COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value October 31, 2012 (in thousands of dollars)

		TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	TOTAL OTHER INVESTED ASSETS	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD	TOTAL ALL ASSETS
INVESTED ASSETS					
Short-term Fixed Income Pool	AY70	6,743,587	13,204	872,772	7,629,563
Short-term Liquidity Fixed Income Pool	AY71	804,855	-	-	804,855
Intermediate-term Fixed Income Pool	AY72	8,649,750	-	-	8,649,750
Broad Market Fixed Income Pool	AY73	3,891,673	67,493	-	3,959,166
US Treasury Fixed Income	Combined Pools	-	17,891	1,933,645	1,951,536
Retirement Fixed Income Pool	AY77	-	-	9,350	9,350
Domestic Fixed Income Fund	SSGA	-	34,907	-	34,907
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-
TIPS Pool	AY6N	-	-	203,008	203,008
High Yield Pool	Combined Pool	-	-	491,733	491,733
Emerging Debt Pool	AY 5M	-	-	128,948	128,948
International Fixed Income Pool	Combined Pool	-	-	389,155	389,155
Tobacco Revenue Fixed Income		27,096	-	-	27,096
Individually held debt securities and other instruments		135,246	1,648	-	136,894
Domestic Equity	Combined Pools	2,613,478	160,853	5,005,423	7,779,753
International Equity	Combined Pool	1,497,340	65,324	2,841,864	4,404,528
Emerging Markets	Combined Pool		13,946	539,683	553,629
Private Equity Pool	Combined Pool	-	-	1,595,020	1,595,020
Real Estate Investments	Combined Pools	-	-	1,316,836	1,316,836
Farmland Investments	Combined Pools	-	-	641,333	641,333
Timber Pool	AY 9Q & 9S	-		227,802	227,802
Energy Pool	Combined Pool	-	-	118,059	118,059
REIT Pool	AY 9H	-	-	187,494	187,494
Real Asset, CTF	SSgA	-	9,108	-	9,108
Absolute Return Pool	AY9D/9E/9F		-	613,440	613,440
Total Investments		24,363,027	384,372	17,115,564	41,862,962
Income receivable		1,638	3	197	1,838
Income earned, but not distributed from (to) other funds			-	<u> </u>	<u> </u>
Total managed investments		24,364,664	384,375	17,115,761	41,864,800
Participant directed investments				3,734,728	3,734,728
Total invested assets		24,364,664	384,375	20,850,490	45,599,529

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS October 31, 2012 (in thousands of dollars)

TOTAL INCOME AND CHANGE IN ASSETS

Short-term Fixed Income Pool	AY70	10,155	18	1,380	11,552
Short-term Liquidity Fixed Income Pool	AY71	403	-	-	403
Intermediate-term Fixed Income Pool	AY72	40,321	-	-	40,321
Broad Market Fixed Income Pool	AY73	75,419	1,325	-	76,744
US Treasury Fixed Income	Combined Pools	-	77	11,743	11,820
Retirement Fixed Income Pool	AY77	-	-	437	437
Domestic Fixed Income Fund	SSGA	-	611	-	611
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-
TIPS Pool	AY6N	-	-	6,080	6,080
High Yield Pool	Combined Pool	-	-	23,438	23,438
Emerging Debt Pool	AY 5M	-	-	4,898	4,898
International Fixed Income Pool	Combined Pool	-	-	12,951	12,951
Tobacco Revenue Fixed Income		33	-	-	33
Individually held debt securities and other instruments		748	-	-	748
Domestic Equity	Combined Pools	105,105	7,074	186,028	298,207
International Equity	Combined Pool	113,256	5,323	187,697	306,277
Emerging Markets Pool	Combined Pool	-	912	51,563	52,475
Private Equity Pool	Combined Pool	-	-	9,812	9,812
Real Estate Investments	Combined Pools	-	-	31,105	31,105
Farmland Investments	Combined Pools	-	-	6,916	6,916
Timber Pool	AY 9Q & 9s	-	-	(824)	(824)
Energy Pool	Combined Pool	-	-	1,479	1,479
REIT Pool	AY 9H	-	-	1,168	1,168
Real Assets, CTF	SSgA	-	365	-	365
Absolute Return Pool	AY9D/9E/9F	-	-	11,610	11,610
Participant directed accounts		-	-	108,583	108,583
Total investment income (loss)		345,439	15,705	656,064	1,017,208
Total invested assets, beginning of period		24,623,381	370,235	19,857,339	44,850,955
Net contributions (withdrawals)		(604,156)	(1,564)	337,085	(268,636)
Transfers from (to) other funds		-	-	-	-
Commission Recapture		-	-	-	-
Total invested assets, end of period		24,364,664	384,375	20,850,490	45,599,529

COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value October 31, 2012 (in thousands of dollars)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

		CONSTIT	UTIONAL BUDGET RESE	ERVE FUND	_		PUBLI	C SCHOOL TRUS	T FUND				
		MAIN	SUB ACCOUNT	TOTAL MAIN AND SUB FUNDS	GENERAL FUND AND OTHER NON- SEGREGATED INVESTMENTS	PERMANENT FUND DIVIDEND FUND (c)	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	INVESTMENT LOSS TRUST	POWER COST EQUALIZATION ENDOWMENT FUND	ILLINOIS CREEK ID MINE RESTORATION	ALASKA SPORT FISH CONSTRUCTION FUND
	CUSTODIAN ACCOUNT	#'S AY19	AY10		AY01	AY2G	AY08	AY09		AY28	AY13	AY9J	AY2W
INVESTED ASSETS													
Short-term Fixed Income Pool	AY70 AY71	1,197,547	1,471	1,199,019	5,159,918 804,855	71,033	6,510	8,636	15,146	2,729	13	732	3,385
Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY72	3,242,662		3,242,662	5,317,158				-				
Broad Market Fixed Income Pool	AY73	1,116,366	2,184,238	3,300,604	3,317,130		267,658		267,658		181,975		
US Treasury Fixed Income	Combined Pools	1,110,000	2,101,200	-			20.,000		-		-		
Retirement Fixed Income Pool	AY77			-					-				
Domestic Fixed Income Fund	SSGA	(g)		-					•				
Lazard Emerging Income Plus Debt Pool	AY5R			-					-				
TIPS	AY6N			-					-				
High Yield Pool	Combined Pool			-					-				
Emerging Debt Pool International Fixed Income Pool	Deel			-					-				
Tobacco Revenue Fixed Income	Pool	(c, t)		-	27,096								
Individually held debt securities and other instruments		(a)			135,246								
Domestic Equity	Combined Pools		2,039,235	2,039,235			129,929		129,929		384,391	169	
International Equity	Combined Pools		1,179,127	1,179,127			74,611		74,611		211,168		
Emerging Markets	Combined Pool			-					-				
Private Equity Pool	Combined Pool			-					-				
Real Estate Investments	Combined Pools			-					-				
Farmland Investments	Combined Pools			-									
Timber Pool	AY 9Q & 9S			-					-				
Energy Pool	Combined Pool			-					•				
REIT Pool Real Assets, CTF	AY9H			-					-				
Absolute Return Pool	SSgA AY9D/9E/9F			-									
Total Investments	A 1 3D/3L/31	5,556,576	5,404,071	10,960,647	11,444,273	71,033	478,708	8,636	487,344	2,729	777,547	901	3,385
Income receivable		252	-	252	1,291	25	1	2	3	1	-	-	1
Receivable from Pending Sale			-	-	,		-	-			-		
Income earned, but not distributed from (to) other funds		-	-	-	183	(183)	(590)	590	-				
Total managed investments		5,556,828	5,404,072	10,960,899	11,445,748	70,875	478,119	9,228	487,347	2,729	777,547	901	3,386
Participant directed investments			-	-			-	-	•				
Total invested assets		5,556,828	5,404,072	10,960,899	11,445,748	70,875	478,119	9,228	487,347	2,729	777,547	901	3,386
					COMBIN	ED SCHEDULE OF IN	IVESTMENT INCO	ME AND CH	ANGES IN INVESTE	D ASSETS			
INCOME AND CHANGES IN ASSETS						for the per	riod July 1, 2012 to (in thousands		ber 31, 2012				
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70	1,717	527	2,245	7,301	for the pe	riod July 1, 2012 t		ber 31, 2012	4	3	1	12
	AY70 AY71	1,717	527	2,245 -			iod July 1, 2012 to (in thousands	of dollars)		4	3	1	12
Short-term Fixed Income Pool		1,717	527		7,301		iod July 1, 2012 to (in thousands	of dollars)	20	4	3	1	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73		527 42,286	-	7,301 403		iod July 1, 2012 t (in thousands	of dollars)	20	4	3,642	1	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income	AY71 AY72 AY73 Combined Pool	15,112		15,112 63,899 -	7,301 403		iod July 1, 2012 ti (in thousands	of dollars)	20 - - 5,182	4		1	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77	15,112 21,613		15,112 63,899	7,301 403		iod July 1, 2012 ti (in thousands	of dollars)	20 - - 5,182	4	3,642	1	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY71 AY72 AY73 Combined Pool AY77 SSGA	15,112		- 15,112 63,899 - -	7,301 403		iod July 1, 2012 ti (in thousands	of dollars)	5,182	4	3,642	1	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	15,112 21,613		- 15,112 63,899 - - -	7,301 403		iod July 1, 2012 ti (in thousands	of dollars)	20 - - 5,182 - - -	4	3,642	1	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY71 AY72 AY73 Combined Pool AY77 SSGA	15,112 21,613		- 15,112 63,899 - -	7,301 403		iod July 1, 2012 ti (in thousands	of dollars)	20 - - 5,182 - -	4	3,642	1	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	15,112 21,613		15,112 63,899 - - -	7,301 403		iod July 1, 2012 ti (in thousands	of dollars)	5,182 - - - - -	4	3,642	1	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	15,112 21,613 (g)		15,112 63,899 -	7,301 403		iod July 1, 2012 ti (in thousands	of dollars)	20 - - 5,182 - - - -	4	3,642	1	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	15,112 21,613 (g)		15,112 63,899 - - - -	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands	of dollars)	20 - - 5,182 - - - - -	4	3,642	1	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	15,112 21,613 (g)	42,286	15,112 63,899 - - - - -	7,301 403 24,780		iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	20 - - 5,182 - - - - - - -	4	3,642 _		12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools	15,112 21,613 (g)	42,286 81,174	15,112 63,899 - - - - - - - - - - - - - -	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	20 - - 5,182 - - - - - - - - - - - - - - - - - - -	4	3,642	7	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pools Combined Pool	15,112 21,613 (g)	42,286	15,112 63,899 - - - - -	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	20 - - 5,182 - - - - - - - - - - - - - - - - - - -	4	3,642 _		12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	15,112 21,613 (g)	42,286 81,174	15,112 63,899 - - - - - - - - - - - - - - - - - -	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	5,182 - - - - - - - - - - - - - - - - - - -	4	3,642		12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	15,112 21,613 (g)	42,286 81,174	15,112 63,899 - - - - - - - - - - - - - - - - - -	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	5,182 - - - - - - - - - - - - - - - - - - -	4	3,642		12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	15,112 21,613 (g)	42,286 81,174	15,112 63,899 - - - - - - - - - - - - - - - - - -	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	5,182 - - - - - - - - - - - - - - - - - - -	4	3,642		12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	15,112 21,613 (g)	42,286 81,174	15,112 63,899 - - - - - - - - - - - - - - - - - -	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	5,182 - - - - - - - - - - - - - - - - - - -	4	3,642		12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool	15,112 21,613 (g)	42,286 81,174	15,112 63,899 - - - - - - - - - - - - - - - - - -	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	5,182 - - - - - - - - - - - - - - - - - - -	4	3,642		12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Familand Investments Familand Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 5M Combined Pool Combined Pools	15,112 21,613 (g)	42,286 81,174	15,112 63,899	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	5,182 - - - - - - - - - - - - - - - - - - -	4	3,642		12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 9M AY 5M AY 9M A	15,112 21,613 (g)	42,286 81,174	15,112 63,899 - - - - - - - - - - - - - - - - - -	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	5,182 - - - - - - - - - - - - - - - - - - -	4	3,642		12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 5M AY 9A 8 9Z AY9H	15,112 21,613 (g)	42,286 81,174	15,112 63,899 - - - - - - - - - - - - - - - - - -	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	5,182	4	3,642		12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Obmestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland State Investments Farmland State Investments Farmland Investments Farmland State Investments Far	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	15,112 21,613 (g)	42,286 81,174	15,112 63,899 - - - - - - - - - - - - - - - - - -	7,301 403 24,780	55	iod July 1, 2012 ti (in thousands 9 5,182	of dollars)	5,182 - - - - - - - 5,415 5,436	4	3,642		12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool ReiT Pool Real Assets, CTF Absolute Return Pool Participant directed accounts	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	15,112 21,613 (g) (c,f) (a)	81,174 89,675	15,112 63,899 - - - - - - - 81,174 89,675	7,301 403 24,780 33 590	158	5,415 5,436	of dollars) 11	5,182 - - - - - - - 5,415 5,436 - - - - - - - - - - - - - - - - - - -	4	3,642 - 16,019 15,705	7	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	15,112 21,613 (g) (c,t) (a)	81,174 89,675	15,112 63,899 - - - - - - - - - - - - - - - - - -	7,301 403 24,780 33 590	158	iod July 1, 2012 ti (in thousands 9 5,182 5,415 5,436	11 11 6,831	5,182 - - - - - - - 5,415 5,436		3,642 - 16,019 15,705	7	12 9,345
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	15,112 21,613 (g) (c,f) (a) 38,442 5,451,989 66,396	42,286 81,174 89,675 213,663 5,190,408	15,112 63,899 - - - - - - 81,174 89,675 - - - - - - - - - - - - - - - - - - -	7,301 403 24,780 33 590 33,107 12,039,480	158 158 213 17,930	5,415 5,436 16,041 460,562	of dollars) 11	5,182	4 2,725	3,642 - 16,019 15,705 35,369 751,780	7	12
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	15,112 21,613 (g) (c.t) (a) 38,442 5,451,989 66,396	42,286 81,174 89,675 213,663 5,190,408	15,112 63,899 - - - - - - 81,174 89,675 - - - - - - - - - - - - - - - - - - -	7,301 403 24,780 33 590 33,107 12,039,480 (627,053)	213 17,930 52,944	16,041 460,562 3,977	11 6,831 (75)	5,182	4 2,725	3,642 - 16,019 15,705 35,369 751,780	7	12 9,345 (5,971)

