COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value June 30, 2013 (in thousands of dollars)

		TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE	TOTAL OTHER INVESTED ASSETS	TOTAL ASSETS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD	TOTAL ALL ASSETS
INVESTED ASSETS					
Short-term Fixed Income Pool	AY70	6,908,760	9,525	276,963	7,195,248
Short-term Liquidity Fixed Income Pool	AY71	1,160,680	-	-	1,160,680
Intermediate-term Fixed Income Pool	AY72	9,055,203	-	-	9,055,203
Broad Market Fixed Income Pool	AY73	4,046,635	66,113	-	4,112,748
US Treasury Fixed Income	Combined Pools	-	-	1,378,662	1,378,662
Retirement Fixed Income Pool	AY77	-	-	-	-
Domestic Fixed Income Fund	SSGA	-	-	-	-
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-
TIPS Pool	AY6N	-	-	8,334	8,334
High Yield Pool	Combined Pool	-	-	510,466	510,466
Emerging Debt Pool	AY 5M	-	-	151,950	151,950
International Fixed Income Pool	Combined Pool	-	-	356,966	356,966
Tobacco Revenue Fixed Income		22,410	-	-	22,410
Individually held debt securities and other instruments		147,288	1,451	-	148,738
Domestic Equity	Combined Pools	3,169,188	110,487	5,880,245	9,159,920
International Equity	Combined Pool	1,700,590	67,548	3,501,262	5,269,401
Emerging Markets	Combined Pool	-	13,378	529,223	542,600
Private Equity Pool	Combined Pool	-	-	1,611,751	1,611,751
Real Estate Investments	Combined Pools	-	-	1,373,084	1,373,084
Farmland Investments	Combined Pools	-	-	715,965	715,965
Timber Pool	AY 9Q & 9S	-	-	261,186	261,186
Energy Pool	Combined Pool	-	-	107,778	107,778
REIT Pool	AY 9H	-	-	271,027	271,027
Real Asset, CTF	SSgA	-	-	-	-
Absolute Return Pool	AY9D/9E/9F	-	-	793,809	793,809
Master Limited Partnership Pool	Combined Pool			362,947	362,947
Total Investments		26,210,754	268,501	18,091,617	44,570,873
Income receivable		(3,073)	(4)	(122)	(3,200)
Income earned, but not distributed from (to) other funds			•	-	-
Total managed investments		26,207,680	268,497	18,091,496	44,567,673
Participant directed investments		<u> </u>	=	4,084,015	4,084,015
Total invested assets		26,207,680	268,497	22,175,511	48,651,688

COMBINED SCHEDULE OF INVESTMENT INCOME AND CHANGES IN INVESTED ASSETS June 30, 2013 (in thousands of dollars)

TOTAL INCOME AND CHANGE IN ASSETS

Short-term Fixed Income Pool	AY70	16,178	29	1,938	18,144
Short-term Liquidity Fixed Income Pool	AY71	1,228	-	-	1,228
Intermediate-term Fixed Income Pool	AY72	32,703	-	-	32,703
Broad Market Fixed Income Pool	AY73	(25,123)	(341)	-	(25,464)
US Treasury Fixed Income	Combined Pools	-	(132)	(2,713)	(2,845)
Retirement Fixed Income Pool	AY77	-	-	561	561
Domestic Fixed Income Fund	SSGA	-	(272)	-	(272)
Lazard Emerging Income Plus Debt Pool	AY5R	-	-	-	-
TIPS Pool	AY6N	-	-	1,406	1,406
High Yield Pool	Combined Pool	-	-	42,171	42,171
Emerging Debt Pool	AY 5M	-	-	2,900	2,900
International Fixed Income Pool	Combined Pool	-	-	(19,238)	(19,238)
Tobacco Revenue Fixed Income		51	-	<u>-</u>	51
Individually held debt securities and other instruments		1,091	-	-	1,091
Domestic Equity	Combined Pools	541,057	32,682	1,023,804	1,597,544
International Equity	Combined Pool	261,220	10,795	447,095	719,110
Emerging Markets Pool	Combined Pool	-	344	41,102	41,447
Private Equity Pool	Combined Pool	-	-	174,818	174,818
Real Estate Investments	Combined Pools	-	-	109,281	109,281
Farmland Investments	Combined Pools	-	-	99,217	99,217
Timber Pool	AY 9Q & 9s	-	-	13,585	13,585
Energy Pool	Combined Pool	-	-	6,221	6,221
REIT Pool	AY 9H	-	-	9,702	9,702
Real Assets, CTF	SSgA	-	(271)	-	(271)
Absolute Return Pool	AY9D/9E/9F	-	· -	50,604	50,604
Master Limited Partnership Pool	Combined Pool	-	-	47,947	47,947
Participant directed accounts		-	-	383,585	383,585
Total investment income (loss)		828,405	42,834	2,433,986	3,305,227
Total invested assets, beginning of period		24,623,381	370,235	19,857,339	44,850,955
Net contributions (withdrawals)		755,894	(144,572)	(115,814)	495,507
Transfers from (to) other funds		-	(111,512)	(,,	-
Commission Recapture		-	-	-	-
		00.005.555	200 :	00.475.71	10.051.000
Total invested assets, end of period		26,207,680	268,497	22,175,511	48,651,688

COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value June 30, 2013 (in thousands of dollars)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

