		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	6,335,312	10,199	338,390	6,683,901
Short-term Liquidity Fixed Income Pool	AY71	1,160,327	-	-	1,160,327
Intermediate-term Fixed Income Pool	AY72	9,079,654	-	-	9,079,654
Broad Market Fixed Income Pool	AY73	4,121,432	64,809	-	4,186,241
US Treasury Fixed Income	Combined Pools	<u>-</u>	18,928	1,597,322	1,616,250
Retirement Fixed Income Pool	AY77	-	-	3	3
Domestic Fixed Income Fund	SSGA	-	35,843	-	35,843
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-
TIPS Pool	AY6N	-	-	201,019	201,019
High Yield Pool	Combined Pool	-	-	511,362	511,362
Emerging Debt Pool	AY 5M	-	-	158,176	158,176
International Fixed Income Pool	Combined Pool	-	-	377,624	377,624
Tobacco Revenue Fixed Income		23,003	-	-	23,003
Individually held debt securities and other instruments		119,187	1,476	-	120,662
Domestic Equity	Combined Pools	2,974,810	169,779	5,514,492	8,659,081
International Equity	Combined Pool	1,706,138	68,832	3,491,788	5,266,758
Emerging Markets	Combined Pool	-	14,825	579,139	593,964
Private Equity Pool	Combined Pool	-	-	1,593,336	1,593,336
Real Estate Investments	Combined Pools	-	-	1,392,927	1,392,927
Farmland Investments	Combined Pools	-		643,110	643,110
Timber Pool	AY 9Q & 9S	-	-	251,330	251,330
Energy Pool	Combined Pool	-	-	108,125	108,125
REIT Pool	AY 9H	-	-	202,401	202,401
Real Asset, CTF	SSgA	-	9,156	-	9,156
Absolute Return Pool	AY9D/9E/9F	-	-	586,802	586,802
Master Limited Partnership Pool	Combined Pool			222,823	222,823
Total Investments		25,519,862	393,847	17,770,170	43,683,879
Income receivable		1,402	2	86	1,491
Income earned, but not distributed from (to) other funds			•	-	-
Total managed investments		25,521,264	393,850	17,770,256	43,685,370
Participant directed investments		-	-	3,951,077	3,951,077
Total invested assets		25,521,264	393,850	21,721,333	47,636,447

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS February 28, 2013 (in thousands of dollars)

TOTAL INCOME AND CHANGE IN ASSETS

Short-term Fixed Income Pool	AY70	15,531	28	1,873	17,431
Short-term Liquidity Fixed Income Pool	AY71	875	20	1,673	875
Intermediate-term Fixed Income Pool	AY72	62,319	-	-	62,319
Broad Market Fixed Income Pool	AY73	68,760	1,191		69,951
US Treasury Fixed Income	Combined Pools	00,700	114	15,947	16,061
Retirement Fixed Income Pool	AY77	_		564	564
Domestic Fixed Income Fund	SSGA	_	548	-	548
Lazard Emerging Income Plus Debt Pool	AY5R	_	-	-	-
TIPS Pool	AY6N	_	_	4.092	4,092
High Yield Pool	Combined Pool	-	-	43,067	43,067
Emerging Debt Pool	AY 5M	-	-	9.125	9,125
International Fixed Income Pool	Combined Pool	-	-	1,420	1,420
Tobacco Revenue Fixed Income		43	-	-	43
Individually held debt securities and other instruments		941	-	-	941
Domestic Equity	Combined Pools	341,497	21,405	642,008	1,004,910
International Equity	Combined Pool	261,595	10,827	437,621	710,043
Emerging Markets Pool	Combined Pool	-	1,792	91,019	92,811
Private Equity Pool	Combined Pool	-	-	70,770	70,770
Real Estate Investments	Combined Pools	-	-	64,490	64,490
Farmland Investments	Combined Pools	-	-	18,113	18,113
Timber Pool	AY 9Q & 9s	-	-	2,028	2,028
Energy Pool	Combined Pool	-	-	2,150	2,150
REIT Pool	AY 9H	-	-	16,076	16,076
Real Assets, CTF	SSgA	-	413	<u> </u>	413
Absolute Return Pool	AY9D/9E/9F	-	-	32,871	32,871
Master Limited Partnership Pool	Combined Pool	-	-	22,823	22,823
Participant directed accounts		<u> </u>	-	293,380	293,380
Total investment income (loss)		751,561	36,317	1,769,439	2,557,315
Total invested assets, beginning of period		24,623,381	370,235	19,857,339	44,850,955
Net contributions (withdrawals)		146,322	(12,702)	94,555	228,175
Transfers from (to) other funds		-	<u>-</u>	-	<u>-</u>
Commission Recapture		-	-	-	-
Total invested assets, end of period		25,521,264	393,850	21,721,333	47,636,447