Notes to schedules on page 7 page 2 of 7

COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value

October 31, 2012 (in thousands of dollars)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS

BOND PROCEEDS

		REVENUE / REPAIR & REPLACEMENT / DEVELOPMENT	DEVELOPMENT	Series 2002B	Series 2002 Reserve	Series 2003 Reserve	Series 2006 AMT	eries 2006 NON- AMT	Series 2006 VARIABLE RATE	2010C	2010D	INTERNATIONAL AIRPORT TOTAL
	CUSTODIAN ACCOUNT #	S AY04/05	AY9M	AY2A	AY2E	AY2U	AY9W	AY9X	AY9Y	AY3A	AY3B	
INVESTED ASSETS	11/70											
Short-term Fixed Income Pool	AY70	36,303	2,542	-	15,134	7,701	5,935	27,545	6,417	11,822	14,551	127
Short-term Liquidity Fixed Income Pool	AY71											
Intermediate-term Fixed Income Pool	AY72	83,175	6,755									89
Broad Market Fixed Income Pool	AY73											
US Treasury Fixed Income	Combined Pools											
Retirement Fixed Income Pool	AY77	(g)										
Domestic Fixed Income Fund	SSGA	(5)										
Lazard Emerging Income Plus Debt Pool	AY5R											
TIPS	AY6N											
High Yield Pool	Combined Pool											
Emerging Debt Pool												
International Fixed Income Pool	Pool	(c, t)										
Tobacco Revenue Fixed Income		(a)										
Individually held debt securities and other instruments		(4)										
Domestic Equity	Combined Pools											
International Equity	Combined Pools											
Emerging Markets	Combined Pool											
Private Equity Pool	Combined Pool											
Real Estate Investments	Combined Pools											
Farmland Investments	Combined Pools											
Timber Pool	AY 9Q & 9S											
Energy Pool	Combined Pool											
REIT Pool	AY9H											
Real Assets, CTF	SSgA											
Absolute Return Pool	AY9D/9E/9F											
Total Investments		119,478	9,298	-	15,134	7,701	5,935	27,545	6,417	11,822	14,551	217
Income receivable		7	1	-	3	2	1	6	1	2	3	
Receivable from Pending Sale		•			J	-	•	Ū	•	-	•	
ncome earned, but not distributed from (to) other funds		119,484	9,298		15,137	7,703	5,936	27,551	6,419	11,825	14,554	217
Total managed investments		119,404	9,290	-	15,137	7,703	5,936	27,551	6,419	11,625	14,554	217
Participant directed investments												
·		440.404	0.000		45 407	7 700	5.000	07.554	0.440	44.005	44.554	
Total invested assets		119,484	9,298 COMI		JLE OF INVEST	ıly 1, 2012 thr	ough October 3		6,419 ED ASSETS	11,825	14,554	217,
Total invested assets		119,484		BINED SCHED	JLE OF INVEST	MENT INCOM	E AND CHANG	ES IN INVEST		11,825	14,554	217
Total invested assets INCOME AND CHANGES IN ASSETS	AY70		СОМІ	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			217
Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70 AY71	119,484		BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM	E AND CHANG	ES IN INVEST		11,825	14,554	217
Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY71	49	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72		СОМІ	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73	49	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income	AY71 AY72 AY73 Combined Pool	49	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77	49 398	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY71 AY72 AY73 Combined Pool AY77 SSGA	49	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	49 398	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	49 398	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	49 398	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	49 398	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			217
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Pomestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			217
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			217
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pud Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			21:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			217
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Plus Debt Pool Emerging Debt Pool Lemerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			217
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pud Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Plus Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pools AY 9Q & 9S	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pud Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Plus Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pools AY 9Q & 9S	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			217
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M AY 9M AY 5M AY 9M AY	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Comestic Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 95 AY 9A & 9Z AY9H	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			217
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	49 398 (g)	COMI 4	BINED SCHED	JLE OF INVEST or the period Ju (in	MENT INCOM uly 1, 2012 thr thousands of	E AND CHANG ough October 3 dollars)	ES IN INVEST 1, 2012	ED ASSETS			217
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Omestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Plus Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Real Assets, CTF Absolute Return Pool Participant directed accounts	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c.f) (a)	4 31	BINED SCHED	JLE OF INVEST or the period Ju (in 23	MENT INCOM aly 1, 2012 thr thousands of 11	E AND CHANG ough October 3 dollars)	ES IN INVESTI 1, 2012	ED ASSETS 10	18	22	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool To Demestic Fixed Income Pool Domestic Fixed Income Plus Debt Pool TiPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Plus Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c,t) (a)	COMI 4 31	BINED SCHEDI	JLE OF INVEST or the period Ju (in 23	MENT INCOM aly 1, 2012 thr thousands of 11	E AND CHANG ough October 3 dollars) 9	ES IN INVESTI 1, 2012 42	ED ASSETS 10	18	22	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pud Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c.f) (a) 447 122,286	COMI 4 31 35 9,270	BINED SCHEDI	JLE OF INVEST or the period Ju (in 23 23 15,115	MENT INCOM aly 1, 2012 thr thousands of 11	E AND CHANG ough October 3 dollars) 9 9 5,953	ES IN INVESTI 1, 2012 42 42 28,421	10 6,410	18 18 11,978	22 14,606	221
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c.t) (a) 447 122,286 (3,248)	COMI 4 31	BINED SCHEDI	JLE OF INVEST or the period Ju (in 23 23 15,115	MENT INCOM aly 1, 2012 thr thousands of 11	E AND CHANG bugh October 3 dollars) 9 5,953 (26)	ES IN INVESTI 1, 2012 42	ED ASSETS 10	18	22	221
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pud Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Redividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c.f) (a) 447 122,286 (3,248)	COMI 4 31 35 9,270	BINED SCHEDI	JLE OF INVEST or the period Ju (in 23 23 15,115	MENT INCOM aly 1, 2012 thr thousands of 11 11 7,691	E AND CHANG ough October 3 dollars) 9 9 5,953	ES IN INVESTI 1, 2012 42 42 28,421	10 6,410	18 18 11,978	22 14,606	221
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Plus International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c.t) (a) 447 122,286 (3,248)	35 9,270 (7)	BINED SCHEDI	JLE OF INVEST or the period Ju (in 23 23 15,115	MENT INCOM aly 1, 2012 thr thousands of 11 11 7,691	E AND CHANG bugh October 3 dollars) 9 5,953 (26)	ES IN INVESTI 1, 2012 42 42 28,421	10 6,410	18 18 11,978	22 14,606	217