		CONSTIT	JTIONAL BUDGET RESE	RVE FUND	_		PUBLI	C SCHOOL TRUS	T FUND					
		MAIN	SUB ACCOUNT	TOTAL MAIN AND SUB FUNDS	GENERAL FUND AND OTHER NON- SEGREGATED INVESTMENTS	PERMANENT FUND	PRINCIPAL	INCOME	TOTAL PRINCIPAL AND INCOME	INVESTMENT LOSS TRUST	POWER COST EQUALIZATION ENDOWMENT FUND	ILLINOIS CREEK MINE RESTORATION	ALASKA SPORT FISH CONSTRUCTION FUND	ALASKA HIGHER EDUCATION INVESTMENT
INIVESTED ASSETS	CUSTODIAN ACCOUNT	#'S AY19	AY10		AY01	AY2G	AY08	AY09		AY28	AY13	AY9J	AY2W	AY3L
INVESTED ASSETS Short-term Fixed Income Pool	AY70	1,125,826	1,508	1,127,334	5,215,496	21,764	6,432	5,544	11,977	2,733	2	751	392	12
Short-term Liquidity Fixed Income Pool	AY71	1,120,020	1,500	- 1,121,004	1,160,680	21,704	0,402	5,544	-	2,100	-	701	332	
Intermediate-term Fixed Income Pool	AY72	3,513,685		3,513,685	5,444,553				-					
Broad Market Fixed Income Pool	AY73	1,125,037	2,130,470	3,255,507			276,060		276,060		200,148			168,347
US Treasury Fixed Income	Combined Pools		-	-					-		-			
Retirement Fixed Income Pool	AY77	(a)		-					-					
Domestic Fixed Income Fund	SSGA	(g)		-					-					
Lazard Emerging Income Plus Debt Pool	AY5R			-					-					
TIPS High Yield Pool	AY6N Combined Pool			-					-					
Emerging Debt Pool	Combined Fooi								-					
International Fixed Income Pool	Pool			-										
Tobacco Revenue Fixed Income		(c, t)		-	22,410				-					
dividually held debt securities and other instruments		(a)		-	147,288	-			-					
Domestic Equity	Combined Pools		2,371,592	2,371,592			140,678		140,678		428,020	178		159,229
International Equity	Combined Pools	-	1,296,792	1,296,792			77,319		77,319		212,045			78,850
Emerging Markets	Combined Pool	-	-	-										
Private Equity Pool	Combined Pool			-					-					
Real Estate Investments	Combined Pools			-					-					
Farmland Investments	Combined Pools			-					-					
Timber Pool	AY 9Q & 9S			-					-					
Energy Pool REIT Pool	Combined Pool			-					-					
Real Assets, CTF	AY9H SSgA			-					-					
Absolute Return Pool	AY9D/9E/9F								<u> </u>					
Master Limited Partnership Pool	Combined Pool			-					-					
Total Investments		5,764,548	5,800,362	11,564,910	11,990,427	21,764	500,489	5,544	506,033	2,733	840,215	929	392	406,438
Income receivable		(527)	(1)	(528)	(2,284)	(10)	(3)	(1)	(4)	(1)	-	-	-	-
ome earned, but not distributed from (to) other funds		-	-	-	(10)	10	(629)	629	-					
Total managed investments		5,764,021	5,800,361	11,564,382	11,988,133	21,764	499,857	6,172	506,029	2,732	840,215	929	392	406,438
Participant directed investments		-	-	-			-	-	-					
Total invested assets		5,764,021	5,800,361	11,564,382	11,988,133	21,764	499,857	6,172	506,029	2,732	840,215	929	392	406,438
					COMBIN	ED SCHEDULE OF IN	VESTMENT INCO	ME AND CHA	ANGES IN INVESTE	D ASSETS				
INCOME AND CHANGES IN ASSETS					СОМВІМ		VESTMENT INCO eriod July 1, 2012 (in thousands	through Jun		D ASSETS				
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70	2.756	563	3,320		for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	e 30, 2013		4	2	13	18
Short-term Fixed Income Pool	AY70 AY71	2,756	563	3,320	11,850		riod July 1, 2012	through Jun		D ASSETS	4	2	13	18
	AY70 AY71 AY72	2,756 12,135	563 -			for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	e 30, 2013 43		4	2	13	18
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY71			-	11,850 1,228	for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	e 30, 2013 43		(1,334)	2	13	18
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	12,135		- 12,135	11,850 1,228	for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	e 30, 2013 43 -			2	13	
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	12,135 (6,716)		- 12,135	11,850 1,228	for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	e 30, 2013 43 -			2	13	
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	12,135		12,135 (18,198) -	11,850 1,228	for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	43 - (1,756)			2	13	
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	12,135 (6,716)		12,135 (18,198) -	11,850 1,228	for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	43 - (1,756)			2	13	
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	12,135 (6,716)		12,135 (18,198) -	11,850 1,228	for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	43 - (1,756) - -			2	13	
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	12,135 (6,716)		12,135 (18,198) -	11,850 1,228	for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	43 - (1,756)			2	13	
Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	12,135 (6,716)		12,135 (18,198) -	11,850 1,228	for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	43 - (1,756) - -			2	13	
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	12,135 (6,716) (g)		12,135 (18,198) - - - -	11,850 1,228	for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	43 - - (1,756) - -			2	13	
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	12,135 (6,716)		12,135 (18,198) - - - -	11,850 1,228 20,175	for the po	eriod July 1, 2012 (in thousands	through Jun of dollars)	43 - (1,756) - -			2	13	
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	12,135 (6,716) (g)	(11,482) 413,531	12,135 (18,198) - - - - - - - - - - - - - - - - - - -	11,850 1,228 20,175	for the po	riod July 1, 2012 (in thousands 16 (1,756)	through Jun of dollars)	43 - (1,756) - - - - - - - - - - - - - - - - - - -		(1,334) - 77,049	2	13	(2,914)
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 Combined Pools Combined Pool	12,135 (6,716) (g) (c.f)	- (11,482)	12,135 (18,198) - - - - - - -	11,850 1,228 20,175	for the po	riod July 1, 2012 (in thousands 16 (1,756)	through Jun of dollars)	43 - - (1,756) - - - - -		(1,334) -		13	(2,914)
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	12,135 (6,716) (g) (c,f) (a)	(11,482) 413,531	12,135 (18,198)	11,850 1,228 20,175	for the po	riod July 1, 2012 (in thousands 16 (1,756)	through Jun of dollars)	43 - (1,756) - - - - - - - - - - - - - - - - - - -		(1,334) - 77,049		13	(2,914)
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	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	12,135 (6,716) (g) (c,f) (a)	(11,482) 413,531	12,135 (18,198) - - - - - - - - - - - - - - - - - - -	11,850 1,228 20,175	for the po	riod July 1, 2012 (in thousands 16 (1,756)	through Jun of dollars)	43 - (1,756) - - - - - - - - - - - - - - - - - - -		(1,334) - 77,049		13	(2,914)
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 Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt 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	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	12,135 (6,716) (g) (c,f) (a)	(11,482) 413,531	12,135 (18,198)	11,850 1,228 20,175	for the po	riod July 1, 2012 (in thousands 16 (1,756)	through Jun of dollars)	e 30, 2013 43		(1,334) - 77,049		13	(2,914)
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 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 Combined Pools Combined Pools	12,135 (6,716) (g) (c,f) (a)	(11,482) 413,531	12,135 (18,198)	11,850 1,228 20,175	for the po	riod July 1, 2012 (in thousands 16 (1,756)	through Jun of dollars)	43 - (1,756) - - - - - - - - - - - - - - - - - - -		(1,334) - 77,049		13	(2,914)
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 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	12,135 (6,716) (g) (c,f) (a)	(11,482) 413,531	12,135 (18,198)	11,850 1,228 20,175	for the po	riod July 1, 2012 (in thousands 16 (1,756)	through Jun of dollars)	e 30, 2013 43		(1,334) - 77,049		13	(2,914)
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 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 Combined Pools Combined Pools	12,135 (6,716) (g) (c,f) (a)	(11,482) 413,531	12,135 (18,198) - - - - - - - - - - - - - - - - - - -	11,850 1,228 20,175	for the po	riod July 1, 2012 (in thousands 16 (1,756)	through Jun of dollars)	e 30, 2013 43 - (1,756) 26,331 13,316		(1,334) - 77,049		13	(2,914)
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 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 Famland Investments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool Combined Pool AY 5M AY	12,135 (6,716) (g) (c,f) (a)	(11,482) 413,531	12,135 (18,198) - - - - - - - - - - - - - - - - - - -	11,850 1,228 20,175	for the po	riod July 1, 2012 (in thousands 16 (1,756)	through Jun of dollars)	e 30, 2013 43 - (1,756) 26,331 13,316		(1,334) - 77,049		13	(2,914)
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 Tips Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Retirement Fixed Income Pool Fixed Pool Fixed 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 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 Combined Pool Combined Pool AY 5M AY 5M AY 5M AY 9M AY 5M AY 9M AY 9	12,135 (6,716) (g) (c,f) (a)	(11,482) 413,531	12,135 (18,198)	11,850 1,228 20,175	for the po	riod July 1, 2012 (in thousands 16 (1,756)	through Jun of dollars)	e 30, 2013 43		(1,334) - 77,049		13	(2,914)
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 Tomestic Fixed Income Pool Lazard Emerging Income Plus Debt 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 Timber Pool Energy 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 SCOMBINED AY 90 & 9S AY 90 & 9S AY 90 & 9S AY 91 SSGA	12,135 (6,716) (g) (c,f) (a)	(11,482) 413,531	12,135 (18,198)	11,850 1,228 20,175	for the po	riod July 1, 2012 (in thousands 16 (1,756)	through Jun of dollars)	e 30, 2013 43		(1,334) - 77,049		13	(2,914)
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 Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool 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 Participant directed accounts	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	12,135 (6,716) (g)	(11,482) 413,531 207,341	12,135 (18,198)	11,850 1,228 20,175	107 107	riod July 1, 2012 (in thousands 16 (1,756)	through Juniof dollars) 27	e 30, 2013 43	7	(1,334) - 77,049 35,769	34		(2,914) 11,883 (796)
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 Tomestic 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 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 Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(c,t) (a)	(11,482) 413,531 207,341	12,135 (18,198)	11,850 1,228 20,175 51 933	107 107 158	26,331 13,316	through Juniof dollars) 27	e 30, 2013 43	7	(1,334) - 77,049 35,769	34	13	(2,914)
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 dividually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate 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	12,135 (6,716) (g) (c,f) (a) - - - - - - - - - - - - - - - - - - -	413,531 207,341 609,953 5,190,408	12,135 (18,198)	11,850 1,228 20,175 51 933 34,237 12,039,480	107 107 158	26,331 13,316 37,907 460,562	through Juniof dollars) 27 27 6,831	e 30, 2013 43 (1,756) 26,331 13,316	7 7 2,725	77,049 35,769 111,488 751,780	34 35 901	13 9,345	(2,914) 11,883 (796)
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 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 REIT Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss) Total invested assets, beginning of period Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(c,t) (a)	(11,482) 413,531 207,341	12,135 (18,198)	11,850 1,228 20,175 51 933	107 107 158	26,331 13,316 37,907 460,562 14,338	through Juniof dollars) 27	e 30, 2013 43	7	(1,334) - 77,049 35,769	34	13	(2,914) 11,883 (796)
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 Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss) Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	12,135 (6,716) (g) (c,f) (a) - - - - - - - - - - - - - - - - - - -	413,531 207,341 609,953 5,190,408	12,135 (18,198)	11,850 1,228 20,175 51 933 34,237 12,039,480 (85,850)	107 107 158 158 265 17,930 3,834	26,331 13,316 37,907 460,562	27 6,831 (13,636)	e 30, 2013 43 (1,756)	7 7 2,725	77,049 35,769 111,488 751,780	34 35 901	13 9,345	(2,914) 11,883 (796)

COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value

June 30, 2013 (in thousands of dollars)

