_		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	6,684,172	11,102	469,266	7,164,541
Short-term Liquidity Fixed Income Pool	AY71	1,160,195	-	_	1,160,195
Intermediate-term Fixed Income Pool	AY72	9,059,381	-	-	9,059,381
Broad Market Fixed Income Pool	AY73	3,913,911	66,967	-	3,980,878
US Treasury Fixed Income	Combined Pools	-	18,848	1,664,797	1,683,645
Retirement Fixed Income Pool	AY77	-	-	22	22
Domestic Fixed Income Fund	SSGA	-	35,666	-	35,666
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	<u>-</u>
TIPS Pool	AY6N	-	•	200,916	200,916
High Yield Pool	Combined Pool	-	-	508,365	508,365
Emerging Debt Pool	AY 5M	-	-	158,120	158,120
International Fixed Income Pool	Combined Pool	-	-	381,158	381,158
Tobacco Revenue Fixed Income		23,002	-	-	23,002
Individually held debt securities and other instruments		97,762	1,473	-	99,235
Domestic Equity	Combined Pools	2,806,096	172,979	5,360,480	8,339,555
International Equity	Combined Pool	1,645,913	71,899	3,449,334	5,167,146
Emerging Markets	Combined Pool	-	15,023	581,216	596,239
Private Equity Pool	Combined Pool	-	-	1,594,089	1,594,089
Real Estate Investments	Combined Pools	-	-	1,386,816	1,386,816
Farmland Investments	Combined Pools	-	-	636,037	636,037
Timber Pool	AY 9Q & 9S	-	•	250,091	250,091
Energy Pool	Combined Pool	-	-	115,724	115,724
REIT Pool	AY 9H	-	-	200,230	200,230
Real Asset, CTF	SSgA	-	9,331		9,331
Absolute Return Pool	AY9D/9E/9F	-	•	576,156	576,156
Master Limited Partnership Pool	Combined Pool		400.000	220,233	220,233
Total Investments		25,390,433	403,288	17,753,051	43,546,772
Income receivable		1,514	3	135	1,651
Income earned, but not distributed from (to) other funds			-	-	-
Total managed investments		25,391,946	403,291	17,753,186	43,548,424
Participant directed investments		-	-	3,923,032	3,923,032
Total invested assets		25,391,946	403,291	21,676,219	47,471,456

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS January 31, 2013 (in thousands of dollars)

TOTAL INCOME AND CHANGE IN ASSETS

Short-term Fixed Income Pool	AY70	14,215	25	1,787	16,027
Short-term Liquidity Fixed Income Pool	AY71	743	-	-	743
Intermediate-term Fixed Income Pool	AY72	48,452	-	-	48,452
Broad Market Fixed Income Pool	AY73	44,752	799	-	45,551
US Treasury Fixed Income	Combined Pools	-	34	8,423	8,456
Retirement Fixed Income Pool	AY77	-	-	583	583
Domestic Fixed Income Fund	SSGA	-	371	-	371
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-
TIPS Pool	AY6N	-	-	3,988	3,988
High Yield Pool	Combined Pool	-	-	40,071	40,071
Emerging Debt Pool	AY 5M	-	-	9,070	9,070
International Fixed Income Pool	Combined Pool	-	-	4,954	4,954
Tobacco Revenue Fixed Income		40	-	-	40
Individually held debt securities and other instruments		895	-	-	895
Domestic Equity	Combined Pools	303,865	19,244	578,207	901,316
International Equity	Combined Pool	278,848	11,854	470,168	760,870
Emerging Markets Pool	Combined Pool	-	1,989	93,096	95,085
Private Equity Pool	Combined Pool	-	-	58,172	58,172
Real Estate Investments	Combined Pools	-	-	52,255	52,255
Farmland Investments	Combined Pools	-	-	11,039	11,039
Timber Pool	AY 9Q & 9s	-	-	790	790
Energy Pool	Combined Pool	-	-	2,294	2,294
REIT Pool	AY 9H	-	-	13,905	13,905
Real Assets, CTF	SSgA	-	588	-	588
Absolute Return Pool	AY9D/9E/9F	-	-	22,225	22,225
Master Limited Partnership Pool	Combined Pool	-	-	20,233	20,233
Participant directed accounts		-	•	271,008	271,008
Total investment income (loss)		691,810	34,905	1,662,268	2,388,982
Total invested assets, beginning of period		24,623,381	370,235	19,857,339	44,850,955
Net contributions (withdrawals)		76,755	(1,849)	156,612	231,518
Transfers from (to) other funds		-	-	-	-
Commission Recapture		-	-	-	-
Total invested assets, end of period		25,391,946	403,291	21,676,219	47,471,456