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

			CONSTITUTIO	NAL BUDGET RESE	RVE FUND	_		PUBLI	C SCHOOL TRUST	FUND				
		MAI	N	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
INVESTED ASSETS	CUSTODIAN ACCOUNT	T#'S AY1	9	AY10		AY01	AY2G	AY08	AY09		AY28	AY13	AY9J	AY2W
INVESTED ASSETS Short-term Fixed Income Pool	AY70	1.0	97,589	1,483	1,099,072	4,782,421	42,301	5,445	15,280	20,725	2,731	19	742	584
Short-term Liquidity Fixed Income Pool	AY71	.,0	01,000	.,	-	1,160,327	12,001	0,110	10,200	-	2,			00.
Intermediate-term Fixed Income Pool	AY72	3,5	25,200		3,525,200	5,462,396				-				
Broad Market Fixed Income Pool	AY73	1,1	51,149	2,179,917	3,331,067			272,148		272,148		204,885		
US Treasury Fixed Income	Combined Pools			-	-					-		-		
Retirement Fixed Income Pool	AY77 SSGA	(g)			-					-				
Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY5R									-				
TIPS	AY6N				-					-				
High Yield Pool	Combined Pool				-					-				
Emerging Debt Pool					-					-				
International Fixed Income Pool	Pool	(c, t)			-	00.000				-				
Tobacco Revenue Fixed Income dividually held debt securities and other instruments		(a)			-	23,003 119,187	-			-				
Domestic Equity	Combined Pools		-	2,222,549	2,222,549	113,107		136,618		136,618		401,121	175	
International Equity	Combined Pools		-	1,297,789	1,297,789			82,210		82,210		211,696		
Emerging Markets	Combined Pool		-	-	-									
Private Equity Pool	Combined Pool				-					-				
Real Estate Investments	Combined Pools				-					-				
Farmland Investments	Combined Pools				-					-				
Timber Pool Energy Pool	AY 9Q & 9S Combined Pool				-					-				
REIT Pool	AY9H				-					-				
Real Assets, CTF	SSgA				-					-				
Absolute Return Pool	AY9D/9E/9F				-					-				
Master Limited Partnership Pool	Combined Pool				-					-				
Total Investments		5,7	73,938	5,701,739	11,475,677	11,547,334	42,301	496,422	15,280	511,702	2,731	817,721	917	584
Income receivable			233	-	233	1,057	10	2	2	4	1	-	-	-
come earned, but not distributed from (to) other funds			-	-	- 44 475 040	10	(10)	(529)	529	-	0.700	017.701	047	584
Total managed investments		5,7	74,171	5,701,739	11,475,910	11,548,401	42,301	495,895	15,811	511,706	2,732	817,721	917	504
Participant directed investments			-	-	-			-	-	-				
Total invested assets		5,7	74,171	5,701,739	11,475,910	11,548,401 COMBINI	42,301 ED SCHEDULE OF IN				2,732 ASSETS	817,721	917	584
Total invested assets INCOME AND CHANGES IN ASSETS		5,7	74,171	5,701,739	11,475,910		ED SCHEDULE OF IN		OME AND CHA	NGES IN INVESTED		817,721	917	584
	AY70	5,7	2,655	5,701,739	11,475,910 3,195		ED SCHEDULE OF IN	VESTMENT INCO	OME AND CHA	NGES IN INVESTED		817,721	917	584
INCOME AND CHANGES IN ASSETS	AY70 AY71	5,7				COMBINI	ED SCHEDULE OF IN for the peri	VESTMENT INCO od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 1ry 28, 2013	ASSETS			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72		2 ,655 23 ,650	540	3,195 - 23,650	COMBINI 11,382	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED ary 28, 2013 35 - -	ASSETS	4		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73		2,655	540	3,195 -	COMBINI 11,382 875	ED SCHEDULE OF IN for the peri	VESTMENT INCO od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED ary 28, 2013 35 -	ASSETS			
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income	AY71 AY72 AY73 Combined Pool		2 ,655 23 ,650	540	3,195 - 23,650 57,361	COMBINI 11,382 875	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED ary 28, 2013 35 - 4,677	ASSETS	4		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77		2 ,655 23 ,650	540	3,195 - 23,650	COMBINI 11,382 875	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED ary 28, 2013 35 - -	ASSETS	4		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY71 AY72 AY73 Combined Pool AY77 SSGA		2 ,655 23 ,650	540	3,195 - 23,650 57,361	COMBINI 11,382 875	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED ary 28, 2013 35 - 4,677	ASSETS	4		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77		2 ,655 23 ,650	540	3,195 - 23,650 57,361 	COMBINI 11,382 875	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 1979 28, 2013 35 4,677	ASSETS	4		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool		2 ,655 23 ,650	540	3,195 - 23,650 57,361 - -	COMBINI 11,382 875	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 17 28, 2013 35 - 4,677	ASSETS	4		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M		2 ,655 23 ,650	540	3,195 - 23,650 57,361 - - -	COMBINI 11,382 875	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 37 28, 2013 35 4,677	ASSETS	4		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool		2 ,655 23 ,650	540	3,195 23,650 57,361 - - -	COMBINI 11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 35 4,677	ASSETS	4		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	(g)	2 ,655 23 ,650	540	3,195 - 23,650 57,361 - - -	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 37 28, 2013 35 4,677	ASSETS	4		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	(g)	2 ,655 23 ,650	540	3,195 23,650 57,361 	COMBINI 11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 tl (in thousands	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 317 28, 2013 35 4,677	ASSETS	4		
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income adividually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(g)	2 ,655 23 ,650	540 - 37,966	3,195 	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 17 28, 2013 35 4,677	ASSETS	3,311 -	2	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Pomestic Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income addividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	(g)	2,655 23,650 19,396	540 - 37,966 264,488	3,195 23,650 57,361 - - - - - - - - 264,488 208,338	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 35 4,677	ASSETS	3,311 - 50,150	2	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Pomestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	(g)	2,655 23,650 19,396	540 - 37,966 264,488	3,195 23,650 57,361 - - - - - - - - - - -	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 37 28, 2013 35	ASSETS	3,311 - 50,150	2	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income adividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	(g)	2,655 23,650 19,396	540 - 37,966 264,488	3,195 23,650 57,361 - - - - - - - - 264,488 208,338	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 35 4,677 17,099 13,036	ASSETS	3,311 - 50,150	2	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Plus Debt Pool Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income addividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	(g)	2,655 23,650 19,396	540 - 37,966 264,488	23,650 57,361 - - - - 264,488 208,338	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 37 28, 2013 35	ASSETS	3,311 - 50,150	2	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income adividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(g)	2,655 23,650 19,396	540 - 37,966 264,488	23,650 57,361 - - - - 264,488 208,338	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 17 28, 2013 35 - 4,677	ASSETS	3,311 - 50,150	2	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield 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 Estate Investments Farmland Investments Timber Pool Energy Pool REIT Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 5M Combined Pool	(g)	2,655 23,650 19,396	540 - 37,966 264,488	3,195 23,650 57,361 - - - - - - - - - - - - -	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 17 28, 2013 35 4,677	ASSETS	3,311 - 50,150	2	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TiPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Real Assets, CTF	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Sombined Pool Combined Pool	(g)	2,655 23,650 19,396	540 - 37,966 264,488	23,650 57,361 - - - - - - - - - - - - - - - - - - -	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 17 28, 2013 35 4,677	ASSETS	3,311 - 50,150	2	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TiPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income addividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool ReIT Pool Real Assets, CTF Absolute Return Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 Combined Pool AY 90 AY9H SSgA AY9D/9E/9F	(g)	2,655 23,650 19,396	540 - 37,966 264,488	23,650 57,361	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 17 28, 2013 35 4,677	ASSETS	3,311 - 50,150	2	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TiPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Real Assets, CTF	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Sombined Pool Combined Pool	(g)	2,655 23,650 19,396	540 - 37,966 264,488	23,650 57,361 - - - - - - - - - - - - - - - - - - -	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677	OME AND CHA nrough Februa of dollars)	NGES IN INVESTED 17 28, 2013 35 4,677	ASSETS	3,311 - 50,150	2	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income addividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 Combined Pool AY 90 AY9H SSgA AY9D/9E/9F	(c,f) (a)	2,655 23,650 19,396	540 - 37,966 264,488 208,338	3,195 23,650 57,361 - - - - 264,488 208,338	11,382 875 38,018	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677 17,099 13,036	DME AND CHARTOUGH February of dollars) 19	NGES IN INVESTED 17,099 13,036	ASSETS 6	3,311 - 50,150 35,420	22	13
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool Figh Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 Combined Pool AY 90 AY9H SSgA AY9D/9E/9F	(g) (c.t) (a)	2,655 23,650 19,396	540 - 37,966 264,488 208,338 511,331 5,190,408	3,195 23,650 57,361 - - - - 264,488 208,338 - - - - - - - - - - - - -	11,382 875 38,018 43 783 51,101 12,039,480	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677 17,099 13,036 34,827 460,562	DME AND CHARTOUGH February of dollars) 19 19 6,831	NGES IN INVESTED 17 28, 2013 35 4,677	6 ASSETS	3,311 - 50,150 35,420 88,885 751,780	22 22 24 901	13 13 9,345
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Of Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 Combined Pool AY 90 AY9H SSgA AY9D/9E/9F	(g) (c.t) (a)	2,655 23,650 19,396	540 - 37,966 264,488 208,338	3,195 23,650 57,361 - - - - 264,488 208,338	11,382 875 38,018 43 783 51,101 12,039,480 (542,437)	257 17,930 24,371	VESTMENT INCC od July 1, 2012 ti	DME AND CHA nrough Februa of dollars) 19 6,831 (218)	NGES IN INVESTED 17,099 13,036	ASSETS 6	3,311 - 50,150 35,420	22	13
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool Figh Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 Combined Pool AY 90 AY9H SSgA AY9D/9E/9F	(g) (c.t) (a)	2,655 23,650 19,396	540 - 37,966 264,488 208,338 511,331 5,190,408	3,195 - 23,650 57,361	11,382 875 38,018 43 783 51,101 12,039,480	ED SCHEDULE OF IN for the peri	VESTMENT INCC od July 1, 2012 ti (in thousands 16 4,677 17,099 13,036 34,827 460,562	DME AND CHARTOUGH February of dollars) 19 19 6,831	NGES IN INVESTED 17 28, 2013 35 4,677	6 ASSETS	3,311 - 50,150 35,420 88,885 751,780	22 22 24 901	13 13 9,345