INVESTED ASSETS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

INTERNATIONAL AIRPORTS

BOND PROCEEDS

			_		BOND PROCEEDS								KETIK	EMENT HEALTH INSURANCE	
		REVENUE / REPAIR &													
		REPLACEMENT / DEVELOPMENT	DEVELOPMENT	Series 2002B	Series 2002	Series 2003 Reserve	Series 2006 AMT	Series 2006 NON- AMT	Series 2006 VARIABLE RATE	2010C	2010D	INTERNATIONAL AIRPORT TOTALS	MAJOR MEDICAL	LONG TERM CARE	TOTAL
		DEVELOPMENT	DEVELOPMENT	Series 2002B	Reserve	Reserve	Series 2006 AMT	AWI	VARIABLE RATE	20100	20100	AIRPORT TOTALS	MAJOR MEDICAL	LONG TERM CARE	TOTAL
	CUSTODIAN ACCOUNT #'S	AY04/05	AY9M	AY2A	AY2E	AY2U	AY9W	AY9X	AY9Y	AY3A	AY3B		AY03	AY11	
INVESTED ASSETS															
Short-term Fixed Income Pool	AY70	36,095	2,048	-	15,158	9,715	348	21,626	6,428	10,656	13,455	115,529	13,734	54,865	68,598
Short-term Liquidity Fixed Income Pool	AY71											-			-
Intermediate-term Fixed Income Pool	AY72	91,712	5,253									96,965		-	-
Broad Market Fixed Income Pool	AY73											-		146,573	146,573
US Treasury Fixed Income	Combined Pools											-		-	-
Retirement Fixed Income Pool	AY77	(a)										-			-
Domestic Fixed Income Fund	SSGA	(g)										-			-
Lazard Emerging Income Plus Debt Pool	AY5R											-			-
TIPS	AY6N											-			-
High Yield Pool	Combined Pool											-			-
Emerging Debt Pool												-			-
International Fixed Income Pool	Pool	c, tj										-			-
Tobacco Revenue Fixed Income		(a)										-			-
Individually held debt securities and other instruments		· ·										-			-
Domestic Equity	Combined Pools											=		69,492	69,492
International Equity	Combined Pools											-		35,584	35,584
Emerging Markets	Combined Pool											-			-
Private Equity Pool	Combined Pool											-			-
Real Estate Investments	Combined Pools											-			-
Farmland Investments	Combined Pools											-			-
Timber Pool	AY 9Q & 9S											=			-
Energy Pool	Combined Pool											-			-
REIT Pool Real Assets, CTF	AY9H SSgA											-			•
Absolute Return Pool	AY9D/9E/9F											<u>.</u>			- -
Master Limited Partnership Pool	Combined Pool														
	Combined Foor	407.000	7.004		45.450	0.745	040	04.000	0.400	40.050	40.455		40.704	202.542	
Total Investments		127,806	7,301	-		9,715		21,626	6,428	10,656	13,455	212,494	13,734	306,513	320,247
Income receivable		(17)	(1)	-	(7)	(5) -	(10)	(3)	(5)	(6)	(53)	(6)	(25)	(32)
Income earned, but not distributed from (to) other funds Total managed investments		127,790	7,300	-	15,151	9,711	348	21,616	6,425	10,651	13,449	212,441	13,727	306,488	320,215
		121,130	7,300	_	13,131	3,711	340	21,010	0,423	10,031	15,445		13,727	300,400	320,213
Participant directed investments												-			
Total invested assets		127,790	7,300	<u> </u>	15,151	9,711	348	21,616	6,425	10,651	13,449	212,441	13,727	306,488	320,215
			COM	IBINED SCHEDU	II E OF INVEST	MENT INCOM	AE AND CHANG	ES IN INVES	TED ASSETS						
			• • • • • • • • • • • • • • • • • • • •				hrough June 30		/						
								,							
INCOME AND CHANGES IN ASSETS					(111)	iliousalius o	t dollars)								
Short-term Fixed Income Pool					(111)	illousalius o	f dollars)								
Choic tolin 1 ixed modifie 1 col	AY70	77	6	-		20		69	16	29	36	306	31	131	162
Short-term Liquidity Fixed Income Pool	AY70 AY71	77	6	-				69	16	29	36	306 -	31	131	162 -
		77 364	6 29					69	16	29	36		31	131	
Short-term Liquidity Fixed Income Pool	AY71			-				69	16	29	36	-	31	(920)	
Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72			-				69	16	29	36	- 394	31		-
Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77	364						69	16	29	36	394			-
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 AY77							69	16	29	36	- 394 - -			- - (920) -
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	364		-				69	16	29	36	394 - -			- - (920) - -
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	364						69	16	29	36	- 394 - - - -			- (920) - -
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	364						69	16	29	36	394 - - - -			- (920) - -
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	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	364						69	16	29	36	- 394 - - - - - -			(920) - - - - - -
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	364 (g)						69	16	29	36	- 394 - - - - -			(920) - - - - - -
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	364 (g)						69	16	29	36	394 - - - - - - -			(920) - - - - - - - -
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	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	364 (g)		-				69	16	29	36	394 - - - - - - -		(920)	(920) - - - - - - - -
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	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	364 (g)						69	16	29	36	394 - - - - - - -		(920) 12,229	(920) - - - - - - - - - - 12,229
Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	364 (g)						69	16	29	36	- 394 - - - - - - - -		(920)	(920) - - - - - - - -
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 Combined Pool	364 (g)						69	16	29	36	- 394 - - - - - - - - - - -		(920) 12,229	(920)
Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	364 (g)						69	16	29	36	- 394 - - - - - - - -		(920) 12,229	(920) - - - - - - - - - - 12,229
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	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	364 (g)						69	16	29	36	- 394 - - - - - - - - - - - - - - - - - - -		(920) 12,229	(920)
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	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	364 (g)						69	16	29	36	- 394		(920) 12,229	(920)
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 Timber Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools AY 9Q & 9S	364 (g)						69	16	29	36	- 394		(920) 12,229	(920)
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 Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool	364 (g)						69	16	29	36	- 394 - - - - - - - - - - - - - - - - - - -		(920) 12,229	(920)
Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool	364 (g)						69	16	29	36	- 394		(920) 12,229	(920)
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 Imber Pool Energy Pool REIT Pool Real Assets, CTF	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool	364 (g)						69	16	29	36	- 394		(920) 12,229	(920)
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 Timber Pool Real Assets, CTF Absolute Return Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool	364 (g)						69	16	29	36	- 394		(920) 12,229	(920)
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 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 Pool Combined Pool	364 (g)						69	16	29	36	- 394		(920) 12,229	(920)
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 Timber Pool Real Assets, CTF Absolute Return Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool	364 (g)						69	16	29	36	- 394		(920) 12,229	(920)
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 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 Pool Sombined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool	364 (g)			37		17	69	16	29	36	- 394		(920) 12,229	(920)
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 Farmland Investments Timber Pool Energy 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 Sombined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool	364 (g) c,t) (a)	29		37	20	17					- 394		(920) 12,229 5,589	(920)
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 Timber 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 Sombined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Sombined Pool Combined Pool	(g) c.t) (a)	29 35 9,270		37 15,115	20	17 17 5,953	69 28,421	16 6,410	29 11,978	36 14,606	- 394	31 12,538	(920) 12,229 5,589	(920)
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 Domestic Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income 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)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(g) c.i) (a) 441 122,286 5,063	29	- 124	37 15,115	20 20 7,691	17 17 5,953	69	16	29	36	- 394	31	12,229 5,589 17,029 272,704	(920)
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 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	364 (g) (c,t) (a) 441 122,286 5,063	29 35 9,270	- 124	37 15,115	20 20 7,691	17 17 5,953	69 28,421	16 6,410	29 11,978	36 14,606		31 12,538	12,229 5,589 17,029 272,704 16,755	(920)
Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool 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 Net contributions (withdrawals) Transfers from (to) other funds	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(g) c.i) (a) 441 122,286 5,063	29 35 9,270	- 124	37 15,115	20 20 7,691	17 5,953 (5,622)	69 28,421	16 6,410	29 11,978	36 14,606	- 394	31 12,538	12,229 5,589 17,029 272,704 16,755	(920)

RETIREMENT HEALTH INSURANCE

COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value June 30, 2013 (in thousands of dollars)

INVESTMENTS UNDER THE FIDUCIARY RESPONSIBILITY OF THE COMMISSIONER OF REVENUE

GENERAL OI	BLIGATION BONDS
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		Series 20	003A	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 E	2013-C FAX EXEMPT BONDS - SAN TRANSPORTATION	2013-B TAX EXEMPT EDUCATION	TOTAL	UNDER FIDUCIA RESPONSIBILITY OF COMMISSIONER REVENUE
INVESTED ASSETS	CUSTODIAN ACCOUNT #'S	AY2N	AY2O	AY2M	AY2Q	AY3R	AY3U	AY3V	AY3W	AY3Y	AY3Z		
Short-term Fixed Income Pool	AY70	_	_		35,007	8,637	1,376	2,706	11,955	151,047	133,443	344,171	6,90
Short-term Liquidity Fixed Income Pool	AY71				20,000	2,221	.,	_,	.,,		100,110	-	1,10
Intermediate-term Fixed Income Pool	AY72											-	9,0
Broad Market Fixed Income Pool	AY73											-	4,0
US Treasury Fixed Income	Combined Pools											-	
Retirement Fixed Income Pool	AY77	(g)										-	
Domestic Fixed Income Fund	SSGA AY5R											-	
Lazard Emerging Income Plus Debt Pool TIPS	AY6N											-	
High Yield Pool	Combined Pool											-	
Emerging Debt Pool												-	
International Fixed Income Pool	Pool	(c, t)										-	
Tobacco Revenue Fixed Income		(a)										-	
Individually held debt securities and other instruments		(-)										-	
Domestic Equity International Equity	Combined Pools Combined Pools											-	3, 1,
Emerging Markets	Combined Pool												'
Private Equity Pool	Combined Pool												
Real Estate Investments	Combined Pools											-	
Farmland Investments	Combined Pools											-	
Timber Pool	AY 9Q & 9S											-	
Energy Pool	Combined Pool											-	
REIT Pool Real Assets, CTF	AY9H SSgA											-	
Absolute Return Pool	AY9D/9E/9F											<u>-</u>	
Master Limited Partnership Pool	Combined Pool											-	
Total Investments			-		35,007	8,637	1,376	2,706	11,955	151,047	133,443	344,171	26
Income receivable			-			(4)			(6)	(70)	(62)	(161)	
ncome earned, but not distributed from (to) other funds												-	
Total managed investments		-	-	-	34,991	8,633	1,375	2,705	11,950	150,976	133,381	344,011	26
i otal manageu myesunents													
Participant directed investments										450.000		-	
		-	<u> </u>	-	34,991	8,633			11,950	150,976	133,381	344,011	26,20
Participant directed investments			<u>.</u>		34,991 DMBINED SCHEDULE O	8,633 OF INVESTMENT INCO	ME AND CHANGES IN through June 30, 2013	INVESTED ASSETS	11,950	150,976	133,381	- 344,011	26,2
Participant directed investments			<u>.</u>		34,991 DMBINED SCHEDULE O	8,633	ME AND CHANGES IN through June 30, 2013	INVESTED ASSETS	11,950	150,976	133,381	344,011	26,
Participant directed investments Total invested assets	AY70				34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS	11,950	150,976	133,381	344,011 346	26
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY70 AY71		<u>.</u>	CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS					26
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72		·	CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346	26
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 <mark>AY72</mark> AY73			CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 -	26
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		-	CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - - - -	26
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77			CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - -	26
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		-	CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - - - - - -	26
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			CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - - - -	26
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		-	CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - - - - - -	21
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M			CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - - - - - - - -	21
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	- -		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - - - - - - - -	21
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 Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	- (g)		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - - - - - - - - -	21
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 Obmestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Observed Plus Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	- -		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - - - - - - - -	
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 Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	- (g)		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - - - - - - - - -	
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 Pool International Fixed Income Income Pool International 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	- (g)		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - - - - - - - - - -	
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	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	- (g)		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 - - - - - - - - - - -	
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 Obmestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments	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)		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 	
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 Fixed Income Plus Debt Pool Lazard Emerging Income Plus Debt Pool Emerging Debt Pool International Fixed Income Plus Debt Pool Emerging Debt Pool International Fixed Income Plus Debt Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	- (g)		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 	
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 Pund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools AY 9Q & 9S	- (g)		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool AY 90	- (g)		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346 	
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 Pund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 AY 90 AY 90 AY 90 AY 90 AY 90 AY 91 AY 90 AY 91 AY	- (g)		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346	
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 Fool International Fixed Income Pool Real Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Energy Pool REIT Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool AY 90	- (g)		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Plud 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 Reil 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 Combined Pool Combined Pool AY 9Q 8 9S AY 9A 8 9Z AY9H SSGA	- (g)		CC	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands o	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS				346	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 Broad Market 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 Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Timber Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool SCOMBINED Pool Combined Pool Combined Pool Combined Pool Combined Pool SCOMBINED Pool AY 90 & 9S AY 90 & 9S AY 90 & 9S AY 90 & 9S AY9H SSgA AY9D/9E/9F	- (c.t) (a)		-	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO the period July 1, 2012 (in thousands of	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS 3 58	5	(7)	48	346	
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 Obmestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Fixed Income ReitT 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 SCOMBINED Pool Combined Pool Combined Pool Combined Pool Combined Pool SCOMBINED Pool AY 90 & 9S AY 90 & 9S AY 90 & 9S AY 90 & 9S AY9H SSgA AY9D/9E/9F	- (g) (a)		-	34,991 DMBINED SCHEDULE O for th	8,633 OF INVESTMENT INCO the period July 1, 2012 (in thousands of	ME AND CHANGES IN through June 30, 2013 of dollars)	INVESTED ASSETS 3 58				346	
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 Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Pool International Fixed Income Pool Fixed Income Pool Remarket Income Pool Tobacco Revenue Fixed Income Pool Tobacco Revenue Fixed Income Pool Remarket 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 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 SCOMBINED Pool Combined Pool Combined Pool Combined Pool Combined Pool SCOMBINED Pool AY 90 & 9S AY 90 & 9S AY 90 & 9S AY 90 & 9S AY9H SSgA AY9D/9E/9F	- (g) (a)	- 615	-	34,991 DMBINED SCHEDULE O for the 139 139 70,447	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands of	ME AND CHANGES IN through June 30, 2013 of dollars) 30 23,739	58 35,675	5	(7)	48	346	24
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 Obmestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Farmland Fixed Income ReitT 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 SCOMBINED Pool Combined Pool Combined Pool Combined Pool Combined Pool SCOMBINED Pool AY 90 & 9S AY 90 & 9S AY 90 & 9S AY 90 & 9S AY9H SSgA AY9D/9E/9F	- (g) (a)		-	34,991 DMBINED SCHEDULE O for the 139 139 70,447	8,633 OF INVESTMENT INCO the period July 1, 2012 (in thousands of	ME AND CHANGES IN through June 30, 2013 of dollars) 30 23,739	58 35,675	5	(7)	48	346	26
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 Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue 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 Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	- (g) (a)	- 615	-	34,991 DMBINED SCHEDULE O for the 139 139 70,447	8,633 OF INVESTMENT INCO ne period July 1, 2012 (in thousands of	ME AND CHANGES IN through June 30, 2013 of dollars) 30 23,739	58 35,675	5	(7)	48	346	24