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

		CONSTITU	JTIONAL BUDGET RESE	ERVE FUND	_		PUBLIC	SCHOOL TRUST I	UND					
		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 MINE RESTORATION	ALASKA SPORT FISH CONSTRUCTION FUND	ALASKA HIGHER EDUCATION INVESTMENT
•	CUSTODIAN ACCOUNT	T#'S AY19	AY10		AY01	AY2G	AY08	AY09		AY28	AY13	LeyA	AY2W	AY3L
INVESTED ASSETS														
Short-term Fixed Income Pool	AY70	1,097,097	1,472	1,098,569	4,728,258	46,445	9,309	10,271	19,580	2,730	3	741	1,212	398,230
Short-term Liquidity Fixed Income Pool	AY71 AY72				1,160,195 5,454,052									
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY72 AY73	3,519,815 1,144,439	2,167,211	3,519,815 3,311,650	5,454,052		265,571		265,571		194,067			
US Treasury Fixed Income	Combined Pools	1,144,439	2,167,211	3,311,650			265,571		200,071		194,067			
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	Pool	(c, f)		-										
Tobacco Revenue Fixed Income		(a)			23,002 97,762									
Individually held debt securities and other instruments Domestic Equity	Combined Pools		2,194,596	2,194,596	97,762		139,828		139,828		407,193	173		
International Equity	Combined Pools		1,310,716	1,310,716			82,999		82,999		216,293			
Emerging Markets	Combined Pool		1,010,110	1,010,710			02,000		-		210,255			
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 Master Limited Partnership Pool	AY9D/9E/9F Combined Pool			-										
	Combined Pool													
Total Investments		5,761,352	5,673,995	11,435,346	11,463,269	46,445	497,707	10,271	507,978 4	2,730	817,555	914	1,212	398,230
Income earned, but not distributed from (to) other funds		247		248	1,173	11 (11)			•	1				•
Total managed investments		5,761,599	5,673,995	11,435,594	11,464,452	46,445	(5,042) 492,668	5,042 15,315	507,982	2,731	817,555	915	1,212	398,234
Participant directed investments		0,707,000	5,015,555	11,400,004	11,404,402	40,440	452,000	10,010	507,502	2,701	017,000	5.5	1,212	050,254
Total invested assets														
I otal IIIVested assets		5,761,599	5,673,995	11,435,594	11,464,452	46,445	492,668	15,315	507,982	2,731	817,555	915	1,212	398,234
		5,761,599	5,673,995	11,435,594		INED SCHEDULE OF I		ME AND CHAN	GES IN INVESTED		817,555	915	1,212	398,234
INCOME AND CHANGES IN ASSETS					СОМВ	NED SCHEDULE OF I	NVESTMENT INCO riod July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013		817,555	915		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70	5,761,599	5,673,995	11,435,594 2,951	COMB	INED SCHEDULE OF I	NVESTMENT INCOM	ME AND CHAN	GES IN INVESTED		817,555	915	1,212	398,234
INCOME AND CHANGES IN ASSETS Shot-term Fixed Income Pool Short-term Lugdidy Fixed Income Pool	AY71	2,422		2,951 -	COMB 10,422 743	NED SCHEDULE OF I	NVESTMENT INCO riod July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013		817,555	915		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Luquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72	2,422 18,265	528 -	2,951 - 18,265	COMB	NED SCHEDULE OF I	NVESTMENT INCOM Fried July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 -		3	915		
INCOME AND CHANGES IN ASSETS Short-em Fixed Income Pool Short-emu Luglidy Fixed Income Pool Intermediate-tem Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73	2,422		2,951 -	COMB 10,422 743	NED SCHEDULE OF I	NVESTMENT INCO riod July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013		817.555 3 2,129	915		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Luquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72	2,422 18,265 12,686	528 -	2,951 - 18,265	COMB 10,422 743	NED SCHEDULE OF I	NVESTMENT INCOM Fried July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 -		3	915		
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	2,422 18,265	528 -	2,951 - 18,265 37,945	COMB 10,422 743	NED SCHEDULE OF I	NVESTMENT INCOM Fried July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED / 31, 2013 30 - 3,095 3,095		3	915		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Luglidy Fixed Income Pool Intermediate-term Fixed Income Pool Broad Marker Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domeste Fixed Income Fool Lazard Emerging Income Pust Death Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	2,422 18,265 12,686	528 -	2,951 - 18,265 37,945	COMB 10,422 743	NED SCHEDULE OF I	NVESTMENT INCOM Fried July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED / 31, 2013 30 - 3,095 3,095		3	915		
INCOME AND CHANGES IN ASSETS Short-term Flaed Income Pool Short-term Lightigh Fried Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Tressury Fixed Income Retirement Fixed Income Fool Domestic Fixed Income Fixed Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	2,422 18,265 12,686	528 -	2,951 - 18,265 37,945	COMB 10,422 743	NED SCHEDULE OF I	NVESTMENT INCOM Fried July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED / 31, 2013 30 - 3,095 3,095		3	915		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Luglidy Fixed Income Pool Intermediate-term Fixed Income Pool Broad Marker Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domeste Fixed Income Fool Domeste Fixed Income Fool Tips Fool Lazard Emerging Income Flus Debt Pool Tips Fool High Yeld Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	2,422 18,265 12,686	528 -	2,951 - 18,265 37,945	COMB 10,422 743	NED SCHEDULE OF I	NVESTMENT INCOM Fried July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED / 31, 2013 30 - 3,095 3,095		3	915		
INCOME AND CHANGES IN ASSETS Short-term (Faided Income Pool Short-term (Faided) Fried Income Pool Intermediate-term Fried Income Pool Broad Market Fried Income Pool US Treasury Fred Income Pool US Treasury Fred Income Food Retirement Fried Income Food Demesto Fried Income Food Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool Emerging Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	2,422 18,265 12,686	528 -	2,951 - 18,265 37,945	COMB 10,422 743	NED SCHEDULE OF I	NVESTMENT INCOM Fried July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED / 31, 2013 30 - 3,095 3,095		3	915		
INCOME AND CHANGES IN ASSETS Shot-term Fixed Income Pool Snort-term Luglidy Fixed Income Pool Intermediate-term Fixed Income Pool Broad Marker Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domeste Fixed Income Fool Domeste Fixed Income Fool TIPS Pool Lazard Emerging Income Fuel Debt Pool TIPS Pool High Yeld Pool Emerging Debt Pool International Fixed Income Fool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	2,422 18,265 12,686	528 -	2,951 - 18,265 37,945	COMB 10,422 743 29,674	NED SCHEDULE OF I	NVESTMENT INCOM Fried July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED / 31, 2013 30 - 3,095 3,095		3	915		
INCOME AND CHANGES IN ASSETS Short-term Fued Income Pool Short-term Lugdiffy Freed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Tressury Fixed Income Pool US Tressury Fixed Income Fool Demostic Fixed Income Food Demostic Fixed Income Food Lazard Emerging Income Pixed Income Fixed Income Food Exercise Fixed Income Fixed Intermediated Fixed Income Fixed Inco	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	2,422 16,265 12,686 (a)	528 -	2,951 - 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOM Fried July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED / 31, 2013 30 - 3,095 3,095		3	2		
INCOME AND CHANGES IN ASSETS Shot-term Fixed Income Pool Short-term Luglidy Fixed Income Pool Intermediate-term Fixed Income Pool Broad Marker Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domeste Fixed Income Fool Domeste Fixed Income Fool Tips Fool Emerging Income Fixed Income Fool High Yeal Pool Emerging Debt Pool Intermational Fixed Income Fool Intermational Fixed Income Fool 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	2,422 18,265 12,686 (g)	528 - 25,259	2,951 18,265 37,945	COMB 10,422 743 29,674	NED SCHEDULE OF I	NVESTMENT INCOI riod July 1, 2012 th (in thousands of 14 3,095	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 3,095		2,129	2		
INCOME AND CHANGES IN ASSETS Short-term Fued Income Pool Short-term Lugdiff Freed Income Pool Intermediate-term Fued Income Pool Broad Marker Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Food Demestic Fixed Income Food Lazard Emerging Income Pixed Deed Food High Yeld Pool Emerging Deet Pool International Fixed Income Food Individually held debt securities and other instruments Demestic Equity Demestic Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	2,422 18,265 12,686 (g)	528 -	2,951 - 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOM Fried July 1, 2012 th (in thousands o	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED / 31, 2013 30 - 3,095 3,095		3	2 2 20		
INCOME AND CHANGES IN ASSETS Shot-term Fixed Income Pool Short-term Luglidy Fixed Income Pool Intermediate-term Fixed Income Pool Broad Marker Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domeste Fixed Income Fool Domeste Fixed Income Fool Tips Fool Emerging Income Fixed Income Fool High Yeal Pool Emerging Debt Pool Intermational Fixed Income Fool Intermational Fixed Income Fool Tobacco Revenue Fixed Income Individually held debt securities and other instruments	AY71 AY72 AY73 Combined Pool AY7 AY7 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool	2,422 18,265 12,686 (g)	528 - 25,259 - 236,535	2,951 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOI riod July 1, 2012 th (in thousands o 14 3,095	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 3.095		2,129	2		
INCOME AND CHANGES IN ASSETS Shot-term Fixed Income Pool Short-term Luglidy Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domeste Fixed Income Fool Domeste Fixed Income Fool TIPS Pool Lazard Emerging Income Poul Debt Pool TIPS Pool High Yeld Pool Emerging Debt Pool International Fixed Income Fool Tobacco Revenue Fixed Income Individually held debt securities and their Instruments Domestic Equity International Equity International Equity Emerging Markets Private Equity Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY5R AY5R AY5N Pool AY5M Combined Pool Combined Pool Combined Pool Combined Pool	2,422 18,265 12,686 (g)	528 - 25,259 - 236,535	2,951 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOI riod July 1, 2012 th (in thousands o 14 3,095	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 3.095		2,129	2		
INCOME AND CHANGES IN ASSETS Short-term Fused Income Pool Short-term Luglidly Fused Income Pool Intermediate-term Fused Income Pool Intermediate-term Fused Income Pool US Treasury Fused Income Retirement Fused Income Pool US Treasury Fused Income Retirement Fused Income Pool Domestic Fused Income Pool Domestic Fused Income Pool Turned Fused Income Pool Turned Fused Income Pool Intermediate Income Fool Intermediate Fused Income Fool Intermediate Fused Income Fool Intermediate Fused Income Individually held debt securities and other Instruments Omestic Equity Intermediate Equity Intermediate Income Fool Intermediate Income Fool Intermediate Income Fool Intermediate Intermed	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5M AY5M AY5M Combined Pool	2,422 18,265 12,686 (g)	528 - 25,259 - 236,535	2,951 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOI riod July 1, 2012 th (in thousands o 14 3,095	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 3.095		2,129	2		
INCOME AND CHANGES IN ASSETS Shot-term Fixed Income Pool Short-term Luglidy Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domeste Fixed Income Fool Domeste Fixed Income Fool Tips Fool Lazard Emerging Income Poul Debt Pool Tips Fool High Yeal Pool Emerging Debt Pool International Fixed Income Fool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Edate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY5R AY6N Pool AY5M Combined Pool	2,422 18,265 12,686 (g)	528 - 25,259 - 236,535	2,951 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOI riod July 1, 2012 th (in thousands o 14 3,095	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 3.095		2,129	2		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Fixed Income Pool Instermediate-term Fixed Income Pool Instermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fixed Domestic Fixed Income Fixed Lazard Emerging Income Posit Pool US Treasury Fixed Income Retirement Fixed Income Fixed Income Fixed Income Fixed Income Fixed Income Fixed Emerging Pool Fixed Income Individually held debt securities and other instruments Individually held debt securities and other instruments User Instruments User Income Fixed Income Individually held debt securities and other instruments User Income Fixed Income Individually held debt securities and other instruments User Instruments User Income Fixed Income Individually held debt securities and other instruments User Income Fixed Income Individually held debt securities and other instruments User Income Fixed Income Fixed Income Individually held debt securities and other instruments User Income Fixed Income Fixed Income Individually held debt securities and other instruments User Income Fixed Income	AV71 AV72 AV73 Combined Pool AV77 SSGA AV5R Pool AV5M Combined Pool AV5	2,422 18,265 12,686 (g)	528 - 25,259 - 236,535	2,951 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOI riod July 1, 2012 th (in thousands o 14 3,095	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 3.095		2,129	2		
INCOME AND CHANGES IN ASSETS Shot-term Fixed Income Pool Short-term Luglidy Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domeste Fixed Income Fool Domeste Fixed Income Fool Tips Fool Lazard Emerging Income Poul Debt Pool Tips Fool High Yeld Pool Emerging Debt Pool Intermational Fixed Income Fool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domeste Equity International Equity Emerging Markets Private Equity Pool Real Eatate Investments Farmand Investments Farmand Investments Farmand Investments Timber Fool Energy Fool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY5R AY5R Pool Combined Pool AY 90 & 89 AY 90 & 89 AY 90 & 89	2,422 18,265 12,686 (g)	528 - 25,259 - 236,535	2,951 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOI riod July 1, 2012 th (in thousands o 14 3,095	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 3.095		2,129	2		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Fixed Income Pool Instermediate-term Fixed Income Pool Instermediate-term Fixed Income Pool US Treasury Fixed Income Restricted Income Pool US Treasury Fixed Income Restricted Fixed Income Fool US Treasury Fixed Income Restricted Income Fixed Income Restricted Income Fixed Income Fixed Income Income Fixed Income	AV71 AV72 AV73 Combined Pool AV77 SSGA AV5R AV5R Pool AV5M Combined Pool AV9 AV9A AV9A AV9A AV9A	2,422 18,265 12,686 (g)	528 - 25,259 - 236,535	2,951 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOI riod July 1, 2012 th (in thousands o 14 3,095	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 3.095		2,129	2		
INCOME AND CHANGES IN ASSETS Shot-term Fixed Income Pool Short-term Luglidy Fixed Income Pool Intermediate-term Fixed Income Pool Broad Marker Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domeste Fixed Income Fool Times Fool Lazard Emerging Income Poul Debt Pool Times Fool High Yeal Pool Emerging Debt Pool International Fixed Income Fool Tobacco Revenue Fixed Income Fool International Fixed Income Fool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmfand Investments Farmfand Investments Timber Fool Energy Pool RETI Fool Real Assets, CTF	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY5R Pool AY5M Combined Pool AY9A AY9H SSSA	2,422 18,265 12,686 (g)	528 - 25,259 - 236,535	2,951 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOI riod July 1, 2012 th (in thousands o 14 3,095	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 3.095		2,129	2		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Fixed Income Pool Instermediate-term Fixed Income Pool Instermediate-term Fixed Income Pool US Treasury Fixed Income Restricted Income Pool US Treasury Fixed Income Restricted Fixed Income Fool US Treasury Fixed Income Restricted Income Fixed Income Restricted Income Fixed Income Fixed Income Income Fixed Income	AV71 AV72 AV73 Combined Pool AV77 SSGA AV5R AV5R Pool AV5M Combined Pool AV9 AV9A AV9A AV9A AV9A	2,422 18,265 12,686 (g)	528 - 25,259 - 236,535	2,951 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOI riod July 1, 2012 th (in thousands o 14 3,095	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 3.095		2,129	2		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fixed Fixed Income Fixed Income Fixed Income Retirement Fixed Income Fixed Income Fixed Lazard Emerging Income Pixed Income Fixed Income Fixed Income Fixed Income Fixed Emerging Debt Pool International Fixed Income Fixed International Fixed International Fixed Income Fixed International Fixed Income Fixed Emergy Materials Fixed Income Fixed Income Fixed Energy Pool Ret International Fixed Income Fixed International Fixed Income Fixed Emergy Fixed Emergy Fixed Retail Assets CETF Associate Return Pool Retail Assets, CETF Associate Return Pool	AV71 AV72 AV73 Combined Pool AV77 SSGA AV5R Pool AV5M Combined Pool AV90 AV90 AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA	2,422 18,265 12,686 (g)	528 - 25,259 - 236,535	2,951 18,265 37,945	10,422 743 29,674	INED SCHEDULE OF for the pa	NVESTMENT INCOI riod July 1, 2012 th (in thousands o 14 3,095	ME AND CHAN nrough Januar of dollars)	GES IN INVESTED y 31, 2013 30 3.095		2,129	2		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidip Fixed Income Pool Intermediate-term Fixed Income Pool Broad Marker Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Fixed Fixed Income Individually held debt securities and other instruments Domestic Equity Emerging Markets Private Equity Fixed Real Estate Investments Fixed Incomediated Fixed Incomediated Fixed Incomediated Fixed Incomediated Fixed Incomediated Real Assets, CTF Aboutuse Return Fixed Master Limited Participant directed accounts	AV71 AV72 AV73 Combined Pool AV77 SSGA AV5R Pool AV5M Combined Pool AV90 AV90 AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA	2,422 18,265 12,666 (g)	528 - 25,259 236,535 221,265	2,851 18,265 57,845 20,535 221,265	COMB 10,422 743 29,674 40 736	NED SCHEDULE OF for the pa	NVESTMENT INCO riod July 1, 2012 th (in thousands of 14 3,095	ME AND CHAN rough Januar of dollars)	GES IN INVESTED 31, 2013 30	ASSETS 6	3 2,129 - 44,954 37,848	20	13	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Smort-term Liquidily Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Fixed Income Fixed Income Fixed Income Retirement Fixed Income Fixed Lazard Emerging Income Pool TiPS Pool Intermediate Income Fixed Income Individually held debt securities and other instruments Domestic Equity Intermediate Intermediate Intermediate Income Fixed Intermediate Intermedia	AV71 AV72 AV73 Combined Pool AV77 SSGA AV5R Pool AV5M Combined Pool AV90 AV90 AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA	2,422 18,265 12,686 (g)	528 25,259 236,535 221,265	2,951 18,265 37,945 20,535 221,285	COMB 10,422 743 29,674 40 736	NED SCHEDULE OF 1 for the pt	NVESTMENT INCOI riod July 1, 2012 th (in thousands of 14 3,095	ME AND CHAM rough Januar f dollars) 17	GES IN INVESTED 31, 2013 30	ASSETS 6	2,129 2,129 44,954 37,848	20 20	13	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidip Fixed Income Pool Intermediate-term Liquidip Fixed Income Pool Broad Marker Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Demester Fixed Income Fool Times Fool Intermediate-term Debt Pool Times Fool Intermediate-term Income Fool Times Fool Intermediate-term Income Individually held debt securities and other instruments Domestic Equity Emerging Markets Private Equity Pool Real Estate Investments Farmand Investments Farmand Investments Farmand Investments Farmand Investments Farmand Investments Timber Food Energy Pool Real Reades, CTF Absolute Return Pool Master Limited Parincership Pool Participant directed accounts Total Investment Income (loss) Total Investment Income (loss)	AV71 AV72 AV73 Combined Pool AV77 SSGA AV5R Pool AV5M Combined Pool AV90 AV90 AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA	2,422 18,265 12,686 (g) (c) (c)	528 - 25,259 236,535 221,265	2,951 18,265 37,945 236,535 221,265	10,422 743 29,674 40 736	NED SCHEDULE OF 1 for the pa 89 89 158 158 158 158 158 158 158 158 158 158	NVESTMENT INCOI riod July 1, 2012 th (in thousands of 14 3,095	ME AND CHAN rough Januar f dollars) 17 17 6,831	GES IN INVESTED (31, 2013) 30 - 3,095 15,313 13,824	ASSETS 6	2,129 - 44,954 37,848	20 20 21 901	13 13 9,445	4
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Smort-term Liquidily Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Fixed Income Fixed Income Fixed Income Retirement Fixed Income Fixed Lazard Emerging Income Pool TiPS Pool Intermediate Income Fixed Income Individually held debt securities and other instruments Domestic Equity Intermediate Intermediate Intermediate Income Fixed Intermediate Intermedia	AV71 AV72 AV73 Combined Pool AV77 SSGA AV5R Pool AV5M Combined Pool AV90 AV90 AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA	2.422 18.265 12.666 (g) (c.) (a)	528 25,259 236,535 221,265	2,951 18,265 37,945 20,535 221,285	COMB 10,422 743 29,674 40 736	NED SCHEDULE OF 1 for the pt	NVESTMENT INCO riod July 1, 2012 th (in thousands of 14 3,095 15,313 13,824 32,246 460,562 8,510	ME AND CHAM rough Januar f dollars) 17	GES IN INVESTED 31, 2013 30	6 2,725	2,129 2,129 44,954 37,848	20 20	13	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Instermedual-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fixed Income Retirement Fixed Income Fixed Income Retirement Fixed Income Fixed Lazard Emerging Income Pool TIPS Food Intermediate Income Fixed Income Individually heid debt securities and other testiments Domesic Equity Intermediate Intermediate Income Fixed Income Individually heid debt securities and other testiments Domesic Equity Intermediated Equity Intermediated Equity Intermediated Equity Intermediated Equity Intermediated Equity Intermediated Income Fixed Reside Investments Termeling Markets Private Equity Food Reside Estate Investments Termeling Markets First Food Reside Estate Investments Termeling Intermediated Income (Income) Reside Estate Investments Termeling Intermediated Income (Income) Reside Intermediated Income (Income) Total Investment Income (Income) Net Contributions (Individuals) Total Investment Income (Income) Net Contributions (Individuals)	AV71 AV72 AV73 Combined Pool AV77 SSGA AV5R Pool AV5M Combined Pool AV90 AV90 AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA	2,422 18,265 12,086 (g) (c.) (o) 33,373 5,451,989 276,237 (b)	528 25,259 236,535 221,265	2,951 18,265 37,945 236,535 221,265	10,422 743 29,674 40 736 41,616 12,039,489 (616,891)	NED SCHEDULE OF 1 for the pt 89 89 89 158 158 158 158 158 158 158 158 158 158	NVESTMENT INCOI riod July 1, 2012 th (in thousands of 14 3,095	ME AND CHAM rough Januar f dollars) 17 6,831 (183) 4,171	GES IN INVESTED 31, 2013 30 3,095 3,095 15,313 13,824 467,392 5,327	6 2,725	2,129 2,129 44,954 37,848 84,935 751,780 (19,160)	20 20 21 901 (8)	13 13 9,445	4 - 398,230
INCOME AND CHANGES IN ASSETS Shot-term Fixed Income Pool Short-term Luglidy Fixed Income Pool Intermediate-term Luglidy Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domester Fixed Income Retirement Fixed Income Fool Times Fool Lazard Emerging Income Poul Debt Pool Times Fool High Yield Pool Emerging Debt Pool International Fixed Income Fool Fixed Fool International Fixed Income Fool Individually held debt securities and other instruments Domestic Equity Emerging Markets Private Equity Pool Real Estate Investments Farmant Investments Farmant Investments Farmant Investments Farmant Investments Farmant Investments Farmant Investments Timber Food Real Assets, CTF Absolute Return Fool Master Limited Parisonship Fool Participant directed accounts Total Investment Income (loss) Total Invested assets, beginning of period Net contributions (withdrawlas)	AV71 AV72 AV73 Combined Pool AV77 SSGA AV5R Pool AV5M Combined Pool AV90 AV90 AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA AV90 SSQA	2.422 18.265 12.666 (g) (c.) (a)	528 25,259 236,535 221,265	2,951 18,265 37,945 236,535 221,265	COMB 10,422 743 29,674 40 736 41,616 12,039,489 (616,891)	NED SCHEDULE OF 1 for the pt 89 89 158 158 158 158 158 158 158 158 158 158	NVESTMENT INCO riod July 1, 2012 th (in thousands of 14 3,095 15,313 13,824 32,246 460,562 8,510	ME AND CHAM rough Januar f dollars) 17 6,831 (183)	GES IN INVESTED (31, 2013) 30 - 3,095 15,313 13,824	6 2,725	2,129 - 44,954 37,848	20 20 21 901	13 13 9,445	4

