT6	FORTIS YCD	03/08/2021	10/07/2020	0.2000	100,000,000.00	100,000,000.00	0.2380	0.999930155 MESIROW	99,993,015.53	47,777.78

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
65602V5L6	NORINCHUK YCD	03/10/2021	12/03/2020	0.2400	100,000,000.00	100,000,000.00	0.2380	1.000003689 MESIROW	100,000,368.92	19,333.33
55380TML1	MUFG BK YCD	03/22/2021	12/31/2020	0.1900	100,000,000.00	100,000,000.00	0.2380	0.999893387 MESIROW	99,989,338.69	527.78
83050PPC7	SE BANKEN YCD	03/22/2021	10/22/2020	0.2000	100,000,000.00	100,000,000.00	0.2380	0.999915392 MESIROW	99,991,539.17	39,444.44
86959RKRO	SVENSKA YCD	03/23/2021	10/14/2020	0.1700	100,000,000.00	100,000,000.00	0.2380	0.999846882 MESIROW	99,984,688.22	37,305.56
89114NS71	TORONTO YCD	03/23/2021	09/15/2020	0.2000	100,000,000.00	100,000,000.00	0.2380	0.999914225 MESIROW	99,991,422.46	60,000.00
53947CFT0	LLOYDS YCD	03/23/2021	09/22/2020	0.2400	100,000,000.00	100,000,000.00	0.2380	1.000004137 MESIROW	100,000,413.72	67,333.33
22536UF96	CIC YCD	03/26/2021	09/15/2020	0.1500	100,000,000.00	100,000,000.00	0.2380	0.999794531 MESIROW	99,979,453.09	45,000.00
34959TQS8	FORTIS YCD	03/26/2021	09/17/2020	0.2200	100,000,000.00	100,000,000.00	0.2380	0.999957664 MESIROW	99,995,766.38	64,777.78
55380TMG2	MUFG BK YCD	03/29/2021	12/28/2020	0.2300	100,000,000.00	100,000,000.00	0.2380	0.999980663 MESIROW	99,998,066.31	2,555.56
87019VQ26	SWEDBANK YCD	03/29/2021	12/31/2020	0.1200	100,000,000.00	100,000,000.00	0.2380	0.999714995 MESIROW	99,971,499.53	333.33
86565CVL0	SUMITOMO YCD	03/29/2021	12/23/2020	0.2100	100,000,000.00	100,000,000.00	0.2380	0.999932342 MESIROW	99,993,234.21	5,250.00
20271EUF4	CB AUS YCD	03/30/2021	12/15/2020	0.2100	50,000,000.00	50,000,000.00	0.2380	0.999931538 MESIROW	49,996,576.88	4,958.33
06742TVA1	BARCLAYS YCD	04/01/2021	09/15/2020	0.2400	100,000,000.00	100,000,000.00	0.2440	0.999989567 MESIROW	99,998,956.72	72,000.00
20271ETR0	CB AUS YCD	04/01/2021	10/13/2020	0.1800	100,000,000.00	100,000,000.00	0.2440	0.999839854 MESIROW	99,983,985.37	40,000.00
78012UXC4	RB CANADA YCD	04/01/2021	07/13/2020	0.2400	100,000,000.00	100,000,000.00	0.2440	0.999989307 MESIROW	99,998,930.71	114,666.67
06417MKK0	SCOTIA YCD	04/01/2021	06/23/2020	0.3300	100,000,000.00	100,000,000.00	0.2440	1.000213796 MESIROW	100,021,379.60	176,000.00
53947CFL7	LLOYDS YCD	04/01/2021	07/14/2020	0.3800	100,000,000.00	100,000,000.00	0.2440	1.000338692 MESIROW	100,033,869.23	180,500.00
05576T4Q9	BNP YCD	04/01/2021	09/23/2020	0.2200	100,000,000.00	100,000,000.00	0.2440	0.999939664 MESIROW	99,993,966.40	61,111.11
06742TVE3	BARCLAYS YCD	04/12/2021	10/16/2020	0.2000	100,000,000.00	100,000,000.00	0.2440	0.999876347 MESIROW	99,987,634.74	42,777.78
05252WRU9	ANZ YCD	04/12/2021	10/14/2020	0.1700	100,000,000.00	100,000,000.00	0.2440	0.999792276 MESIROW	99,979,227.57	37,305.56
60710AVE9	MIZUHO YCD	04/12/2021	12/29/2020	0.2100	100,000,000.00	100,000,000.00	0.2440	0.999904664 MESIROW	99,990,466.44	1,750.00
63873QMC5	NATIXIS YCD	04/12/2021	12/15/2020	0.2000	100,000,000.00	100,000,000.00	0.2440	0.999876575 MESIROW	99,987,657.54	9,444.44
83050PQF9	SE BANKEN YCD	04/26/2021	12/23/2020	0.2000	100,000,000.00	100,000,000.00	0.2440	0.999859515 MESIROW	99,985,951.50	5,000.00
83369XJB5	SOC GEN YCD	04/26/2021	12/31/2020	0.2200	100,000,000.00	100,000,000.00	0.2440	0.999923388 MESIROW	99,992,338.83	611.11

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
63873QMD3	NATIXIS YCD	04/26/2021	12/17/2020	0.2000	100,000,000.00	100,000,000.00	0.2440	0.999859489 MESIROW	99,985,948.90	8,333.33
63253TW53	NAT AUB YCD	05/03/2021	11/03/2020	0.1800	100,000,000.00	100,000,000.00	0.2500	0.999762729 MESIROW	99,976,272.89	29,500.00
21684XKP0	RABOBANK YCD	05/03/2021	11/04/2020	0.1900	100,000,000.00	100,000,000.00	0.2500	0.999796580 MESIROW	99,979,657.97	30,611.11
65558TV44	NORDEA ABP YCD	05/03/2021	12/01/2020	0.2000	100,000,000.00	100,000,000.00	0.2500	0.999830553 MESIROW	99,983,055.32	17,222.22
78012UXF7	RB CANADA YCD	05/03/2021	07/27/2020	0.2400	100,000,000.00	100,000,000.00	0.2500	0.999965248 MESIROW	99,996,524.81	105,333.33
83050PPJ2	SE BANKEN YCD	05/03/2021	11/05/2020	0.2100	100,000,000.00	100,000,000.00	0.2500	0.999864278 MESIROW	99,986,427.77	33,250.00
63873QLX0	NATIXIS YCD	05/10/2021	12/09/2020	0.2400	100,000,000.00	100,000,000.00	0.2500	0.999964062 MESIROW	99,996,406.15	15,333.33
06742TVL7	BARCLAYS YCD	05/18/2021	11/19/2020	0.2000	100,000,000.00	100,000,000.00	0.2500	0.999809676 MESIROW	99,980,967.60	23,888.89