Notes to schedules on page 7

page 2 of 7

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

		AIRP	

	INVESTED ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	CUSTODIAN ACCOUNT #'S	ALASKA HIGHER EDUCATION INVESTMENT AY3L	REVENUE / REPAIR & REPLACEMENT / DEVELOPMENT													
	Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund		AY3L		DEVELOPMENT	Series 2002B	Series 2002 Reserve	Series 2003 Reserve	S Series 2006 AMT	eries 2006 NON- AMT	Series 2006 VARIABLE RATE	2010C	2010D	INTERNATIONAL AIRPORT TOTALS	MAJOR MEDICAL	LONG TERM CARE	TOTAL
	Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund			AY04/05	AY9M	AY2A	AY2E	AY2U	AY9W	AY9X	AY9Y	AY3A	AY3B	AIM ON TOTALS	AY03	AY11	TOTAL
	Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY70				AIZA											
	Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY71	-	30,731	2,045	-	15,146	9,708	5,671	26,519	6,423	11,759	14,295	122,296	13,316	55,640	68,955
	US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY72		86,788	5,270									92,058		-	-
	Retirement Fixed Income Pool Domestic Fixed Income Fund	AY73	169,871											-		143,460	143,460
	Domestic Fixed Income Fund	Combined Pools												-		-	-
		AY77 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, t)											-			-
Indiv	vidually held debt securities and other instruments		(a)											-			-
	Domestic Equity	Combined Pools	149,222											-		65,124	65,124
	International Equity Emerging Markets	Combined Pools Combined Pool	78,964											-		35,478	35,478
	Private Equity Pool	Combined Pool												-			
	Real Estate Investments	Combined Pools												-			-
	Farmland Investments	Combined Pools												-			-
	Timber Pool Energy Pool	AY 9Q & 9S Combined Pool												-			-
	REIT Pool	AY9H												·			-
	Real Assets, CTF	SSgA												-			-
	Absolute Return Pool	AY9D/9E/9F												-			-
	Master Limited Partnership Pool	Combined Pool												-			-
	Total Investments		398,057 15	117,518 7	7,315 -	-	15,146	9,708 2	5,671 1	26,519 6	6,423 1	11,759 2	14,295 3	214,354	13,316	299,702 12	313,018 14
Incom	Income receivable ne earned, but not distributed from (to) other funds		15	-	-	-	3	2		0		2	3	26	3	12	- 14
	Total managed investments		398,072	117,526	7,315	-	15,150	9,710	5,672	26,525	6,424	11,761	14,298	214,380	13,318	299,714	313,032
	Participant directed investments													-			-
	Total invested assets		398,072	117,526	7,315	-	15,150	9,710	5,672	26,525	6,424	11,761	14,298	214,380	13,318	299,714	313,032
	INCOME AND CHANGES IN ASSETS					fo		y 1, 2012 thro thousands of	ugh February 2 dollars)	28, 2013							
	Short-term Fixed Income Pool	AY70	18	76	6	-	35	19	14	64	15	27	34	289	30	125	154
	Short-term Liquidity Fixed Income Pool	AY71												-			-
	Intermediate-term Fixed Income Pool	AY72		605	46									652			-
	Broad Market Fixed Income Pool US Treasury Fixed Income	AY73 Combined Pool	991											-		2,419	2,419
	Retirement Fixed Income Pool	AY77												-			
	Domestic Fixed Income Fund	SSGA	(g)											-			
														-			-
	Lazard Emerging Income Plus Debt Pool	AY5R												-			
	TIPS Pool	AY6N															
														-			
	TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY6N Pool AY 5M Combined Pool	c.f)											-			- - - -
ن تام ما	TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY6N Pool AY 5M Combined Pool	c,f) (a)														- - - - -
Indivi	TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY6N Pool AY 5M Combined Pool	(a)											-		7,862	- - - -
Indivi	High Yield Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity	AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool														7,862 5,483	- - - - - -
Indiv	TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool Combined Pool	(a) 1,877											- - - - - - -			- - - - - 7,862 5,483
Indiv	TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool	AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool Combined Pool Combined Pool	(a) 1,877														7,862 5,483
Indiv	TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool Combined Pool	(a) 1,877											- - - - - - -			- - - - - 7,862 5,483
Indiv	High Yield Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool	AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q & 9S	(a) 1,877														7,862 5,483
Indiv	TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 908 9S AY 9A & 9Z	(a) 1,877											: : : : :			7,862 5,483
Indiv	TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool REIT Pool	AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pools Combined Pools AY 90 & 9S AY 94 & 92 AY9H	(a) 1,877														7,862 5,483 -
Indiv	TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 908 9S AY 9A & 9Z	(a) 1,877											: : : : :			7,862 5,483
Indiv	High Yield Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool ReIT Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool	AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 & 9S AY 9A & 9Z AY9H SSgA	(a) 1,877														7,862 5,483 -
Indiv	TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Reil Pool Real Assets, CTF Absolute Return Pool	AY6N Pool AY 5M Combined Pool AY 90 & 9S AY 90 & 9S AY 9A & 9Z AY9H SSgA AY9D/9E/9F	(a) 1,877														7,862 5,483 -
Indiv	High Yield Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss)	AY6N Pool AY 5M Combined Pool AY 90 & 9S AY 90 & 9S AY 9A & 9Z AY9H SSgA AY9D/9E/9F	(a) 1,877	682	52		35	19	14	64	15	27	34		30	5,483 15,889	
Indiv	High Yield Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss)	AY6N Pool AY 5M Combined Pool AY 90 & 9S AY 90 & 9S AY 9A & 9Z AY9H SSgA AY9D/9E/9F	(a) 1,877 (683) - 2,203	122,286	9,270	124	15,115	7,691	5,953	28,421	6,410	11,978	14,606	941	30 12,538	15,889 272,704	
Indiv	High Yield Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland RelT Pool Energy Pool RelT Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY6N Pool AY 5M Combined Pool AY 90 & 9S AY 90 & 9S AY 9A & 9Z AY9H SSgA AY9D/9E/9F	(a) 1,877 (683)											- - - - - - - - - - - - - - - - - - -	30 12,538 751	15,889 272,704 11,121	
Indiv	High Yield Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals) Transfers from (to) other funds	AY6N Pool AY 5M Combined Pool Combined Pools Combined Pools AY 90 & 9S AY 9A & 9Z AY9H SSgA AY9D/9E/9F Combined Pool	(a) 1,877 (683) - 2,203	122,286	9,270	124	15,115	7,691	5,953	28,421	6,410	11,978	14,606	941	30 12,538	15,889 272,704	
Indiv	High Yield Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland RelT Pool Energy Pool RelT Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY6N Pool AY 5M Combined Pool Combined Pools Combined Pools AY 90 & 9S AY 9A & 9Z AY9H SSgA AY9D/9E/9F Combined Pool	2,203 395,868	122,286	9,270	124	15,115	7,691	5,953	28,421	6,410	11,978	14,606	941 221,854 (8,415)	30 12,538 751	15,889 272,704 11,121	

RETIREMENT HEALTH INSURANCE

INVESTMENTS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

GENERAL OBLIGATION BONDS

		Series 2	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 AY71	•	-	-	38,940	11,453	1,463	10,724	11,946	120,941	195,466	6,335,312
Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY72										-	1,160,327 9,079,654
Broad Market Fixed Income Pool	AY73										-	4,121,432
US Treasury Fixed Income	Combined Pools										-	-
Retirement Fixed Income Pool	AY77	(m)									-	-
Domestic Fixed Income Fund	33GA	(g)									-	-
Lazard Emerging Income Plus Debt Pool	AY5R										-	-
TIPS High Yield Pool	AY6N Combined Pool										-	
Emerging Debt Pool	Combined 1 ooi										-	
International Fixed Income Pool	Pool										-	-
Tobacco Revenue Fixed Income		(c, t)									=	23,003
Individually held debt securities and other instruments		(a)									-	119,187
Domestic Equity	Combined Pools										-	2,974,810
International Equity	Combined Pools										-	1,706,138
Emerging Markets Private Equity Pool	Combined 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		-	-	-		11,453 3			11,946	120,941	195,466	25,519,862
Income receivable Income earned, but not distributed from (to) other funds		-	-	-	• 0	3	(2	3	26	42	1,402
Total managed investments			-		38,949	11,456	1,463	10,726	11,948	120,967	195,508	25,521,264
												-,- , -
					30,343	,	1,100				-	_
Participant directed investments Total invested assets		-	-			11,456	1,463	10,726	11,948	120,967	195,508	- 25,521,264
Participant directed investments Total invested assets		<u> </u>	-		38,949 SCHEDULE OF INVESTM for the period Jul	11,456	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726	11,948	120,967		25,521,264
Participant directed investments Total invested assets Income and changes in assets	AV70	<u> </u>	-	COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508	
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70 AY71	·	·		38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 TENT INCOME AND C 7 1, 2012 through Feb	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726 ED ASSETS	11,948	120,967	195,508 334	15,531
Participant directed investments Total invested assets Income and changes in assets	AY71		·	COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508	15,531 875
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool			·	COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334 -	15,531
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income	AY71 AY72 AY73 Combined Pool			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334 - -	15,531 875 62,319
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77	· .		COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334 - - - -	15,531 875 62,319 68,760
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY71 AY72 AY73 Combined Pool AY77 SSGA			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			334 - - - -	15,531 875 62,319 68,760 - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R		<u>.</u>	COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			334 - - - - -	15,531 875 62,319 68,760 - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			334 - - - - - -	15,531 875 62,319 68,760 - - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	- (g)	-	COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			334 - - - - -	15,531 875 62,319 68,760 - - - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334 - - - - - -	15,531 875 62,319 68,760 - - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	- (c.f)		COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 IENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334 - - - - - - -	15,531 875 62,319 68,760 - - - - - - - - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Omestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool Tips Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	- (g) (c.t) (a)		COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 IENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - - - - - - - - - - - - - - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool		·	COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 IENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - - - - 43 941
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 IENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - - - - - - - - - - - - - - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 IENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - - - 43 941 341,497 261,595
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 IENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - - - - 43 941 341,497 261,595
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 IENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - - - - - - - - - - - - - - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pools AY 9Q & 9S			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 IENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - - - - - - - - - - - - - - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 8 9S AY 9A 8 9Z			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 IENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - - 43 941 341,497 261,595
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Omestic Equity International Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Energy Pool Energy Pool Energy Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q 8 9S AY 9Q 8 9S AY 9A 8 9Z AY9H			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 IENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - 43 941 341,497 261,595
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Omestic Equity International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Real Assets, CTF	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - 43 941 341,497 261,595
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Omestic Equity International Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Energy Pool Energy Pool Energy Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - - - - - - - - - - - - - - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Omestic Equity International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool			COMBINED S	38,949 SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 7 1, 2012 through Feb housands of dollars)	1,463 CHANGES IN INVESTE Druary 28, 2013	10,726			195,508 334	15,531 875 62,319 68,760 - - - - - - - - - - - - - - - - - - -
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool Tips Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Omestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool	(a)		COMBINED S	SCHEDULE OF INVESTM for the period Jul (in t	11,456 IENT INCOME AND C 11, 2012 through Feb housands of dollars) 72	thanges in investe truary 28, 2013	D ASSETS 56	3	40	195,508 334	15,531 875 62,319 68,760
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool Tips Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool	(a)	. 615	COMBINED S	SCHEDULE OF INVESTM for the period Jul (in t	11,456 MENT INCOME AND C 11, 2012 through Feb housands of dollars) 72	thanges in investe truary 28, 2013	10,726 ED ASSETS		40	195,508 334	15,531 875 62,319 68,760
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool ReIT Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool	(a) - - - 97	615	COMBINED S	SCHEDULE OF INVESTM for the period July (in the period July) (in the per	11,456 IENT INCOME AND C 71, 2012 through Feb housands of dollars) 72 72 53,288	1,465 EHANGES IN INVESTE bruary 28, 2013 30 30 31 32 373	10,726 D ASSETS 56 35,675	3	40	195,508 334	15,531 875 62,319 68,760
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool Tips Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool AY 9Q & 9S AY 9A & 9Z AY9H SSGA AY9D/9E/9F Combined Pool	- - - 97 (98)		COMBINED S	SCHEDULE OF INVESTM for the period July (in the period July) (in the per	11,456 MENT INCOME AND C 11, 2012 through Feb housands of dollars) 72	1,465 EHANGES IN INVESTE bruary 28, 2013 30 30 31 32 373	10,726 D ASSETS 56 35,675	3	40	195,508 334	15,531 875 62,319 68,760 - - - - - 43 941 341,497 261,595 - - - -
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pool Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool AY 9Q & 9S AY 9A & 9Z AY9H SSGA AY9D/9E/9F Combined Pool	(a) - - - 97	615	COMBINED S	SCHEDULE OF INVESTM for the period July (in the period July) (in the per	11,456 IENT INCOME AND C 71, 2012 through Feb housands of dollars) 72 72 53,288	1,465 EHANGES IN INVESTE bruary 28, 2013 30 30 31 32 373	10,726 D ASSETS 56 35,675	3	40	195,508 334	15,531 875 62,319 68,760