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COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value October 31, 2012

October 31, 2012 (in thousands of dollars)

INVESTMENTS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

GENERAL	OBLIGATION	BONDS

		RETIRE	MENT HEALTH INSURANCE	CE	Series 2	2003A	Series 2003B	Series 2008		Series 2010			TOTAL ASSETS
		MAJOR MEDICAL	LONG TERM CARE	TOTAL	EDUCATION AND MUSEUM FACILITY	TRANSPORTATION PROJECTS	ACCELERATED TRANSPORTATION	TRANSPORTATION PROJECTS	EDUCATION BUILD AMERICA BONDS	EDUCATION QUALIFIED SCHOOL BONDS	EDUCATION TAX EXEMPT BONDS	TOTAL	UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE
	CUSTODIAN ACCOUNT#	r'S AY03	AY11		AY2N	AY2O	AY2M	AY2Q	AY3R	AY3U	AY3V		
INVESTED ASSETS													
Short-term Fixed Income Pool	AY70	13,047	52,384	65,431	24	1	1	55,111	26,634	7,662	2 8,799	98,231	6,743,587
Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72			-								-	804,855 8,649,750
Broad Market Fixed Income Pool	AY73		141,436	141,436								-	3,891,673
US Treasury Fixed Income	Combined Pools		-	-								-	-
Retirement Fixed Income Pool	AY77	/- ->		-								-	-
Domestic Fixed Income Fund	SSGA	(g)		-								-	•
Lazard Emerging Income Plus Debt Pool TIPS	AY5R AY6N			-								-	-
High Yield Pool	Combined Pool											-	
Emerging Debt Pool				-								-	
International Fixed Income Pool	Pool			-								-	-
Tobacco Revenue Fixed Income		(c, t) (a)		-								-	27,096
Individually held debt securities and other instruments		(a)		-								-	135,246
Domestic Equity	Combined Pools		59,753	59,753								-	2,613,478
International Equity Emerging Markets	Combined Pool Combined Pool		32,435	32,435								-	1,497,340
Private Equity Pool	Combined Pool			-								-	
Real Estate Investments	Combined Pools			-								-	
Farmland Investments	Combined Pools			-								-	-
Timber Pool	AY 9Q & 9S			-								-	-
Energy Pool	Combined Pool			-								-	-
REIT Pool Real Assets, CTF	AY9H SSgA			-								-	
Absolute Return Pool	AY9D/9E/9F											<u>.</u>	<u>.</u>
Total Investments	/(10D/0L/01	13,047	286,008	299,055	24	1	1	55,111	26,634	7,662	2 8,799	98,231	24,363,027
Income receivable		2	11	13	-	-	-	12	6			26	1,638
Receivable from Pending Sale				-								-	-
Income earned, but not distributed from (to) other funds				-								-	•
Total managed investments		13,050	286,018	299,068	24	1	1	55,123	26,640	7,664	8,804	98,256	24,364,664
Participant directed investments				-								-	-
—		40.050											
Total invested assets		13,050	286,018	299,068	24	1	1	55,123	26,640	7,664	8,804	98,256	24,364,664
Total invested assets INCOME AND CHANGES IN ASSETS		13,050	286,018	299,068	24		CHEDULE OF INVEST	55,123 MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI		8,804	98,256	24,364,664
	AY70	13,050	286,018	299,068	24		CHEDULE OF INVEST	MENT INCOME AND CI	HANGES IN INVESTEI) ASSETS		98,256	10,155
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY71						CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228 -	10,155 403
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72		80	99 - -			CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228 - -	10,155 403 40,321
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73						CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228 -	10,155 403
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72		80	99 - -			CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228 - - -	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income	AY71 AY72 AY73 Combined Pool		80	99 - - 2,696			CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228 - - - -	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	19	80	99 - - 2,696 - - -			CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228 - - - - -	10,155 403 40,321 75,419 - -
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	19	80	99 - - 2,696 - - - - -	-		CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228 - - - - - -	10,155 403 40,321 75,419 - - -
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AYSR AY6N Pool	19	80	99 - - 2,696 - - -	-		CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228 - - - - -	10,155 403 40,321 75,419 - - - -
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	19	80	99 - 2,696 - - - - -	-		CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228 - - - - - - -	10,155 403 40,321 75,419 - - - -
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AYSR AY6N Pool	(g)	80	99 - 2,696 - - - -	-		CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228 - - - - - - -	10,155 403 40,321 75,419 - - - -
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	19 (g)	80	99 - 2,696 - - - - - - - -	-		CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228	10,155 403 40,321 75,419 - - - - - - - - - - 33 748
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(g)	80 2,696 2,490	99 - 2,696 - - - - - - - - - - - -	-		CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228 - - - - - - - - - -	10,155 403 40,321 75,419 - - - - - - - - - - - - - - - - - - -
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(g)	80 2,696	99 - 2,696 - - - - - - - -	-		CHEDULE OF INVEST	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228	10,155 403 40,321 75,419 - - - - - - - - - - - - - - - - - - -
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool	(g)	80 2,696 2,490	99 - 2,696 - - - - - - - - 2,490 2,440	-		CHEDULE OF INVEST for the period Ju	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228	10,155 403 40,321 75,419 - - - - - - - - - - - - - - - - - - -
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Observed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	(g)	80 2,696 2,490	99 - 2,696 - - - - - - - - - - - -	-		CHEDULE OF INVEST for the period Ju	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228	10,155 403 40,321 75,419 - - - - - - - - - 33 748 105,105 113,256
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool	(g)	80 2,696 2,490	99 - 2,696 - - - - - - - - 2,490 2,440	-		CHEDULE OF INVEST for the period Ju	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pools AY 9Q & 9S	(g)	80 2,696 2,490	99 - - 2,696 - - - - - - - - - 2,490 2,440 - -	-		CHEDULE OF INVEST for the period Ju	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M AY 9M AY	(g)	80 2,696 2,490	99 2,696	-		CHEDULE OF INVEST for the period Ju	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228	10,155 403 40,321 75,419 33 748 105,105 113,256
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Oberstic Fixed Income Pool Domestic Fixed Income Pool Tips Pool High Yield Pool Emerging Income Plus Debt Pool International Fixed Income Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool Energy Pool REIT Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 A	(g)	80 2,696 2,490	99 2,696	-		CHEDULE OF INVEST for the period Ju	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool ODMESTIC Fixed Income Pool Domestic Fixed Income Puol Domestic Fixed Income Puol Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Plus International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool ReIT Pool ReIT Pool ReIT Pool Real Assets, CTF	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(g)	80 2,696 2,490	99 2,696 2,490 2,440	-		CHEDULE OF INVEST for the period Ju	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Plus International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 A	(g)	80 2,696 2,490	99 2,696	-		CHEDULE OF INVEST for the period Ju	MENT INCOME AND CI ly 1, 2012 through Octo thousands of dollars)	HANGES IN INVESTEI Ober 31, 2012) ASSETS		228	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Puol Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Plus International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool ReIT Pool Real Assets, CTF Absolute Return Pool Participant directed accounts	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c,f) (a)	2,696 2,490 2,440	99 2,696 2,490 2,440		COMBINED St	CHEDULE OF INVEST for the period Ju (in	MENT INCOME AND CH ly 1, 2012 through Octo thousands of dollars) 96	HANGES IN INVESTEI ober 31, 2012	O ASSETS 28	3 51	228	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pull Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c,f) (a)	2,696 2,490 2,440	99 2,696 2,490 2,440		COMBINED St	CHEDULE OF INVEST for the period Ju (in	MENT INCOME AND CI ly 1, 2012 through Oct thousands of dollars) 96	HANGES IN INVESTED ber 31, 2012	D ASSETS 28	3 51 3 51	228	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c.f) (a) 19 19 12,538	2,490 2,440 7,706 272,704	99 2,696 2,490 2,440	- 97	COMBINED St	CHEDULE OF INVEST for the period Ju (in -	MENT INCOME AND CI ly 1, 2012 through Oct thousands of dollars) 96 96 70,447	HANGES IN INVESTED 54 54 53,288	26 23,735	5 51 3 51 3 35,675	228	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c,f) (a)	2,696 2,490 2,440 7,706 272,704 5,609	99 2,696 2,490 2,440		COMBINED St	CHEDULE OF INVEST for the period Ju (in	MENT INCOME AND CI ly 1, 2012 through Oct thousands of dollars) 96 96 70,447	HANGES IN INVESTED ber 31, 2012	26 23,735	5 51 3 51 3 35,675	228	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c,f) (a) 19 19 12,538 493	2,490 2,440 7,706 272,704	99 2,696	- 97	COMBINED St	CHEDULE OF INVEST for the period Ju (in -	MENT INCOME AND CI ly 1, 2012 through Oct thousands of dollars) 96 96 70,447	HANGES IN INVESTED 54 54 53,288	26 23,735	5 51 3 51 3 35,675	228	10,155 403 40,321 75,419
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total invested assets, beginning of period Net contributions (withdrawals) Transfers from (to) other funds	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSgA	(c.f) (a) 19 19 12,538 493	2,696 2,490 2,440 7,706 272,704 5,609	99 2,696	- 97	COMBINED St	CHEDULE OF INVEST for the period Ju (in -	MENT INCOME AND CI ly 1, 2012 through Oct thousands of dollars) 96 96 70,447	HANGES IN INVESTED 54 54 53,288	28 23,738) (16,103	5 51 3 51 3 35,675 3) (26,922)	228	10,155 403 40,321 75,419