(in thousands of dollars)

DEFINED

OTHER INVESTED ASSETS

EXXON VALDEZ OIL SPILL INVESTMENTS UNDER FIDUCIARY RESPONSIBILITY OF ARM BOARD

DEFINED

DEFINED CONTRIBUTION

PUBLIC EMPLOYEES' RETIREMENT SYSTEM

		UNIVERSITY OF ALASKA TRUST	LOAN CORPORATION (e)	INVESTMENT FUND (d)	MENTAL HEALTH TRUST RESERVE FUND	TOTAL OTHER INVESTED ASSETS	DEFINED BENEFIT PLAN	DEFINED BENEFIT RETIREE HEALTH CARE TRUST	CONTRIBUTION DEFINED BENEFIT OD&D	CONTRIBUTION DEFINED BENEFIT OD&D P/F	CONTRIBUTION PARTICIPANT DIRECTED	CONTRIBUTION RETIREE MEDICAL PLAN	HEALTH REIMBURSEMENT ARRANGEMENT	TOTAL PUE EMPLOYE RETIREMENT S
INVESTED ASSETS	CUSTODIAN ACCOUNT #3	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	AY70		5,886	3	3,636	9,525	79,551	97,642	176	90	6,379	503	2,899	
Short-term Liquidity Fixed Income Pool	AY71		3,000	3	3,030	5,525	79,551	37,042	170	30	0,319	303	2,099	
Intermediate-term Fixed Income Pool	AY72		-											
Broad Market Fixed Income Pool	AY73			55,764	10,349	66,113								
US Treasury Fixed Income	Combined Pools	-				-	508,306	444,101	605	262		1,541	8,055	
Retirement Fixed Income Pool	AY77					-	-	-	-	-		-		
Domestic Fixed Income Fund	SSGA	(g) -				-								
Lazard Emerging Income Plus Debt Pool	AY5R					-								
TIPS	AY6N					-	3,095	2,704	4	2		9	49	
High Yield Pool	Combined Pool					-	188,206	164,434	224	97		571	2,982	
Emerging Debt Pool						-	56,023	48,947	67	29		170	888	
International Fixed Income Pool	Pool	(c, t)				-	131,613	114,986	157	68		399	2,086	
Tobacco Revenue Fixed Income		(a)				-								
vidually held debt securities and other instruments		(α)	1,451			1,451								
Domestic Equity	Combined Pools	-		94,853	15,634	110,487	2,180,511	1,905,166	2,594	1,125		6,611	34,551	4,
International Equity	Combined Pools	15,410		44,399	7,740	67,548	1,298,463	1,134,483	1,545	670		3,937	20,575	2,
Emerging Markets	Combined Pool	13,378				13,378	196,267	171,477	233	101		595	3,110	
Private Equity Pool	Combined Pool					-	598,588	522,982	712	309		1,815	9,485	1,
Real Estate Investments	Combined Pools					-	508,826	446,790	608	264		1,551	8,104	
Farmland Investments	Combined Pools					-	265,892	232,343	316	137		806	4,214	
Timber Pool	AY 9Q & 9S					-	97,002	84,750	115	50		294	1,537	
Energy Pool	Combined Pool					-	40,028	34,972	48	21		121	634	
REIT Pool	AY9H					-	100,656	87,944	120	52		305	1,595	
Real Assets, CTF	SSgA	-				-						•		
Absolute Return Pool	AY9D/9E/9F					-	294,813	257,575	351	152		894	4,672	
Master Limited Partnership Pool	Combined Pool					-	134,794	117,772	160	70		409	2,136	
Total Investments		28,788	7,337	195,018	37,358	268,501	6,682,634	5,869,069	8,033	3,497	6,379	20,531	107,572	12,
Income receivable		-	(3)		(2)	(4)	(33)	(45)	-	-	(3)	-	(1)	
e earned, but not distributed from (to) other funds				-	<u> </u>	-								
Total managed investments		28,788	7,334	195,018	37,357	268,497	6,682,601	5,869,024	8,033	3,497	6,376	20,531	107,571	12,
				_	_	_					338,307			
Participant directed investments		•	-	-										
Participant directed investments Total invested assets		28,788	7,334	195,018	37,357	268,497 COMBINED		eriod July 1, 2012 t	8,033 E AND CHANGES IN II nrough June 30, 2013 dollars)	3,497	344,683	20,531	107,571	13,0
•		28,788	7,334				SCHEDULE OF IN	VESTMENT INCOMI	E AND CHANGES IN II	·	344,683	20,531	107,571	13,
Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool	AY70	28,788	7,334		37,357		SCHEDULE OF IN	VESTMENT INCOMI period July 1, 2012 ti	E AND CHANGES IN II	·	344,683	20,531	107,571	13,
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool	AY71			195,018		COMBINED	SCHEDULE OF IN	VESTMENT INCOMI period July 1, 2012 ti (in thousands o	E AND CHANGES IN II nrough June 30, 2013 dollars)	IVESTED ASSETS				13
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72			195,018	10	COMBINED 29 -	SCHEDULE OF IN	VESTMENT INCOMI period July 1, 2012 ti (in thousands o	E AND CHANGES IN II nrough June 30, 2013 dollars)	IVESTED ASSETS				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	AY71 AY72 AY73	-	17	195,018		29 - - (341)	SCHEDULE OF IN for the p	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands o	E AND CHANGES IN II rrough June 30, 2013 dollars)	IVESTED ASSETS		2	11	13,
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income	AY71 AY72 AY73 Combined Pool		17	195,018	10	29 - - (341) (132)	SCHEDULE OF INfor the p	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands o	E AND CHANGES IN II nrough June 30, 2013 dollars)	IVESTED ASSETS		2 (6)	11 (33)	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	AY71 AY72 AY73 Combined Pool AY77	(132)	17	195,018	10	29 - (341) (132) -	SCHEDULE OF IN for the p	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands o	E AND CHANGES IN II rrough June 30, 2013 dollars)	IVESTED ASSETS		2	11	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 Fund	AY71 AY72 AY73 Combined Pool AY77 SSGA	-	17	195,018	10	29 - - (341) (132) - (272)	SCHEDULE OF INfor the p	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands o	E AND CHANGES IN II nrough June 30, 2013 dollars)	IVESTED ASSETS		2 (6)	11 (33)	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 Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	(132)	17	195,018	10	29 - - (341) (132) - (272)	SCHEDULE OF IN for the p 710 (932) 208	VESTMENT INCOMI Period July 1, 2012 ti (in thousands of 609 (948) 177	E AND CHANGES IN II nrough June 30, 2013 dollars)	IVESTED ASSETS		(6) 1	(33) 3	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 Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	(132)	17	195,018	10	29 - - (341) (132) - (272)	SCHEDULE OF IN for the p 710 (932) 208	VESTMENT INCOMI teriod July 1, 2012 ti (in thousands of 609 (948) 177	E AND CHANGES IN II rrough June 30, 2013 dollars) 1 (2)	(1)		(6) 1	(33) 3	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 Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool	(132)	17	195,018	10	29 - - (341) (132) - (272)	SCHEDULE OF IN for the p 710 (932) 208 544 15,647	VESTMENT INCOMI Period July 1, 2012 ti (in thousands of 609 (948) 177	E AND CHANGES IN II nrough June 30, 2013 dollars)	IVESTED ASSETS		(6) 1	(33) 3	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 Pund 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	(132)	17	195,018	10	29 (341) (132) - (272)	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087	VESTMENT INCOMI veriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889	E AND CHANGES IN II nrough June 30, 2013 dollars) 1 (2) - 16 1	(1)		2 (6) 1 1 40 2	(33) 3 3 196 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 Puol 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	(132)	17	195,018	10	29 (341) (132) - (272)	SCHEDULE OF IN for the p 710 (932) 208 544 15,647	VESTMENT INCOMI teriod July 1, 2012 ti (in thousands of 609 (948) 177	E AND CHANGES IN II rrough June 30, 2013 dollars) 1 (2)	(1)		(6) 1	(33) 3	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M	(132) (g) (272)		195,018	10	29 (341) (132) - (272)	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087	VESTMENT INCOMI veriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889	E AND CHANGES IN II nrough June 30, 2013 dollars) 1 (2) - 16 1	(1)		2 (6) 1 1 40 2	(33) 3 3 196 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 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	(132) (g) (272)	17	195,018	10 (12)	29	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098)	VESTMENT INCOMI teriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246)	E AND CHANGES IN III rrough June 30, 2013 dollars) 1 (2) - 16 1 (9)	(1)		(6) 1 1 40 2 (23)	(33) 3 196 7 (119)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(132) (g) (272) (c.f) (a) 12,048		195,018	10 (12)	29	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098)	VESTMENT INCOMI veriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246)	E AND CHANGES IN III rrough June 30, 2013 dollars) 1 (2) - 16 1 (9)	(1) (4) 173		(6) 1 1 40 2 (23)	3 3 196 7 (119)	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(132) (g) (272) (c,f) (a) 12,048 1,829		195,018	10 (12)	29 (341) (132) - (272)	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193	E AND CHANGES IN II prough June 30, 2013 dollars) 1 (2) - 16 1 (9) 420 176	(1) - 7 - (4)		(6) 1 1 40 2 (23) 1,038 426	(33) 3 3 196 7 (119) 5,233 2,098	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Plud Lazard Emerging Income Plus Debt Pool TiPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ridually 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	(132) (g) (272) (c.f) (a) 12,048		195,018	10 (12)	29 (341) (132) - (272)	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795	E AND CHANGES IN II prough June 30, 2013 dollars) 1 (2) 16 1 (9) 420 176 14	(1) - 7 - (4) 173 70 5		(6) 1 1 40 2 (23) 1,038 426 32	(33) 3 3 196 7 (119) 5,233 2,098 143	
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 vidually 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	(132) (g) (272) (c,f) (a) 12,048 1,829		195,018	10 (12)	29 (341) (132) - (272)	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052	VESTMENT INCOMI teriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325	E AND CHANGES IN II prough June 30, 2013 dollars) 1 (2) - 16 1 (9) 420 176	(1)		(6) 1 1 40 2 (23) 1,038 426 32 184	(33) 3 3 196 7 (119) 5,233 2,098 143 942	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Plud Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ridually 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	(132) (g) (272) (c,f) (a) 12,048 1,829		195,018	10 (12)	COMBINED 29	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795	E AND CHANGES IN II trough June 30, 2013 dollars) 1 (2)	(1) - 7 - (4) 173 70 5		(6) 1 1 40 2 (23) 1,038 426 32	(33) 3 3 196 7 (119) 5,233 2,098 143	