OTHER INVESTED ASSETS

EXXON VALDEZ OIL SPILL

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

PUBLIC EMPLOYEES' RETIREMENT SYSTEM

		UNIVERSITY OF ALASKA TRUST	ALASKA STUDENT LOAN CORPORATION (e)	OIL SPILL INVESTMENT FUND (d)	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS	DEFINED BENEFIT 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
INVESTED ASSETS	CUSTODIAN ACCOUNT #	#'S AY12	AY15/2F/2V/9R	AY02/2H/2J	AY2L		AY21	AYW2 & W5	AY6G & 6W	AY6i & 6Y	AY6J & GW	AYX2 & X4	AY Y2 & Y4	
Short-term Fixed Income Pool	AV70	-	6,563	3	3,633	10,199	111,268	118,525	214	103	6,718	596	3,504	240,
Short-term Liquidity Fixed Income Pool	AY70 AY71	•	0,503	3	3,033		111,200	110,525	214	103	0,710	290	3,504	240,
Intermediate-term Fixed Income Pool	AY72					-								
	AY73		-	54,221	40 500	64,809								
Broad Market Fixed Income Pool		18,928		54,221	10,589		590,525	510,956	667	279		1,661	0.450	1,112
US Treasury Fixed Income Retirement Fixed Income Pool	Combined Pools AY77	10,920				18,928	390,323	510,956	-	-		-	8,456	1,112
	SSGA	(g) 35,843				35,843			<u> </u>	-		<u> </u>	-	
Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY5R	33,043				- 35,643								
TIPS	AY6N					-	74,811	64,731	84	35		210	1,071	14
High Yield Pool	Combined Pool					-	189,049	163,576	213	89		532	2,707	350
Emerging Debt Pool	Combined Fooi					-	58,477	50,598	66	28		164	837	11
International Fixed Income Pool	Pool					-	139,606	120,796	158	66		393	1,999	
Tobacco Revenue Fixed Income	Pool	(c, t)					139,000	120,790	150	00		393	1,333	26
dividually held debt securities and other instruments		(a)	1,476			1,476								
	Combined Pools	63,970	1,470	91,158	14,652	169,779	2,048,408	1,772,401	2,313	968		5,762	29,333	3,85
Domestic Equity		15,828		45,324	7,680			1,122,705	1,465	613		3,650		
International Equity	Combined Pools			45,324	7,000	68,832	1,297,531						18,580	2,44
Emerging Markets	Combined Pool	14,825				14,825	215,230	186,232	243	102		606	3,083	40
Private Equity Pool	Combined Pool					-	592,974	513,077	670	280		1,668	8,492	1,11
Real Estate Investments	Combined Pools					-	518,638	448,265	585	245		1,457	7,419	97
Farmland Investments	Combined Pools					-	239,416	206,898	270	113		673	3,424	45
Timber Pool	AY 9Q & 9S					-	93,535	80,932	106	44		263	1,339	17
Energy Pool	Combined Pool					-	40,240	34,818	45	19		113	576	7
REIT Pool	AY9H					-	75,326	65,176	85	36		212	1,079	14
Real Assets, CTF	SSgA	9,156				9,156								
Absolute Return Pool	AY9D/9E/9F					-	218,384	188,958	247	103		614	3,127	41
Master Limited Partnership Pool	Combined Pool					-	82,925	71,753	94	39		233	1,188	15
Total Investments		158,550	8,039	190,705	36,554	393,847	6,586,344	5,720,397	7,526	3,161	6,718	18,808	96,215	12,43
Income receivable		-	1	-	1	2	31	26	-	-	1	-	1	
me earned, but not distributed from (to) other funds				-	-	-								
Total managed investments		158,550	8,040	190,705	36,555	393,850	6,586,375	5,720,424	7,526	3,162	6,719	18,808	96,216	12,43
			•	•						·	302,798			
Participant directed investments		_	_	_	_	-								
Participant directed investments Total invested assets		158,550	8,040	190,705	36,555	393,850 COMBINED		iod July 1, 2012 thro	7,526 AND CHANGES IN IN Dugh February 28, 201		309,518	18,808	96,216	30 <u>2</u> 12,742
·		158,550	- 8,040		36,555	393,850	SCHEDULE OF IN	/ESTMENT INCOME	AND CHANGES IN IN ough February 28, 201	IVESTED ASSETS		18,808	96,216	
Total invested assets INCOME AND CHANGES IN ASSETS	AY70	158,550	- 8,040 17		36,555	393,850	SCHEDULE OF IN	/ESTMENT INCOME	AND CHANGES IN IN ough February 28, 201	IVESTED ASSETS		18,808	96,216	12,74
Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70 AY71	158,550		190,705	·	393,850 COMBINED	SCHEDULE OF IN\ for the per	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of	AND CHANGES IN IN ough February 28, 201	IVESTED ASSETS 3	309,518			
Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY71	158,550		190,705	·	393,850 COMBINED	SCHEDULE OF IN\ for the per	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of	AND CHANGES IN IN ough February 28, 201	IVESTED ASSETS 3	309,518			12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72	158,550	17	190,705	10	393,850 COMBINED 28	SCHEDULE OF IN\ for the per	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of	AND CHANGES IN IN ough February 28, 201	IVESTED ASSETS 3	309,518			12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73		17	190,705	·	393,850 COMBINED 28 1,191	SCHEDULE OF INV for the per	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of	AND CHANGES IN IN ough February 28, 201	IVESTED ASSETS 3	309,518	2	11	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72 AY73 Combined Pool	158,550	17	190,705	10	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 679 5,945	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of 589	AND CHANGES IN IN Jugh February 28, 201 dollars)	IVESTED ASSETS 3	309,518		11	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77	- 114	17	190,705	10	393,850 COMBINED 28 1,191 114	SCHEDULE OF INV for the per	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of	AND CHANGES IN IN LAND CHANGES	IVESTED ASSETS 3	309,518	2	11	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY71 AY72 AY73 Combined Pool AY77 SSGA	114	17	190,705	10	393,850 COMBINED 28 1,191 114	SCHEDULE OF IN\ for the per 679 5,945	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of 589	AND CHANGES IN IN DAY 100 A CHANGES IN IN LANGE AND CHANGES IN IN LANGE AND	IVESTED ASSETS 3	309,518	2	11	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	- 114	17	190,705	10	393,850 COMBINED 28 1,191 114 - 548	SCHEDULE OF IN\ for the per 679 5,945 209	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of 589	AND CHANGES IN IN DUBY 18 (1997) A CHANGES IN IN IN DUBY 19 (1997) A CHANGES IN	IVESTED ASSETS 3	309,518	2 15 1	11 76 3	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	- 114	17	190,705	10	393,850 COMBINED 28 1,191 114 - 548	SCHEDULE OF INV for the per 679 5,945 209	/ESTMENT INCOME iod July 1, 2012 three (in thousands of 589 5,068 178	AND CHANGES IN IN pugh February 28, 201 dollars) 1 6 -	IVESTED ASSETS 3 -	309,518	15 1	11 76 3	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	- 114	17	190,705	10	393,850 COMBINED 28 1,191 114 - 548	SCHEDULE OF IN\ for the per 679 5,945 209 1,542 15,968	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of 589 5,068 178 1,302 13,659	AND CHANGES IN IN DUBY 18 (1997) A CHANGES IN IN IN DUBY 19 (1997) A CHANGES IN	IVESTED ASSETS 3 -	309,518	2 15 1	11 76 3 18 205	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	- 114	17	190,705	10	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 679 5,945 209 1,542 15,968 3,382	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of 589 5,068 178 1,302 13,659 2,895	AND CHANGES IN IN pugh February 28, 201 dollars) 1 6 2 17	IVESTED ASSETS 3 1 7 1	309,518	15 1 4 41	11 76 3 18 205 44	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	- 114 (g) 548	17	190,705	10	393,850 COMBINED 28 1,191 114 - 548	SCHEDULE OF IN\ for the per 679 5,945 209 1,542 15,968	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of 589 5,068 178 1,302 13,659	AND CHANGES IN IN Dugh February 28, 201 dollars) 1 6 2 17 4	IVESTED ASSETS 3 3 1 7	309,518	15 1 4 41 9	11 76 3 18 205	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool Intermational Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	- 114 (g) 548		190,705	10	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 679 5,945 209 1,542 15,968 3,382	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of 589 5,068 178 1,302 13,659 2,895	AND CHANGES IN IN Dugh February 28, 201 dollars) 1 6 2 17 4	IVESTED ASSETS 3 1 7 1	309,518	15 1 4 41 9	11 76 3 18 205 44	12,7
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	- 114 (g) 548 (c,t) (a)	17	190,705	10 229	393,850 COMBINED 28	SCHEDULE OF INV for the per 679 5,945 209 1,542 15,968 3,382 526	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of 589 5,068 178 1,302 13,659 2,895 396	AND CHANGES IN IN Pulph February 28, 201 dollars) 1 6 - 2 17 4	IVESTED ASSETS 3	309,518	15 1 4 41 9	11 76 3 18 205 44 (1)	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Puol Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income iividually held debt securities and other instruments Domestic Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(c,f) (a)		190,705 1 963	10 229 2,357	393,850 COMBINED 28	SCHEDULE OF INV for the per 679 5,945 209 1,542 15,968 3,382 526	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672	AND CHANGES IN IN pugh February 28, 201 dollars) 1 6 2 17 4	3 - 1 7 1 - 104	309,518	15 1 4 41 9 -	11 76 3 18 205 44 (1)	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool	(c.t) (a) 7,775 2,294		190,705	10 229	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 679 5,945 209 1,542 15,968 3,382 526 238,456 162,728	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388	AND CHANGES IN IN Dugh February 28, 201 dollars) 1 6 2 17 4 257 173	3 - 1 7 1 - 1 104 70	309,518	15 1 4 41 9 -	11 76 3 18 205 44 (1)	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Comparity Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool	(c,f) (a)		190,705 1 963	10 229 2,357	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 679 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949	AND CHANGES IN IN 18 18 19 19 19 19 19 19 19 19 19 19 19 19 19	3 1 1 7 1 104 770 14	309,518	15 1 4 41 9 -	11 76 3 18 205 44 (1) 3,134 2,094 428	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	(c.t) (a) 7,775 2,294		190,705 1 963	10 229 2,357	393,850 COMBINED 28	SCHEDULE OF INV for the per 679 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665	AND CHANGES IN IN Pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29	3 3 - 1 1 7 1 1 - 1 104 104 112	309,518	15 1 4 4 19 9 -	11 76 3 18 205 44 (1) 3,134 2,094 428 353	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income lividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	(c.t) (a) 7,775 2,294		190,705	10 229 2,357	393,850 COMBINED 28	SCHEDULE OF INV for the per 679 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665 18,862	AND CHANGES IN IN 18 18 19 19 19 19 19 19 19 19 19 19 19 19 19	104 70 14 12 10	309,518	15 1 4 41 9 	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292	12,74 12,74 1 1 4 30 6 4