Notes to schedules on page 7

page 4 of 7

at Fair Value October 31, 2012 (in thousands of dollars)

OTHER INVESTED ASSETS

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

PUBLIC EMPLOYEES' RETIREMENT SYSTEM

		UNIVERSITY OF ALASKA TRUST	ALASKA STUDENT LOAN CORPORATION (e)	OIL SPILL INVESTMENT FUND (d)	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS	DEFINED BENEFIT	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION DEFINED BENEFIT	DEFINED CONTRIBUTION DEFINED BENEFIT	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL PUBLI EMPLOYEES RETIREMENT SY
	CUSTODIAN ACCOUNT #	_	AY15/2F/2V/9R	AY02/2H/2J	AY2L	INVESTED ASSETS	PLAN AY21	AYW2 & W5	OD&D AY6G & 6W	OD&D P/F AY6i & 6Y	AY6J & GW	PLAN AYX2 & X4	AY Y2 & Y4	RETIREMENT ST
INVESTED ASSETS														
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY70 AY71	-	9,021	3	4,180	13,204	310,708	287,235	412	183	7,168	1,060	5,585	6
Intermediate-term Fixed Income Pool	AY72					-								
Broad Market Fixed Income Pool	AY73			54,328	13,165	67,493								
US Treasury Fixed Income	Combined Pools	17,891				17,891	716,612	613,662	765	309		1,867	9,236	1,3
Retirement Fixed Income Pool	AY77	(g) 24.007				-	3,465	2,967	4	1		9	45	
Domestic Fixed Income Fund	SSGA AY5R	(9) 34,907				34,907								
Lazard Emerging Income Plus Debt Pool TIPS	AY6N					-	75,705	64,830	81	33		197	976	1
High Yield Pool	Combined Pool					-	182,237	156,056	195	79		475	2,349	3
Emerging Debt Pool						-	47,788	40,923	51	21		124	616	
International Fixed Income Pool	Pool	(0.1)				-	144,222	123,501	154	62		376	1,859	2
Tobacco Revenue Fixed Income		(c, t) (a)				-								
lividually held debt securities and other instruments	Combined Deels		1,648	92.620	40 422	1,648	4 002 405	4 505 527	4.000	002		4.054	24.044	2.4
Domestic Equity International Equity	Combined Pools Combined Pools	58,791 14,540		83,639 41,798	18,423 8,986	160,853 65,324	1,863,185 1,058,384	1,595,527 906,325	1,990 1,130	803 456		4,854 2,757	24,014 13,640	3,49 1,98
Emerging Markets	Combined Pool	13,946		41,730	0,300	13,946	200,993	172,113	215	87		524	2,590	37
Private Equity Pool	Combined Pool	10,040				-	594,813	509,362	635	257		1,550	7,666	1,11
Real Estate Investments	Combined Pools					-	491,270	420,305	524	212		1,279	6,326	9
Farmland Investments	Combined Pools					-	239,165	204,807	255	103		623	3,082	4
Timber Pool	AY 9Q & 9S					-	84,951	72,747	91	37		221	1,095	1
Energy Pool	Combined Pool					-	44,026	37,702	47	19		115	567	
REIT Pool	AY9H					-	69,920	59,876	75	30		182	901	1:
Real Assets, CTF	SSgA	9,108				9,108	220.762	405 000	244	99		596	2,948	4-
Absolute Return Pool Total Investments	AY9D/9E/9F	149,182	10,669	179,768	44,753	384,372	228,763 6,356,209	195,899 5,463,837	244 6,867	2,790	7,168	16,808	2,948 83,496	42 11,93
Income receivable		143,102	2	-	1	304,372	72	64	- 0,007	2,730	1	-	1	11,5
Receivable from Pending Sale			-	-			-	•			•		•	
ne earned, but not distributed from (to) other funds		-	-	-	-	-								
Total managed investments		149,183	10,671	179,768	44,754	384,375	6,356,280	5,463,901	6,868	2,790	7,170	16,808	83,497	11,9
Participant directed investments		-	-		_	-					258,987			2
·		440.482	40.674	470.700	44.754	204.275	C 25C 200	E 462 004	6 060	2.700		46 000	02.407	
Total invested assets		149,183	10,671	179,768	44,754	384,375 COMBINED			6,868 E AND CHANGES IN II		266,157	16,808	83,497	12,196
·		149,183	10,671	179,768	44,754	•	SCHEDULE OF IN	/ESTMENT INCOME	E AND CHANGES IN II ough October 31, 201	NVESTED ASSETS		16,808	83,497	
Total invested assets INCOME AND CHANGES IN ASSETS		149,183				COMBINED	SCHEDULE OF INV	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of	E AND CHANGES IN II ough October 31, 201	NVESTED ASSETS	266,157	16,808		
Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70	149,183	10,671	179,768	44,754	COMBINED	SCHEDULE OF IN	/ESTMENT INCOME	E AND CHANGES IN II ough October 31, 201	NVESTED ASSETS		16,808	83,497	
Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY71	149,183	10			COMBINED 18	SCHEDULE OF INV	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of	E AND CHANGES IN II ough October 31, 201	NVESTED ASSETS	266,157	16,808		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72	149,183		1	6	COMBINED 18 -	SCHEDULE OF INV	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of	E AND CHANGES IN II ough October 31, 201	NVESTED ASSETS	266,157	16,808		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73		10			18 - - 1,325	SCHEDULE OF IN\ for the per	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of	E AND CHANGES IN II ough October 31, 201 dollars)	NVESTED ASSETS 2	266,157	1	7	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72	149,183	10	1	6	COMBINED 18 -	SCHEDULE OF INV	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of	E AND CHANGES IN II ough October 31, 201	NVESTED ASSETS	266,157	16,808 1 1		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income	AY71 AY72 AY73 Combined Pool		10	1	6	18 - - 1,325 77	SCHEDULE OF IN\ for the per 502	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of	E AND CHANGES IN II ough October 31, 201 dollars)	NVESTED ASSETS 2	266,157	1	7 54	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77	. 77	10	1	6	18 - - 1,325 77	SCHEDULE OF IN\ for the per 502	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of	E AND CHANGES IN II ough October 31, 201 dollars)	NVESTED ASSETS 2	266,157	1	7 54	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY71 AY72 AY73 Combined Pool AY77 SSGA	. 77	10	1	6	18 - - 1,325 77 - 611	SCHEDULE OF IN\ for the per 502	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of	E AND CHANGES IN II ough October 31, 201 dollars)	NVESTED ASSETS 2	266,157	1	7 54 2	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	. 77	10	1	6	18 - - 1,325 77 - 611	SCHEDULE OF IN\ for the per 502 4,391 162 2,282 8,701	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431 3,726 138 1,940 7,404	E AND CHANGES IN II ough October 31, 201 dollars)	envested assets 2	266,157	11 - 6	7 54 2 28 106	12,1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Puol Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	. 77	10	1	6	18	SCHEDULE OF IN\ for the per 502 4,391 162 2,282 8,701 1,817	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 dollars)	NVESTED ASSETS 2	266,157	11 - 6 22 5	7 54 2 28 106 22	12,1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	. 77 (g) 611	10	1	6	18	SCHEDULE OF IN\ for the per 502 4,391 162 2,282 8,701	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431 3,726 138 1,940 7,404	E AND CHANGES IN II ough October 31, 201 dollars)	envested assets 2	266,157	11 - 6	7 54 2 28 106	12,1:
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	. 77	-	1,070	6	18 - - 1,325 77 - 611 - - -	SCHEDULE OF IN\ for the per 502 4,391 162 2,282 8,701 1,817	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 dollars)	NVESTED ASSETS 2	266,157	11 - 6 22 5	7 54 2 28 106 22	12,1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	77 (g) 611 (c.f) (a)	10	1,070	6 255	18 - - 1,325 77 - 611 - - -	SCHEDULE OF INV for the per 502 4,391 162 2,282 8,701 1,817 4,793	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 i dollars) 1 5 - 2 9 2 5	every asserts 2 2 1 4 1 2	266,157	1 11 - 6 22 5	7 54 2 28 106 25	12,1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Puol Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(c.t) (a) 2,552	-	1 1,070 3,754	6 255 768	18	SCHEDULE OF INV for the per 502 4,391 162 2,282 8,701 1,817 4,793	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 dollars) 1 5 - 2 9 2 5	2 - 1 4 1 2 27	266,157	1 11 - 6 22 5 12	7 54 2 28 106 22 57	12,1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	77 (g) 611 (c.f) (a)	-	1,070	6 255	18 - - 1,325 77 - 611 - - -	SCHEDULE OF INV for the per 502 4,391 162 2,282 8,701 1,817 4,793	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 i dollars) 1 5 - 2 9 2 5	every asserts 2 2 1 4 1 2	266,157	1 11 - 6 22 5	7 54 2 28 106 25	12,1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AYSR AY6N Pool AY 5M Combined Pool	(c.f) (a) 2,552 1,051	-	1 1,070 3,754	6 255 768	COMBINED 18 1,325 77 - 611 7,074 5,323	SCHEDULE OF IN\ for the per 502 4,391 162 2,282 8,701 1,817 4,793 68,947 69,729	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 dollars) 1 5 - 2 9 2 5 70 72	2 - 1 4 1 2 27 28	266,157	1 11 - 6 22 5 12	7 54 2 28 106 22 57	12,1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	(c.f) (a) 2,552 1,051	-	1 1,070 3,754	6 255 768	COMBINED 18 1,325 77 - 611 7,074 5,323 912	SCHEDULE OF INV for the per 502 4,391 162 2,282 8,701 1,817 4,793 68,947 69,729 19,168 3,658 12,658	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 dollars) 1 5 2 9 2 5 70 72 20 4	2 2 - 1 4 1 2 27 28 8 8	266,157	11 	54 2 28 106 22 57 807 843 246 128	12,11
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(c.f) (a) 2,552 1,051	-	1 1,070 3,754	6 255 768	COMBINED 18 1,325 77 - 611 7,074 5,323 912	SCHEDULE OF INV for the per 502 4,391 162 2,282 8,701 1,817 4,793 68,947 69,729 19,168 3,658 12,658 2,653	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 dollars) 1 5 2 9 2 5 70 72 20 4	2 - 1 4 1 2 27 28 8 2 2	266,157	11 - 6 22 5 12 167 173 48 9 26 6	7 54 2 28 106 22 57 807 843 232 46 128 29	12,1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income viidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pools Combined Pools Combined Pools AY 9Q & 9S	(c.f) (a) 2,552 1,051	-	1 1,070 3,754	6 255 768	COMBINED 18	SCHEDULE OF IN\ for the per 502 4,391 162 2,282 8,701 1,817 4,793 68,947 69,729 19,168 3,658 12,658 2,653 (308)	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 dollars) 1 5 - 2 9 2 5 70 72 20 41 11 2	2	266,157	11 - 6 22 5 12 167 173 48 9 26 6 (1)	7 54 2 28 106 22 57 807 843 232 46 128 29 (4)	12,11
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M AY	(c.f) (a) 2,552 1,051	-	1 1,070 3,754	6 255 768	COMBINED 18 1,325 77 - 611 7,074 5,323 912	SCHEDULE OF IN\ for the per 502 4,391 162 2,282 8,701 1,817 4,793 68,947 69,729 19,168 3,658 12,658 2,653 (308) 552	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 dollars) 1 5 2 9 2 5 70 72 20 4 11 2 - 1	2	266,157	11 - 6 22 5 12 167 173 48 9 26 6 (1)	54 2 28 106 22 57 807 843 232 46 128 29 (4)	12,11
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool REIT Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 AY 91	(c,f) (a) 2,552 1,051 912	-	1 1,070 3,754	6 255 768	COMBINED 18	SCHEDULE OF IN\ for the per 502 4,391 162 2,282 8,701 1,817 4,793 68,947 69,729 19,168 3,658 12,658 2,653 (308)	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 dollars) 1 5 - 2 9 2 5 70 72 20 41 11 2	2	266,157	11 - 6 22 5 12 167 173 48 9 26 6 (1)	7 54 2 28 106 22 57 807 843 232 46 128 29 (4)	12,19
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Real Assets, CTF	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool Sombined Pool AY 90 AY 90 AY 91 SSgA	(c.f) (a) 2,552 1,051	-	1 1,070 3,754	6 255 768	COMBINED 18	SCHEDULE OF INV for the per 502 4,391 162 2,282 8,701 1,817 4,793 68,947 69,729 19,168 3,658 2,653 (308) 552	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 idollars) 1 5 2 9 2 5 70 72 20 4 11 2 - 1	2	266,157	11 - 6 22 5 12 167 173 48 9 26 6	54 2 28 106 22 57 807 843 246 128 29 (4) 7	12,11
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Puol Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 AY 91	(c,f) (a) 2,552 1,051 912	-	1 1,070 3,754	6 255 768	COMBINED 18	SCHEDULE OF IN\ for the per 502 4,391 162 2,282 8,701 1,817 4,793 68,947 69,729 19,168 3,658 12,658 2,653 (308) 552	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 dollars) 1 5 2 9 2 5 70 72 20 4 11 2 - 1	2	266,157	11 - 6 22 5 12 167 173 48 9 26 6 (1)	54 2 28 106 22 57 807 843 232 46 128 29 (4)	12,1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Fixed Income Vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Read Read Read Read Read Read Read Rea	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool Sombined Pool AY 90 AY 90 AY 91 SSgA	(c.f) (a) 2,552 1,051 912	-	1,070 3,754 3,574	768 699	COMBINED 18	\$CHEDULE OF INV for the per 502 4,391 162 2,282 8,701 1,817 4,793 68,947 69,749 19,168 3,658 12,658 2,653 (308) 552 438 4,332	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 idollars) 1 5 2 9 2 5 70 72 20 4 11 2 - 1 - 5	2	9,368	11 6 22 5 12 167 173 48 9 26 6 (1) 1	54 2 28 106 257 57 807 843 246 128 29 (4) 7	12,1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool Sombined Pool AY 90 AY 90 AY 91 SSgA	(c.f) (a) 2,552 1,051 912	- 10	1,070 3,754 3,574	768 699	COMBINED 18	SCHEDULE OF INV for the per 502 4,391 162 2,282 8,701 4,793 68,947 69,729 19,168 3,658 12,658 2,653 (308) 543 4,332 204,475	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 idollars) 1 5 2 9 2 5 70 72 20 4 11 2 - 1 1 5 5	2 2	9,368 9,379	11 - 6 22 5 12 167 173 48 9 26 6 (1) 1 1	54 2 28 106 22 57 807 843 246 128 29 (4) 7 4	12,11
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income International Fixed Income International Fixed Income International Equity International Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool Sombined Pool AY 90 AY 90 AY 91 SSgA	(c.f) (a) 2,552 1,051 912	- - - 10 3,710	1,070 3,754 3,574 3,574	768 699	COMBINED 18	SCHEDULE OF INV for the per 502 4,391 162 2,282 8,701 1,817 4,793 68,947 69,729 19,168 3,658 2,653 (308) 552 438 4,332 204,475 6,105,946	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 1,940 1,344 1,548	E AND CHANGES IN II ough October 31, 201 dollars) 1 5 2 9 2 5 70 72 20 4 11 2 - 1 - 5 207 6,387	2	9,368 9,379 236,966	11 - 6 22 5 12 167 173 48 9 26 6 (1) 1 1	28 106 22 57 807 843 232 46 128 29 (4) 7 4	12,1 1 1 1 1 3 11,6
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool Sombined Pool AY 90 AY 90 AY 91 SSgA	(c.f) (a) 2,552 1,051 912 365 5,568 143,615	10 - - - 10 3,710 6,951	3,754 3,754 3,574 3,574 8,399 179,884 (8,515)	768 699	COMBINED 18	SCHEDULE OF INV for the per 502 4,391 162 2,282 8,701 4,793 68,947 69,729 19,168 3,658 12,658 2,653 (308) 543 4,332 204,475	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 431	E AND CHANGES IN II ough October 31, 201 idollars) 1 5 2 9 2 5 70 72 20 4 11 2 - 1 1 5 5	2 2	9,368 9,379	11 - 6 22 5 12 167 173 48 9 26 6 (1) 1 1	54 2 28 106 22 57 807 843 246 128 29 (4) 7 4	12,11
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool A Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Pomestic Fixed Income Puol Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool Sombined Pool AY 90 AY 90 AY 91 SSgA	(c.f) (a) 2,552 1,051 912	- - - 10 3,710	3,754 3,754 3,574 3,574 8,399 179,884 (8,515)	768 699	COMBINED 18	SCHEDULE OF INV for the per 502 4,391 162 2,282 8,701 1,817 4,793 68,947 69,729 19,168 3,658 2,653 (308) 552 438 4,332 204,475 6,105,946	/ESTMENT INCOME iod July 1, 2012 thr (in thousands of 1,940 1,344 1,548	E AND CHANGES IN II ough October 31, 201 dollars) 1 5 2 9 2 5 70 72 20 4 11 2 - 1 - 5 207 6,387	2	9,368 9,379 236,966	11 - 6 22 5 12 167 173 48 9 26 6 (1) 1 1	28 106 22 57 807 843 232 46 128 29 (4) 7 4	

Notes to schedules on page 7

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COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value October 31, 2012 (in thousands of dollars)