22536UH86	CIC YCD	05/28/2021	11/24/2020	0.2200	100,000,000.00	100,000,000.00	0.2500	0.999877388 MESIROW	99,987,738.81	23,222.22
05252WSA2	ANZ YCD	06/01/2021	12/15/2020	0.1700	100,000,000.00	100,000,000.00	0.2570	0.999635390 MESIROW	99,963,538.98	8,027.78
83050PPQ6	SE BANKEN YCD	06/01/2021	11/16/2020	0.2500	100,000,000.00	100,000,000.00	0.2570	0.999970327 MESIROW	99,997,032.65	31,944.44
83369XHY7	SOC GEN YCD	06/11/2021	12/11/2020	0.2600	100,000,000.00	100,000,000.00	0.2570	1.000013227 MESIROW	100,001,322.71	15,166.67
78012UXP5	RB CANADA YCD	06/30/2021	09/23/2020	0.2000	100,000,000.00	100,000,000.00	0.2710	0.999644729 MESIROW	99,964,472.86	55,555.56
06417MKN4	SCOTIA YCD	07/01/2021	07/16/2020	0.3400	100,000,000.00	100,000,000.00	0.2710	1.000344273 MESIROW	100,034,427.28	159,611.11
22549L2F1	CR SUISSE YCD	07/01/2021	07/02/2020	0.4200	100,000,000.00	100,000,000.00	0.2710	1.000745215 MESIROW	100,074,521.45	213,500.00
89114NSU0	TORONTO YCD	07/01/2021	09/22/2020	0.2100	100,000,000.00	100,000,000.00	0.2710	0.999692921 MESIROW	99,969,292.12	58,916.67
05576T4R7	BNP YCD	07/01/2021	11/02/2020	0.2400	100,000,000.00	100,000,000.00	0.2710	0.999843807 MESIROW	99,984,380.67	40,000.00
78012UXM2	RB CANADA YCD	07/01/2021	09/18/2020	0.1800	100,000,000.00	100,000,000.00	0.2710	0.999542380 MESIROW	99,954,238.04	52,500.00
22536UG87	CIC YCD	07/01/2021	10/28/2020	0.2500	100,000,000.00	100,000,000.00	0.2710	0.999893946 MESIROW	99,989,394.61	45,138.89
53947CFV5	LLOYDS YCD	07/01/2021	10/02/2020	0.2700	100,000,000.00	100,000,000.00	0.2710	0.999994050 MESIROW	99,999,405.04	68,250.00
13606CDD3	CIBC YCD	07/01/2021	07/02/2020	0.4100	100,000,000.00	100,000,000.00	0.2710	1.000695074 MESIROW	100,069,507.43	208,416.67
86959RHK9	SVENSKA YCD	07/01/2021	07/02/2020	0.3500	100,000,000.00	100,000,000.00	0.2710	1.000394233 MESIROW	100,039,423.31	177,916.67
13606CJE5	CIBC YCD	08/02/2021	11/02/2020	0.2300	100,000,000.00	100,000,000.00	0.2850	0.999674486 MESIROW	99,967,448.58	38,333.33
22549L6P5	CR SUISSE YCD	08/02/2021	08/06/2020	0.3300	100,000,000.00	100,000,000.00	0.2850	1.000263518 MESIROW	100,026,351.80	135,666.67



OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06417MLS2	SCOTIA YCD	09/01/2021	11/16/2020	0.2500	100,000,000.00	100,000,000.00	0.2990	0.999669273 MESIROW	99,966,927.28	31,944.44
22549L3L7	CR SUISSE YCD	09/01/2021	09/10/2020	0.3100	100,000,000.00	100,000,000.00	0.2990	1.000072141 MESIROW	100,007,214.05	97,305.56
22536UJ50	CIC YCD	09/01/2021	12/15/2020	0.2400	100,000,000.00	100,000,000.00	0.2990	0.999602324 MESIROW	99,960,232.39	11,333.33
78012UZH1	RB CANADA YCD	10/01/2021	11/18/2020	0.2700	150,000,000.00	150,000,000.00	0.3130	0.999673907 MESIROW	149,951,086.11	49,500.00
06417MLJ2	SCOTIA YCD	10/01/2021	10/14/2020	0.2500	100,000,000.00	100,000,000.00	0.3130	0.999522082 MESIROW	99,952,208.22	54,861.11
					12,550,000,000.00	12,550,000,000.00			12,549,782,873.62	10,714,041.67
AIP:				0.00						
Book + AIP:					12,550,000,000.00			CD YANKEE		



OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
83369BN44	SOC GEN NY CP	01/04/2021	0.0000	250,000,000.00	249,843,958.34	0.0009	3	MESIROW	249,998,166.67
4820P2N43	JUPITER CP	01/04/2021	0.0000	100,000,000.00	99,933,500.00	0.0009	3	MESIROW	99,999,266.67
89233GN44	TOYOTA CP	01/04/2021	0.0000	100,000,000.00	99,917,333.34	0.0009	3	MESIROW	99,999,266.67
53127TN41	LIBERTY CP	01/04/2021	0.0000	100,000,000.00	99,944,750.00	0.0009	3	MESIROW	99,999,266.67
63873JN48	NATIXIS NY CP	01/04/2021	0.0000	100,000,000.00	99,938,611.12	0.0009	3	MESIROW	99,999,266.67
62479LN43	MUFG BK CP	01/04/2021	0.0000	100,000,000.00	99,967,500.00	0.0009	3	MESIROW	99,999,266.67
92512LN49	VERSAILLES CP	01/04/2021	0.0000	50,000,000.00	49,958,444.44	0.0009	3	MESIROW	49,999,633.33
67983TN44	OLD LINE CP	01/04/2021	0.0000	100,000,000.00	99,926,555.56	0.0009	3	MESIROW	99,999,266.67
38346LN44	GOTHAN CP	01/04/2021	0.0000	100,000,000.00	99,944,500.00	0.0009	3	MESIROW	99,999,266.67
03785DN44	APPLE CP	01/04/2021	0.0000	50,000,000.00	49,983,194.44	0.0009	3	MESIROW	49,999,633.33
67983TN69	OLD LINE CP	01/06/2021	0.0000	50,000,000.00	49,986,777.78	0.0009	5	MESIROW	49,999,388.89
62479LN68	MUFG BK CP	01/06/2021	0.0000	200,000,000.00	199,987,416.66	0.0009	5	MESIROW	199,997,555.56
03785DN69	APPLE CP	01/06/2021	0.0000	50,000,000.00	49,992,361.11	0.0009	5	MESIROW	49,999,388.89