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 Vidually 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	(132) (g) (272) (c,f) (a) 12,048 1,829		195,018	10 (12)	29	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands of 609) (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796	E AND CHANGES IN II prough June 30, 2013 dollars) 1 (2) 16 1 (9) 420 176 14 74 43	(1)		(6) 1 1 40 2 (23) 1,038 426 32 184 107	(33) 3 196 7 (119) 5,233 2,098 143 942 543 533	
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 ridually 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 5M AY 5	(132) (g) (272) (c,f) (a) 12,048 1,829		195,018	10 (12)	29	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866	E AND CHANGES IN II prough June 30, 2013 dollars) 1 (2) 16 1 (9) 420 176 14 74 43 41	(1)		(6) 1 1 40 2 (23) 1,038 426 32 184 107	(33) 3 196 7 (119) 5,233 2,098 143 942 543	
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 Intermational 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	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 AY 9M	(132) (g) (272) (c,f) (a) 12,048 1,829		195,018	10 (12)	29	544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047 2,315	VESTMENT INCOMI veriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796 4,404	E AND CHANGES IN III rrough June 30, 2013 dollars) 1 (2) 16 1 (9) 420 176 14 74 43 41	(1) (4)		(6) 1 1 40 2 (23) 1,038 426 32 184 107 103	(33) 3 196 7 (119) 5,233 2,098 143 942 543 553 79	
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 Tobacco Revenue Fixed Income ridually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Timber Pool Energy Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 5M AY 9A 8 9Z AY9H	(c.f) (a) 12,048 1,829 344		195,018	10 (12)	29	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047	VESTMENT INCOMI veriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796 4,404 2,002	E AND CHANGES IN III rrough June 30, 2013 dollars) 1 (2) 16 1 (9) 420 176 14 74 43 41 6 3	(1) (4)		2 (6) 1 1 40 2 (23) 1,038 426 32 184 107 103 15 7	(33) 3 196 7 (119) 5,233 2,098 143 942 543 533 79	
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income 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	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 AY 9M AY 5M AY 9M	(132) (g) (272) (c,f) (a) 12,048 1,829		195,018	10 (12)	29 (341) (132) (272) 32,682 10,795 344	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047 2,315 3,635	VESTMENT INCOMI period July 1, 2012 ti (in thousands of 609) (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796 4,404 2,002 3,055	E AND CHANGES IN III rrough June 30, 2013 dollars) 1 (2) 16 1 (9) 420 176 14 74 43 41 6 3	(1) (4)		2 (6) 1 1 40 2 (23) 1,038 426 32 184 107 103 15 7	(33) 3 196 7 (119) 5,233 2,098 143 942 543 533 79	
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 OTobacco Revenue Fixed Income vidually held debt securities and other instruments Domestic Equity International Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments	AY71 AY72 AY73 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 SCOMBINED Pool AY 90 AY 90 AY 90 AY 90 SSgA	(c.f) (a) 12,048 1,829 344		195,018	10 (12)	29 (341) (132) (272) 32,682 10,795 344	544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047 2,315	VESTMENT INCOMI veriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796 4,404 2,002	E AND CHANGES IN II prough June 30, 2013 dollars) 1 (2) 16 1 (9) 420 176 14 74 43 41 6 3 4	(1) (4) 173 (4) 173 18 17 3 1		2 (6) 1 1 40 2 (23) 1,038 426 32 184 107 103 15 7	(33) 3 196 7 (119) 5,233 2,098 143 942 543 533 79 33	
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 Intermational 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 Real Assets, CTF Absolute Return Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 AY 91 SS9A AY90/9E/9F	(c.f) (a) 12,048 1,829 344		195,018	10 (12)	29	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047 2,315 3,635	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands of 609) (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796 4,404 2,002 3,055	E AND CHANGES IN III rrough June 30, 2013 dollars) (2)	(1) (4) (4) 173 (4) 18 17 3 1 1 1		(6) 1 1 40 2 (23) 1,038 426 32 184 107 103 15 7	(33) 3 196 7 (119) 5,233 2,098 143 942 543 533 79 33 39	
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 ridually 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 91 SS9A AY90/9E/9F	(132) (g) (272) (c,t) (a) 12,048 1,829 344	-	195,018 1 (329)	3,339 1,493	29	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047 2,315 3,635 18,836 17,855	VESTMENT INCOMI veriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796 4,404 2,002 3,055 16,276 15,416	E AND CHANGES IN II prough June 30, 2013 dollars) 1 (2) 16 1 (9) 420 176 14 74 43 41 6 3 4 21 20	(1) (4) (4)	17	(6) 1 1 40 2 (23) 1,038 426 32 184 107 103 15 7 8 53 50	(33) 3 196 7 (119) 5,233 2,098 143 942 543 533 79 33 39 267 257	
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 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 ridually 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 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 AY 91 SS9A AY90/9E/9F	(132) (g) (272) (c.f) (a) 12,048 1,829 344 (271)	17	195,018 1 (329)	3,339 1,493	29 (341) (132) (272) 32,682 10,795 344 (271) (271) 42,834	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047 2,315 3,635 18,836 17,855	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796 4,404 2,002 3,055 16,276 15,416 652,152	E AND CHANGES IN III rrough June 30, 2013 dollars) 1 (2) 16 1 (9) 420 176 14 74 43 41 6 3 4 1 20 - 828	(1) 7 (4) 173 70 31 18 17 3 1 1 9 8 339	42,048 42,065	(6) 1 1 40 2 (23) 1,038 426 32 184 107 103 15 7 8 53 50 -	(33) 3 196 7 (119) 5,233 2,098 143 942 543 533 79 33 39 267 257 10,235	1,
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income ridually 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 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 AY 91 SS9A AY90/9E/9F	(132) (g) (272) (c.f) (a) 12,048 1,829 344 (271) (271)	17 - - 17 3,710	195,018 1 (329) 17,295 7,473	3,339 1,493 4,830 43,026	29	932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047 2,315 3,635 18,836 17,855 - 764,907 6,105,946	VESTMENT INCOMI veriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796 4,404 2,002 3,055 16,276 15,416 652,152 5,193,885	E AND CHANGES IN II Inrough June 30, 2013 dollars) 1 (2)	(1) (4) (4)	42,048 42,065 236,966	2 (6) 1 1 40 2 (23) 1,038 426 32 184 107 103 15 7 8 53 50 - 2,040 15,338	(33) 3 196 7 (119) 5,233 2,098 143 942 543 533 79 33 39 267 257 - 10,235 74,424	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 Domestic Fixed Income Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income idually 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 Pool AY 90 AY 91 SS9A AY90/9E/9F	(132) (g) (272) (c.f) (a) 12,048 1,829 344 (271)	17	195,018 1 (329)	3,339 1,493	29 (341) (132) (272) 32,682 10,795 344 (271) (271) 42,834	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047 2,315 3,635 18,836 17,855	VESTMENT INCOMI eriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796 4,404 2,002 3,055 16,276 15,416 652,152	E AND CHANGES IN III rrough June 30, 2013 dollars) 1 (2) 16 1 (9) 420 176 14 74 43 41 6 3 4 1 20 - 828	(1) 7 (4) 173 70 31 18 17 3 1 1 9 8 339	42,048 42,065	(6) 1 1 40 2 (23) 1,038 426 32 184 107 103 15 7 8 53 50 -	(33) 3 196 7 (119) 5,233 2,098 143 942 543 533 79 33 39 267 257 10,235	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 Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Domestic Fixed Income Pool Tips Pool High Yield Pool Emerging Income Plus Debt Pool International Fixed Income Pool International Fixed Income Pool Tobacco Revenue Fixed Income idually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments Farmland Investments Farmland Investments Farmland Investments Timber Pool Real Assets, CTF Absolute Return Pool Master Limited Partnership Pool Participant directed accounts Total invested assets, beginning of period Net contributions (withdrawals) Transfers from (to) other funds	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 Combined Pool Combined Pool Combined Pool SCOMBINED Pool AY 90 AY 90 AY 90 AY 90 SSgA AY90/9E/9F	(132) (g) (272) (c.f) (a) 12,048 1,829 344 (271) (271)	17 - - 17 3,710	195,018 1 (329) 17,295 7,473	3,339 1,493 4,830 43,026	29 (341) (132) - (272)	SCHEDULE OF IN for the p 710 (932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047 2,315 3,635 18,836 17,855 - 764,907 6,105,946 (188,252)	VESTMENT INCOMI teriod July 1, 2012 ti (in thousands of 609) (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796 4,404 2,002 3,055 16,276 15,416 652,152 5,193,885 22,986	E AND CHANGES IN II Inrough June 30, 2013 dollars) 1 (2)	(1) (4)	42,048 42,065 236,966 65,652	2 (6) 1 1 40 2 (23) 1,038 426 32 184 107 103 15 7 8 53 50 - 2,040 15,338 3,153	11 (33) 3 196 7 (119) 5,233 2,098 143 942 543 533 79 33 39 267 257 10,235 74,424 22,912	1,
INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TipS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income ridually 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 Net contributions (withdrawals)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool AY 90 Combined Pool Combined Pool Combined Pool SCOMBINED Pool AY 90 AY 90 AY 90 AY 90 SSgA AY90/9E/9F	(c.f) (a) 12,048 1,829 344 (271) 13,547 143,615 (128,374)	17 - - 17 3,710	195,018 1 (329) 17,295 7,473	3,339 1,493 4,830 43,026	29	932) 208 544 15,647 1,087 (7,098) 380,197 166,360 15,341 65,052 42,715 37,388 5,047 2,315 3,635 18,836 17,855 - 764,907 6,105,946	VESTMENT INCOMI veriod July 1, 2012 ti (in thousands of 609 (948) 177 432 13,350 889 (6,246) 327,760 142,193 12,795 56,325 32,866 30,796 4,404 2,002 3,055 16,276 15,416 652,152 5,193,885	E AND CHANGES IN II Inrough June 30, 2013 dollars) 1 (2)	(1) (4) (4)	42,048 42,065 236,966	2 (6) 1 1 40 2 (23) 1,038 426 32 184 107 103 15 7 8 53 50 - 2,040 15,338	(33) 3 196 7 (119) 5,233 2,098 143 942 543 533 79 33 39 267 257 - 10,235 74,424	1,