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

MILITARY RETIREMENT SYSTEM

JUDICIAL RETIREMENT SYSTEM

Participant Directed

		DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL TEACHER'S RETIREMENT SYSTEM	JUDICIAL DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	TOTAL JUDICIAL RETIREMENT TRUST	MILITARY DEFINED BENEFIT PLAN	SBS PLAN	DEFERRED COMP PLAN	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD
	CUSTODIAN ACCOUNT #'S	AY22	AYW3 & W6	AY6H & 6X	AY6L & GW	AYX3 & X5	AYY3 & Y5		AY23	AYW4 & W7		AY24	AY25/GW	GW	
INVESTED ASSETS	AV70	447.002	04 205	130	2,765	453	4.000	244 507	E 400	4.402	C 500	4.750	7.402		070 770
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY70 AY71	147,983	91,395	130	2,765	453	1,860	244,587	5,496	1,103	6,599	1,752	7,483		872,772
Intermediate-term Fixed Income Pool	AY72										-	-			
Broad Market Fixed Income Pool	AY73							-			-				
US Treasury Fixed Income	Combined Pools	360,534	199,675	267		795	2,902	564,174	12,651	2,352	15,004	12,016			1,933,645
Retirement Fixed Income Pool	AY77	1,743	966	1		4	14	2,728	61	11	73	58			9,350
Domestic Fixed Income Fund	SSGA SY5R	,,						-			-				
Lazard Emerging Income Plus Debt Pool TIPS	AY6N	38,088	21,095	28		84	307	59,601	1,337	248	1,585				203,008
High Yield Pool	Combined Pool	91,686	50,778	68		202	738	143,472	3,217	598	3,815	3,056			491,733
Emerging Debt Pool		24,043	13,316	18		53	194	37,623	844	157	1,001	801			128,948
International Fixed Income Pool	Pool	72,560	40,185	54		160	584	113,543	2,546	473	3,020	2,418			389,155
Tobacco Revenue Fixed Income	(6							-			-				
dividually held debt securities and other instruments	Combined Pools		E40.457	COE		2,067	7,547	4 400 047	22 002	C 44C	20.000	0.404			E 00E 422
Domestic Equity International Equity	Combined Pools Combined Pools	937,382 532,488	519,157 294,903	695 395		1,174	4,287	1,466,847 833,246	32,893 18,685	6,116 3,474	39,009 22,159	9,194 3,765			5,005,423 2,841,864
Emerging Markets	Combined Pool	101,124	56,003	75		223	814	158,239	3,548	660	4,208	715	-	-	539,683
Private Equity Pool	Combined Pool	299,255	165,738	222		660	2,409	468,284	10,501	1,952	12,453				1,595,020
Real Estate Investments	Combined Pools	247,162	136,760	183		544	1,988	386,637	8,673	1,611	10,284				1,316,836
Farmland Investments	Combined Pools	120,326	66,641	89		265	969	188,290	4,222	785	5,007				641,333
Timber Pool	AY 9Q & 9S	42,740	23,671	32		94	344	66,881	1,500	279	1,779				227,802
Energy Pool REIT Pool	Combined Pool AY9H	22,150 35,177	12,267 19,483	16 26		49 78	178 283	34,661 55,046	777 1,234	145 230	922 1,464				118,059 187,494
Real Assets, CTF	SSgA	35,177	19,403	20		76	203	-	1,234	230	1,404				107,494
Absolute Return Pool	AY9D/9E/9F	115,093	63,742	85		254	927	180,101	4,039	751	4,790				613,440
Total Investments		3,189,533	1,775,773	2,385	2,765	7,159	26,344	5,003,959	112,225	20,945	133,170	33,776	7,483	-	17,115,564
Income receivable		35	21	-	1	-	-	56	1	-	1	-	1	-	197
Receivable from Pending Sale								-			-				-
						7,159	26,345	5,004,015	112,226	20,946	133,172	33,776	7,484		17,115,761
		2 100 EC7	1 775 704	2 205										-	
Total managed investments		3,189,567	1,775,794	2,385	2,766	7,139	20,345		,	,	.00,2	,		622 277	
		3,189,567	1,775,794 1,775,794	2,385	2,766 112,247 115,012	7,159	26,345 ED SCHEDULE OF INVEST for the period Ju	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C	112,226 CHANGES IN INVE	20,946	133,172	33,776	2,731,117 2,738,601	632,377 632,377	3,734,728 20,850,490
Total managed investments Participant directed investments					112,247	7,159	26,345 ED SCHEDULE OF INVEST for the period Ju	112,247 5,116,262 TMENT INCOME AND	112,226 CHANGES IN INVE	20,946	-		2,731,117		3,734,728
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70				112,247	7,159	26,345 ED SCHEDULE OF INVEST for the period Ju	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars	112,226 CHANGES IN INVE	20,946	133,172 1313,172		2,731,117		3,734,728
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY71	3,189,567	1,775,794		112,247 115,012	7,159	26,345 ED SCHEDULE OF INVEST for the period Ji (in	5,116,262 MENT INCOME AND uly 1, 2012 through C thousands of dollars	112,226 CHANGES IN INVE ctober 31, 2012 s)	20,946 ESTED ASSETS	133,172 111	33,776	2,731,117		3,734,728 20,850,490
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72	3,189,567	1,775,794		112,247 115,012	7,159	26,345 ED SCHEDULE OF INVEST for the period Ji (in	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 -	112,226 CHANGES IN INVE ctober 31, 2012 s)	20,946 ESTED ASSETS	133,172 133,172 11 -	33,776	2,731,117		3,734,728 20,850,490
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY71	3,189,567	1,775,794		112,247 115,012	7,159	26,345 ED SCHEDULE OF INVEST for the period Ji (in	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars	112,226 CHANGES IN INVE ctober 31, 2012 s)	20,946 ESTED ASSETS	133,172 111	33,776	2,731,117		3,734,728 20,850,490
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77	258 2,177 82	1,775,794 144	2,385	112,247 115,012	7,159 COMBINE 1	26,345 ED SCHEDULE OF INVEST for the period July (in	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 -	112,226 CHANGES IN INVEctober 31, 2012 s)	20,946 ESTED ASSETS	133,172 111 -	33,776	2,731,117		3,734,728 20,850,490 1,380
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY71 AY72 AY73 Combined Pool AY77 SSGA	258 2,177 82	1,775,794 144 1,189	2,385	112,247 115,012	7,159 COMBINE 1	26,345 ED SCHEDULE OF INVEST for the period Ji (in	112,247 5,116,262 **MENT INCOME AND uly 1, 2012 through C thousands of dollars 408 - - - - - 3,390	112,226 CHANGES IN INVE ctober 31, 2012 s)	20,946 ESTED ASSETS 2	133,172 111 - - 92	33,776 3	2,731,117		3,734,728 20,850,490 1,380
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	258 2,177 82	1,775,794 144 1,189 45	2,385	112,247 115,012	7,159 COMBINE 1 5	26,345 ED SCHEDULE OF INVEST for the period July (in 2	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 - - - 3,390 128	112,226 CHANGES IN INVE	20,946 ESTED ASSETS 2 15	111 - - - 92 3	33,776 3	2,731,117		3,734,728 20,850,490 1,380 11,743 437
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	258 258 2,177 82	1,775,794 144 1,189 45	2,385 - 2 -	112,247 115,012	7,159 COMBINE 1 5 -	26,345 ED SCHEDULE OF INVEST for the period July (in 2) 17 1	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 - - - 3,390 128 - - 1,773	112,226 CHANGES IN INVE ctober 31, 2012 s) 9 77 3	20,946 ESTED ASSETS 2 15 1	133,172 111 - - - 92 3 - 48	33,776 3 74 3	2,731,117		3,734,728 20,850,490 1,380 11,743 437 6,080
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	258 2,177 82 3,189,567	1,775,794 144 1,189 45 623 2,410	2,385	112,247 115,012	7,159 COMBINE 1 5 - 2 9	26,345 ED SCHEDULE OF INVEST for the period July (in 2	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 - - - 3,390 128 - - - 1,773 6,860	112,226 CHANGES IN INVE ctober 31, 2012 s) 9 77 3 40 153	20,946 ESTED ASSETS 2 15	111 	33,776 3 74 3	2,731,117		1,380
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	258 258 2,177 82 3) 1,138 4,403 920 2,455	1,775,794 144 1,189 45	2,385 - 2 -	112,247 115,012	7,159 COMBINE 1 5 -	26,345 ED SCHEDULE OF INVEST for the period July (in 2 17 1 1 9 9 34	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 - - - 3,390 128 - - 1,773	112,226 CHANGES IN INVE ctober 31, 2012 s) 9 77 3	20,946 ESTED ASSETS 2 15 1 8 29	133,172 111 - - - 92 3 - 48	33,776 3 74 3	2,731,117		3,734,728 20,850,490 1,380 1,380 11,743 437
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c	258 258 2,177 82 3) 1,138 4,403 920 2,455	1,775,794 144 1,189 45 623 2,410 505	2,385 - - 2 - 1 3 1	112,247 115,012	7,159 COMBINE 1 5 - 2 9 2	26,345 ED SCHEDULE OF INVEST for the period Jt (in 2 17 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 - - - 3,390 128 - - 1,773 6,860 1,434	112,226 CHANGES IN INVE (ctober 31, 2012 3) 9 77 3 40 153 32	20,946 ESTED ASSETS 2 15 1 8 29 6	111 92 3 48 182 38	33,776 3 74 3 150 31	2,731,117		1,380
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c	258 2,177 82 3,189,567 1,138 4,403 920 2,455	1,775,794 144 1,189 45 623 2,410 505 1,340	2,385 	112,247 115,012	7,159 COMBINE 1 5 - 2 9 2 5	26,345 ED SCHEDULE OF INVEST for the period July (in 2) 17 1 9 34 7 19	112,247 5,116,262 TMENT INCOME AND Lily 1, 2012 through C thousands of dollars 408 3,390 128 1,773 6,860 1,434 3,821	112,226 CHANGES IN INVEctober 31, 2012 s) 9 77 3 40 153 32 85	20,946 ESTED ASSETS 2 15 1 8 29 6 16	111 	33,776 3 74 3 150 31 86	2,731,117		3,734,728 20,850,490 1,380 1,1743 437 6,080 23,438 4,898 12,951