62479LN84	MUFG BK CP	01/08/2021	0.0000	100,000,000.00	99,993,333.34	0.0009	7	MESIROW	99,998,288.89
60689FN80	MIZUHO NY CP	01/11/2021	0.0000	100,000,000.00	99,951,833.34	0.0009	10	MESIROW	99,997,555.56
83369BNB8	SOC GEN NY CP	01/11/2021	0.0000	150,000,000.00	149,978,124.99	0.0009	10	MESIROW	149,996,333.33
12619TNB6	CRC CP	01/11/2021	0.0000	50,000,000.00	49,977,555.56	0.0009	10	MESIROW	49,998,777.78
63873JNB2	NATIXIS NY CP	01/11/2021	0.0000	100,000,000.00	99,973,944.44	0.0009	10	MESIROW	99,997,555.56
74271TNB5	PROCTER CP	01/11/2021	0.0000	50,000,000.00	49,986,388.89	0.0009	10	MESIROW	49,998,777.78
03785DNE2	APPLE CP	01/14/2021	0.0000	100,000,000.00	99,980,319.44	0.0009	13	MESIROW	99,996,822.22
4820P2NE1	JUPITER CP	01/14/2021	0.0000	50,000,000.00	49,980,833.33	0.0009	13	MESIROW	49,998,411.11
83369BNE2	SOC GEN NY CP	01/14/2021	0.0000	100,000,000.00	99,965,500.00	0.0009	13	MESIROW	99,996,822.22
03785DNR3	APPLE CP	01/25/2021	0.0000	50,000,000.00	49,984,569.44	0.0009	24	MESIROW	49,997,066.67
02314PNR8	AMAZON CP	01/25/2021	0.0000	50,000,000.00	49,984,444.44	0.0009	24	MESIROW	49,997,066.67

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
46640PNR0	JPM LLC CP	01/25/2021	0.0000	100,000,000.00	99,848,333.34	0.0009	24	MESIROW	99,994,133.33
62479LNR2	MUFG BK CP	01/25/2021	0.0000	100,000,000.00	99,977,611.12	0.0009	24	MESIROW	99,994,133.33
4820P2NR2	JUPITER CP	01/25/2021	0.0000	50,000,000.00	49,964,347.22	0.0009	24	MESIROW	49,997,066.67
22533TNR3	CR AG NY CP	01/25/2021	0.0000	100,000,000.00	99,994,000.00	0.0009	24	MESIROW	99,994,133.33
46640PNT6	JPM LLC CP	01/27/2021	0.0000	100,000,000.00	99,812,277.78	0.0009	26	MESIROW	99,993,644.44
38346LNT9	GOTHAM CP	01/27/2021	0.0000	100,000,000.00	99,951,444.44	0.0009	26	MESIROW	99,993,644.44
06417JNT5	SCOTIA NY CP	01/27/2021	0.0000	100,000,000.00	99,869,444.44	0.0009	26	MESIROW	99,993,644.44
89233GNT9	TOYOTA CP	01/27/2021	0.0000	100,000,000.00	99,897,222.22	0.0009	26	MESIROW	99,993,644.44
63873JNT3	NATIXIS NY CP	01/27/2021	0.0000	100,000,000.00	99,947,500.00	0.0009	26	MESIROW	99,993,644.44
83369BNT9	SOC GEN NY CP	01/27/2021	0.0000	150,000,000.00	149,905,791.66	0.0009	26	MESIROW	149,990,466.67
03785DNT9	APPLE CP	01/27/2021	0.0000	150,000,000.00	149,942,361.11	0.0009	26	MESIROW	149,990,466.67
15963TNT2	CHARIOT CP	01/27/2021	0.0000	50,000,000.00	49,965,430.56	0.0009	26	MESIROW	49,996,822.22
15963TP11	CHARIOT CP	02/01/2021	0.0000	50,000,000.00	49,963,638.89	0.0012	31	MESIROW	49,994,919.44
1247P2P16	CAFCO CP	02/01/2021	0.0000	50,000,000.00	49,942,180.56	0.0012	31	MESIROW	49,994,919.44
92512LP13	VERSAILLES CP	02/01/2021	0.0000	100,000,000.00	99,907,361.12	0.0012	31	MESIROW	99,989,838.89
62479LP33	MUFG BK CP	02/03/2021	0.0000	100,000,000.00	99,964,222.22	0.0012	33	MESIROW	99,989,183.33
60689FP36	MIZUHO NY CP	02/03/2021	0.0000	100,000,000.00	99,951,444.44	0.0012	33	MESIROW	99,989,183.33
58934AP34	MERCK CP	02/03/2021	0.0000	50,000,000.00	49,993,888.89	0.0012	33	MESIROW	49,994,591.67
92512LP88	VERSAILLES CP	02/08/2021	0.0000	50,000,000.00	49,957,833.33	0.0012	38	MESIROW	49,993,772.22
58934AP83	MERCK CP	02/08/2021	0.0000	50,000,000.00	49,993,125.00	0.0012	38	MESIROW	49,993,772.22
22533TP83	CR AG NY CP	02/08/2021	0.0000	100,000,000.00	99,980,000.00	0.0012	38	MESIROW	99,987,544.44
12619TP81	CRC CP	02/08/2021	0.0000	100,000,000.00	99,954,666.66	0.0012	38	MESIROW	99,987,544.44
83369BP83	SOC GEN NY CP	02/08/2021	0.0000	100,000,000.00	99,976,444.44	0.0012	38	MESIROW	99,987,544.44
62479LP82	MUFG BK CP	02/08/2021	0.0000	100,000,000.00	99,979,777.78	0.0012	38	MESIROW	99,987,544.44

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
78015CP89	RBC NY CP	02/08/2021	0.0000	200,000,000.00	199,946,666.68	0.0012	38	MESIROW	199,975,088.89
67983TPN0	OLD LINE CP	02/22/2021	0.0000	50,000,000.00	49,970,958.33	0.0012	52	MESIROW	49,991,477.78
15963TPR4	CHARIOT CP	02/25/2021	0.0000	100,000,000.00	99,955,083.34	0.0012	55	MESIROW	99,981,972.22
83369BPS9	SOC GEN NY CP	02/26/2021	0.0000	150,000,000.00	149,867,250.00	0.0012	56	MESIROW	149,972,466.67
71344TPS5	PEPSICO CP	02/26/2021	0.0000	50,000,000.00	49,944,000.00	0.0012	56	MESIROW	49,990,822.22
89233GPS9	TOYOTA CP	02/26/2021	0.0000	200,000,000.00	199,522,500.00	0.0012	56	MESIROW	199,963,288.89
13607EPS2	CIBC HLD CP	02/26/2021	0.0000	100,000,000.00	99,915,500.00	0.0012	56	MESIROW	99,981,644.44
53127TQ14	LIBERTY CP	03/01/2021	0.0000	100,000,000.00	99,938,777.78	0.0012	59	MESIROW	99,980,661.11