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INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS

BOND PROCEEDS RETIREMENT HEALTH INSURANCE

		REVENUE / REPAIR & REPLACEMENT / DEVELOPMENT	DEVELOPMENT	Series 2002B	Series 2002 Reserve	Series 2003 Reserve	Series 2006 AM1	Series 2006 NON	I- Series 2006 VARIABLE RATE	2010C	2010D	INTERNATIONAL AIRPORT TOTALS	MAJOR MEDICAL	LONG TERM CARE	TOTAL
	CUSTODIAN ACCOUNT #'S	AY04/05	AY9M	AY2A	AY2E	AY2U	AY9W	AY9X	AY9Y	AY3A	AY3B		AY03	AY11	
INVESTED ASSETS															
Short-term Fixed Income Pool	AY70	31,335	2,044		15,143	9,706	5,682	26,585	6,421	11,762	14,296	122,974	13,251	54,212	67,463
Short-term Liquidity Fixed Income Pool	AY71														
Intermediate-term Fixed Income Pool	AY72	80,252	5,262									85,514		-	
Broad Market Fixed Income Pool	AY73													142,624	142,624
US Treasury Fixed Income	Combined Pools													-	
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	Pool	_													
Tobacco Revenue Fixed Income	(c,														-
Individually held debt securities and other instruments	(a)													
Domestic Equity	Combined Pools													64,305	64,305
International Equity	Combined Pools													35,906	35,906
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														
Master Limited Partnership Pool	Combined Pool														
Total Investments		111,587	7,306	-	15,143	9,706	5,682	26,585	6,421	11,762	14,296	208,488	13,251	297,047	310,298
Income receivable		7	1		3	2	. 1	6	1	3	3	28	3	12	15
Income earned, but not distributed from (to) other funds															
Total managed investments		111,594	7,307		15,146	9,708	5,683	26,591	6,423	11,765	14,300	208,516	13,254	297,059	310,313
Participant directed investments															
Total invested assets		111,594	7,307		15,146	9,708	5,683	26,591	6,423	11,765	14,300	208,516	13,254	297,059	310,313

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2012 through January 31, 2013

INCOME AND CHANGES IN ASSETS																
Short-term Fixed Income Pool	AY70		69	5	-	32	16	12	58	14	25	31	263	27	113	140
Short-term Liquidity Fixed Income Pool	AY71															
Intermediate-term Fixed Income Pool	AY72		475	38									514			
Broad Market Fixed Income Pool	AY73												-		1,583	1,583
US Treasury Fixed Income	Combined Pool															-
Retirement Fixed Income Pool	AY77												-			
Domestic Fixed Income Fund	SSGA	(g)														
Lazard Emerging Income Plus Debt Pool	AY5R												-			-
TIPS Pool	AY6N															
High Yield Pool	Pool															
Emerging Debt Pool	AY 5M												-			
International Fixed Income Pool	Combined Pool															-
Tobacco Revenue Fixed Income		(c,t)														-
Individually held debt securities and other instruments		(a)											-			
Domestic Equity	Combined Pools														7,042	7,042
International Equity	Combined Pool												-		5,911	5,911
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	AY 9A & 9Z															-
REIT Pool	AY9H															-
Real Assets, CTF	SSgA												-			-
Absolute Return Pool	AY9D/9E/9F															-
Master Limited Partnership Pool	Combined Pool															-
Participant directed accounts																-
Total investment income (loss)			545	44	-	32	16	12	58	14	25	31	777	27	14,650	14,677
Total invested assets, beginning of period			122,286	9,270	124	15,115	7,691	5,953	28,421	6,410	11,978	14,606	221,854	12,538	272,704	285,241
Net contributions (withdrawals)			(11,236)	(2,007)	(124)	-	2,000	(283)	(1,889)	(1)	(239)	(337)	(14,115)	690	9,705	10,395
Transfers from (to) other funds			-	-				-					-	-		-
Commission Recapture		(b)														
Total invested assets, end of period			111.594	7.307	-	15.146	9.708	5,683	26.591	6.423	11,765	14,300	208.516	13.254	297.059	310,313
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INVESTMENTS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

GENERAL OBLIGATION BONDS

		Series :	2003A	Series 2003B	Series 2008		Series 2010		Series	2013		TOTAL ASSETS
		EDUCATION AND MUSEUM FACILITY	TRANSPORTATION PROJECTS	ACCELERATED TRANSPORTATION	TRANSPORTATION PROJECTS	EDUCATION BUILD AMERICA BONDS	EDUCATION QUALIFIED SCHOOL BONDS	EDUCATION TAX EXEMPT BONDS	2013-A QUALIFED SCHOOL CONSTRUCTION	2013-B TAX EXEMPT EDUCATION	TOTAL	UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE
	CUSTODIAN ACCOUNT #'S	AY2N	AY2O	AY2M	AY2Q	AY3R	AY3U	AY3V	AY3W	AY3Q		
INVESTED ASSETS												
Short-term Fixed Income Pool	AY70	24	1	1	40,182	12,636	1,464	10,787	11,945	120,927	197,967	6,684,172
Short-term Liquidity Fixed Income Pool	AY71											1,160,195
Intermediate-term Fixed Income Pool	AY72										-	9,059,381
Broad Market Fixed Income Pool	AY73											3,913,911
US Treasury Fixed Income	Combined Pools											-
Retirement Fixed Income Pool	AY77											-
Domestic Fixed Income Fund	SSGA (f	3)										-
Lazard Emerging Income Plus Debt Pool	AY5R											-
TIPS	AY6N											-
High Yield Pool	Combined Pool											-
Emerging Debt Pool											-	-
International Fixed Income Pool	Pool											-
Tobacco Revenue Fixed Income	(0											23,002
Individually held debt securities and other instruments	(:	a)										97,762
Domestic Equity	Combined Pools											2,806,096
International Equity	Combined Pools											1,645,913
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											_
Master Limited Partnership Pool	Combined Pool											-
Total Investments		24	1	1	40,182	12,636	1,464	10,787	11,945	120,927	197,967	25,390,433
Income receivable		24				12,030	0		11,543	14	30	1,514
Income earned, but not distributed from (to) other funds						·			·		-	1,514
Total managed investments		24	1	1	40,192	12,642	1,464	10,787	11,946	120,941	197,997	25,391,946
Participant directed investments					40,102	12,042	1,404	10,101	11,040	120,041	101,001	23,001,040
Participant directed investments											-	-

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS for the period July 1, 2012 through January 31, 2013

						(in thous	2012 through January 3' ands of dollars)	1, 2013					
INCOME AND CHANGES IN ASSETS													
Short-term Fixed Income Pool	AY70					125	69	30	53	1	14	292	14,215
Short-term Liquidity Fixed Income Pool	AY71												743
Intermediate-term Fixed Income Pool	AY72											-	48,452
Broad Market Fixed Income Pool	AY73												44,752
US Treasury Fixed Income	Combined Pool											-	-
Retirement Fixed Income Pool	AY77											-	-
Domestic Fixed Income Fund	SSGA	(9)										-	
Lazard Emerging Income Plus Debt Pool	AY5R											-	-
TIPS Pool	AY6N											-	-
High Yield Pool	Pool											-	-
Emerging Debt Pool	AY 5M											-	-
International Fixed Income Pool	Combined Pool											-	-
Tobacco Revenue Fixed Income		(c,t)										-	40
Individually held debt securities and other instruments		(a)										-	895
Domestic Equity	Combined Pools											-	303,865
International Equity	Combined Pool												278,848
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	AY 9A & 9Z											-	
REIT Pool	AY9H											-	
Real Assets, CTF	SSgA												
Absolute Return Pool	AY9D/9E/9F											-	
Master Limited Partnership Pool	Combined Pool												
Participant directed accounts												-	-
Total investment income (loss)		_	-			125	69	30	53	1	14	292	691,810
Total invested assets, beginning of period			97	615	472	70,447	53,288	23,739	35,675	-	-	184,333	24,623,381
Net contributions (withdrawals)			(73)	(615)	(471)	(30,381)	(40,715)	(22,305)	(24,941)	11,945	120,927	13,371	76,755
Transfers from (to) other funds												-	-
Commission Recapture		(b)										-	
Total invested assets, end of period			24	1	1	40,192	12,642	1,464	10,787	11,946	120,941	197,997	25,391,946

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OTHER INVESTED ASSETS INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