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(c.t) (a) 7,775 2,294		190,705	10 229 2,357	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665 18,862 5,418	AND CHANGES IN IN Pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29 24 7	104 70 14 12 10 3	309,518	15 1 4 41 9 - 629 423 87 77 78	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pixidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools AY 9Q & 9S	(c.t) (a) 7,775 2,294		190,705	10 229 2,357	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665 18,665 5,418 655	AND CHANGES IN IN pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29 24 7	104 70 14 12 10 3	309,518	15 1 4 41 9 - 629 423 87 71 58 17	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11	12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 9M AY 5M AY 9M AY	(c.t) (a) 7,775 2,294		190,705	10 229 2,357	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755 802	/ESTMENT INCOME iod July 1, 2012 thro (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665 18,865 5,418 655 686	AND CHANGES IN IN DUG PRIVATE STATE OF THE PRIVATE STATE STATE STATE OF THE PRIVATE STATE	104 70 14 12 10 3	309,518	15 1 4 41 9 629 423 87 71 58 17 2	76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11	12,74 12,74
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool REIT Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 & 9S AY 9A & 9Z AY9H	(c,t) (a) 7,775 2,294 1,792		190,705	10 229 2,357	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665 18,665 5,418 655	AND CHANGES IN IN pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29 24 7	104 70 14 12 10 3	309,518	15 1 4 41 9 - 629 423 87 71 58 17	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11	12,74 1 2 2 44 30 6 4 4 4
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Comestic Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Real Assets, CTF	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pools Combined Pools Combined Pools AY 90 AY 90 AY 90 AY 91 SSgA	(c.t) (a) 7,775 2,294		190,705	10 229 2,357	393,850 COMBINED 28	SCHEDULE OF INV for the per 679 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755 802 5,990	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665 18,862 5,418 655 686 5,146	AND CHANGES IN IN Pugh February 28, 201 dollars) 1 6 - 2 17 4 - 257 173 36 29 24 7 1 1 7	104 70 104 104 104 10 10 10 10 10 11 11 10 10 10 10 10 10	309,518	2 15 1 4 41 9 	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11 10 80	12,74 12,74 1 2 2 44 30 6 4 4 1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Invidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSGA AY9D/9E/9F	(c,t) (a) 7,775 2,294 1,792		190,705	10 229 2,357	393,850 COMBINED 28	SCHEDULE OF INV for the per 679 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755 802 5,990 12,248	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665 18,862 5,418 655 686 5,146 10,528	AND CHANGES IN IN Pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29 24 7 1 1 7	104 70 14 12 10 3 -	309,518	2 15 1 4 41 9 - 629 423 87 75 18 17 2 2 16	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11 10 80	12,74 12,74 1 1 2 44 30 6 4 4 1 1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Leazard Emerging Income Plus Debt Pool Tips Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pools Combined Pools Combined Pools AY 90 AY 90 AY 90 AY 91 SSgA	(c,t) (a) 7,775 2,294 1,792		190,705	10 229 2,357	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755 802 5,990 12,248 8,520	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665 18,865 5,418 655 686 5,146 10,528 7,291	AND CHANGES IN IN Pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29 24 7 1 1 7	104 70 114 12 10 3 3 -	309,518	2 15 1 4 41 9 - 629 423 87 758 17 2 2 16 33 23	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11 10 80	12,74 12,74 14 30 6 4 4 1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income iividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSGA AY9D/9E/9F	(c,f) (a) 7,775 2,294 1,792		190,705 1 963	2,357 1,433	393,850 COMBINED 28	SCHEDULE OF INV for the per 679 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755 802 5,990 12,248 8,520	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665 18,862 5,418 655 686 5,146 10,528 7,291	AND CHANGES IN IN Pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29 24 7 1 1 7	104 70 114 12 10 3 	309,518	2 15 1 4 41 9 629 423 87 71 58 17 2 2 16 33 23	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11 10 80 165 115	12,74 12,74 14 30 64 44 11 12 13
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSGA AY9D/9E/9F	(c,f) (a) 7,775 2,294 1,792		190,705 1 963 11,273 7,100	2,357 1,433	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755 802 5,990 12,248 8,520 - 550,492	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665 18,865 5,418 655 686 5,146 10,528 7,291	AND CHANGES IN IN Pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29 24 7 1 1 7 13 9 586	104 70 114 12 10 3 3 	309,518 16 30,708 30,725	2 15 1 4 41 9 - 629 423 87 71 58 17 2 2 16 33 23 - 1,433	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11 10 80 165 115 - 7,119	12,74 44 33 6 4 4 1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pud Lazard Emerging Income Plus Debt Pool Tips Pool High Yield Pool Emerging Debt Pool International Fixed Income International Fixed Income International Fixed Income International Fixed Income International Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSGA AY9D/9E/9F	(c.t) (a) 7,775 2,294 1,792 413	17 - - 17 3,710	190,705 1 963 11,273 7,100 19,337 179,884	2,357 1,433 4,028 43,026	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755 802 5,990 12,248 8,520 - 550,492 6,105,946	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 13,659 2,895 396 204,672 139,388 28,949 22,665 18,865 5,418 655 686 5,146 10,528 7,291 468,349 5,193,885	AND CHANGES IN IN pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29 4 7 1 1 7 13 9 586 6,387	104 70 114 120 13 14 120 13 14 120 13 14 14 120 13 14 14 14 15 16 17 18 18 18 18 18 18 18 18 18 18 18 18 18	309,518 16 30,708 30,725 236,966	15 1 4 41 9 - 629 423 87 71 58 17 2 2 16	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11 10 80 165 115 - 7,119 74,424	12,74 112,74 14 30 6 4 4 1 1 2 1 3 1,05 11,63
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSGA AY9D/9E/9F	(c,f) (a) 7,775 2,294 1,792		190,705 1 963 11,273 7,100	2,357 1,433	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755 802 5,990 12,248 8,520 - 550,492	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 1,302 13,659 2,895 396 204,672 139,388 28,949 22,665 18,865 5,418 655 686 5,146 10,528 7,291	AND CHANGES IN IN Pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29 24 7 1 1 7 13 9 586	104 70 114 12 10 3 3 	309,518 16 30,708 30,725	2 15 1 4 41 9 - 629 423 87 71 58 17 2 2 16 33 23 - 1,433	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11 10 80 165 115 - 7,119	12,74 112,74 14 30 6 4 4 1 1 2 1 3 1,05 11,63
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool ReIT Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSGA AY9D/9E/9F	(c,t) (a) 7,775 2,294 1,792 413	17 - - 17 3,710	190,705 1 963 11,273 7,100 19,337 179,884	2,357 1,433 4,028 43,026	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755 802 5,990 12,248 8,520 - 550,492 6,105,946	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 13,659 2,895 396 204,672 139,388 28,949 22,665 18,865 5,418 655 686 5,146 10,528 7,291 468,349 5,193,885	AND CHANGES IN IN pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29 4 7 1 1 7 13 9 586 6,387	104 70 114 120 13 14 120 13 14 120 13 14 14 120 13 14 14 14 15 16 17 18 18 18 18 18 18 18 18 18 18 18 18 18	309,518 16 30,708 30,725 236,966	15 1 4 41 9 - 629 423 87 71 58 17 2 2 16	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11 10 80 165 115 - 7,119 74,424	12,74 12,74 1 2 2 44 30 6 4 4 1
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pools Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 SSGA AY9D/9E/9F	(c.t) (a) 7,775 2,294 1,792 413	17 - - 3,710 4,314	190,705 1 19,337 179,884 (8,515)	2,357 1,433 4,028 43,026	393,850 COMBINED 28	SCHEDULE OF IN\ for the per 5,945 209 1,542 15,968 3,382 526 238,456 162,728 33,853 26,369 25,620 6,899 755 802 5,990 12,248 8,520 - 550,492 6,105,946	/ESTMENT INCOME iod July 1, 2012 thru (in thousands of 589 5,068 178 13,659 2,895 396 204,672 139,388 28,949 22,665 18,865 5,418 655 686 5,146 10,528 7,291 468,349 5,193,885	AND CHANGES IN IN pugh February 28, 201 dollars) 1 6 2 17 4 257 173 36 29 4 7 1 1 7 13 9 586 6,387	104 70 114 120 13 14 120 13 14 120 13 14 14 120 13 14 14 14 15 16 17 18 18 18 18 18 18 18 18 18 18 18 18 18	309,518 16 30,708 30,725 236,966	15 1 4 41 9 - 629 423 87 71 58 17 2 2 16	11 76 3 18 205 44 (1) 3,134 2,094 428 353 292 84 11 10 80 165 115 - 7,119 74,424	12,74 112,74 14 30 6 4 4 1 1 2 1 3 1,05 11,63