58934AQ17	MERCK CP	03/01/2021	0.0000	100,000,000.00	99,983,000.00	0.0012	59	MESIROW	99,980,661.11
06417JQ13	SCOTIA NY CP	03/01/2021	0.0000	100,000,000.00	99,760,000.00	0.0012	59	MESIROW	99,980,661.11
78015CQ13	RBC NY CP	03/01/2021	0.0000	50,000,000.00	49,980,833.33	0.0012	59	MESIROW	49,990,330.56
92512LQ12	VERSAILLES CP	03/01/2021	0.0000	50,000,000.00	49,963,833.33	0.0012	59	MESIROW	49,990,330.56
17327AQ26	CGMI CP	03/02/2021	0.0000	100,000,000.00	99,906,666.66	0.0015	60	MESIROW	99,975,333.33
58934AQ58	MERCK CP	03/05/2021	0.0000	50,000,000.00	49,989,027.78	0.0015	63	MESIROW	49,987,050.00
15963TQ85	CHARIOT CP	03/08/2021	0.0000	50,000,000.00	49,954,444.44	0.0015	66	MESIROW	49,986,433.33
63873JQ86	NATIXIS NY CP	03/08/2021	0.0000	100,000,000.00	99,923,611.12	0.0015	66	MESIROW	99,972,866.67
58934AQ82	MERCK CP	03/08/2021	0.0000	50,000,000.00	49,987,319.44	0.0015	66	MESIROW	49,986,433.33
09659BQ86	BNP NY CP	03/08/2021	0.0000	100,000,000.00	99,937,194.44	0.0015	66	MESIROW	99,972,866.67
60689FQA9	MIZUHO NY CP	03/10/2021	0.0000	100,000,000.00	99,955,000.00	0.0015	68	MESIROW	99,972,044.44
13607EQA0	CIBC HLD CP	03/10/2021	0.0000	100,000,000.00	99,940,500.00	0.0015	68	MESIROW	99,972,044.44
1247P2QA5	CAFCO CP	03/10/2021	0.0000	50,000,000.00	49,952,236.11	0.0015	68	MESIROW	49,986,022.22
22533TQF6	CR AG NY CP	03/15/2021	0.0000	100,000,000.00	99,962,083.34	0.0015	73	MESIROW	99,969,988.89
60689FQF8	MIZUHO NY CP	03/15/2021	0.0000	100,000,000.00	99,955,000.00	0.0015	73	MESIROW	99,969,988.89
88602TQF3	THUNDER CP	03/15/2021	0.0000	100,000,000.00	99,918,888.89	0.0015	73	MESIROW	99,969,988.89

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
46640PQN6	JPM LLC CP	03/22/2021	0.0000	100,000,000.00	99,940,722.22	0.0015	80	MESIROW	99,967,111.11
21687AQN6	RABO NY CP	03/22/2021	0.0000	100,000,000.00	99,931,666.66	0.0015	80	MESIROW	99,967,111.11
89233GQP4	TOYOTA CP	03/23/2021	0.0000	100,000,000.00	99,837,500.00	0.0015	81	MESIROW	99,966,700.00
17327AQP5	CGMI CP	03/23/2021	0.0000	100,000,000.00	99,899,722.22	0.0015	81	MESIROW	99,966,700.00
12619TQV9	CRC CP	03/29/2021	0.0000	100,000,000.00	99,912,388.88	0.0015	87	MESIROW	99,964,233.33
74271TQV8	PROCTER CP	03/29/2021	0.0000	50,000,000.00	49,972,666.67	0.0015	87	MESIROW	49,982,116.67
74271TQW6	PROCTER CP	03/30/2021	0.0000	50,000,000.00	49,972,333.33	0.0015	88	MESIROW	49,981,911.11
17327AR17	CGMI CP	04/01/2021	0.0000	150,000,000.00	149,833,749.99	0.0017	90	MESIROW	149,935,125.00
89233GR16	TOYOTA CP	04/01/2021	0.0000	100,000,000.00	99,878,666.66	0.0017	90	MESIROW	99,956,750.00
60689FR75	MIZUHO NY CP	04/07/2021	0.0000	100,000,000.00	99,941,666.66	0.0017	96	MESIROW	99,953,866.67
53127TR70	LIBERTY CP	04/07/2021	0.0000	50,000,000.00	49,964,722.22	0.0017	96	MESIROW	49,976,933.33
60689FR91	MIZUHO NY CP	04/09/2021	0.0000	100,000,000.00	99,947,222.22	0.0017	98	MESIROW	99,952,905.56
92512LRS2	VERSAILLES CP	04/26/2021	0.0000	50,000,000.00	49,964,250.00	0.0017	115	MESIROW	49,972,368.06
67983TRS7	OLD LINE CP	04/26/2021	0.0000	50,000,000.00	49,958,472.22	0.0017	115	MESIROW	49,972,368.06
78015CS37	RBC NY CP	05/03/2021	0.0000	100,000,000.00	99,901,305.56	0.0019	122	MESIROW	99,934,594.44
88602TS38	THUNDER CP	05/03/2021	0.0000	100,000,000.00	99,911,194.44	0.0019	122	MESIROW	99,934,594.44
17327AS32	CGMI CP	05/03/2021	0.0000	50,000,000.00	49,940,555.56	0.0019	122	MESIROW	49,967,297.22
17327AS73	CGMI CP	05/07/2021	0.0000	50,000,000.00	49,944,083.33	0.0019	126	MESIROW	49,966,225.00
89233GSA5	TOYOTA CP	05/10/2021	0.0000	100,000,000.00	99,903,944.44	0.0019	129	MESIROW	99,930,841.67
1247P2S34	CAFCO CP	05/18/2021	0.0000	50,000,000.00	49,945,305.56	0.0019	137	MESIROW	49,963,276.39
46640PSS3	JPM LLC CP	05/26/2021	0.0000	100,000,000.00	99,876,333.34	0.0019	145	MESIROW	99,922,263.89
06417JT10	SCOTIA NY CP	06/01/2021	0.0000	100,000,000.00	99,898,555.56	0.0020	151	MESIROW	99,914,852.78
06417JU18	SCOTIA NY CP	07/01/2021	0.0000	100,000,000.00	99,836,833.34	0.0021	181	MESIROW	99,892,908.33
46640PU19	JPM LLC CP	07/01/2021	0.0000	100,000,000.00	99,852,722.22	0.0021	181	MESIROW	99,892,908.33

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
17327AVT1	CGMI CP	08/27/2021	0.0000	50,000,000.00	49,902,500.00	0.0022	238	MESIROW	49,926,286.11
17327AW11	CGMI CP	09/01/2021	0.0000	100,000,000.00	99,781,166.66	0.0023	243	MESIROW	99,848,125.00
				8,850,000,000.00	8,843,502,722.19				8,847,888,754.14
AIP:			0.00						
Book + AIP:			8,843,502,722.19	COMMER PAPER					