COMBINED SCHEDULE OF INVESTED ASSETS at Fair Value June 30, 2013 (in thousands of dollars)

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	40,514	33,880	46	2,510	306	1,608	78,864	1,466	397	1,863	2,010	6,987		276,963
Short-term Liquidity Fixed Income Pool	AY71	10,011	22,222		_,		,,,,,,	-	1,100		-	-	2,221		,
Intermediate-term Fixed Income Pool	AY72							-			-	-			
Broad Market Fixed Income Pool	AY73							-			-				
US Treasury Fixed Income	Combined Pools	249,343	142,340	196		647	2,530	395,056	9,017	1,714	10,731	10,005			1,378,66
Retirement Fixed Income Pool	AY77	- (g)		-		-	-	-	-	-	-	-			
Domestic Fixed Income Fund	SSGA	(9)						-			-				
Lazard Emerging Income Plus Debt Pool	AY5R										-				
TIPS	AY6N	1,518	867	1		4	15	2,406	55	10	65	2.705			8,33
High Yield Pool	Combined Pool	92,322 27,481	52,703 15,688	73 22		239 71	937 279	146,274 43,541	3,338 994	635 189	3,973 1,183	3,705 1,103			510,46 151,95
Emerging Debt Pool International Fixed Income Pool	Pool	64,562	36,855	51		167	655	102,290	2,335	444	2,778	2,590			356,96
Tobacco Revenue Fixed Income	1 001	(c, t)	00,000	01		107	000	-	2,000		-	2,000			300,30
dividually held debt securities and other instruments		(a)									-				
Domestic Equity	Combined Pools	1,069,604	610,627	842		2,774	10,849	1,694,696	38,678	7,353	46,031	8,960			5,880,24
International Equity	Combined Pools	636,938	363,616	501		1,652	6,461	1,009,167	23,032	4,378	27,411	5,011			3,501,26
Emerging Markets	Combined Pool	96,276	54,961	76		250	977	152,538	3,481	662	4,143	758	-	-	529,22
Private Equity Pool	Combined Pool	293,629	167,623	231		762	2,979	465,223	10,618	2,018	12,636				1,611,75
Real Estate Investments	Combined Pools	249,597	143,202	197		651	2,545	396,192	9,026	1,724	10,750				1,373,08
Farmland Investments	Combined Pools	130,409	74,469	103		338	1,323	206,642	4,717	897	5,614				715,96
Timber Pool	AY 9Q & 9S	47,583	27,163	37		123	483	75,390	1,721	327	2,048				261,18
Energy Pool	Combined Pool	19,635	11,209	15		51	199	31,110	710	135	845				107,77
REIT Pool	AY9H	49,375	28,187	39		128	501	78,230	1,785	339	2,125				271,027
Real Assets, CTF	SSgA	444.646	00 550	444		275	4.467	220.420	E 220	004					702.00
Absolute Return Pool Master Limited Partnership Pool	AY9D/9E/9F Combined Pool	144,616 66,120	82,556 37,747	114 52		375 171	1,467 671	229,129 104,762	5,230 2,391	994 455	6,224 2,846				793,809 362,94
·	Combined Pool														
Total Investments		3,279,522	1,883,693	2,595	2,510	8,711	34,478	5,211,509	118,593	22,671	141,264	34,142	6,987	•	18,091,617
Income receivable		(17)	(16)	-	(1)	-	(1)	(35)	-	-	-	(1)	(3)	-	(12:
ome earned, but not distributed from (to) other funds		3,279,505	1,883,677	2,595	2,509	8,710	34,478	5,211,474	118,593	22,671	141,264	34,141	6,984	-	18,091,496
Total managed investments		3,273,303	1,005,077	2,333	150,851	0,710	34,470	3,211,474	110,333	22,071	141,204	34,141	2,909,450	685,407	4,084,015
Total managed investments															
Total managed investments Participant directed investments Total invested assets		3,279,505	1,883,677	2,595	153,359	8,710	· ·	July 1, 2012 through	June 30, 2013	22,671 STED ASSETS	141,264	34,141	2,916,434	685,407	22,175,511
Participant directed investments		3,279,505	1,883,677	2,595			ED SCHEDULE OF INVEST	MENT INCOME AND	CHANGES IN INVE June 30, 2013		141,264	34,141			
Participant directed investments Total invested assets	AY70	3,279,505	1,883,677	2,595			ED SCHEDULE OF INVEST	MENT INCOME AND July 1, 2012 through	CHANGES IN INVE June 30, 2013		141,264 15	34,141			22,175,511
Participant directed investments Total invested assets Income and changes in assets	AY71			2,595 _	153,359	СОМВІЛЕ	ED SCHEDULE OF INVEST for the period (in	MENT INCOME AND July 1, 2012 through thousands of dollars	CHANGES IN INVE June 30, 2013 s)	STED ASSETS			2,916,434		22,175,51
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool	AY71 AY72			2,595	153,359	СОМВІЛЕ	ED SCHEDULE OF INVEST for the period (in	MENT INCOME AND July 1, 2012 through thousands of dollars	CHANGES IN INVE June 30, 2013 s)	STED ASSETS	15		2,916,434		22,175,51
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool	AY71 AY72 AY73	354	198	2,595	153,359	COMBINE 1	ED SCHEDULE OF INVEST for the period (in	MENT INCOME AND July 1, 2012 through thousands of dollars 562 - -	CHANGES IN INVE June 30, 2013 s)	STED ASSETS	15 - -	3	2,916,434		22,175,51 1,93
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	354	198	-	153,359	COMBINE 1 (2)	ED SCHEDULE OF INVEST for the period (in 3	MENT INCOME AND July 1, 2012 through thousands of dollars 562 - - - (738)	CHANGES IN INVE June 30, 2013 s) 13	STED ASSETS 2 (4)	15 - - - (21)	3 (32)	2,916,434		22,175,51 1,93 (2,71
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidify 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	354 (420) 105	198	2,595 - -	153,359	COMBINE 1	ED SCHEDULE OF INVEST for the period (in	MENT INCOME AND July 1, 2012 through thousands of dollars 562 - -	CHANGES IN INVE June 30, 2013 s)	STED ASSETS	15 - -	3	2,916,434		22,175,51 1,93 (2,71
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	354	198	-	153,359	COMBINE 1 (2)	ED SCHEDULE OF INVEST for the period (in 3	MENT INCOME AND July 1, 2012 through thousands of dollars 562 - - - (738)	CHANGES IN INVE June 30, 2013 s) 13	STED ASSETS 2 (4)	15 - - (21) 4	3 (32)	2,916,434		22,175,51 1,93 (2,71
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	(420) 105	(305) 58	-	153,359	COMBINE 1 (2)	ED SCHEDULE OF INVEST for the period (in 3	TMENT INCOME AND July 1, 2012 through thousands of dollars 562 - - (738) 164 -	CHANGES IN INVE June 30, 2013 s) 13 (17) 4	STED ASSETS 2 (4) 1	15 - - (21) 4 -	3 (32)	2,916,434		22,175,51 1,93 (2,71 56
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N	(420) 105 (g)	(305) 58	-	153,359	(2)	FD SCHEDULE OF INVEST for the period (in 3 (11) 1	MENT INCOME AND July 1, 2012 through thousands of dollars 562 - - (738) 164 - - 415	CHANGES IN INVE June 30, 2013 s) 13 (17) 4	STED ASSETS 2 (4) 1	15 - - (21) 4 - - 11	(32) 4	2,916,434		22,175,51 1,93 (2,71 56
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	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R	(420) 105 (g) 277 7,893	(305) 58 137 4,344	-	153,359	COMBINE 1 (2)	ED SCHEDULE OF INVEST for the period (in 3	TMENT INCOME AND July 1, 2012 through thousands of dollars 562 - - (738) 164 -	CHANGES IN INVE June 30, 2013 s) 13 (17) 4	STED ASSETS 2 (4) 1	15 - - (21) 4 - - 11 327	3 (32)	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund 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	(420) 105 (g) 277 7,893 576 (3,426)	(305) 58	-	153,359	(2) - - 17 1	ED SCHEDULE OF INVEST for the period (in 3 (11) 1	MENT INCOME AND July 1, 2012 through thousands of dollars 562 - - (738) 164 - - 415 12,322	CHANGES IN INVE June 30, 2013 s) 13 (17) 4	2 (4) 1	15 - (21) 4 - - 11 327 22	(32) 4	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Retirement Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(420) 105 (g) 277 7,893 576 (3,426)	(305) 58 137 4,344 298	- - - - 6 -	153,359	(2) -	ED SCHEDULE OF INVEST for the period (in 3 (11) 1 1 62 3 3	**MENT INCOME AND July 1, 2012 through thousands of dollars	CHANGES IN INVE June 30, 2013 s) 13 (17) 4	2 (4) 1 2 51 3	15 - - (21) 4 - - 11 327	(32) 4 265	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90
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	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(420) 105 (g) 277 7,893 576 (3,426)	(305) 58 137 4,344 298	- - - - 6 -	153,359	(2) - - 17 1	ED SCHEDULE OF INVEST for the period (in 3 (11) 1 1 62 3 3	**MENT INCOME AND July 1, 2012 through thousands of dollars	CHANGES IN INVE June 30, 2013 s) 13 (17) 4	2 (4) 1 2 51 3	15 - (21) 4 - - 11 327 22	(32) 4 265	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90
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 Pool Generation of the Pool International Fixed Income Pool Tobacco Revenue Fixed Income addividually held debt securities and other instruments Domestic Equity	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(420) 105 (g) 277 7,893 576 (3,426) (c.i) (a)	(305) 58 137 4,344 298 (1,985)	- - - 6 - (3)	153,359	(2) - - 17 1 (9)	ED SCHEDULE OF INVEST for the period (in 3 4 1) 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 415 12,322 877 (5,460) 299,111	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126)	2 (4) 1 2 51 3 (24) 1,259	15 - (21) 4 - 11 327 22 (150) - 7,981	(32) 4 265 14 (129)	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23