							-			PUBLIC EMPLOYE	ES' RETIREMENT SYSTEM	1		
		UNIVERSITY OF ALASKA TRUST	ALASKA STUDENT LOAN CORPORATION (e)	EXXON VALDEZ OIL SPILL INVESTMENT FUND ^(d)	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS	DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D	DEFINED CONTRIBUTION DEFINED BENEFIT OD&D P/F	DEFINED CONTRIBUTION PARTICIPANT DIRECTED	DEFINED CONTRIBUTION RETIREE MEDICAL PLAN	DEFINED CONTRIBUTION HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL PUBLIC EMPLOYEES' RETIREMENT SYST
	CUSTODIAN ACCOUNT #	'S AY12	AY15/2F/2V/9R	AY02/2H/2J	AY2L		AY21	AYW2 & W5	AY6G & 6W	AYGI & GY	AY6J & GW	AYX2 & X4	AY Y2 & Y4	
INVESTED ASSETS														
Short-term Fixed Income Pool	AY70	-	6,917	3	4,182	11,102	165,231	154,689	252	124	6,564	675	3,743	331,2
Short-term Liquidity Fixed Income Pool	AY71													
Intermediate-term Fixed Income Pool	AY72		-			-								
Broad Market Fixed Income Pool	AY73			53,905	13,062	66,967								
US Treasury Fixed Income Retirement Fixed Income Pool	Combined Pools	18,848				18,848	615,840	531,721	686	284		1,701	8,600	1,158
	AY77 SSGA	(g) 35,666					8	7				-		
Domestic Fixed Income Fund	SSGA AY5R	35,666				35,666								
Lazard Emerging Income Plus Debt Pool TIPS	AY5K AY6N						74,786	64,571	83	34		207	1,044	140
High Yield Pool	Combined Pool					-	188,054	162,366	210	87		519	2,626	35:
Emerging Debt Pool	Combined Foot						58,492	50,502	65	27		162	817	110
International Fixed Income Pool	Pool					•	140,998	121,738	157	65		389	1,969	26
Tobacco Revenue Fixed Income	1 001	(c, f)					140,556	121,730	107	03		303	1,505	20.
ndividually held debt securities and other instruments		(a)	1,473			1,473								
Domestic Equity	Combined Pools	63,141	.,	90.011	19,826	172,979	1,991,580	1,719,487	2,219	918		5,499	27,807	3.74
International Equity	Combined Pools	15,999		46,005	9,895	71,899	1,280,619	1,109,290	1,442	602		3,587	18,215	2,41
Emerging Markets	Combined Pool	15,023		,	-,	15,023	216,051	186,536	241	100		597	3,017	40
Private Equity Pool	Combined Pool	10,020				,	593,364	512,317	661	274		1,639	8,287	1,11
Real Estate Investments	Combined Pools						516,142	445,778	575	238		1,426	7,210	97
Farmland Investments	Combined Pools						236,751	204,412	264	109		654	3,306	44
Timber Pool	AY 9Q & 9S					-	93,091	80,375	104	43		257	1,300	17
Energy Pool	Combined Pool					-	43,076	37,192	48	20		119	602	8
REIT Pool	AY9H					-	74,532	64,350	83	34		206	1,041	14
Real Assets, CTF	SSgA	9,331				9,331								
Absolute Return Pool	AY9D/9E/9F					-	214,461	185,168	239	99		592	2,995	40
Master Limited Partnership Pool	Combined Pool						81,978	70,778	91	38		226	1,145	15
Total Investments		158,009	8,390	189,923	46,966	403,288	6,585,053	5,701,278	7,420	3,095	6,564	18,453	93,723	12,41
Income receivable			2		1	3	49	45	.,	-,	2		1	,
ome earned, but not distributed from (to) other funds			-											
Total managed investments									7,420	3,095	6,565	18,453	93,724	12,41
		158,009	8,392	189,923	46,967	403,291	6,585,102	5,701,322						
		158,009	8,392	189,923	46,967	403,291	6,585,102	5,701,322	7,420	3,053		10,400	93,724	
Participant directed investments Total invested assets		158,009	8,392 - 8,392	189,923 - 189,923	46,967 - 46,967	403,291	6,585,102	5,701,322	7,420	3,095	295,971 302,536	18,453	93,724	295, 12,711,
Participant directed investments Total invested assets		-	-	-	-	403,291	6,585,102 SCHEDULE OF IN	5,701,322 VESTMENT INCOME	7,420 E AND CHANGES IN IN rough January 31, 201	3,095	295,971			29
Participant directed investments Total Invested assets Income and Changes in Assets		-	- 8,392	-	-	403,291 COMBINED	6,585,102 SCHEDULE OF IN for the per	5,701,322 VESTMENT INCOME riod July 1, 2012 thi (in thousands of	7,420 E AND CHANGES IN IN rough January 31, 201	3,095	295,971 302,536	18,453	93,724	29 12,71
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70	-	-	-	-	403,291	6,585,102 SCHEDULE OF IN	5,701,322 VESTMENT INCOME	7,420 E AND CHANGES IN IN rough January 31, 201	3,095	295,971			29
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-em Fixed Income Pool Short-tem Luglidy Fixed Income Pool	AY71	-	- 8,392	-	-	403,291 COMBINED	6,585,102 SCHEDULE OF IN for the per	5,701,322 VESTMENT INCOME riod July 1, 2012 thi (in thousands of	7,420 E AND CHANGES IN IN rough January 31, 201	3,095	295,971 302,536	18,453	93,724	25 12,71
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-erm Fixed Income Pool Short-erm Lightly Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72	-	- 8,392	189,923 189,923	- 46,967 9	403,291 COMBINED	6,585,102 SCHEDULE OF IN for the per	5,701,322 VESTMENT INCOME riod July 1, 2012 thi (in thousands of	7,420 E AND CHANGES IN IN rough January 31, 201	3,095	295,971 302,536	18,453	93,724	2 <u>1</u> 2,7
Participant directed investments. Total invested assets INCOME AND CHANGES IN ASSETS Short-em Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Manual Fixed Income Pool	AY71 AY72 AY73	158,009	- 8,392	-	-	25 - 799	6,585,102 SCHEDULE OF IN for the per	5,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of	7,420 E AND CHANGES IN IN ough January 31, 201 dollars)	3,095	295,971 302,536	18,453	93,724 10	2: 12,7
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 Mone	AY71 AY72 AY73 Combined Pool	-	- 8,392	189,923 189,923	- 46,967 9	403,291 COMBINED	6,585,102 SCHEDULE OF IN' for the per	5,701,322 VESTMENT INCOME riod July 1, 2012 the (in thousands of	7,420 E AND CHANGES IN IN rough January 31, 201	3,095	295,971 302,536	18,453	93,724 10 36	2
Participant directed investments. Total invested assets INCOME AND CHANGES IN ASSETS Short-em Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Monome Retirement Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77	158,009	- 8,392	189,923 189,923	- 46,967 9	403,291 COMBINED 25	6,585,102 SCHEDULE OF IN for the per	5,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of	7,420 E AND CHANGES IN IN ough January 31, 201 dollars)	3,095	295,971 302,536	18,453	93,724 10	12,7
Participant decited investments Total invested assets NCOME 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 Rood Domestic Fixed Income Food	AY71 AY72 AY73 Combined Pool AY77 SSGA	158,009	- 8,392	189,923 189,923	- 46,967 9	403,291 COMBINED 25 - 799 34 - 371	6,585,102 SCHEDULE OF IN' for the per	5,701,322 VESTMENT INCOME riod July 1, 2012 the (in thousands of	7,420 E AND CHANGES IN IN ough January 31, 201 dollars)	3,095	295,971 302,536	18,453	93,724 10 36	2
Participant directed investments. Total invested assets INCOME AND CHANGES IN ASSETS Short-term Facel Income Pool Intermediate-term Facel Income Pool Intermediate-term Facel Income Pool US Treasury Fixed Monome Retirement Facel Income Pool Domestic Facel Income Pool Lazard Emerging Income Paul Debt Pool Lazard Emerging Income Paul Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	158,009	- 8,392	189,923 189,923	- 46,967 9	403,291 COMBINED 25	6,585,102 SCHEDULE OF IN for the per 648 3,163 216	5,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of 563 2,663 184	7,420 E AND CHANGES IN IN ough January 31, 201 dollars)	3,095	295,971 302,536	18,453	93,724 10 36 3	2
Participant decited investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Flaed income Pool Short-term Ligidity Fixed income Pool Intermediate-term Fixed income Pool Broad Marier Fixed income Pool US Treasury Fixed frome Reterenter Fixed income Pool Domestic Fixed frome Fixed Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	158,009	- 8,392	189,923 189,923	- 46,967 9	403,291 COMBINED 25 - 799 34 - 371	6,585,102 SCHEDULE OF IN' for the per 648 3,163 216 1,503	5,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of 563 2,663 184 1,269	7,420 E AND CHANGES IN IN ough January 31, 201 dollars)	3,095	295,971 302,536	18,453	93,724 10 36 3	2 12,7
Participant directed investments. Total invested assets INCOME AND CHANGES IN ASSETS Short-term Facel Income Pool Intermediate-term Facel Income Pool Intermediate-term Facel Income Pool US Treasury Fixed Monome Retirement Facel Income Pool Domestic Facel Income Fool Lazard Emerging Income Paus Debt Pool TIPS Pool High Yeld Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	158,009	- 8,392	189,923 189,923	- 46,967 9	403,291 COMBINED 25 799 34 371	6,585,102 SCHEDULE OF IN' for the per 648 3,163 216 1,503 14,660	5,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of 563 2,663 184 1,269 12,700	7,420 E AND CHANGES IN IN ough January 31, 201 dollars)	3,095 EVESTED ASSETS 3	295,971 302,536	18.453 2 8 1	93,724 10 36 3 17 189	2 12,7
Participant decited investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fused income Pool Short-term Liquidity Fused income Pool Infermediate-term Fused income Pool Boad Market Fused income Pool US Treasury Fired florene Retirement Fused income Pool Domastic Fased florene Retirement Fused income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	158,009 - - 34 (g) 371	- 8,392	189,923 189,923	- 46,967 9	403,291 COMBINED 25 799 34 371	6,585,102 SCHEDULE OF IN' for the per 648 3,163 216 1,503	5,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of 563 2,663 184 1,269	7,420 E AND CHANGES IN IN ough January 31, 201 dollars) 1 3	3,095 EVESTED ASSETS 3	295,971 302,536	18.453 2 8 1 1 4 4 38	93,724 10 36 3	2 12,7
Participant deceted investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Flaed income Pool Short-term Liquidity Flaed income Pool Infermediate-term Flaed income Pool Broad Market Flaed income Pool Broad Market Flaed income Pool US Trassury Flaed florene Retirement Flaed income Pool Domastic Flaed Income Floed Lazard Emerging Income Plus Dekt Pool High Yeld Pool Emerging Dekt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AYSR AYSN Pool AY 5M	158,009 - 158,009 - 371	- 8,392	189,923 189,923	- 46,967 9	403,291 COMBINED 25 799 34 371	6,585,102 SCHEDULE OF IN' for the per 648 3,163 216 1,503 14,860 3,361	5,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of 563 2,663 184 1,269 12,700 2,678	7,420 E AND CHANGES IN IN Cough January 31, 201 dollars) 1 3 - 2 16 4	3,095 EVESTED ASSETS 3	295,971 302,536	18,453 2 2 8 1 4 38 9	93,724 10 36 3 17 189 43	2 12,7
Participant deceted investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Flaed income Pool Short-term Liquidity Flaed Income Pool Infermediate-term Flaed income Pool US Treasury Flaed florene Pool Broad Market Flaed Income Pool US Treasury Flaed florene Reterment Flaed Income Pool Lazard Emerging Income Pool Lazard Emerging Income Pool Letter Flaed Income Pool Letter Flaed Income Pool Letter Flaed Income Pool International Flaed Income Pool International Flaed Income Pool Tobacco Revenue Flaed Moone	AY71 AY72 AY73 Combined Pool AY77 SSGA AYSR AYSN Pool AY 5M	158,009 - - 34 (g) 371	- 8,392	189,923 189,923	- 46,967 9	403,291 COMBINED 25 799 34 371	6,585,102 SCHEDULE OF IN' for the per 648 3,163 216 1,503 14,860 3,361	5,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of 563 2,663 184 1,269 12,700 2,678	7,420 E AND CHANGES IN IN Cough January 31, 201 dollars) 1 3 - 2 16 4	3,095 EVESTED ASSETS 3	295,971 302,536	18,453 2 2 8 1 4 38 9	93,724 10 36 3 17 189 43	2 12,7