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046703	MISSION NATIONAL BANK TD	01/06/2021	0.1400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046700	BANK OF THE SIERRA TD	01/06/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046705	SAFE CREDIT UNION TD	01/06/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046709	EAST WEST BANK TD	01/07/2021	0.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046708	COMMERCEWEST BANK TD	01/07/2021	0.1500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046706	BANK OF HOPE TD	01/07/2021	0.1500	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS046707	BANK OF THE SIERRA TD	01/07/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046523	FIRST CHOICE BANK TD	01/07/2021	0.2000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046715	PROVIDENT CREDIT UNION TD	01/07/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046716	COMMERCIAL BANK OF CALIFORNIA	01/07/2021	0.1500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046713	PACIFIC CITY BANK TD	01/07/2021	0.1400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046712	OPEN BANK TD	01/07/2021	0.1400	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046714	PACIFIC PREMIER BANK TD	01/07/2021	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046770	NUVISION FEDERAL CREDIT UNION	01/07/2021	0.1900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046522	FINANCIAL PARTNERS CREDIT UNION	01/07/2021	0.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046710	FRESNO FIRST BANK TD	01/07/2021	0.1200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046720	BENEFICIAL STATE BANK TD	01/08/2021	0.1700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046722	MISSION FEDERAL CREDIT UNION	01/08/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046725	WESCOM CENTRAL CREDIT UNION	01/08/2021	0.1700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046724	SANTA CRUZ COUNTY BANK TD	01/08/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046721	MANUFACTURERS BANK TD	01/08/2021	0.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046529	BANK OF SANTA CLARITA TD	01/08/2021	0.2100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046536	BANK OF FEATHER RIVER TD	01/13/2021	0.1900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046728	HANMI BANK TD	01/13/2021	0.1700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046726	AXOS BANK TD	01/13/2021	0.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046534	AMERICAN RIVER BANK TD	01/13/2021	0.2000	2,500,000.00	2,500,000.00	1.00000	2,500,000.00



OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046727	EAST WEST BANK TD	01/13/2021	0.1500	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS046733	PROVIDENT CREDIT UNION TD	01/14/2021	0.1500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046731	COMMUNITY WEST BANK NA TD	01/14/2021	0.1600	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046730	BANC OF CALIFORNIA NA TD	01/14/2021	0.2000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046540	NEW OMNI BANK NA TD	01/14/2021	0.1700	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046734	PROVIDENT CREDIT UNION TD	01/14/2021	0.1500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046736	PACIFIC CITY BANK TD	01/15/2021	0.1500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046738	PACIFIC PREMIER BANK TD	01/15/2021	0.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046545	COMMUNITY BANK OF THE BAY TD	01/20/2021	0.1700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046745	PROVIDENT CREDIT UNION TD	01/20/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046746	WESCOM CENTRAL CREDIT UNION TD	01/20/2021	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046744	PROVIDENT CREDIT UNION TD	01/20/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046742	AXOS BANK TD	01/20/2021	0.1200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046748	MISSION NATIONAL BANK TD	01/21/2021	0.1500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046751	PACIFIC PREMIER BANK TD	01/21/2021	0.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046749	PACIFIC PREMIER BANK TD	01/21/2021	0.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046553	MALAGA BANK FSB TD	01/22/2021	0.1600	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046551	AMERICAN PLUS BANK NA TD	01/22/2021	0.