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Lomestic Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c	258 2,177 82 3,189,567 1,138 4,403 920 2,455	1,775,794 1,44 1,189 45 623 2,410 505 1,340	2,385 2 1 3 1 2	112,247 115,012	7,159 COMBINE 1 5 - 2 9 2 5	26,345 ED SCHEDULE OF INVEST for the period July (in 2) 17 1 9 34 7 19	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 - 1,773 6,860 1,434 3,821 55,647	112,226 CHANGES IN INVE ctober 31, 2012 s) 9 77 3 40 153 32 85	20,946 ESTED ASSETS 2 15 1 8 29 6 16	111 	33,776 3 3 74 3 150 31 86	2,731,117		3,734,728 20,850,490 1,380
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Onestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool Tips Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c	258 2,177 82 3) 1,138 4,403 920 2,455 35,784 35,771	1,775,794 144 1,189 45 623 2,410 505 1,340 19,494 19,590	2,385 2 1 3 1 2 25 26	112,247 115,012	7,159 COMBINE 1 5 - 2 9 2 5 74 76	26,345 ED SCHEDULE OF INVEST for the period Jt (in 2 17 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	112,247 5,116,262 IMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 - 1,773 6,860 1,434 3,821 - 55,647 55,737	112,226 CHANGES IN INVEctober 31, 2012 s) 9 77 3 40 153 32 85 1,217 1,231	20,946 ESTED ASSETS 2 15 1 8 29 6 16	111	33,776 3 3 74 3 150 31 86	2,731,117		3,734,728 20,850,490 1,380 1,380 11,743 437 6,080 23,438 4,898 12,951 186,028 187,697
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Lomestic Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c	258 2,177 82 3,189,567 1,138 4,403 920 2,455	1,775,794 1,44 1,189 45 623 2,410 505 1,340	2,385 2 1 3 1 2	112,247 115,012	7,159 COMBINE 1 5 - 2 9 2 5	26,345 ED SCHEDULE OF INVEST for the period July (in 2) 17 1 9 34 7 19	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 - 1,773 6,860 1,434 3,821 55,647	112,226 CHANGES IN INVE ctober 31, 2012 s) 9 77 3 40 153 32 85	20,946 ESTED ASSETS 2 15 1 8 29 6 16	111 	33,776 3 3 74 3 150 31 86	2,731,117		3,734,728 20,850,490 1,380
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Omestic Fixed Income Pool US Tobacco Revenue Fixed Income International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c	258 2,177 82 3,189,567 1,138 4,403 920 2,455 5) 35,784 35,771 9,811 1,853 6,386	1,775,794 1,775,794 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843	2,385 2,385 2 1 1 3 1 2 25 26 7	112,247 115,012	7,159 COMBINE 1 5 - 2 9 2 5 74 76 21 4 11	26,345 ED SCHEDULE OF INVEST for the period July (in 17 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 1,773 6,860 1,434 3,821 55,647 55,737 15,288 2,894 9,285	112,226 CHANGES IN INVEctober 31, 2012 s) 9 77 3 40 153 32 85 1,217 1,231 338 65 223	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34	133,172 111	33,776 33,776 34 35 31 86 325 247 68	2,731,117		3,734,728 20,850,490 1,380 11,743 437 6,080 23,438 4,898 12,951 186,028 187,697 51,563 9,812 31,105
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	258 2,177 82 3,189,567 1,138 4,403 920 2,455 1) 35,784 35,771 9,811 1,853 6,386 1,488	1,775,794 1,775,794 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659	2,385 2 2 1 3 1 2 25 26 7 1	112,247 115,012	7,159 COMBINE 1 5 - 2 9 2 5 74 76 21 4 11 3	26,345 ED SCHEDULE OF INVEST for the period July (in	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 - 1,773 6,860 1,434 3,821 55,647 55,737 15,288 2,894 9,285 2,160	112,226 CHANGES IN INVE ctober 31, 2012 s) 9 77 3 40 153 32 85 1,217 1,231 338 65 223 42	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34 8	133,172 111	33,776 3 3 74 3 150 31 86 325 247 68	2,731,117		3,734,728 20,850,490 1,380 1,380 11,743 437 6,080 23,438 4,998 12,951 186,028 187,697 51,563 9,812 31,105 6,916
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Pomestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c (c) (d) Combined Pool Combined Pools Combined Pools Combined Pools Combined Pools Combined Pools Combined Pools	258 2,177 82 3,189,567 1,138 4,403 920 2,455 35,784 35,771 9,811 1,853 6,386 1,488 (156)	1,775,794 1,189 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659 (86)	2,385 2	112,247 115,012	7,159 COMBINE 1 5 - 2 9 2 5 74 76 21 4 11 3	26,345 ED SCHEDULE OF INVEST for the period July (in control of the period of the per	112,247 5,116,262 IMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 - 1,773 6,860 1,434 3,821 - 55,647 55,737 15,288 2,894 9,285 2,160 (243)	112,226 CHANGES IN INVEctober 31, 2012 s) 9 77 3 40 153 32 85 1,217 1,231 338 65 223 42 (5)	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34 8 (1)	111 	33,776 3 3 74 3 1 150 31 86 325 247 68 -	2,731,117		3,734,728 20,850,490 1,380 1,380 1,1743 437 6,080 23,438 4,898 12,951 186,028 187,697 51,563 9,812 31,105 6,916 (824)
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Onestic Fixed Income Pool International Fixed Income Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY6R AY6N Pool AY 5M Combined Pool (c (a) Combined Pool	258 2,177 82 3,189,567 1,138 4,403 920 2,455 35,771 9,811 1,853 6,386 1,488 (156) 280	1,775,794 1,775,794 1,189 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659 (86) 154	2,385 2 2 - 1 3 1 2 25 26 7 1 4	112,247 115,012	7,159 COMBINE 1 5 - 2 9 2 5 74 76 21 4 11 3	26,345 ED SCHEDULE OF INVEST for the period July (in 2 2 3 4 4 7 19 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 1,773 6,860 1,434 3,821 55,647 55,737 15,288 2,894 9,285 2,160 (243) 436	112,226 CHANGES IN INVERTION OF THE PROPERTY	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34 8 (1) 2	133,172 111	33,776 3 3 74 3 1 150 31 86 325 247 68 -	2,731,117		3,734,728 20,850,490 1,380 1,380 11,743 437 6,080 23,438 4,898 12,951 186,028 187,697 51,563 9,812 31,105 6,916 (824) 1,479
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Pomestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c (c) (d) Combined Pool Combined Pools Combined Pools Combined Pools Combined Pools Combined Pools Combined Pools	258 2,177 82 3,189,567 1,138 4,403 920 2,455 35,784 35,771 9,811 1,853 6,386 1,488 (156)	1,775,794 1,189 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659 (86)	2,385 2,385	112,247 115,012	7,159 COMBINE 1 5 2 9 2 5 74 76 21 4 11 3 1	26,345 ED SCHEDULE OF INVEST for the period July (in control of the period of the per	112,247 5,116,262 IMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 - 1,773 6,860 1,434 3,821 - 55,647 55,737 15,288 2,894 9,285 2,160 (243)	112,226 CHANGES IN INVEctober 31, 2012 s) 9 77 3 40 153 32 85 1,217 1,231 338 65 223 42 (5)	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34 8 (1)	111 	33,776 3 3 74 3 1 150 31 86 325 247 68 -	2,731,117		3,734,728 20,850,490 1,380 1,380 1,1743 437 6,080 23,438 4,898 12,951 186,028 187,697 51,563 9,812 31,105 6,916 (824)
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Comparison Comparison International Fixed Income Pool Remain Comparison International Fixed Income Pool Remain Comparison Remain International Fixed Income International Fixed Income Retirement Fixed Income Retirement Fixed Income Pool International Fixed Income Pool Research Income Retirement Fixed In	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c (a) Combined Pool AY 90 Combined Pool AY 90 & 95 AY 90 & 95 AY 90 & 92 AY9H	258 2,177 82 3,189,567 1,138 4,403 920 2,455 35,771 9,811 1,853 6,386 1,488 (156) 280	1,775,794 1,775,794 1,189 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659 (86) 154	2,385 2,385	112,247 115,012	7,159 COMBINE 1 5 2 9 2 5 74 76 21 4 11 3 1	26,345 ED SCHEDULE OF INVEST for the period July (in 2 2 3 4 4 7 19 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 4 1 9 9 (1) 2 2 7 6 15 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 1,773 6,860 1,434 3,821 55,647 55,737 15,288 2,894 9,285 2,160 (243) 436 353	112,226 CHANGES IN INVERTION OF THE PROPERTY	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34 8 (1) 2	133,172 111	33,776 3 3 74 3 1 150 31 86 325 247 68 -	2,731,117		3,734,728 20,850,490 1,380 1,380 11,743 437 6,080 23,438 4,898 12,951 186,028 187,697 51,563 9,812 31,105 6,914 (,824)
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Omestic Fixed Income Fixed Income Pool Emerging Debt Pool International Fixed Income Pool Revenue Fixed Income International Fixed Income Revenue Fixed Income International	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c (a) Combined Pool AY 90	258 2,177 82 3,189,567 1,138 4,403 920 2,455 35,784 35,771 9,811 1,853 6,386 1,488 (156) 280 230	1,775,794 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659 (86) 154 121	2,385 2	112,247 115,012	7,159 COMBINE 1 5	26,345 ED SCHEDULE OF INVEST for the period July (in 2) 17 1 9 34 7 19 270 276 76 15 41 9 (1) 2	112,247 5,116,262 IMENT INCOME AND ally 1, 2012 through C thousands of dollars 408	112,226 CHANGES IN INVEctober 31, 2012 s) 9 77 3 40 153 32 85 1,217 1,231 338 65 223 42 (5) 10 8	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34 8 (1) 2 1 14	133,172 111	33,776 3 3 74 3 1 150 31 86 325 247 68 -	2,731,117		3,734,728 20,850,490 1,380 11,743 437 6,080 23,438 4,898 12,951 186,028 187,697 51,563 9,812 31,105 6,916 (824) 1,479 1,168