Participant decided investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Flaed income Pool Short-term Liquidity Flaed income Pool Infermediate-term Flaed income Pool Broad Market Flaed income Pool US Treasury Flaed florene Retirement Flaed income Pool Domestic Flaed Income Pool Lazard Emerging Income Pool Lazard Emerging Income Pool High Yeld Pool Emerging Dekt Pool International Flaed Income Pool discool Revenue Flaed Moone and Asset Short S	AY71 AY72 AY73 Combined Pool AY77 SSGA AYSR AYSN Pool AY 5M	158.009 158.009 - 34 (g) 371 (c.7) (a) 6,947	- 8,392	189.923 1 199.923	9 152 2,171	403,291 COMBINED 25 799 34 371	6,585,102 SCHEDULE OF IN for the per 648 3,163 216 1,503 14,860 3,361 1,834	5,701,322 VESTMENT INCOME iod July 1, 2012 th (in thousands of (in thousands of 1,263 184 1,269 12,700 2,878 1,525	7,420 E AND CHANGES IN IN odd lars) 1 3 - 16 4 2 200	3,095 IVESTED ASSETS 1 1 6 1 1 93	295,971 302,536	18,453 2 2 8 1 4 38 9 4	93,724 10 36 3 17 189 43 17	12.7
Participant directed investments. Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Fixed Income Pool TITS Pool Intermeting Income Pus Debt Pool Intermeting Income Pus Debt Pool Intermeting Income Post Income Pool Intermetinal Fixed Income Pool Intermetinal Fixed Income Pool Intermetinal Fixed Income Income Pool Intermetinal Fixed Income Pool Intermetinal Fixed Income dividually held debt securities and other instruments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY97 AY9N Pool AY 5M Combined Pool	159.009 159.009 34 (a) 371	- 8,392	189,923	9 152	403,291 COMBINED 25 799 34 - 371	6,585,102 SCHEDULE OF INN for the per 648 3,163 216 1,503 14,860 3,361 1,834	5,701.322 VESTMENT INCOMENT I	7,420 E AND CHANGES IN IN COUGH JANUARY 31, 201 dollars) 1 3	3,095 WESTED ASSETS 1 1 6 1 1	295,971 302,536	18,453 2 8 1 1 4 38 9	93,724 10 36 3 3 17 189 43 17	12.7
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fued Income Pool Short-term Ligidity Fued Income Pool Intermediate-term Fued Income Pool US Treasury Feed Income Pool Broad Market Fued Income Pool US Treasury Feed Income Pool US Treasury Feed Income Pool Lazard Emerging Income Pool Demetic Fleet Income Fued Lazard Emerging Income Pool High Yould Pool Emerging Dekt Pool Intermational Fleet Income dividually held debt securities and other instruments Domestic Equity Intermational Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY5R AY5N Pool AY 5M Combined Pool Combined Pool Combined Pool	158.009 158.009 - 34 (g) 371 (c.7) (a) 6,947	- 8,392	189.923 1 199.923	9 152 2,171	403,291 COMBINED 25 799 34 371	6,585,102 SCHEDULE OF IN for the per 648 3,163 216 1,503 14,860 3,361 1,834 214,754 174,817 34,627	5,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of 4,663 184 1,269 12,700 2,878 1,525 184,176 149,857 29,616	7,420 E AND CHANGES IN IN odd lars) f 3	3,095 IVESTED ASSETS 3 1 1 6 1 1 93 76 15	295,971 302,536	18,453 2 2 8 1 4 38 9 4 563 457 89	93,724 10 36 3 17 189 43 17 2,796 2,267 439	2 12.7
Participant directed investments. Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fised Income Pool Intermediate-term Fised Income Pool Intermediate-term Fised Income Pool US Treasury Fised Monore Retirement Fised Income Pool US Treasury Fised Monore Retirement Fised Income Pool Domestic Fised Income Fool Lazard Emerging Income Post Debt Pool TiPS Pool Emerging Debt Pool International Fised Income Pool International Fised Income Pool International Fised Income Pool International Fised Income Pool Tobacco Revenue Fised Monore dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY8R AY8R AY8R AY9R Combined Pool	158,009 158,009 34 (a) 371 (c,r) (a) 6,947 2,466	- 8,392	189.923 1 199.923	9 152 2,171	799 34 371 19,244 11,854	6,585,102 SCHEDULE OF INN for the per 648 3,163 216 1,503 14,860 3,361 1,834 214,754 34,625 21,630	5,701.322 VESTMENT INCOME (in thousands of 563 2,663 184 1,269 12,700 2,878 1,525 184,176 149,857 2,616 18,606	7,420 E AND CHANGES IN IN Ough January 31, 201 dollars) 1 2 16 4 2 200 187 37 237	3,095 WESTED ASSETS 3 1 1 6 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	295,971 302,536	18,453 2 2 8 8 1 1 4 4 38 9 9 4 4 563 3457 89 57	93,724 10 36 33 31 17 189 43 17 2,796 2,267 439 285	12,7
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Flade Income Pool Short-term Ligidity Frade Income Pool Infermentale-term Flade Income Pool US Tressury Fred Income Pool US Tressury Fred Income Pool Broad Market Flade Income Pool US Tressury Fred Income Pool Lazard Emerging Income Pool Poet Pool High Yeld Pool Emerging Deck Pool International Flade Income Pool Inte	AV71 AV72 AV73 Combined Pool AV77 SSGA AV5R AY5N Pool AY 5M Combined Pools Combined Pool	158,009 158,009 34 (a) 371 (c,r) (a) 6,947 2,466	- 8,392	189.923 1 199.923	9 152 2,171	799 34 371 19,244 11,854	6,585,102 SCHEDULE OF IN for the per 648 3,163 216 1,503 14,860 3,361 1,834 214,754 174,817 34,625 21,680 21,080	5,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of 1,663 184 1,269 12,700 2,678 1,525 184,176 184,857 28,616 18,608 14,767	7,420 E AND CHANGES IN IN cough January 31, 201 dollars) 1 3	3,095 IVESTED ASSETS 1 1 6 1 1 93 76 15 10 7	295,971 302,536	18,453 2 2 8 1 4 38 9 4 457 89 57	93,724 10 36 3 17 189 43 17 2,796 2,267 439 285 224	2 12,7
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Monome Retirement Fixed Income Pool US Treasury Fixed Monome Retirement Fixed Income Pool Domester Fixed Income Fixed Lazard Emerging Income Post Debt Pool TIPS Pool Emerging Income Post Debt Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Monome dividually held debt securities and other instruments Domestic Equity Emerging Markets Private Equity Pool Real Estate Investments Fixed Investments Fixed Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY78 AY8N Pool Combined Pool	158,009 158,009 34 (a) 371 (c,r) (a) 6,947 2,466	- 8,392	189.923 1 199.923	9 152 2,171	799 34 371 19,244 11,854	6,585,102 SCHEDULE OF INN for the per 648 3,163 216 1,503 14,860 3,361 1,834 214,754 174,817 34,625 21,680 21,206 4,190	5,701.322 VESTMENT INCOMM Incomment Incomment (in thousands of 1,010 th 1,0	7,420 E AND CHANGES IN IN Ough January 31, 201 dollars) 1 2 16 4 2 200 187 37 237	3,095 WESTED ASSETS 3 1 1 6 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	295,971 302,536	18,453 2 2 8 8 1 1 4 4 38 9 4 4 5 6 8 9 5 7 8 9 5 8 9 1 8 9 1 8 9 1 8 9 1 8 9 1 8 9 1 8 9 1 8 9 1 8 9 1 8 9 1 8 9 1 8 9 1 8 9 1 8 9 1 8 1 8	93,724 10 36 33 17 189 43 17 2,796 2,267 439 2855 224	2 12,7
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-erm Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Trassary Fixed Monore Retirement Fixed Income Pool US Trassary Fixed Income Pool US Trassary Fixed Income Pool Intermediate-term Fixed Income Pool US Trassary Fixed Income Pool US Trassary Fixed Income Pool US Trassary Fixed Income Pool Intermediate-term Fixed Income Pool US Trassary Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Intermediate-term Fixed Income Intermediate-term Intermediate Dentities Gailly Intermediate Dentities Gailly Income Intermediate Capitly Emerging Markets Private Equity Pool Real Estate Investments Farmfand Investments Farmfand Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY5N Pool AY 5M Combined Pool Combined Poo	158,009 158,009 34 (a) 371 (c,r) (a) 6,947 2,466	- 8,392	189.923 1 199.923	9 152 2,171	799 34 371 19,244 11,854	6,585,102 SCHEDULE OF IN for the per 648 3,163 216 1,503 14,880 3,361 1,834 214,754 174,817 34,625 21,680 21,208 4,190 224	\$,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of 1,663 184 1,269 12,700 2,878 1,525 184,176 149,857 29,616 18,608 14,767 3,333 255	7,420 E AND CHANGES IN IN odd lare) 1 2 16 4 2 230 187 37 23 18 4	3,095 IVESTED ASSETS 3 1 1 6 1 1 1 7 7 2	295,971 302,536	18,453 2 8 1 4 38 9 4 4 563 457 89 57 45 10	93.724 93.724 10 10 95 35 37 17 189 43 17 439 439 44 44	2 12,7
Participant directed investments. Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fised Income Pool Intermediate-term Fised Income Pool Intermediate-term Fised Income Pool US Treasury Fised Monome Retirement Fised Income Pool US Treasury Fised Monome Retirement Fised Income Pool US Treasury Fised Monome Retirement Fised Income Pool Tips Pool Emerging Income Post Debt Pool Intermediate-term Fised Income Fised Lazard Emerging Income Post Debt Pool Intermational Fised Income Pool Intermational Fised Income Pool Tobacco Revenue Fised Monome advisually held debt securities and other instruments Domestic Equity Emerging Markets Private Equity Pool Real Estate Investments Frammer Homestments Frammer Homestments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY78 AY78 AY89 Pool AY 5M Combined Pool AY 90	158,009 158,009 34 (a) 371 (c,r) (a) 6,947 2,466	- 8,392	189.923 1 199.923	9 152 2,171	799 34 371 19,244 11,854	6,595,102 SCHEDULE OF INN for the per for	5,701.322 VESTMENT INCOMM 1	7,420 E AND CHANGES IN IN Ough January 31, 201 dollars) 1 2 16 4 2 200 187 37 230 188 4 1	3,095 WESTED ASSETS 3 1 1 1 6 1 1 1 7 7 2	295,971 302,536	16,453 2 2 8 8 1 1 4 4 38 9 9 4 4 553 3 457 89 57 45 10 11 11 12 12 13 14 14 15 16 16 16 16 16 16 16 16 16 16 16 16 16	93,724 10 36 33 37 17 189 43 17 2,796 2,267 439 285 224 49 4	2 12.7
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Traissury Fixed Monore Reterment Fixed Income Pool US Traissury Fixed Monore Reterment Fixed Income Pool US Traissury Fixed Monore Reterment Fixed Income Pool Intermediate-term Fixed Income Pool US Traissury Fixed Monore Reterment Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Monore Activities of the Intermediate Intermediate Intermediate Intermediate Description Intermediate Description Intermediate Description Intermediate Description Intermediate Description Intermediate Private Equity Pool Real Estate Investments Farmfand Investments Farmfand Investments Farmfand Investments Energy Pool RET Pool RET Fool RET Fool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY58 AY58 AY58 AY58 AY58 Combined Pool AY 50 AY 5	(c.t) (c.t) (a) (5.947 2.466 1,989	- 8,392	189.923 1 199.923	9 152 2,171	403.291 COMBINED 25 799 34 371 19,244 11,854 1,989	6,585,102 SCHEDULE OF IN for the per 648 3,163 216 1,503 14,880 3,361 1,834 214,754 174,817 34,625 21,680 21,208 4,190 224	\$,701,322 VESTMENT INCOME riod July 1, 2012 th (in thousands of 1,663 184 1,269 12,700 2,878 1,525 184,176 149,857 29,616 18,608 14,767 3,333 255	7,420 E AND CHANGES IN IN odd lare) 1 2 16 4 2 230 187 37 23 18 4	3,095 IVESTED ASSETS 3 1 1 6 1 1 1 7 7 2	295,971 302,536	18,453 2 8 1 4 38 9 4 4 563 457 89 57 45 10	93.724 93.724 10 10 95 35 37 17 189 43 17 439 439 44 44	2 12.7