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046552	FIRST FOUNDATION BANK TD	01/22/2021	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046755	OPEN BANK TD	01/27/2021	0.1400	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS046756	HANMI BANK TD	01/28/2021	0.1700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046556	AMERICAN RIVER BANK TD	01/28/2021	0.1800	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046759	GOLDEN VALLEY BANK TD	01/29/2021	0.1500	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046757	BANK OF THE SIERRA TD	01/29/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046758	EAST WEST BANK TD	01/29/2021	0.1500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046762	OPEN BANK TD	02/03/2021	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046763	PACIFIC CITY BANK TD	02/03/2021	0.1300	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046768	MANUFACTURERS BANK TD	02/04/2021	0.1500	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046769	NORTHROP GRUMMAN FEDERAL CRE	02/04/2021	0.1600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046606	AMERICAN RIVER BANK TD	02/10/2021	0.1700	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046822	PACIFIC WESTERN BANK TD	02/10/2021	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046786	WESCOM CENTRAL CREDIT UNION TI	02/11/2021	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046784	SANTA CRUZ COUNTY BANK TD	02/11/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046782	HANMI BANK TD	02/11/2021	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046780	BANC OF CALIFORNIA NA TD	02/11/2021	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046610	CALIFORNIA COAST CREDIT UNION T	02/11/2021	0.1700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046612	US METRO BANK TD	02/11/2021	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046783	PACIFIC PREMIER BANK TD	02/11/2021	0.1700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046787	PROVIDENT CREDIT UNION TD	02/11/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046617	CORNERSTONE COMMUNITY BANK TI	02/12/2021	0.1800	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS046788	BANK OF THE SIERRA TD	02/12/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046614	AMERICAN PLUS BANK NA TD	02/12/2021	0.1700	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046789	BANK OF THE SIERRA TD	02/12/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046791	BANK OF HOPE TD	02/17/2021	0.1400	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS046621	CALIFORNIA COAST CREDIT UNION T	02/17/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046794	PACIFIC ENTERPRISE BANK TD	02/18/2021	0.1400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046628	SUNCREST BANK TD	02/18/2021	0.1700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046624	METROPOLITAN BANK TD	02/18/2021	0.1700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046629	TECHNOLOGY CREDIT UNION TD	02/18/2021	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046625	NEW OMNI BANK NA TD	02/18/2021	0.1500	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046798	SAFE CREDIT UNION TD	02/19/2021	0.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046632	CATHAY BANK TD	02/24/2021	0.1600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046634	FIRST FOUNDATION BANK TD	02/25/2021	0.1700	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS046802	AXOS BANK TD	03/03/2021	0.1300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046637	NEW OMNI BANK NA TD	03/03/2021	0.1400	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046803	BANK OF THE SIERRA TD	03/03/2021	0.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046645	OPEN BANK TD	03/04/2021	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046643	MECHANICS BANK TD	03/04/2021	0.1800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046639	1ST CAPITAL BANK TD	03/04/2021	0.1700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046646	PROSPECTORS FEDERAL CREDIT UNI	03/04/2021	0.1600	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046644	METROPOLITAN BANK TD	03/04/2021	0.1600	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046640	AMERICAN RIVER BANK TD	03/04/2021	0.1700	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS046809	PACIFIC PREMIER BANK TD	03/04/2021	0.1500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046647	TECHNOLOGY CREDIT UNION TD	03/04/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046807	BANC OF CALIFORNIA NA TD	03/04/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046649	PROVIDENT CREDIT UNION TD	03/05/2021	0.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046821	MISSION NATIONAL BANK TD	03/10/2021	0.1400	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