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 Obmestic 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	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(420) 105 (g) 277 7,893 576 (3,426) (c.1) (a) 190,435 84,280	(305) 58 137 4,344 298 (1,985) 106,433 46,486	- - - 6 - (3)	153,359	(2)	ED SCHEDULE OF INVEST for the period (in 3) (11) 1 1 62 3 (37) 1,658 673	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 - 415 12,322 877 (5,460) - 299,111 131,685	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126)	2 (4) 1 2 51 3 (24) 1,259 545	15 - (21) 4 - 11 327 22 (150) - 7,981 3,483	(32) 4 265 14 (129) 1,892 604	2,916,434		22,175,51 1,93 (2,71 56 1,44 42,17 2,90 (19,23,80 447,09
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 US Treasury 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	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool	(420) 105 (g) 277 7,893 576 (3,426) (c.f.) (a) 190,435 84,280 8,055	(305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277	- - - 6 - (3) 143 62 5	153,359	COMBINE 1 (2) - 17 1 (9) 442 183 14	ED SCHEDULE OF INVEST for the period (in 3 3 (11) 1 1 62 3 (37) 1,658 673 49	MENT INCOME AND July 1, 2012 through thousands of dollars 562	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270	2 (4) 1 2 51 3 (24) 1,259 545 49	15 - (21) 4 - 11 327 22 (150) - 7,981 3,483 3,19	(32) 4 265 14 (129) 1,892 604 51	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,99 (19,23 1,023,80 447,09 41,10
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 Pool Tobacco Revenue Fixed Income dividually 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	(420) 105 (g) 277 7,893 576 (3,426) (c.1) (a) 190,435 84,280 8,055 32,270	(305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175	- - - (3) 143 62 5 5	153,359	COMBINE 1 (2) - 17 1 (9) 442 183 14 78	ED SCHEDULE OF INVEST for the period (in (in 3) (11) 1 1 62 3 (37) 1,658 673 49 296	MENT INCOME AND July 1, 2012 through thousands of dollars - - (738) 164 - - 15 12,322 877 (5,460) - - 299,111 131,685 12,401 50,844	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151	2 (4) 1 2 51 3 (24) 1,259 545 49 216	15 - (21) 4 - 11 327 22 (150) - 7,981 3,483 319	(32) 4 265 14 (129) 1,892 604 51	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23 1,023,80 447,09 41,10 174,81
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income Individually held debt securities and other instruments Domestic Equity International Equity Emerging Markets Private Equity Pool Real Estate Investments	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	(420) 105 (g) 277 7,893 576 (3,426) (c.t) (a) 190,435 84,280 8,055 32,270 21,265	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612	- - 6 - (3) 143 62 5 5 25	153,359	(2)	ED SCHEDULE OF INVEST for the period (in (in 3) 1 1 62 3 (37) 1,658 673 49 296 171	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 415 12,322 877 (5,460) 299,111 131,685 12,401 50,844 32,108	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755	2 (4) 1 2 51 3 (24) 1,259 545 49 216 126	15 - (21) 4 - 11 327 22 (150) - - 7,981 3,483 319 1,367 882	(32) 4 265 14 (129) 1,892 604 51	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23 1,023,86 447,09 41,10 174,81 109,28
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 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 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool	(420) 105 (g) 277 7,893 576 (3,426) (c.f.) (a) 190,435 84,280 8,055 32,270 21,265 19,458	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910	- - 6 - (3) 143 62 5 25 14 14	153,359	(2)	ED SCHEDULE OF INVEST for the period (in a second control of the period	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 415 12,322 877 (5,460) 299,111 131,685 12,401 50,844 32,108 29,593	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627	2 (4) 1 2 51 3 (24) 1,259 545 49 216 126 119	15 	(32) 4 265 14 (129) 1,892 604 51	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23 1,023,80 447,09 41,10 174,81 109,28 99,21
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 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 Timber Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools AY 9Q & 9S	(420) 105 (g) 277 7,893 576 (3,426) (c.1) (a) 190,435 84,280 8,055 32,270 21,265 19,458 2,479	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910 1,413	- - 6 - (3) 143 62 5 5 25	153,359	COMBINE 1 (2) - 17 1 (9) 442 183 14 78 45 44	ED SCHEDULE OF INVEST for the period (in 3 3 (11) 1 1 62 3 (37) 1,658 673 49 296 171 168 25	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 415 12,322 877 (5,460) 299,111 131,685 12,401 50,844 32,108 29,593 3,924	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627 89	2 (4) 1 259 545 49 216 126 119 17	15 	(32) 4 265 14 (129) 1,892 604 51	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23 1,023,80 447,09 41,10 174,81 109,28 99,21 13,58
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Pool The 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 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool AY 9Q 8S AY 9Q 8 S AY 9A 8 9Z	(420) 105 (g) 277 7,893 576 (3,426) (c.f.) (a) 190,435 84,280 8,055 32,270 21,265 19,458	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910	- 6 - (3) 143 62 5 25 14 14 14	153,359	(2)	ED SCHEDULE OF INVEST for the period (in a second control of the period	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 415 12,322 877 (5,460) 299,111 131,685 12,401 50,844 32,108 29,593	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627	2 (4) 1 2 51 3 (24) 1,259 545 49 216 126 119	15 	(32) 4 265 14 (129) 1,892 604 51	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23 1,023,80 447,09 41,10 174,81 109,28 99,21 13,58 6,22
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 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 Timber Pool Energy Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pools AY 9Q & 9S	(420) 105 (g) 277 7,893 576 (3,426) (c.1) (a) 190,435 84,280 8,055 32,270 21,265 19,458 2,479 1,150	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910 1,413 647	- 6 - (3) 143 62 5 25 14 14 2	153,359	COMBINE 1 (2) - 17 1 (9) 442 183 14 78 445 44 6	ED SCHEDULE OF INVEST for the period (in 3 3 (11) 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 - 415 12,322 877 (5,460) - 299,111 131,685 12,401 50,844 32,108 29,593 3,924 1,811	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627 89	2 (4) 1 2 51 3 (24) 1,259 545 49 216 1126 1119 17 8	15 	(32) 4 265 14 (129) 1,892 604 51	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23 1,023,80 447,09 41,10 174,81 109,28 99,21 13,58 6,22
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 A Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income 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 REIT Pool	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 5M Combined Pool Combined Pool AY 5M AY 9M AY 5M AY 9M AY 9	(420) 105 (g) 277 7,893 576 (3,426) (c.1) (a) 190,435 84,280 8,055 32,270 21,265 19,458 2,479 1,150	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910 1,413 647 1,004 5,261	- 6 - (3) 143 62 5 25 14 14 2	153,359	(2)	ED SCHEDULE OF INVEST for the period (in a second control of the period (in second control of the period control of the period (in second control of the period control of the p	MENT INCOME AND July 1, 2012 through thousands of dollars for thousands of dollars for the second sec	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627 89 41 64	2 (4) 1 2 51 3 (24) 1,259 545 49 216 119 17 8 12 63 63	15 - (21) 4 - 11 327 22 (150) - 7,981 3,483 319 1,367 882 745 106 49 76	(32) 4 265 14 (129) 1,892 604 51	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23 1,023,80 447,09 41,10 174,81 109,28 99,21 13,58 6,22 9,70
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 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 dividually 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	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool AY 90 AY 9	(420) 105 (g) 277 7,893 576 (3,426) (c.t) (a) 190,435 84,280 8,055 32,270 21,265 19,458 2,479 1,150 1,862	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910 1,413 647 1,004	- - 6 - (3) 143 62 5 5 25 14 14 2 1	153,359	(2)	ED SCHEDULE OF INVEST for the period (in a second control of the period (in second control of the period control of the period (in second control of the period control of the p	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 415 12,322 877 (5,460) 299,111 131,685 12,401 50,844 32,108 29,593 3,924 1,811 2,884 . 14,746 13,966	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627 89 41 64	2 (4) 1,259 545 49 216 126 119 17 8 12 63	15 - (21) 4 - 11 327 22 (150) - 7,981 3,483 319 1,367 882 745 106 49 76	(32) 4 265 14 (129) 1,892 604 51	2,916,434	685,407	22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23 1,023,80 447,09 41,10 174,81 109,28 99,21 13,58 6,22 9,70 50,60 47,94