Notes to schedules on page 7

INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

MILITARY RETIREMENT SYSTEM

Participant Directed

JUDICIAL RETIREMENT SYSTEM

		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	47,453	36,340	56	2,566	263	1,207	87,885	1,950	465	2,416	616	6,545		338,390
Short-term Liquidity Fixed Income Pool	AY71	41,400	30,040	30	2,300	200	1,201	-	1,550	400		-	0,545		-
Intermediate-term Fixed Income Pool	AY72							-			-	-			-
Broad Market Fixed Income Pool	AY73							-			-				-
US Treasury Fixed Income	Combined Pools	293,200	165,023	224		701	2,652	461,800	10,448	1,962	12,410	10,568			1,597,322
Retirement Fixed Income Pool Domestic Fixed Income Fund	AY77 SSGA	(g)	-	-		-	-	1	-	-	-	-			3
Lazard Emerging Income Plus Debt Pool	AY5R							-			-				
TIPS	AY6N	37,145	20,906	28		89	336	58,504	1,324	249	1,572				201,019
High Yield Pool	Combined Pool	93,864	52,830	72		224	849	147,839	3,345	628	3,973	3,383			511,362
Emerging Debt Pool		29,034	16,341	22		69	263	45,730	1,035	194	1,229	1,047			158,176
International Fixed Income Pool	Pool	69,315 (c, t)	39,013	53		166	627	109,173	2,470	464	2,934	2,499			377,624
Tobacco Revenue Fixed Income		(a)									-				-
Individually held debt securities and other instruments Domestic Equity	Combined Pools	1,017,049	572,430	778		2,432	9,199	1,601,887	36,242	6,805	43,046	10,374			5,514,492
International Equity	Combined Pools	644,233	362,599	493		1,540	5,827	1,014,692	22,957	4,310	27,267	5,284			3,491,788
Emerging Markets	Combined Pool	106,861	60,146	82		256	967	168,311	3,808	715	4,523	810	-	-	579,139
Private Equity Pool	Combined Pool	294,415	165,707	225		704	2,663	463,714	10,491	1,970	12,461				1,593,336
Real Estate Investments	Combined Pools	257,507	144,775	197		615	2,327	405,420	9,176	1,721	10,897				1,392,927
Farmland Investments	Combined Pools	119,022	66,821	91		284	1,074	187,292	4,231	794	5,025				643,110
Timber Pool	AY 9Q & 9S	46,441	26,138	36		111	420	73,146	1,655	311	1,966				251,330
Energy Pool	Combined Pool	19,979	11,245	15		48	181	31,468	712	134	846				108,125
REIT Pool Real Assets, CTF	AY9H SSgA	37,400	21,050	29		89	338	58,906	1,333	250	1,583				202,401
Absolute Return Pool	AY9D/9E/9F	108,429	61,028	83		259	981	170,779	3,864	725	4,589				586,802
Master Limited Partnership Pool	Combined Pool	41,172	23,174	31		98	372	64,848	1,467	275	1,743				222,823
Total Investments		3,262,517	1,845,567	2,515	2,566	7,948	30,282	5,151,395	116,506	21,972	138,479	34,581	6,545	-	17,770,170
Income receivable		15	8	-,	1	-	-		1		1	-	1	-	86
ncome earned, but not distributed from (to) other funds								-							-
Total managed investments		3,262,532	1,845,575	2,515	2,566	7,948	30,283	5,151,419	116,507	21,972	138,479	34,582	6,546	-	17,770,256
Participant directed investments					131,897			131,897			-		-	664,752	3,951,077
Total invested assets		3,262,532	1,845,575	2,515	134,463	7,948	30,283	5,283,316	116,507	21,972	138,479	34,582	6,546	664,752	21,721,333
						COMBINE		ıly 1, 2012 through F	ebruary 28, 2013	STED ASSETS					
INCOME AND CHANGES IN ASSETS						COMBINE	for the period J		ebruary 28, 2013	STED ASSETS					
Short-term Fixed Income Pool	AY70	342	194		6	COMBINE 1	for the period J	aly 1, 2012 through Fo thousands of dollars 546	ebruary 28, 2013	STED ASSETS	14	4	10		1,873
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY71	342	194		6		for the period J (ii	uly 1, 2012 through Fo thousands of dollars	ebruary 28, 2013 s)		-	4	10		1,873 -
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72	342	194		6		for the period J (ii	aly 1, 2012 through Fo thousands of dollars 546	ebruary 28, 2013 s)			4	10		1,873
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY71	342 2,951	194	- 2	6		for the period J (ii	uly 1, 2012 through Fi thousands of dollars 546 - -	ebruary 28, 2013 s)		-	4 102	10		1,873 - - 15,947
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77	<mark>2,951</mark> 106		2	6	1	for the period J (ii 3	uly 1, 2012 through Fo thousands of dollars 546 - -	ebruary 28, 2013 3) 12	2	- -		10		
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund	AY71 AY72 AY73 Combined Pool AY77 SSGA	2,951	1,623		6	1	for the period J (ii 3	uly 1, 2012 through Fi thousands of dollars 546 - - - 4,607	28, 2013 (s) 12	2	124	102	10		- 15,947
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	2,951 106 (g)	1,623 58	-	6	7	for the period J (ii 3	uly 1, 2012 through Fi thousands of dollars 546 - - - 4,607 165	2bruary 28, 2013 i) 12 105 4	2 20 1	- - 124 4 -	102	10		- 15,947 564
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	2,951 106 (g)	1,623 58 416		6	7 - 2	for the period J (ii 3 24 1	uly 1, 2012 through Fi thousands of dollars 546 4,607 165 1,192	27 28, 2013	2 20 1	- - 124 4 - - - 32	102 4	10		- 15,947 564 - -
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	2,951 106 (g) 768 8,036	1,623 58 416 4,438	- 1 6	6	7 -	for the period J (ii 3 24 1 6 65	uly 1, 2012 through Fi thousands of dollars 546 - - - 4,607 165 - - 1,192 12,562	27 282 282 282 282 282 283 283 284 285 287 288	20 1 5 53	124 4 - - 32 334	102 4 274	10		- 15,947 564 - - 4,092 43,067
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	2,951 106 (g) 768 8,036 1,702 325	1,623 58 416	-	6	7 - 2	for the period J (ii 3 24 1	uly 1, 2012 through Fi thousands of dollars 546 - - - 4,607 165 - 1,192 12,562 2,662	27 28, 2013	2 20 1	- - 124 4 - - - 32	102 4	10		- 15,947 564 - -
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c.t)	1,623 58 416 4,438 941	1 6 1	6	1 7 - 2 18 4	for the period J (ii 3 24 1 6 65 14	uly 1, 2012 through Fi thousands of dollars 546 - - - - 4,607 165 - - 1,192 12,562 2,662	27 282 60	20 1 5 53 11	124 4 - - 32 334 71	102 4 274 57	10		15,947 564 - 4,092 43,067 9,125
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	2,951 106 (g) 768 8,036 1,702 325	1,623 58 416 4,438 941 149	1 6 1	6	1 7 - 2 18 4	for the period J (ii 3 24 1 6 65 14	uly 1, 2012 through Fi thousands of dollars 546 - - - 4,607 165 - 1,192 12,562 2,662 474	27 282 60 9	20 1 5 53 11	124 4 - - 32 334 71	102 4 274 57	10		- 15,947 564 - 4,092 43,067 9,125 1,420