Participant directed investments. Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Monome Retirement Fixed Income Pool US Treasury Fixed Monome Retirement Fixed Income Pool Domestic Fixed Income Fixed Lazard Emerging Income Post Debt Pool Intermediate-term Fixed Income Fixed Lazard Emerging Income Post Debt Pool Emerging Debt Pool Intermediate-term Fixed Monome Advisually held debt securities and other instruments Obmestic Equity Emerging Markets Private Equity Pool Real Estate Investments Firmman	AY71 AY72 AY73 Combined Pool AY77 SSGA AY58 AY58 AY58 AY58 AY58 Combined Pool AY 50, 85	158,009 158,009 34 (a) 371 (c,r) (a) 6,947 2,466	- 8,392	189.923 1 199.923	9 152 2,171	799 34 371 19,244 11,854	6,595,102 SCHEDULE OF INN for the per for	5,701.322 VESTMENT INCOMM roid duly 1, 2012 the find duly 1, 2012	7,420 E AND CHANGES IN IN Ough January 31, 201 dollars) 1 2 16 4 2 200 187 37 230 188 4 1 6	3,095 WESTED ASSETS 3 1 1 1 6 1 1 1 7 7 2 2	295,971 302,536	16,453 2 2 8 1 1 4 4 38 9 9 4 4 553 3 457 89 57 45 10 11 12 12 14	93,724 10 36 33 37 17 189 43 17 2,796 2,267 439 285 224 49 4 4 111	2 12.7
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-erm Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Intermediate Intermediate Fixed Income Intermediate Inte	AY71 AY72 AY73 Contained Pool AY77 SSGA AY58 AY58 AY58 AY58 AY58 Contained Pool AY50 AY50 AY50 AY50 AY50 AY50 AY50 AY50	(c.t) (c.t) (a) (5.947 2.466 1,989	- 8,392	189.923 1 199.923	9 152 2,171	403.291 COMBINED 25 799 34 371 19,244 11,854 1,989	6.595,102 SCHEDULE OF INN for the per 648 3,163 216 1,503 14,660 3,361 1,034 214,754 174,817 34,625 21,080 21,080 4,190 294 855 5,182 8,286	\$,701.322 VESTMENT INCOMM food July 1, 2012 th to July 1, 2012 th (in thousands of 563 2,663 184 1,269 12,700 2,878 1,525 184,176 149,857 29,616 15,608 14,767 3,333 256 732 4,448 7,100	7,420 E AND CHANGES IN IN Ough January 31, 201 dollars) 1 3	3,095 WESTED ASSETS 1 1 6 1 1 7 93 76 15 10 7 2 4 4	295,971 302,536	18,453 2 8 1 4 38 9 4 4 563 457 89 57 745 10 11 2 2 144	93.724 10 10 36 3 3 17 189 43 17 2.786 2.267 49 49 41 11 69 108	2 12.3
Participant directed investments. Total invested assets INCOME AND CHANGES IN ASSETS Short-em Fised Income Pool Intermediate-eme Fised Income Pool Intermediate-eme Fised Income Pool Intermediate-eme Fised Income Pool US Treasury Fised Income Retirement Fised Income Pool US Treasury Fised Income Retirement Fised Income Pool Domester Fised Income Fised Lazard Emerging Income Post Debt Pool TiPS Pool Emerging Income Post Debt Pool Intermitation Fised Income Fised High Yeal Pool Emerging Debt Pool Intermitation Fised Income Domestic Equity Emerging Markets Private Equity Pool Real Estate Investments Farmfand Investments Farmfand Investments Timber Pool Real Pool Real Results, CTF Absolute Return Pool Master Limited Participal Pool Master Limited Participal Pool Master Limited Participal Pool Master Limited Participal Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY58 AY58 AY58 AY58 AY58 Combined Pool AY 50, 85	(c.t) (c.t) (a) (5.947 2.466 1,989	- 8,392	189.923 1 199.923	9 152 2,171	403.291 COMBINED 25 799 34 371 19,244 11,854 1,989	6,585,102 SCHEDULE OF IN for the per 648 3,163 216 1,503 14,860 3,361 1,834 214,754 174,817 34,625 21,680 21,206 4,190 294 855 5,182 8,286 7,556	5,701.322 VESTMENT INCOMM including 1,2012 th (in thousands of 1,209 12,700 2,878 1,525 184,176 149,857 29,616 14,767 3,333 256 722 4,448 7,100 6,456	7,420 E AND CHANGES IN IN Ough January 31, 201 dollars) 1 2 16 4 2 200 187 37 230 188 4 1 6	3,095 WESTED ASSETS 3 1 1 1 6 1 1 1 7 7 2 2 4 3	295,971 392,536 15	16,453 2 8 8 1 1 4 38 9 4 457 89 57 45 10 1 1 2 14 22 20	93,724 10 36 33 37 17 189 43 17 2,796 2,267 439 285 224 49 4 4 111	2 12.7 12.7
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fased Income Pool Intermediate-term Fased Income Pool U.S. Treasury Fixed Income Retirement Fased Income Pool Income Fased Income Fased Income Fased Income Fased Income Fased Income Fased Intermediate-termed Fased Income Fased Intermediate-termed Fased Income Fased Intermediated	AY71 AY72 AY73 Contained Pool AY77 SSGA AY58 AY58 AY58 AY58 AY58 Contained Pool AY50 AY50 AY50 AY50 AY50 AY50 AY50 AY50	(c.j) (c) (a) 5.947 2.466 1,989	6.392 15	189,023	9 152 2,171 1,608	403,291 COMBINED 25 799 34 371 11,854 11,859 1,989	6,595,102 SCHEDULE OF IN for the per form t	5,701.322 VESTMENT INCOMM riod July 1, 2012 th (in thousands of 563 2,663 184 1,269 12,700 2,878 1,525 184,178 148,857 28,616 18,608 14,767 3,333 3,355 752 4,448 7,100 6,456	7,420 TAND CHANGES IN IN COUGH JANUARY 31, 201 dollars) 1 2 16 17 2 200 187 37 22 186 4 - 1 16 9 8	3,095 WESTED ASSETS 3 1 1 1 6 6 1 1 7 7 2 2 4 3	295,571 302,536 15	18,453 2 8 1 1 4 4 8 9 4 4 563 3,457 89 57 57 10 1 2 14	93,724 10 36 37 17 189 43 17 2,786 2,267 439 265 224 49 4 11 69	2 12.7
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-em Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Pool Intermediate-term Fixed Income Pool TIPS Pool Intermediate-term Fixed Income Pool Intermediate-term Internet Income Pool Intermediate-term Internet Internet Income Pool Intermediate-term Internet Income Pool Intermediate-term Internet Internet Income Pool Intermediate-term Internet Internet Income Pool Intermediate-term Internet Interne	AY71 AY72 AY73 Contained Pool AY77 SSGA AY58 AY58 AY58 AY58 AY58 Contained Pool AY50 AY50 AY50 AY50 AY50 AY50 AY50 AY50	(c.f) (e) 6.947 2.466 1,989	. 8,392	189,023 1 1 647 10,126 7,781	46,987 9 152 2,171 1,008	493,291 COMBINED 25 799 34 371 19,244 11,854 1,999 588	6,585,102 SCHEDULE OF IN for the per for	5,701.322 VESTMENT INCOMM fried July 1, 2012 th (in thousands of 1,2012 th	7,420 E AND CHANGES IN IN 10 ough January 31, 201 dollars) 1 2 16 4 2 230 167 37 23 18 4 - 1 6 9 9 9	3,095 WESTED ASSETS 3 1 1 6 1 1 1 7 2 4 3 3	295,571 302,536 15	18,453 2 8 1 1 4 38 9 4 4 563 457 89 57 45 10 1 2 2 20 - 1,344	93,724 10 10 36 33 17 180 43 17 2,796 2,267 439 285 24 41 11 69 108 109 109 109 109 109 109 109 109 109 109	2 12.7
Participant directed investments. Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fued Income Pool Intermediate-term Fued Income Pool Intermediate-term Fued Income Pool Intermediate-term Fued Income Pool Intermediate-term Fued Income Pool U.S Treasury Fixed Income Retirement Fued Income Pool Intermediate-term Fued Income Pool Intermediate Fued Income Pool Intermediate Fued Income Pool Intermediate Fued Income Intermediate Fued	AY71 AY72 AY73 Contained Pool AY77 SSGA AY58 AY58 AY58 AY58 AY58 Contained Pool AY50 AY50 AY50 AY50 AY50 AY50 AY50 AY50	(c_j) (a) 371 (c) 588 (2) 588	. 6,392 15	189,023 1 1 547	9 152 2,171 1,608	403,291 COMBINED 25 799 34 371 11,854 11,859 1,989	6,595,102 SCHEDULE OF INI for the per form	5,701.322 VESTMENT INCOMM Fried July 1, 2012 the (in thousands of 563 2,663 184 1,269 1,2700 2,878 1,525 1,525 184,176 149,857 28,616 18,005 14,767 3,333 2,556 73,2 4,448 7,100 6,456 441,131 5,193,885	7,420 AND CHANGES IN IN I	3,095 WESTED ASSETS 3 1 1 1 6 6 1 1 1 7 7 2 2 4 3 222 2449	29,542 29,542 29,542 29,557	16,453 2 8 1 1 4 38 9 4 457 89 57 45 10 1 1 2 14 22 20 . 1,344 15,338	93,724 10 36 36 37 17 189 43 17 2,786 2,267 439 265 224 49 4 11 69 108 101	2 12.7 12.7 4 3 3
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Shot-term Fixed Income Pool Information Luglidy Fixed Income Pool Infermediate-term Fixed Income Pool Infermediate-term Fixed Income Pool US Treasury Fixed Income Pool Infermediate-term Fixed Income Pool Domestic Fixed Income Fixed Income Pool Lazard Emerging Income Plan Booke High York Pool Emerging Dekt Pool Infermational Fixed Income Pool Infermational Fixed Inc	AY71 AY72 AY73 Contained Pool AY77 SSGA AY58 AY58 AY58 AY58 AY58 Contained Pool AY50 AY50 AY50 AY50 AY50 AY50 AY50 AY50	(c.f) (e) 6.947 2.466 1,989	. 8,392	189,023 1 1 647 10,126 7,781	46,987 9 152 2,171 1,008	493,291 COMBINED 25 799 34 371 19,244 11,854 1,999 588	6,585,102 SCHEDULE OF IN for the per for	5,701.322 VESTMENT INCOMM fried July 1, 2012 th (in thousands of 1,2012 th	7,420 E AND CHANGES IN IN 10 ough January 31, 201 dollars) 1 2 16 4 2 230 167 37 23 18 4 - 1 6 9 9 9	3,095 WESTED ASSETS 3 1 1 6 1 1 1 7 2 4 3 3	295,571 302,536 15	18,453 2 8 1 1 4 38 9 4 4 563 457 89 57 45 10 1 2 2 20 - 1,344	93,724 10 10 36 33 17 180 43 17 2,796 2,267 439 285 24 41 11 69 108 109 109 109 109 109 109 109 109 109 109	2 <u>1</u> 2,7
Participant directed investments. Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fused Income Pool Intermediate-term Fused Income Pool Intermediate-term Fused Income Pool Intermediate-term Fused Income Pool US Treasury Fused Income Pool US Treasury Fused Income Pool US Treasury Fused Income Pool Treasury Fused Income Pool Domestic Fused Income Fused International Fused Income Fused International Fused Income Pool International Fused Income Pool International Fused Income Pool International Fused International Equity	AY71 AY72 AY73 Contained Pool AY77 SSGA AY58 AY58 AY58 AY58 AY58 Contained Pool AY50 AY50 AY50 AY50 AY50 AY50 AY50 AY50	(c.j) (c) (a) 5.84 (b) 371 (c) 5.947 2.466 1,989	. 6,392 15	189,023 1 1 547	9 152 2,171 1,008	403,291 COMBINED 25 799 34 371 19,244 11,854 1,989 588	6,595,102 SCHEDULE OF INI for the per form	5,701.322 VESTMENT INCOMM Fried July 1, 2012 the (in thousands of 563 2,663 184 1,269 1,2700 2,878 1,525 1,525 184,176 149,857 28,616 18,005 14,767 3,333 2,556 73,2 4,448 7,100 6,456 441,131 5,193,885	7,420 AND CHANGES IN IN I	3,095 WESTED ASSETS 3 1 1 1 6 6 1 1 1 7 7 2 2 4 3 222 2449	29,542 29,542 29,542 29,557	16,453 2 8 1 1 4 38 9 4 457 89 57 45 10 1 1 2 14 22 20 . 1,344 15,338	93,724 10 36 36 37 17 189 43 17 2,786 2,267 439 265 224 49 4 11 69 108 101 6,609	2: 12,7 12,7 44 3:
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Shot-term Fixed Income Pool Information Luglidy Fixed Income Pool Infermediate-term Fixed Income Pool Infermediate-term Fixed Income Pool US Treasury Fixed Income Pool Infermediate-term Fixed Income Pool Domestic Fixed Income Fixed Income Pool Lazard Emerging Income Plan Booke High York Pool Emerging Dekt Pool Infermational Fixed Income Pool Infermational Fixed Inc	AY71 AY72 AY73 Contained Pool AY77 SSGA AY58 AY58 AY58 AY58 AY58 Contained Pool AY50 AY50 AY50 AY50 AY50 AY50 AY50 AY50	(c_j) (a) 371 (c) 588 (2) 588	. 6,392 15	189,023 1 1 547	9 152 2,171 1,008	403,291 COMBINED 25 799 34 371 19,244 11,854 1,989 588	6,595,102 SCHEDULE OF INI for the per form	5,701.322 VESTMENT INCOMM Fried July 1, 2012 the (in thousands of 563 2,663 184 1,269 1,2700 2,878 1,525 1,525 184,176 149,857 28,616 18,005 14,767 3,333 2,556 73,2 4,448 7,100 6,456 441,131 5,193,885	7,420 AND CHANGES IN IN I	3,095 WESTED ASSETS 3 1 1 1 6 6 1 1 1 7 7 2 2 4 3 222 2499	29,542 29,542 29,542 29,557	16,453 2 8 1 1 4 38 9 4 457 89 57 45 10 1 1 2 14 22 20 . 1,344 15,338	93,724 10 36 36 37 17 189 43 17 2,786 2,267 439 265 224 49 4 11 69 108 101 6,609	2: 12,7 12,7 44 3:

Notes to schedules on page 7

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

					TEACHERS' RETIREMENT	CVCTEM				DICIAL RETIREMENT SYS	PTEM	MILITARY RETIREMENT SYSTEM	Particip	ant Directed	
		-			TEACHERS RETIREMENT	STSTEM			300	OCIAL RETIREMENT 31	o i Em		ranticipa	ant 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
INVESTED ASSETS	CUSTODIAN ACCOUNT #S	AY22	AYW3 & W6	AY6H & 6X	AY6L & GW	AYX3 & X5	AYY3 & Y5		AY23	AYW4 & W7		AY24	AY25/GW	GW	
Short-term Fixed Income Pool	AY70	74,740	47,991	74	2.690	281	1,194	126,969	3.061	622	3,683	903	6,434		469,266
Short-term Liquidity Fixed Income Pool	AY71	14,140	47,551	/4	2,050	201	1,154	120,505	3,001	022	3,003	-	0,434		405,200
Intermediate-term Fixed Income Pool	AY72							-			-	-			-
Broad Market Fixed Income Pool	AY73														
US Treasury Fixed Income	Combined Pools	306,924	172,118	233		721	2,711	482,706	10,891	2,040	12,931	10,327			1,664,797
Retirement Fixed Income Pool Domestic Fixed Income Fund	AY77 SSGA	4	2	-		-		6	-	-	-	-			22
Lazard Emerging Income Plus Debt Pool	AY5R							-							
TIPS	AY6N	37,272	20,902	28		88	329	58,619	1,323	248	1.570				200.916
High Yield Pool	Combined Pool	93,724	52,558	71		220	828	147,401	3,326	623	3,949	3,154			508,365
Emerging Debt Pool		29,151	16,348	22		68	257	45,847	1,034	194	1,228	981			158,120
International Fixed Income Pool	Pool	70,271	39,407	53		165	621	110,517	2,493	467	2,961	2,364			381,158
Tobacco Revenue Fixed Income		a)									-				
Individually held debt securities and other instruments Domestic Equity	Combined Pools	992,597	556,602	753		2,332	8,765	1,561,049		6,598	41,817	10,104			5,360,480
International Equity	Combined Pools	636,364	358,552	753 487		2,332 1,518	5,738	1,561,049	35,219 22,679	4,262	41,817 26,940	10,104 5,982			3,449,334
Emerging Markets	Combined Pool	107,678	60,382	82		253	951	169,345	3,821	716	4,536	795			581,216
Private Equity Pool	Combined Pool	295,721	165,837	224		695	2,612	465,089	10,493	1,966	12,459	193		-	1,594,089
Real Estate Investments	Combined Pools	257,238	144,299	195		604	2,273	404,609	9,128	1,710	10,838				1,386,816
Farmland Investments	Combined Pools	117,992	66,168	89		277	1,042	185,569	4,187	784	4,971				636,037
Timber Pool	AY 9Q & 9S	46,395	26,017	35		109	410	72,966	1,646	308	1,955				250,091
Energy Pool	Combined Pool	21,468	12,039	16		50	190	33,764	762	143	904				115,724
REIT Pool	AY9H	37,146	20,830	28		87	328	58,420	1,318	247	1,565				200,230
Real Assets, CTF	SSgA														
Absolute Return Pool Master Limited Partnership Pool	AY9D/9E/9F Combined Pool	106,884 40.858	59,939 22,911	81 31		251 96	944 361	168,099 64,256	3,793 1,450	710 272	4,503 1,721				576,156 220,233
	Combined Pool								,						-,
Total Investments Income receivable		3,272,426	1,842,900	2,503	2,690	7,817	29,553	5,157,888 37	116,622	21,909	138,532	34,611	6,434		17,753,051 135
Income earned, but not distributed from (to) other funds		23	14		1			31	-		,		- '		135
Total managed investments		3,272,448	1,842,914	2,503	2,691	7,817	29,553	5,157,926	116,623	21,909	138,533	34,611	6,435		17,753,186
Participant directed investments		3,2,2,1,10	1,010,011		128,912	.,	,	128,912	,	-,,	,	-,	2,835,221	662,929	3,923,032
Total invested assets		3,272,448	1,842,914	2,503	131,603	7,817	29,553	5,286,838	116,623	21,909	138,533	34,611	2,841,655		21,676,219
INCOME AND CHANGES IN ASSETS						COMBIN	ED SCHEDULE OF INVEST			STED ASSETS					
Short-term Fixed Income Pool							(in	lly 1, 2012 through J thousands of dollars	anuary 31, 2013 i)						
	AY70	327	186		5	1	(in	aly 1, 2012 through J thousands of dollars	anuary 31, 2013 i)	2	14	3	9		1,787
Short-term Liquidity Fixed Income Pool	AY71	327	186		5	1	(in	thousands of dollars	i)	2	14	3	9		1,787
Intermediate-term Fixed Income Pool	AY71 AY72	327	186	-	5	1	(in	thousands of dollars	i)	2	14	3	9		1,787 - -
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73				5	1	(in	thousands of dollars	12				9		- -
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income	AY71 AY72 AY73 Combined Pool	1,568	846	1	5	1	(in 3	522 - - - 2,430	12	10	- - - 66	53	9		8,423
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77			1 -	5	3	(in	thousands of dollars	12				9		- - -
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	1,568 109	846	1	5	3	(in 3	522 - - - 2,430	12	10	- - - 66	53	9		- - 8,423
Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA	1,568 109	846 60 405	1 1	5	3 .	(in 3 11 11 6	522 - - - 2,430	12	10	- - - 66	53	9		8,423 583 - - 3,988
Intermediate-term Fixed Income Pool Broad Marker Fixed Income Pool US Treasury Fixed Income Restremen Fixed Income Fool Domestic Fixed Income Fixed Lazard Emerging Income Plus Dest Pool TIPS Pool High Yalfa Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	1,568 109 9) 749 7,486	846 60 405 4,128	1 - 1 6	5	2 16	(in 3 3 11 1 1 6 6 60 0	522 - - 2,430 170 - 1,162 11,696	12 55 4	10 1 5 49	- 66 5 - - 31 311	53 4 254	9		8,423 583 583 3,988 40,071
Intermediate-term Flade Income Pool Broad Market Fred Income Pool US Tressury Fred Income Pool Restrement Flade Income Pool Domestic Flade Income Pool Domestic Flade Income Pool 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	1,568 109 7,49 7,486 1,692	846 60 405 4,128 936	1 - 1 6 1	5	2 16 4	(in 3 3 11 11 6 6 60 114	522	55 4 26 262 59	10 1 5 49 11	- - - - - - - 31 311 70	53 4 254 57	9		8,423 583 - 3,988 40,071 9,070
Intermediate-term Flood Income Pool Broad Market Frod Income Pool US Tressury Flood Income Resterner Frod Income Pool Domestor Flood Income Lazard Emerging Income Plus Debt Pool Lazard Emerging Income Plus Debt Pool High Yeld Pool Emerging Debt Pool International Fred Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	1,568 109 9) 749 7,486 1,692	846 60 405 4,128	1 - 1 6 1	5	2 16	(in 3 3 11 1 1 6 6 60 0	522 - - 2,430 170 - 1,162 11,696	12 55 4	10 1 5 49	- 66 5 - - 31 311	53 4 254	9		8,423 583 583 3,988 40,071
Intermediate-term Flade Income Pool Broad Market Fred Income Pool U.S. Treasury Flade Income Reterment Fred Income Pool Domestic Flade Income Lazard Emerging Income Plus Debt Pool TIFS Pool High Yade Pool International Flade Income Plus International Flade Income Pool International Flade Income Pool Totacco Revenue Flade Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	1,568 109 749 7,486 1,692 977	846 60 405 4,128 936	1 - 1 6 1	5	2 16 4	(in 3 3 11 11 6 6 60 114	522	55 4 26 262 59	10 1 5 49 11	- - - - - - - 31 311 70	53 4 254 57	9		8,423 583 - 3,988 40,071 9,070
Intermediate-term Flood Income Pool Broad Market Froid Income Pool US Tressury Flood Income Resterner Froid Income Pool Domestor Flood Income Lazard Emerging Income Flux Deth Pool Lazard Emerging Income Plux Deth Pool High Yeld Pool Emerging Deth Flood International Froid Income Individually held dobd securities and other instruments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (6	1,568 109 7,496 1,692 977	846 60 405 4,128 936 514	1	5	2 16 4 2	(in 3 3 11 1 1 1 6 6 60 14 6 6	522	26 262 59 32	10 1 5 49 11	66 5 - 31 311 70 38	53 4 254 57	9		8,423 583 3,988 40,071 9,070 4,954
Intermediate-term Flade Income Pool Broad Market Fred Income Pool U.S. Treasury Flade Income Reterment Fred Income Pool Domestic Flade Income Lazard Emerging Income Plus Debt Pool TIFS Pool High Yade Pool International Flade Income Plus International Flade Income Plus International Flade Income Plus International Flade Income Plus Totacco Reterms Flade Income Totacco Retrues Flade Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool (6	1,568 109 749 7,486 1,692 977	846 60 405 4,128 936	1	S	2 16 4	(in 3 3 11 11 6 6 60 114	2,430 170 1,162 11,696 2,646 1,499	55 4 26 262 59	10 1 5 49 11 6	- - - - - - - 31 311 70	53 4 254 57 36	9		8,423 583 - 3,988 40,071 9,070
Intermediate-term Flaed Income Pool Broad Market Freed Income Pool U.S. Tressury Freed Income Pool Restrement Freed Income Pool Demestic Flaed Income Pool Demestic Flaed Income Pool Tiff's Pool High Yade Pool Engrip Gerry Pool International Flaed Income Pool International Flaed Income Pool Indexon Flaed Income Pool International Equity Emerging Markets Emerging Markets	AY71 AY72 AY72 AY73 Combined Pool AY77 SSGA AY5R AY5R Pool AY5M Combined Pool (combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	1,568 109 9) 7,496 1,692 977 	846 60 405 4,128 936 514 60,178 43,907 9,682	1 1 80	s	2 16 4 2 2 242 196 38	(in 3 3 11 11 1 6 6 60 0 14 6 6	\$22 2,430 170 1,162 11,699 2,646 1,499 138,210 27,425	12 55 4 26 262 59 32 3,795 3,089 611	10 1 5 49 11 6 707 575	66 5 31 311 70 38 4,502 3,604 725	53 4 254 57 36	9		8,423 583 3,988 40,071 9,070 4,954 578,207 470,188 93,096
Intermediate-term Fixed Income Pool Broad Market Fred Income Pool US Tressury Fixed Income Resterner Fixed Income Pool Domestic Fixed Income Fixed Lazard Emerging Income Plus Debt Pool Intermediate Fixed Income Pool Emerging Debt Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Philate Equity Pool	AYT1 AYT2 AYT3 Combined Bool AYT7 SSGA AYT9N AYT9N Pool AYT9N Combined Pool	1,568 109 7,486 1,692 977 31 108,631 88,318 17,550 10,884	845 60 405 4,128 936 514 60,178 43,907 9,682 6,046	1 1 80 65	5	2 16 4 2 2 242 196 38 24	(in 3 3 11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1	522 2,430 170 1,162 2,646 1,499 10,02 11,026 2,646 1,499 2,7,425 17,053	12 55 4 26 262 59 32 3,795 3,089 611 383	10 1 5 49 11 6 707 575 114 71	66 5 5 31 311 70 38 4,502 3,664 725 454	53 4 254 57 36 1,066 633	9		8,423 583 3,988 40,071 9,070 4,954 576,207 470,168 93,096 55,172
Intermediate-term Flaed Income Pool Broad Market Freed Income Pool U.S. Tressury Freed Income Pool Restrement Freed Income Pool Demestic Flaed Income Pool Demestic Flaed Income Pool TIPS Pool High Yade Pool Internetional Flaed Income Pool Internetional Flaed Income Pool Internetional Flaed Income Pool Internetional Flaed Income Pool Indexon Pool Tobacco Revenue Flaed Income Individually held debt securities and other instruments Demestic Equity Internetional Equity Emerging Markets Emerging Markets Phitade Equity Pool Read Estate Inrestiments	AY71 AY72 AY72 AY73 Combined Pool AY77 SSGA AY5R AY5R Pool AY5M Combined Pool (combined Pool Combined Pool	1,568 109 9) 7,486 1,592 977 1,1] 108,631 88,318 17,550 10,884	846 60 405 4,128 936 514 60,178 48,907 9,662 6,046 4,798	80 65 13	5	2 16 4 2 2 242 196 38 24	(in 3 3 11 11 1 1 6 6 60 0 14 4 6 6 897 724 141 90 71	\$22 2,430 170 1,162 1,162 1,169 2,646 1,499 1,70,028 138,210 27,425 17,053	12 55 4 26 262 59 32 3,795 3,089 611 383 374	10 1 5 49 11 6 707 575 114 71	66 5 5 31 311 70 38 4,502 3,664 725 454	53 4 254 57 36 1,066 633	9		8,422 583 3,988 40,071 9,070 4,954 470,168 93,096 58,172
Intermediate-term Fixed Income Pool Broad Market Fred Income Pool US Tressury Fixed Income Resterner Fixed Income Pool Domestic Fixed Income Fixed Lazard Emerging Income Plus Deth Pool This Pool High Yield Pool Emerging Deth Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Philate Equity Pool Real Estate Investments Farnitand Investments Farnitand Income	AYT1 AYT2 AYT3 Combined Bool AYT7 SSGA AYSM AYSM Pool AYSM Combined Pool	1,568 109 7,496 1,692 977 10,631 88,316 81,759 10,884 10,662 2,261	845 60 405 4,128 935 514 60,178 43,907 9,682 6,046 4,788 1,087	80 65 13	5	2 16 4 2 2 242 196 38 24	(in 3 3 11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1	522 2,430 170 1,162 2,646 1,499 138,210 27,425 17,0033 15,556 3,369	12 55 4 26 262 59 32 3,795 3,089 611 383 374 69	10 1 5 5 49 11 6 707 575 114 71 57	66 5 5 31 311 70 38 4,502 3,664 725 454 431 82	53 4 254 57 36 1,066 633	9		8,423 583 3,988 40,071 9,070 4,954 578,207 470,168 93,096 55,172 52,255
Intermediate-term Flade Income Pool Broad Market Freed Income Pool US Tressury Freed Income Pool Resterment Freed Income Pool Demestic Flade Income Pool Demestic Flade Income Fluid Lazard Emerging Income Pluid Delth Pool Tip's Pool Highly Tived Prool Emerging Delth Plool International Freed Income Pool Totacco Revenue Flade Income Individually held debt securities and other instruments Demestic Equity International Equity Emerging Markets Phridae Equity Pool Read Estate Investments Farnitand Investments Farnitand Investments	AY71 AY72 AY72 AY73 Combined Pool AY77 SSGA AY5R AY5R Pool AY5M Combined Pool AY90.8 SS	1,568 109 7,49 7,486 1,692 977 3) 108,631 17,550 10,884 10,662 2,261	846 60 405 4.128 936 514 60,178 48,907 9,682 6,046 4,798 1,087	80 65 13	5	242 16 4 2 242 196 38 24 19	(in 3 3 11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1	\$22 2,430 170 1,162 1,162 1,169 2,646 1,499 138,210 27,425 17,053 15,556 3,369 228	3,795 3,795 3,089 611 383 374 69	10 1 5 49 11 6 707 575 114 71 57	4,502 3,664 4,502 3,664 7,75 443 431 82 6	53 4 254 57 36 1,066 633	9		8,423 583 3,988 40,071 9,070 4,954 576,207 470,168 9,006 58,172 52,255 11,039
Intermediate-term Fixed Income Pool Broad Market Fred Income Pool US Tressury Fixed Income Resterner Fixed Income Pool Domestic Fixed Income Fixed Lazard Emerging Income Plus Deth Pool The Fixed Income Pool Emerging Deth Pool International Fixed Income International Fixed Income Individually hed debt securities and other instruments Domestic Equity International Equity Emerging Markets Philate Equity Pool Read Estate Investments Farnated Investments Farnated Investments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY77 SSGA AY78 AY8M Pool AY 5M Combined Pool AY 90 & 85 AY 90 & 85 AY 90 & 82	1,568 109 7,496 1,692 977 3) 108,631 83,318 17,550 10,884 10,662 2,261 144 431	846 60 405 4,128 936 514 45,907 9,682 6,046 4,788 1,087 82 238	80 65 13 8 6	5	2 16 4 2 242 196 38 24 19 4	(in 3 3 11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1	522 2,430 170 1,162 2,646 1,499 170,028 183,210 27,425 170,033 15,556 3,369 228 674	12 55 4 26 262 59 32 3,795 3,089 611 383 374 69 5	10 1 5 49 11 6 707 575 114 71 57	66 5 5 311 311 70 38 4,502 3,664 725 454 431 82 6	53 4 254 57 36 1,066 633	9		8,423 583 3,888 40,071 9,070 4,954 578,207 470,168 93,096 55,172 52,255 11,039 790 2,294