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 Pomestic Fixed Income Pool Domestic Fixed Income Pud Lazard Emerging Income Plus Debt Pool TiPS Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Tobacco Revenue Fixed Income 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 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 SCOMBINED Pool Combined Pool Combined Pool Combined Pool Combined Pool SCOMBINED Pool AY 90 AY 90 AY 90 AY 90 SSgA AY90/9E/9F	(420) 105 (g) 277 7,893 576 (3,426) (c.f.) (a) 190,435 84,280 8,055 32,270 21,265 19,458 2,479 1,150 1,862	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910 1,413 647 1,004 5,261	- 6 - (3) 143 62 5 25 14 14 2 1	153,359	(2)	ED SCHEDULE OF INVEST for the period (in a second control of the period (in second control of the period control of the period (in second control of the period control of the p	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 415 12,322 877 (5,460) 299,111 131,685 12,401 50,844 32,108 29,593 3,924 1,811 2,884 14,746	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627 89 41 64	2 (4) 1 2 51 3 (24) 1,259 545 49 216 119 17 8 12 63 63	15 - (21) 4 - 11 327 22 (150) - 7,981 3,483 319 1,367 882 745 106 49 76	(32) 4 265 14 (129) 1,892 604 51	2,916,434		22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23 1,023,80 447,09 41,10 174,81 109,28 99,21 13,58 6,22 9,70 50,60 47,94
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool High Yield Pool Emerging Debt Pool International Fixed Income Pool Of Domestic Fixed Income Pool International Fixed Income Pool US Treasury Fixed Income Pool International Fixed Income 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 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 SCOMBINED Pool Combined Pool Combined Pool Combined Pool Combined Pool SCOMBINED Pool AY 90 AY 90 AY 90 AY 90 SSgA AY90/9E/9F	(420) 105 (9) 277 7,893 576 (3,426) (6,1) (a) 190,435 84,280 8,055 32,270 21,265 19,458 2,479 1,150 1,862 9,372 8,868	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910 1,413 647 1,004 5,261 4,976	- 6 - (3) 143 62 5 25 14 14 2 1 1	6	(2) 17 1 (9) 442 183 144 6 3 4 4 22 21	ED SCHEDULE OF INVEST for the period (in (in 3) (11) 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 415 12,322 877 (5,460) 299,111 131,685 12,401 50,844 32,108 29,593 3,924 1,811 2,884 13,966 13,966 18,388	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627 89 41 64 333 316 .	2 (4) 1 2 51 3 (24) 1,259 545 49 216 126 119 17 8 12 63 63 59	15 - (21) 4 - 11 327 22 (150) - 7,981 3,483 319 1,367 882 745 106 49 76 - 396 375	(32) 4 265 14 (129) 1,892 604 51	2,916,434	685,407 68,355	22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23 1,023,80 447,09 41,10 174,81 109,28 99,21 13,58 6,22 9,70 50,60 47,94 383,58
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 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 Farmland Investments Farmland Investments Farmland Investments Timber Pool Energy Pool Real Assets, CTF Absolute Return Pool Participant directed accounts Total investment income (loss)	AY71 AY72 AY73 Combined Pool AY77 SSGA AY5R AY6N Pool AY 5M Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool SCOMBINED Pool Combined Pool Combined Pool Combined Pool Combined Pool SCOMBINED Pool AY 90 AY 90 AY 90 AY 90 SSgA AY90/9E/9F	(420) 105 (g) 277 7,893 576 (3,426) (6.f.) (a) 190,435 84,280 8,055 32,270 21,265 19,458 2,479 1,150 1,862 9,372 8,868 384,854	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910 1,413 647 1,004 5,261 4,976 211,938	- 6 - (3) 143 62 5 25 14 14 2 1 1 7 7	153,359 6 18,388 18,394	COMBINE 1 (2) 17 1 (9) 442 183 14 78 45 44 6 3 4 22 21 - 870	ED SCHEDULE OF INVEST for the period (in a second content of the period	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 415 12,322 877 (5,460) 299,111 131,685 12,401 50,844 32,108 29,593 3,924 1,811 2,884 . 14,746 13,966 18,388 619,601	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627 89 41 64 333 316 -	2 (4) 1 2 51 3 (24) 1,259 545 49 216 119 17 8 12 63 63 59 - 2,505	15	(32) 4 265 14 (129) 1,892 604 51 -	2,916,434 8 8 254,794 254,803	685,407 68,355 68,355	22,175,51 1,93 (2,71 56 1,40 42,17 2,90 (19,23 1,023,80 447,09 41,10 174,81 109,28 99,21 13,58 6,22 9,70 50,60 47,94 383,58 2,433,98
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income 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 dividually 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 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 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool AY 90 Combined Pool Combined Pool Combined Pool Combined Pool Combined Pool SCOMBINED Pool Combined Pool Combined Pool Combined Pool Combined Pool SCOMBINED Pool AY 90 AY 90 AY 90 AY 90 SSgA AY90/9E/9F	(420) 105 (g) 277 7,893 576 (3,426) (c.i) (a) 190,435 84,280 8,055 32,270 21,265 19,458 2,479 1,150 1,862 9,372 8,868 384,854 3,005,557	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910 1,413 647 1,004 5,261 4,976 211,938 1,644,357	- 6 - (3) 143 62 5 25 14 14 2 1 1 7 7 7	18,388 18,394 107,836	COMBINE 1 (2) 17 1 (9) 442 183 14 78 45 44 6 3 4 22 21 - 870 6,745	ED SCHEDULE OF INVEST for the period (in a second control of the period (in a second control of the period control of the period (in a second control of the period control of t	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 415 12,322 877 (5,460) 299,111 131,685 12,401 50,844 32,108 29,593 3,924 1,811 2,884 . 14,746 13,966 18,388 619,601 4,791,239	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627 89 41 64 333 316 - 13,484 107,053	2 (4) 1 1 2 51 3 (24) 1,259 545 49 216 126 119 17 8 12 63 63 59 - 2,505 20,483	15 - (21) 4 - 11 327 22 (150) - 7,981 3,483 319 1,367 882 745 106 49 76 396 375 - 15,989 127,536	(32) 4 265 14 (129) 1,892 604 51 -	2,916,434 8 8 254,794 254,803 2,656,000	685,407 68,355 68,355 614,418	1,931 1,931 1,931 1,401 42,17 2,900 (19,231 1,023,80 447,091 41,100 174,811 109,28 99,21 13,58 6,22 9,700 50,600 47,94 383,58 2,433,98 19,857,338
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 Obmestic Fixed Income Pool Lazard Emerging Income Plus Debt Pool TiPS Pool High Yield Pool Emerging Debt 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 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	(420) 105 (9) 277 7,893 576 (3,426) (a) 190,435 84,280 8,055 32,270 21,265 19,458 2,479 1,150 1,862 9,372 8,868 	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910 1,413 647 1,004 5,261 4,976 211,938	- 6 - (3) 143 62 5 25 14 14 2 1 1 7 7	153,359 6 18,388 18,394	COMBINE 1 (2) 17 1 (9) 442 183 14 78 45 44 6 3 4 22 21 - 870	ED SCHEDULE OF INVEST for the period (in a second content of the period	MENT INCOME AND July 1, 2012 through thousands of dollars 562 (738) 164 415 12,322 877 (5,460) 299,111 131,685 12,401 50,844 32,108 29,593 3,924 1,811 2,884 . 14,746 13,966 18,388 619,601	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627 89 41 64 333 316 -	2 (4) 1 2 51 3 (24) 1,259 545 49 216 119 17 8 12 63 63 59 - 2,505	15	(32) 4 265 14 (129) 1,892 604 51 -	2,916,434 8 8 254,794 254,803	685,407 68,355 68,355	1,931 1,931 1,931 1,401 42,17 2,900 (19,231 1,023,80 447,091 41,100 174,811 109,28 99,21 13,58 6,22 9,700 50,600 47,94 383,58 2,433,98 19,857,338
Participant directed investments Total invested assets INCOME AND CHANGES IN ASSETS Short-term Fixed Income Pool Short-term Liquidity Fixed Income Pool Intermediate-term Fixed Income Pool Broad Market Fixed Income Pool US Treasury Fixed Income Pool Domestic Fixed Income Fund Lazard Emerging Income Plus Debt Pool TIPS Pool High Yield Pool Emerging Debt Pool International Fixed Income 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 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	(420) 105 (g) 277 7,893 576 (3,426) (c.i) (a) 190,435 84,280 8,055 32,270 21,265 19,458 2,479 1,150 1,862 9,372 8,868 384,854 3,005,557	198 (305) 58 137 4,344 298 (1,985) 106,433 46,486 4,277 18,175 10,612 9,910 1,413 647 1,004 5,261 4,976 211,938 1,644,357	- 6 - (3) 143 62 5 25 14 14 2 1 1 7 7 7	18,388 18,394 107,836	COMBINE 1 (2) 17 1 (9) 442 183 14 78 45 44 6 3 4 22 21 - 870 6,745	ED SCHEDULE OF INVEST for the period (in a second control of the period (in a second control of the period control of the period (in a second control of the period control of t	MENT INCOME AND July 1, 2012 through thousands of dollars	CHANGES IN INVE June 30, 2013 s) 13 (17) 4 9 276 19 (126) 6,722 2,938 270 1,151 755 627 89 41 64 333 316 - 13,484 107,053	2 (4) 1 1 2 51 3 (24) 1,259 545 49 216 126 119 17 8 12 63 63 59 - 2,505 20,483	15 - (21) 4 - 11 327 22 (150) - 7,981 3,483 319 1,367 882 745 106 49 76 396 375 - 15,989 127,536	(32) 4 265 14 (129) 1,892 604 51 -	2,916,434 8 8 254,794 254,803 2,656,000	685,407 68,355 68,355 614,418 2,634	

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 June 30, 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.