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c.1) (a) 120,409	1,623 58 416 4,438 941 149	1 6 1 -	6	1 7 2 18 4 270	for the period J (ii 3 24 1 6 65 14 - 1,003	uly 1, 2012 through Fi thousands of dollars 546 - - - - 4,607 165 - - 1,192 12,562 2,662 474 - - - 188,571	27 282 60 9	20 1 5 53 11 2	32 334 71 11 5,000	102 4 274 57 14	10		- 15,947 564 - 4,092 43,067 9,125 1,420
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c,f) (a) 120,409 82,314	1,623 58 416 4,438 941 149 66,800 45,524	1 6 1 -	6	1 7 - 2 18 4 -	for the period J (ii 3 24 1 6 65 14 - 1,003 670	uly 1, 2012 through Fi thousands of dollars 546 - - - 4,607 165 - 1,192 12,562 2,662 474 - - 188,571 128,750	27 282 60 9	20 1 5 53 11 2	124 4 - - 32 334 71 11 - - 5,000 3,409	102 4 274 57 14 1,186 585	10		15,947 564 - 4,092 43,067 9,125 1,420 - 642,008 437,621
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c.i) (a) 120,409 82,314 17,166	1,623 58 416 4,438 941 149 66,800 45,524 9,467	1 6 1 -	6	1 7 - 2 18 4 - 270 182 37	for the period J (it 3 24 1 6 65 14 - 1,003 670 137	uly 1, 2012 through Fi thousands of dollars 546 - - - - 165 - 1,192 12,562 2,662 474 - - 188,571 128,750 26,820	27 282 60 9 4,214 2,875 598	20 1 5 5 53 11 2 786 535 111	124 4 - - 32 334 71 11 - 5,000 3,409 709	102 4 274 57 14 1,186 585 122	10		15,947 564 4,092 43,067 9,125 1,420 642,008 437,621 91,019
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c,i) (a) 120,409 82,314 17,166 13,212	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356	1 6 1 - 89 61 13	6	1 7 - 2 18 4 - 270 182 37 30	for the period J (ii 3 24 1 6 65 14 - 1,003 670 137 111	sly 1, 2012 through Fithousands of dollars 546 4,607 165 1,192 12,562 2,662 474 188,571 128,750 26,820 20,719	27 282 60 9 4 4,214 2,875 598 466	20 1 5 53 11 2 786 535 111 87	124 4 4 32 334 71 11 5,000 3,409 709	102 4 274 57 14 1,186 585 122	10		15,947 564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c.i) (a) 120,409 82,314 17,166	1,623 58 416 4,438 941 149 66,800 45,524 9,467	1 6 1 -	6	1 7 - 2 18 4 - 270 182 37	for the period J (it 3 24 1 6 65 14 - 1,003 670 137	uly 1, 2012 through Fi thousands of dollars 546 - - - - 165 - 1,192 12,562 2,662 474 - - 188,571 128,750 26,820	27 282 60 9 4,214 2,875 598	20 1 5 5 53 11 2 786 535 111	124 4 - - 32 334 71 11 - 5,000 3,409 709	102 4 274 57 14 1,186 585 122	10		15,947 564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770 64,490
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c,i) (a) 120,409 82,314 17,166 13,212 12,853	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120	1 6 1 - 89 61 13 10 8	6	2 18 4 270 182 37 30 25	for the period J (ii 3 24 1 6 65 14 - 1,003 670 137 111	uly 1, 2012 through Fi thousands of dollars 546 	27 282 60 9 4,214 2,875 598 466 452	20 1 5 53 11 2 786 535 111 87 72	124 4 4 - 32 334 71 11 - 5,000 3,409 709 553 525	102 4 274 57 14 1,186 585 122	10		15,947 564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c,t) (a) 120,409 82,314 17,166 13,212 12,853 3,757	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120 1,760	1 6 1 1 - 89 61 13 10 8 2	6	2 18 4 270 182 37 30 25 7	for the period J (it 3 24 1 6 65 14 - 1,003 670 137 111 92 27 3 3	uly 1, 2012 through Fi thousands of dollars 546 	27 282 60 9 4,214 2,875 598 466 452	20 1 5 53 11 2 786 535 111 87 72 21	124 4 4 - 32 334 71 11 - 5,000 3,409 709 553 525 132 16	102 4 274 57 14 1,186 585 122	10		- 15,947 564 4,092 43,067 9,125 1,420 - 642,008 437,621 91,019 70,770 64,490 18,113
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 5M AY	2,951 106 (g) 768 8,036 1,702 325 (c,t) (a) 120,409 82,314 17,166 13,212 12,853 3,757 373	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120 1,760 211	89 61 13 10 8	6	270 182 37 30 25 7	for the period J (ii 3 24 1 6 65 14 - 1,003 670 137 111 92 27 3	uly 1, 2012 through Fithousands of dollars 546	27 282 60 9 4 4,214 2,875 598 466 452 111	20 1 5 53 11 2 786 535 111 87 72 21 3 3	124 4 4 - 32 334 71 11 - 5,000 3,409 709 553 525 132	102 4 274 57 14 1,186 585 122	10		564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770 64,490 18,113 2,028
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 AY	2,951 106 (g) 768 8,036 1,702 325 (c,i) (a) 120,409 82,314 17,166 13,212 12,853 3,757 373 405 3,003	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120 1,760 211 223 1,670	89 61 13 10 8 2	6	1 7 - 2 18 4 - 270 182 37 30 25 7 1 1	for the period J (ii 3 24 1 6 65 14 - 1,003 670 137 111 92 27 3 3 3 26	uly 1, 2012 through Fi thousands of dollars 546 	27 282 60 9 4,214 2,875 598 466 452 111 13 14 106	20 1 5 5 53 11 2 786 535 111 87 72 21 3 3 20	124 4 4 - 32 334 71 111 - 5,000 3,409 709 553 525 132 16 17	102 4 274 57 14 1,186 585 122	10		15,947 564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770 64,490 18,113 2,028 2,150 16,076
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farely Pool Rel Fool Rel Assets, CTF Absolute Return Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c,t) (a) 120,409 82,314 17,166 13,212 12,853 3,757 373 405 3,003	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120 1,760 211 223 1,670	1 6 1 1 - 89 61 13 10 8 2 - -	6	270 188 4 - 270 182 37 30 25 7	for the period J (ii 3 24 1 6 65 14 - 1,003 670 137 111 92 27 3 3 3 26	uly 1, 2012 through Fi thousands of dollars 546 	27 282 60 9 4,214 2,875 598 466 452 111 13 14 106	20 1 5 53 111 2 786 535 1111 87 72 21 3 3 20 40	124 4 4 - 32 334 71 111 - 5,000 3,409 709 553 525 132 16 17 126 - 257	102 4 274 57 14 1,186 585 122	10		564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770 64,490 18,113 2,028 2,150 16,076
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Return Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 AY	2,951 106 (g) 768 8,036 1,702 325 (c,i) (a) 120,409 82,314 17,166 13,212 12,853 3,757 373 405 3,003	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120 1,760 211 223 1,670	1 6 1 1 - 8 8 61 13 10 8 2 - - 2		270 182 37 30 25 7 1 1 7	for the period J (ii 3 24 1 6 65 14 - 1,003 670 137 111 92 27 3 3 3 26	uly 1, 2012 through Fithousands of dollars 546	27 282 60 9 4,214 2,875 598 466 452 111 13 14 106	20 1 5 5 53 11 2 786 535 111 87 72 21 3 3 20	124 4 4 - 32 334 71 111 - 5,000 3,409 709 553 525 132 16 17	102 4 274 57 14 1,186 585 122		40.126	564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770 64,490 18,113 2,028 2,150 16,076