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Onestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Real Assets, CTF Absolute Return Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c (a) Combined Pool AY 90	258 2,177 82 3,189,567 1,138 4,403 920 2,455 35,784 35,771 9,811 1,853 6,386 1,488 (156) 280 230	1,775,794 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659 (86) 154 121	2,385 2	112,247 115,012	7,159 COMBINE 1 5	26,345 ED SCHEDULE OF INVEST for the period July (in 2) 17 1 9 34 7 19 270 276 76 15 41 9 (1) 2	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 - 1,773 6,860 1,434 3,821 55,647 55,737 15,288 2,894 9,285 2,160 (243) 436 353 - 3,421	112,226 CHANGES IN INVEctober 31, 2012 s) 9 77 3 40 153 32 85 1,217 1,231 338 65 223 42 (5) 10 8	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34 8 (1) 2 1 14	133,172 111	33,776 3 3 74 3 1 150 31 86 325 247 68 -	2,731,117 2,738,601	632,377	3,734,728 20,850,490 1,380 1,380 11,743 437 6,080 23,438 4,898 12,951 186,028 187,697 51,563 9,812 31,105 6,916 (824) 1,479 1,168 11,610
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Somestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income idividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Real Assets, CTF Absolute Return Pool Participant directed accounts	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c (a) Combined Pool AY 90	3,189,567 258 2,177 82 1,138 4,403 920 2,455 35,784 35,771 9,811 1,853 6,386 1,488 (156) 280 230 2,192	1,775,794 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659 (86) 154 121 1,205	2,385 2	112,247 115,012 4	7,159 COMBINE 1 5	26,345 ED SCHEDULE OF INVEST for the period July (in 2) 17 1 9 34 7 19 270 276 76 15 41 9 (1) 2 2	112,247 5,116,262 IMENT INCOME AND aly 1, 2012 through C thousands of dollars 408	112,226 CHANGES IN INVE	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34 8 (1) 2 1 14 14	133,172 111	33,776 3 3 3 74 3 3 150 31 86 8 6 8 6 8 6 6 6 6 6 6 6 6 6 6 6 6 6	2,731,117 2,738,601 7	632,377	3,734,728 20,850,490 1,380 11,743 437 6,080 23,438 4,898 12,951 186,028 187,697 51,563 9,812 31,105 6,916 (824) 1,479 1,168 11,610 108,583
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Pomestic Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool Tips Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Omestic Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss) Total investdents, beginning of period Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c (a) Combined Pool AY 90	3,189,567 258 2,177 82 1,138 4,403 920 2,455 35,784 35,771 9,811 1,853 6,386 1,488 (156) 280 230 2,192	1,775,794 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659 (86) 154 121 1,205	2,385 2	112,247 115,012 4	7,159 COMBINE 1 5	26,345 ED SCHEDULE OF INVEST for the period July (in control of the period July (in control	112,247 5,116,262 IMENT INCOME AND ally 1, 2012 through C thousands of dollars 408	112,226 CHANGES IN INVEctober 31, 2012 s) 9 77 3 40 153 32 85 1,217 1,231 338 65 223 42 (5) 10 8 76	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34 8 (1) 2 1 14 14	133,172 111	33,776 3 3 3 74 3 3 150 31 86 5 247 68 5 5 5 5 247 68 6 5 5 5 5 6 6 6 6 6 6 6 6 6 6 6 6 6	2,731,117 2,738,601 7 7 78,122 78,129	16,821 16,821	3,734,728 20,850,490 1,380 11,743 437 6,080 23,438 4,898 12,951 186,028 187,697 51,563 9,812 31,105 6,916 (824) 1,479 1,168 11,610 108,583
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool Intermational Fixed Income Pool Intermational Fixed Income Pool Omestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals) Transfers from (to) other funds	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c (a) Combined Pool SCOMBINED Pool Combined Pool	258 2,177 82 3,189,567 1,138 4,403 920 2,455 35,784 35,771 9,811 1,853 6,386 1,488 (156) 280 230 2,192 105,070 3,005,557 78,939	1,775,794 1,775,794 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659 (86) 154 121 1,205 56,630 1,644,357	2,385 2	4,272 4,276 107,836	7,159 COMBINE 1 5 - 2 9 2 5 74 76 21 4 11 3 - 1 - 5 219 6,745	26,345 ED SCHEDULE OF INVEST for the period July (in (in 2) 2) 270 276 76 76 15 41 9 (1) 2 2 17 795 24,432	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 - 1,773 6,860 1,434 3,821 - 55,647 55,737 15,288 2,894 9,285 2,160 (243) 436 353 - 3,421 4,272 167,064 4,791,239	112,226 CHANGES IN INVEctober 31, 2012 s) 9 77 3 40 153 32 85 1,217 1,231 338 65 223 42 (5) 10 8 76	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34 8 (1) 2 1 14 14 14 661 20,483	133,172 111	33,776 3 3 3 74 3 3 150 31 86	2,731,117 2,738,601 7 7 78,122 78,129 2,656,000	16,821 16,821 614,418	3,734,728 20,850,490 1,380 11,743 437 - 6,080 23,438 4,898 12,951 - 186,028 187,697 51,563 9,812 31,105 6,916 (824) 1,479 1,168 - 11,610 108,583 656,064 19,857,339
Total managed investments Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Obsective Fixed Income Pool International Fixed Income Pool International Fixed Income Pool Remerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investde assets, beginning of period Net contributions (withdrawals) Transfers from (to) other funds Commission Recapture	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c (a) Combined Pool AY 90	258 2,177 82 1,138 4,403 920 2,455 1) 35,784 35,771 9,811 1,853 6,386 1,488 (156) 220 230 2,192 105,070 3,005,557 78,939	1,775,794 1,775,794 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659 (86) 154 121 1,205 56,630 1,644,357 74,807	2,385 2,385 2 1 3 1 2 25 26 7 1 4 1 - 2 74 2,311 -	112,247 115,012 4 4 4,272 4,276 107,836 2,900	7,159 COMBINE 1 5 - 2 9 2 5 74 76 21 4 11 3 - 1 - 5 219 6,745 195	26,345 ED SCHEDULE OF INVEST for the period July (in 2 2 3 4 4 1 9 9 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	112,247 5,116,262 TMENT INCOME AND ally 1, 2012 through Country thousands of dollars 408	112,226 CHANGES IN INVERTOR OF THE PROPERTOR OF THE PROP	20,946 ESTED ASSETS 2 15 1 8 29 6 16 16 226 228 63 12 34 8 (1) 2 1 14 14 14 661 20,483 (198)	133,172 111	33,776 33,776 34 35 150 31 86 325 247 68 32,701 89	2,731,117 2,738,601 7 7 78,122 78,129 2,656,000 4,472	16,821 16,821 614,418 1,138	3,734,728 20,850,490 1,380 1,380 11,743 437 6,080 22,438 4,898 12,951 186,028 187,697 51,563 9,812 31,105 6,916 (824) 1,479 1,168 11,610 108,583 656,064 19,857,339 337,085
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Lomestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals) Transfers from (to) other funds	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (c (a) Combined Pool SCOMBINED Pool Combined Pool	258 2,177 82 3,189,567 1,138 4,403 920 2,455 35,784 35,771 9,811 1,853 6,386 1,488 (156) 280 230 2,192 105,070 3,005,557 78,939	1,775,794 1,775,794 1,189 45 623 2,410 505 1,340 19,494 19,590 5,373 1,021 2,843 659 (86) 154 121 1,205 56,630 1,644,357	2,385 2	4,272 4,276 107,836	7,159 COMBINE 1 5 - 2 9 2 5 74 76 21 4 11 3 - 1 - 5 219 6,745	26,345 ED SCHEDULE OF INVEST for the period July (in (in 2) 2) 270 276 76 76 15 41 9 (1) 2 2 17 795 24,432	112,247 5,116,262 TMENT INCOME AND uly 1, 2012 through C thousands of dollars 408 3,390 128 - 1,773 6,860 1,434 3,821 55,647 55,737 15,288 2,894 9,285 2,160 (243) 436 353 - 3,421 4,272 167,064 4,791,239 157,959	112,226 CHANGES IN INVEctober 31, 2012 s) 9 77 3 40 153 32 85 1,217 1,231 338 65 223 42 (5) 10 8 76	20,946 ESTED ASSETS 2 15 1 8 29 6 16 226 228 63 12 34 8 (1) 2 1 14 14 14 661 20,483	133,172 111	33,776 3 3 3 74 3 3 150 31 86	2,731,117 2,738,601 7 7 78,122 78,129 2,656,000	16,821 16,821 614,418	3,734,728 20,850,490 1,380 11,743 437 6,080 23,438 4,898 12,951 186,028 187,697 51,563 9,812 31,105 6,916 (824 1,479 1,168 11,610 108,583 656,064 19,857,339

TEACHERS' RETIREMENT SYSTEM

NOTES FOR COMBINED SCHEDULE OF INVESTED ASSETS AND COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS October 31, 2012

- (a) Individually held fixed income securities including U.S. Government debt, Federal Agency debt, CDs, repos or overnight LMCS sweep, net Cash in-transit, and compensating balances.
- (b) Commission fee rebates related to trades flowing through the Domestic and International Equity Pools.
- (c) General Fund investment held outside of the GeFONSI investment pool.
- (d) Includes EVOS Research, EVOS Habitat and EVOS Koniag Investments.
- (e) Assets are reported at amortized cost.
- (f) Custodian is USBank.
- (g) Investment represents shares in a Common Trust Fund, a passively managed index fund.