SYS046817	AXOS BANK TD	03/10/2021	0.1300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046664	PROVIDENT CREDIT UNION TD	03/10/2021	0.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046661	NEW OMNI BANK NA TD	03/10/2021	0.1400	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046662	OPEN BANK TD	03/10/2021	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046666	FIRST FOUNDATION BANK TD	03/11/2021	0.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046828	PACIFIC PREMIER BANK TD	03/11/2021	0.1400	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046826	BANC OF CALIFORNIA NA TD	03/11/2021	0.1500	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046829	WESCOM CENTRAL CREDIT UNION TI	03/11/2021	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046668	POPPY BANK TD	03/12/2021	0.1700	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046838	PREFERRED BANK TD	03/17/2021	0.1100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046836	PACIFIC CITY BANK TD	03/17/2021	0.1100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046671	PREFERRED BANK TD	03/17/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046672	CALIFORNIA BANK OF COMMERCE TI	03/18/2021	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046673	GOLDEN 1 CREDIT UNION TD	03/18/2021	0.1700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046839	HANMI BANK TD	03/18/2021	0.1400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046842	WESCOM CENTRAL CREDIT UNION TI	03/19/2021	0.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046681	STATE BANK OF INDIA (CALIFORNIA)	03/24/2021	0.1500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046682	BANK OF SAN FRANCISCO TD	03/26/2021	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046687	AMERICAN FIRST CREDIT UNION TD	04/02/2021	0.1700	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046688	FIRST FOUNDATION BANK TD	04/02/2021	0.1600	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS046704	PACIFIC ALLIANCE BANK TD	04/07/2021	0.1500	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046702	FARMERS & MERCHANTS BANK OF CA	04/07/2021	0.1500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046701	CALIFORNIA BANK OF COMMERCE TI	04/07/2021	0.1600	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS046711	MALAGA BANK FSB TD	04/08/2021	0.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046719	AMERICAN PLUS BANK NA TD	04/09/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046732	MERIWEST CREDIT UNION TD	04/15/2021	0.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046735	TRAVIS CREDIT UNION TD	04/15/2021	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046739	US METRO BANK TD	04/16/2021	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046737	MALAGA BANK FSB TD	04/16/2021	0.1400	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS046747	BANK OF SOUTHERN CALIFORNIA NA	04/21/2021	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046743	CORNERSTONE COMMUNITY BANK TI	04/21/2021	0.1600	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046750	COMMERCEWEST BANK TD	04/23/2021	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046754	FIRST FOUNDATION BANK TD	04/28/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046764	STATE BANK OF INDIA (CALIFORNIA)	05/05/2021	0.1500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046761	CALIFORNIA BANK OF COMMERCE TI	05/05/2021	0.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046765	MISSION VALLEY BANK TD	05/05/2021	0.1500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046760	AMERICAN PLUS BANK NA TD	05/05/2021	0.1300	3,000,000.00	3,000,000.00	1.00000	3,000,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046771	TECHNOLOGY CREDIT UNION TD	05/06/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046767	COMMONWEALTH BUSINESS BANK TI	05/06/2021	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046774	BANK OF SANTA CLARITA TD	05/07/2021	0.1500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046775	COMMERCEWEST BANK TD	05/07/2021	0.1600	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046785	US METRO BANK