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farery Pool ReIT Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c,t) (a) 120,409 82,314 17,166 13,212 12,853 3,757 373 405 3,003 6,135 4,269	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120 1,760 211 223 1,670	1 6 1 1 - 8 89 61 13 10 8 2 - - 2	13,556	270 182 37 30 25 7 1 1 7	for the period J (ii 3 24 1 6 65 14 - 1,003 670 137 111 92 27 3 3 26 52 36	uly 1, 2012 through Fithousands of dollars 546	27 282 60 9 4,214 2,875 598 466 452 111 13 14 106 216 151	20 1 5 53 111 2 786 535 1111 87 72 21 3 3 20 40 40 28	124 4 4 - 32 334 71 111 - 5,000 3,409 709 553 525 132 16 17 126 - 257 179	102 4 274 57 14 1,186 585 122	199,990	49,126	564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770 64,490 18,113 2,028 2,150 16,076 32,871 22,823 293,380
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farel Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total Investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c,t) (a) 120,409 82,314 17,166 13,212 12,853 3,757 373 405 3,003 6,135 4,269	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120 1,760 211 223 1,670 3,416 2,365	1 6 1 1 - 8 8 61 13 10 8 8 2 - - 2	13,556 13,562	270 188 4 270 182 37 30 25 7 1 1 7	for the period J (ii 3 24 1 6 65 14 - 1,003 670 137 111 92 27 3 3 3 26 52 36 - 2,272	uly 1, 2012 through Fi thousands of dollars 546 	27 282 60 9 4,214 2,875 598 466 452 111 13 14 106 216 151 -	20 1 5 53 111 2 786 535 1111 87 72 21 3 3 20 40 40 28	124 4 4 - 32 334 71 11 - 5,000 3,409 709 553 525 132 16 17 126 - 257 179 - 11,513	102 4 274 57 14 1,186 585 122 -	199,990	49,126	15,947 564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770 64,499 18,113 2,028 2,150 16,076 32,871 22,823 293,380
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farit Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c,t) (a) 120,409 82,314 17,166 13,212 12,853 3,757 373 405 3,003 6,135 4,269 - 278,126 3,005,557	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120 1,760 211 223 1,670 3,416 2,365	1 6 1 1 - 8 9 61 13 10 8 2 - - 2 5 3 -	13,556 13,562 107,836	270 182 37 30 25 7 1 1 1 7 14 10 615 6,745	for the period J (it 3 24 1 6 65 14 - 1,003 670 137 111 92 27 3 3 26 52 36 - 2,272 24,432	uly 1, 2012 through Fi thousands of dollars 546 	27 282 60 9 4,214 2,875 598 466 452 111 13 14 106 216 151 - 9,715	20 1 5 5 53 111 2 786 535 1111 87 72 21 3 3 20 40 40 28 	124 4 4 - 32 334 71 11 - 5,000 3,409 709 553 525 132 16 17 126 - 257 179 - 11,513	102 4 274 57 14 1,186 585 122 - - - 2,347	199,990 200,000 2,656,000	49,126 614,418	15,947 564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770 64,490 18,113 2,028 2,150 16,076 32,871 22,823 293,380 1,769,439 19,857,339
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TiPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool ReIT Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total Investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c,t) (a) 120,409 82,314 17,166 13,212 12,853 3,757 373 405 3,003 6,135 4,269	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120 1,760 211 223 1,670 3,416 2,365	1 6 1 1 - 8 8 61 13 10 8 8 2 - - 2	13,556 13,562	270 188 4 270 182 37 30 25 7 1 1 7	for the period J (ii 3 24 1 6 65 14 - 1,003 670 137 111 92 27 3 3 3 26 52 36 - 2,272	uly 1, 2012 through Fi thousands of dollars 546 	27 282 60 9 4,214 2,875 598 466 452 111 13 14 106 216 151 -	20 1 5 53 111 2 786 535 1111 87 72 21 3 3 20 40 40 28	124 4 4 - 32 334 71 11 - 5,000 3,409 709 553 525 132 16 17 126 - 257 179 - 11,513	102 4 274 57 14 1,186 585 122 -	199,990	49,126	15,947 564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770 64,499 18,113 2,028 2,150 16,076 32,871 22,823 293,380
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals) Transfers from (to) other funds	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c,t) (a) 120,409 82,314 17,166 13,212 12,853 3,757 373 405 3,003 6,135 4,269 - 278,126 3,005,557	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120 1,760 211 223 1,670 3,416 2,365	1 6 1 1 - 8 9 61 13 10 8 2 - - 2 5 3 -	13,556 13,562 107,836 13,065	270 182 37 30 25 7 1 1 1 7 14 10 615 6,745	for the period J (it 3 24 1 6 65 14 - 1,003 670 137 111 92 27 3 3 26 52 36 - 2,272 24,432	uly 1, 2012 through Fi thousands of dollars 546 	27 282 60 9 4,214 2,875 598 466 452 111 13 14 106 216 151 - 9,715	20 1 5 5 53 111 2 786 535 1111 87 72 21 3 3 20 40 40 28 	124 4 4 - 32 334 71 11 - 5,000 3,409 709 553 525 132 16 17 126 - 257 179 - 11,513	102 4 274 57 14 1,186 585 122 - - - 2,347	199,990 200,000 2,656,000	49,126 614,418	15,947 564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770 64,490 18,113 2,028 2,150 16,076 32,871 22,823 293,380 1,769,439 19,857,339
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TiPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool ReIT Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total Investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	2,951 106 (g) 768 8,036 1,702 325 (c,i) (a) 120,409 82,314 17,166 13,212 12,853 3,757 373 405 3,003 6,135 4,269 278,126 3,005,557 (21,151)	1,623 58 416 4,438 941 149 66,800 45,524 9,467 7,356 6,120 1,760 211 223 1,670 3,416 2,365 - 152,733 1,644,357 48,485	1 6 1 1 - 89 61 13 10 8 2 - - 2 2 5 3 3	13,556 13,562 107,836	270 182 37 30 25 7 1 1 1 7 615 6,745 588	for the period J (it 3 24 1 6 65 14 - 1,003 670 137 111 92 27 3 3 3 26 52 36 - 2,272 24,432 3,578	uly 1, 2012 through Fi thousands of dollars 546 	27 282 60 9 4,214 2,875 598 466 452 111 13 14 106 216 151 - 9,715 107,053 (261)	20 1 5 5 53 111 2 786 535 1111 87 72 21 3 3 3 20 40 40 28 20,483 (308)	124 4 4 - 32 334 71 11 - 5,000 3,409 709 553 525 132 16 17 126 - 257 179 - 11,513 127,536 (570)	102 4 274 57 14 1,186 585 122 - - - - 2,347 32,701 (466)	199,990 200,000 2,656,000 2,176	49,126 614,418 1,208	15,947 564 4,092 43,067 9,125 1,420 642,008 437,621 91,019 70,770 64,490 18,113 2,028 2,150 16,076 32,871 22,823 293,380 1,769,439 19,857,339

TEACHERS' RETIREMENT SYSTEM

Notes to schedules on page 7

NOTES FOR COMBINED SCHEDULE OF INVESTED ASSETS AND COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS February 28, 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.