Intermediate-term Fload Income Pool Broad Market Freed Income Pool US Tressury Freed Income Restrement Freed Income Pool Domestic Fload Income Fload Lazard Emerging Income Plus Debt Pool High Yelds Pool Emerging Debt Pool International Freed Income Pool International Freed Income Pool International Freed Income Pool Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Photoe Equity Pool Rest Estate Investments Farnitand Investments Farnitand Investments Tember Pool Energy Pool Rest Estate Investments Tember Pool Energy Pool Rest Estate Investments Tember Pool Energy Pool	AY71 AY72 AY72 AY73 Combined Pool AY77 SSGA AY5R AY5R Pool AY5M Combined Pool AY 90 A SS AY 90 A 92 AY9H	1,568 109 7,49 7,486 1,692 977 3) 108,631 17,550 10,884 10,662 2,261	846 60 405 4.128 936 514 60,178 48,907 9,682 6,046 4,798 1,087	80 65 13	5	242 16 4 2 242 196 38 24 19	(in 3 3 11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1	\$22 2,430 170 1,162 1,162 1,169 2,646 1,499 138,210 27,425 17,053 15,556 3,369 228	3,795 3,795 3,089 611 383 374 69	10 1 5 49 11 6 6 707 575 114 71 57 13	4,502 3,664 4,502 3,664 7,75 443 431 82 6	53 4 254 57 36 1,066 633	9		8,423 583 3,988 40,071 9,070 4,954 576,207 470,168 9,006 58,172 52,255 11,039
Intermediate-term Fixed Income Pool Broad Market Fred Income Pool US Tressury Fixed Income Resterner Fixed Income Pool Domestic Fixed Income Fixed Lazard Emerging Income Plus Deth Pool The Fixed Income Pool Emerging Deth Pool International Fixed Income International Fixed Income Individually hed debt securities and other instruments Domestic Equity International Equity Emerging Markets Philate Equity Pool Read Estate Investments Farnated Investments Farnated Investments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY77 SSGA AY78 AY8M Pool AY 5M Combined Pool AY 90 & 85 AY 90 & 85 AY 90 & 82	1,568 109 7,496 1,692 977 3) 108,631 83,318 17,550 10,884 10,662 2,261 144 431	846 60 405 4,128 936 514 45,907 9,682 6,046 4,788 1,087 82 238	80 65 13 8 6	5	2 16 4 2 242 196 38 24 19 4	(in 3 3 11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1	522 2,430 170 1,162 2,646 1,499 170,028 183,210 27,425 170,033 15,556 3,369 228 674	12 55 4 26 262 59 32 3,795 3,089 611 383 374 69 5	10 1 5 49 11 6 707 575 114 71 57	66 5 5 311 311 70 38 4,502 3,664 725 454 431 82 6	53 4 254 57 36 1,066 633	9		8,423 583 3,888 40,071 9,070 4,954 578,207 470,168 93,096 55,172 52,255 11,039 790 2,294
Intermediate-term Flood Income Pool Broad Market Freid Income Pool US Tressury Flood (Income Resterner Freid Income Pool Domesto Flood Income Resterner Freid Income Pool Domesto Flood Income Fund Lazard Emerging Income Plun Delt Pool Information Freid Income Pool Emerging Delt Pool International Feel Income Individually hed debt securities and other instruments Domesto Equity International Equity Emerging Markets Phicate Equity Pool Read Estate Investments Farmiand Investments Annual Pool Read Assets, CTF	AY71 AY72 AY73 Combined Pool AY77 SSGA AY6N Pool AY5M Combined Pool AY94 AY94 SSgA	1,568 109 9) 7,496 1,692 1,992 1,977	846 60 405 4,128 936 514 45,907 9,682 6,046 4,788 1,087 82 238	80 65 13 8 6 1	5	242 16 4 2 196 38 24 19 4	(in 3 3 11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1	522 2,430 170 1,162 1,1696 2,646 1,499 170,028 183,210 27,425 17,0033 15,556 3,369 228 674 4,076	12 55 4 26 262 59 32 3,795 3,089 611 383 374 69 5	10 1 1 5 49 11 6 77 575 114 71 1 3 1 3	66 5 5 31 311 70 38 4,502 3,604 725 454 431 82 6 18	53 4 254 57 36 1,066 633	9		8.423 583 3,988 40,071 9,077 4,954 4,954 578,207 470,168 59,196 59,172 52,255 11,039 7,99 2,294 13,905
Intermediate-term Fload Income Pool Broad Masket Fread Income Pool US Tressury Fload Income Restrement Fread Income Pool Domestic Fload Income Fload Lazard Emerging Income Plug Debt Pool High Yelds Pool Emerging Debt Pool Emerging Debt Pool International Fload Income Pool International Fload Income Pool Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Photos Equity Pool Rest Essets Investments Farnation Investments Farnation Investments Farnation Investments Timble Fload Rest Assets, CTF Absolute Resum Pool Rest Assets, CTF Absolute Resum Pool	AY71 AY72 AY72 AY73 Combined Pool AY77 SSGA AY5R Pool AY5M Combined Pool AY 90 A SS AY 9A & 9Z AY9H SSgA AY9H SSgA	1,568 109 7,486 1,599 977 108,631 83,318 17,550 10,884 10,662 2,261 144 431 2,002	846 60 405 4.128 936 514 60,178 43,907 9,682 6,046 4,798 1,087 82 238 1,444	80 65 13 8 6 1 -	13,009	2 16 4 2 2 242 196 38 24 199 4 4	(in	522 2,430 170 1,169 2,246 1,1696 2,246 1,199 170,028 133,210 27,425 17,053 15,556 3,369 22,44 674 4,076	12 55 4 26 262 59 32 3,795 3,089 611 383 374 69 5 15	10 1 1 5 49 111 6 707 575 114 71 57 13 1 1 3	66 5 31 311 70 38 4,502 3,664 725 454 431 82 6 18	53 4 254 57 36 1,066 633	9 9 183,144	45,313	8,423 583 3,988 40,071 9,070 4,954 576,207 470,168 93,096 581,172 52,255 11,039 790 2,294
Intermediate-term Flood Income Pool Broad Market Freid Income Pool US Tressury Flood Income Restrement Freid Income Pool Domestic Flood Income Restrement Freid Income Pool Domestic Flood Income Flood Lazard Emerging Income Place Delt Pool Ingly Yeld Pool Emerging Delt Pool International Feed Income International Feed Income Individually held debt securities and other instruments Domestic Equity Emerging Markets Photol Rest Estate Investments Familiar Investments Absolute Return Pool Master Limited Partnership Pool Participant directed accounts	AY71 AY72 AY72 AY73 Combined Pool AY77 SSGA AY5R Pool AY5M Combined Pool AY 90 A SS AY 9A & 9Z AY9H SSgA AY9H SSgA	1,568 109 749 7,486 1,692 977 99 100,631 80,318 17,550 10,884 10,682 2,281 4,167 3,792	846 60 405 4,128 936 514 60,178 49,907 9,682 6,046 4,788 1,087 82 238 1,444 2,399 2,095	80 65 13 8 6 1 		242 242 196 38 24 199 4 4 9 9	(in	\$22	12 55 4 26 262 59 32 3,795 3,089 611 363 3,74 69 5 15 92	10 1 5 49 111 6 707 575 114 71 57 13 1 3 17 27 27	66 5 31 311 70 38 4,502 3,664 7725 444 431 82 6 18 109	254 4 57 36 1,066 633 125	100,111		8,423 583 3,988 40,071 9,070 4,954 470,168 99,096 59,172 52,255 11,039 780 2,234 13,985 22,225 22,255 22,235 22,235 22,235 22,25
Intermediate-term Flood Income Plool Broad Market Freed Income Plool US Treasury Flood Income Resterement Freed Income Plool Domestic Flood Income Flood Domestic Flood Income Flood Lazard Emerging Income Plus Deth Plool International Flood Emerging Deth Plool International Flood International Flood International Flood Individually held debt securities and other instruments Domestic Equity International Flood Rest Equity Emerging Markets Private Equity Plool Rest Estate Investments Farinated Investments Rest Assets, CITE Accorder Research Market Limited General Assets, CITE Accorder Research Market Limited General Assets, CITE Accorder Research Total Investments Total Investments	AY71 AY72 AY72 AY73 Combined Pool AY77 SSGA AY5R Pool AY5M Combined Pool AY 90 A SS AY 9A & 9Z AY9H SSgA AY9H SSgA	1,568 109 749 7,486 1,582 977 977 10 108,531 8,318 12,590 10,884 10,884 11,582 2,281 4,187 3,782 4,187 3,782	846 60 405 4,128 936 514 60,178 49,907 9,602 6,046 4,738 1,087 82 238 1,444 2,309 2,095	80 85 13 8 6 1 2	13,014	2 16 4 2 242 196 38 24 19 4 4 1 6	(in 3 3 11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1	522 2,430 170 1,162 1,162 1,1696 2,646 1,499 1,70,028 138,210 27,425 17,053 15,566 2,288 674 4,876 5,520 13,000	12 55 4 26 262 59 32 3,795 3,089 611 383 379 69 5 15	10 1 1 5 49 111 6 707 575 114 71 57 13 1 1 3 1 27 27 27 27	66 5 5 31 311 70 38 4.502 3.664 725 454 431 82 6 18 109 174 155 10.858	53 4 254 57 36 1,066 633 125 -	183,153	45,313	8,423 583 3,988 40,071 9,070 4,954 470,168 93,096 58,172 52,225 11,039 700 2,234 13,905 22,225 20,233 27,006
Intermediate-term Flood Income Pool Broad Market Freid Income Pool US Tressury Flood Income Restrement Freid Income Pool Domestic Flood Income Restrement Freid Income Pool Domestic Flood Income Flood Lazard Emerging Income Place Delt Pool Ingly Yeld Pool Emerging Delt Pool International Feed Income International Feed Income Individually held debt securities and other instruments Domestic Equity Emerging Markets Photol Rest Estate Investments Familiar Investments Absolute Return Pool Master Limited Partnership Pool Participant directed accounts	AY71 AY72 AY72 AY73 Combined Pool AY77 SSGA AY5R Pool AY5M Combined Pool AY 90 A SS AY 9A & 9Z AY9H SSgA AY9H SSgA	1,568 109 7,496 1,692 977 100,631 100,631 100,631 10,641 10,642 2,261 4,167 3,762 2,762 4,167 3,762	846 60 405 4,128 936 514 60,178 49,907 9,682 6,046 4,788 1,087 2,29 2,29 2,095 1,444 1,444 1,444 1,444 1,444 1,444,357	80 65 13 8 6 1 	13,014 107,836	242 166 4 2 242 196 38 24 19 4 4 . 1 6 6 9 9	(in	\$22 2.430 170 170 1.1,62 1.1,696 2.646 1.499 170,028 138,210 27,425 170,033 153,556 3.566 28 674 4.076 6.523 5.390 13,000	12 55 4 26 262 59 32 3,089 611 383 374 69 5 15 92 146 134 146	10 1 5 49 111 6 707 575 114 71 57 13 3 17 27 27 25	66 5 31 311 70 38 4,502 3,664 7725 454 451 82 6 19 109 174 158 10,858 127,536	53 4 254 57 36 1,066 633 125	183,153 2,656,000	45,313 614,418	8,422 583 3,988 40,071 9,070 4,954 470,168 93,096 581,72 92,226 11,006 2,244 12,265 22,225 22,225 22,225 22,226 1,662,268
Intermediate-term Flood Income Pool Broad Market Freid Income Pool US Tressury Flood Income Resterner Freid Income Pool Domestic Flood Income Resterner Freid Income Pool Domestic Flood Income Fund Lazard Emerging Income Plus Delt Pool High Yield Pool Emerging Delt Pool International Feel Income International Feel Income Individually held debt securities and other instruments Domestic Equity Emerging Markets Private Equity Pool Rest Estate Investments Fernated Investments Fernated Investments Fernated Investments Fernated Pool Rest Assets, CTF Absolute Return Pool Master Limited Partwernish Pool Participant directed accounts Total Investments Income (loss) Total Investment Income (loss) Total Investment Income (loss)	AYT1 AYT2 AYT2 AYT3 Combined Pool AYT7 SSGA AYSR AYSR Pool Combined Pool AY 90 & 95 AY 90 & 95 AY 90 & 95 AY 90 & 95 Combined Pool	1,568 109 749 7,486 1,692 977 100,631 80,318 17,559 10,884 10,882 2,281 2,092 4,167 3,792 20,2351 3,005,557 4,540	846 60 405 4,128 936 514 60,178 49,907 9,602 6,046 4,738 1,087 82 238 1,444 2,309 2,095	80 65 13 8 6 1 1 2 2 3 3 3	13,014	2 16 4 2 242 196 38 24 19 4 4 1 6	(in 3 3 11 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1	522 2,430 170 1,162 1,162 1,1696 2,646 1,499 1,70,028 138,210 27,425 17,053 15,566 2,288 674 4,876 5,520 13,000	12 55 4 26 262 59 32 3,795 3,089 611 383 379 69 5 15	10 1 1 5 49 111 6 707 575 114 71 57 13 1 1 3 1 27 27 27 27	66 5 5 31 311 70 38 4.502 3.664 725 454 431 82 6 18 109 174 155 10.858	53 4 254 57 36 1,066 633 125 -	183,153	45,313 614,418	8,422 583 3,988 40,071 9,077 4,954 470,168 53,172 52,255 11,039 700 2,294 13,905 22,225 22,225 22,225 22,232 27,000
Intermediate-term Flood Income Plool Broad Market Freed Income Plool US Treasury Flood Income Restrement Freed Income Plool Domestic Flood Income Restrement Freed Income Fund Lazard Emerging Income Fluin Deth Plool The Flood High Yeld Plool Emerging Deth Plool International Flourity International Flourity Emerging Deth Plool Individually held debt securities and other instruments Domestic Equity International Flourity Emerging Markets Private Equity Plool Rest Equity Emerging Markets Fundate Equity Plool Rest Estates Investments Tracker Plool Emergy Plool Emergy Plool Rest Seales Emerging Held Seales Emerging Held Seales Emerging Held Seales Emerging Tracker Plool Emergy Plool Held Seales Emerging Total Investments Total Investments Total Investments Total Investment Income (loss)	AYT1 AYT2 AYT2 AYT3 Combined Pool AYT7 SSGA AYSR AYSR Pool Combined Pool AY 90 & 95 AY 90 & 95 AY 90 & 95 AY 90 & 95 Combined Pool	1,568 109 7,496 1,692 977 100,631 100,631 100,631 10,641 10,642 2,261 4,167 3,762 2,762 4,167 3,762	846 60 405 4,128 936 514 60,178 49,907 9,682 6,046 4,788 1,087 2,29 2,29 2,095 1,444 1,444 1,444 1,444 1,444 1,444,357	80 65 13 8 6 1 1 2 2 3 3 3	13,014 107,836	242 166 4 2 242 196 38 24 19 4 4 . 1 6 6 9 9	(in	\$22 2.430 170 170 1.1,62 1.1,696 2.646 1.499 170,028 138,210 27,425 170,033 153,556 3.566 28 674 4.076 6.523 5.390 13,000	12 55 4 26 262 59 32 3,089 611 383 374 69 5 15 92 146 134 146	10 1 5 49 111 6 707 575 114 71 57 13 3 17 27 27 25	66 5 31 311 70 38 4,502 3,664 7725 454 451 82 6 19 109 174 158 10,858 127,536	53 4 254 57 36 1,066 633 125	183,153 2,656,000	45,313 614,418	8,422 583 3,988 40,071 9,070 4,954 470,168 93,096 581,72 92,226 11,006 2,244 12,265 22,225 22,225 22,225 22,226 1,662,268
Intermediate-term Flood Income Pool Broad Market Freid Income Pool US Tressury Flood Income Restrement Freid Income Pool Domestic Flood Income Restrement Freid Income Pool Domestic Flood Income Flood Lazard Emerging Income Plus Delt Pool High Yield Pool Emerging Delt Pool International Feel Income International Feel Income Individually held debt securities and other instruments Domestic Equity Emerging Markets Photole Equity Pool Rest Estate Investments Fernational Feeluly Emerging Markets Photole Equity Pool Rest Estate Investments Fernational Feeluly Emerging Markets Photole Equity Pool Rest Assets, CTF Absolute Return Pool Master Limited Partwernity Pool Total Investment Income (loss) Total Investment Income (loss) Total Investd assets, beginning of period Net contributions (withdrawals) Transfer Box (loss) Transfered Income (loss)	AYT1 AYT2 AYT2 AYT3 Combined Pool AYT7 SSGA AYSR AYSR Pool Combined Pool AY 90 & 95 AY 90 & 95 AY 90 & 95 AY 90 & 95 Combined Pool	1,568 109 749 7,486 1,692 977 100,631 80,318 17,559 10,884 10,882 2,281 2,092 4,167 3,792 20,2351 3,005,557 4,540	846 60 405 4,128 936 514 60,178 49,907 9,682 6,046 4,788 1,087 2,29 2,29 2,095 1,444 1,444 1,444 1,444 1,444 1,444,357	80 65 13 8 6 1 1 2 2 3 3 3	13,014 107,836	242 166 4 2 242 196 38 24 19 4 4 . 1 6 6 9 9	(in	\$22 2.430 170 170 1.1,62 1.1,696 2.646 1.499 170,028 138,210 27,425 170,033 153,556 3.566 28 674 4.076 6.523 5.390 13,000	12 55 4 26 262 59 32 3,089 611 383 374 69 5 15 92 146 134 146	10 1 5 49 111 6 707 575 114 71 57 13 3 17 27 27 25	66 5 31 311 70 38 4,502 3,664 7725 454 451 82 6 19 109 174 158 10,858 127,536	53 4 254 57 36 1,066 633 125	183,153 2,656,000	45,313 614,418 3,198	8,422 583 3,988 40,071 9,070 4,954 470,168 93,096 581,72 92,226 11,006 2,244 12,265 22,225 22,225 22,225 22,226 1,662,268

Notes to schedules on page 7 page 6 of 7

NOTES FOR COMBINED SCHEDULE OF INVESTED ASSETS AND COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS January 31, 2013

- (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.