TD	05/13/2021	0.1500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046781	CATHAY BANK TD	05/13/2021	0.1500	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS046790	TRAVIS CREDIT UNION TD	05/14/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046792	TRAVIS CREDIT UNION TD	05/19/2021	0.1400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046795	POPPY BANK TD	05/20/2021	0.1400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046793	AMERICAN RIVER BANK TD	05/20/2021	0.1500	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS046799	US METRO BANK TD	05/21/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046797	COMMUNITY BANK OF THE BAY TD	05/21/2021	0.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046804	POPPY BANK TD	06/02/2021	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046805	TRI COUNTIES BANK TD	06/02/2021	0.1500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046810	TECHNOLOGY CREDIT UNION TD	06/03/2021	0.1300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046808	MANUFACTURERS BANK TD	06/03/2021	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046806	AMERICAN PLUS BANK NA TD	06/03/2021	0.1100	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046811	BANK OF HOPE TD	06/04/2021	0.1400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046812	CALIFORNIA BANK OF COMMERCE TI	06/04/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046823	POPPY BANK TD	06/09/2021	0.1400	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS046819	FIVE STAR BANK TD	06/09/2021	0.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046824	US METRO BANK TD	06/09/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046820	GOLDEN 1 CREDIT UNION TD	06/09/2021	0.1500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046818	FIRST FOUNDATION BANK TD	06/09/2021	0.1400	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS046816	AMERICAN FIRST CREDIT UNION TD	06/09/2021	0.1500	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS046827	COMMONWEALTH BUSINESS BANK TI	06/10/2021	0.1300	12,000,000.00	12,000,000.00	1.00000	12,000,000.00

OFFICE OF THE STATE TREASURER  
 MARKET VALUATION REPORT FOR 12/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046825	AMERICAN RIVER BANK TD	06/10/2021	0.1400	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046831	BANK OF SAN FRANCISCO TD	06/11/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046835	COMMONWEALTH BUSINESS BANK TI	06/16/2021	0.1200	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
				4,396,500,000.00	4,396,500,000.00		4,396,500,000.00
AIP:			0.00				
Book + AIP:			4,396,500,000.00	TIME DEPOSIT			

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
PMIA LOAN 1900017	02/19/2021	1.91000000	5,662,000.00	1.000	5,662,000.00
PMIA LOAN 1900019	03/19/2021	1.75000000	14,770,000.00	1.000	14,770,000.00
PMIA LOAN 1900021	05/21/2021	1.32900000	77,511,000.00	1.000	77,511,000.00
PMIA LOAN 1900022	05/21/2021	1.32900000	18,213,000.00	1.000	18,213,000.00
PMIA LOAN 1900023	05/21/2021	1.32900000	5,610,000.00	1.000	5,610,000.00
PMIA LOAN 2010001	07/16/2021	0.86800000	20,000,000.00	1.000	20,000,000.00
PMIA LOAN 2010002	07/16/2021	0.86800000	25,405,000.00	1.000	25,405,000.00
PMIA LOAN 2010004	08/20/2021	0.77200000	141,884,000.00	1.000	141,884,000.00
PMIA LOAN 2010003	08/20/2021	0.77200000	17,122,000.00	1.000	17,122,000.00
PMIA LOAN 2010005	09/17/2021	0.66600000	76,958,000.00	1.000	76,958,000.00
PMIA LOAN 2010006	09/17/2021	0.66600000	29,899,000.00	1.000	29,899,000.00
PMIA LOAN 2010007	09/17/2021	0.66600000	2,189,000.00	1.000	2,189,000.00
PMIA LOAN 2010008	10/22/2021	0.60600000	165,198,000.00	1.000	165,198,000.00
PMIA LOAN 2010009	10/22/2021	0.60600000	35,140,000.00	1.000	35,140,000.00
PMIA LOAN 2010010	10/22/2021	0.60600000	12,722,000.00	1.000	12,722,000.00
PMIA LOAN 2010011	10/22/2021	0.60600000	19,532,000.00	1.000	19,532,000.00
PMIA LOAN 2010012	10/22/2021	0.60600000	4,368,000.00	1.000	4,368,000.00
PMIA LOAN 2010013	12/17/2021	0.53000000	8,442,000.00	1.000	8,442,000.00
PMIA LOAN 2010014	12/17/2021	0.53000000	10,398,000.00	1.000	10,398,000.00
			691,023,000.00		691,023,000.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 12/31/2020

Total # of items:	735
Par Value:	108,498,325,707.11
Book Value:	107,370,832,865.70
Fair Value:	107,650,934,645.95
Accrual:	110,514,155.74
Total Book Value:	107,370,832,865.70
AIP:	3,635,727.87
Book + AIP:	107,374,468,593.57